PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 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 Business	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	SUREN GUPTA, Executive Vice President
WILLIAM GUY HILL, JR., Executive Vice President	MICHELE COLEMAN MAYES, 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	SUREN GUPTA	MICHELE COLEMAN MAYES
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	MARY JOVITA McGINN	MARIO RIZZO
President and Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this 8TH day of MAY 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
9/22/2012

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	22,695,282,635		22,695,282,635	21,747,558,999
2.	Stocks:				
	2.1 Preferred stocks	72,817,802		72,817,802	93,012,737
	2.2 Common stocks	7,833,866,236	3,594,307	7,830,271,929	8,837,252,872
3.	Mortgage loans on real estate:				
	3.1 First liens	493,213,481		493,213,481	472,517,367
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	322,951,792		322,951,792	322,771,188
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)	10,704,609		10,704,609	10,704,609
5.	Cash ($ (548,688,886)), cash equivalents ($ 271,151,030) and short-term investments ($ 58,884,615)	(218,653,241)		(218,653,241)	(394,359,784)
6.	Contract loans (including $ premium notes)				
7.	Derivatives	2,224,375		2,224,375	4,082,304
8.	Other invested assets	3,594,162,648	12,659,269	3,581,503,379	3,683,955,789
9.	Receivables for securities	389,940,288		389,940,288	131,810,665
10.	Securities lending reinvested collateral assets	206,452		206,452	
11.	Aggregate write-ins for invested assets	3,730,000		3,730,000	21,135,333
12.	Subtotals, cash and invested assets (Lines 1 to 11)	35,200,447,077	16,253,576	35,184,193,501	34,930,442,079
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	254,615,073	1,229,662	253,385,411	226,969,949
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	901,794,926	11,626,140	890,168,786	887,855,234
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	2,926,318,812	2,506,757	2,923,812,055	2,968,126,035
	15.3 Accrued retrospective premiums	25,014,923	257,327	24,757,596	25,718,103
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	56,861,755		56,861,755	54,374,246
	16.2 Funds held by or deposited with reinsured companies	795,755	140,095	655,660	677,681
	16.3 Other amounts receivable under reinsurance contracts	56		56	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	1,767,269,243	380,179,110	1,387,090,133	1,476,875,081
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	268,026,592	237,503,053	30,523,539	34,728,676
21.	Furniture and equipment, including health care delivery assets ($)	203,995,878	203,995,878		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	186,337,979	1,721,908	184,616,071	159,502,195
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	339,356,433	69,510,615	269,845,818	257,773,696
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	42,130,834,502	924,924,121	41,205,910,381	41,023,043,030
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	42,130,834,502	924,924,121	41,205,910,381	41,023,043,030
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral	3,730,000		3,730,000	4,615,000
1102.	Securities lending collateral				16,520,333
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	3,730,000		3,730,000	21,135,333
2501.	Cash surrender value of COLI	229,195,798		229,195,798	215,503,946
2502.	Accounts receivable	35,720,963	668,475	35,052,488	37,171,083
2503.	Prepaid assessments	3,205,865		3,205,865	2,556,999
2598.	Summary of remaining write-ins for Line 25 from overflow page	71,233,807	68,842,140	2,391,667	2,541,667
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	339,356,433	69,510,615	269,845,818	257,773,696

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,945,362,550)	11,902,887,792	11,929,026,841
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,605,477	1,402,482
3.	Loss adjustment expenses	3,081,825,577	3,155,471,434
4.	Commissions payable, contingent commissions and other similar charges	155,641,432	146,289,988
5.	Other expenses (excluding taxes, licenses and fees)	617,158,872	843,509,652
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	79,005,796	67,899,307
7.1	Current federal and foreign income taxes (including $ 16,092,132 on realized capital gains (losses))	231,913,549	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 $ 170,867,996 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)	8,281,909,035	8,426,864,967
10.	Advance premium	286,708,573	241,702,127
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	206,352	207,129
13.	Funds held by company under reinsurance treaties	2,999,645	2,982,087
14.	Amounts withheld or retained by company for account of others	22,501,966	28,811,127
15.	Remittances and items not allocated	29,547,803	14,943,875
16.	Provision for reinsurance	54,196,178	49,202,432
17.	Net adjustments in assets and liabilities due to foreign exchange rates	954	4,445
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	75,770,212	79,416,480
20.	Derivatives	4,333,769	2,295,095
21.	Payable for securities	549,016,541	238,485,430
22.	Payable for securities lending	237,521,357	199,436,538
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	420,161,530	412,508,356
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	26,034,912,410	25,896,376,325
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	26,034,912,410	25,896,376,325
29.	Aggregate write-ins for special surplus funds	13,973,979	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	4,459,184,336	4,459,545,389
35.	Unassigned funds (surplus)	10,693,639,656	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)	15,170,997,971	15,126,666,705
38.	Totals (Page 2, Line 28, Col. 3)	41,205,910,381	41,023,043,030
	DETAILS OF WRITE-INS		
2501.	Accounts payable	211,467,815	209,381,034
2502.	Reserve for uncashed checks	155,705,570	149,438,942
2503.	Deferred gain on intercompany asset transfers	44,802,960	44,750,529
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,185,185	8,937,852
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	420,161,530	412,508,356
2901.	SCOR retroactive reinsurance account	13,973,979	14,266,570
2902.	Incremental deferred tax asset		383,578,638
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	13,973,979	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 $ 1,989,310,535)	2,137,280,017	2,273,461,061	8,871,201,570
	1.2 Assumed (written $ 3,934,377,827)	3,945,326,084	3,685,494,559	15,021,487,263
	1.3 Ceded (written $ 105,850,197)	120,772,511	124,311,439	490,330,640
	1.4 Net (written $ 5,817,838,165)	5,961,833,590	5,834,644,181	23,402,358,193
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,379,539,646):			
	2.1 Direct	990,285,422	1,233,660,068	5,609,936,003
	2.2 Assumed	2,336,636,310	2,202,907,634	10,198,960,408
	2.3 Ceded	(358,340)	68,032,376	537,390,384
	2.4 Net	3,327,280,072	3,368,535,326	15,271,506,027
3.	Loss adjustment expenses incurred	631,762,467	676,698,817	3,083,362,366
4.	Other underwriting expenses incurred	1,577,038,672	1,469,873,952	6,040,306,759
5.	Aggregate write-ins for underwriting deductions		(113,588)	(113,588)
6.	Total underwriting deductions (Lines 2 through 5)	5,536,081,211	5,514,994,506	24,395,061,563
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	425,752,379	319,649,675	(992,703,371)
	INVESTMENT INCOME			
9.	Net investment income earned	278,654,140	312,243,703	1,164,530,936
10.	Net realized capital gains (losses) less capital gains tax of $ 16,092,132	138,313,534	(19,367,858)	(101,040,911)
11.	Net investment gain (loss) (Lines 9 + 10)	416,967,674	292,875,845	1,063,490,025
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 20,433,959)	(20,433,959)	(24,079,335)	(83,357,932)
13.	Finance and service charges not included in premiums	64,022,018	67,891,936	259,514,484
14.	Aggregate write-ins for miscellaneous income	(568,505)	(2,580,976)	(5,816,017)
15.	Total other income (Lines 12 through 14)	43,019,554	41,231,625	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)	885,739,607	653,757,145	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)	885,739,607	653,757,145	241,218,174
19.	Federal and foreign income taxes incurred	159,956,007	145,729,140	18,262,740
20.	Net income (Line 18 minus Line 19)(to Line 22)	725,783,600	508,028,005	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)	725,783,600	508,028,005	222,955,435
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 92,930,692	156,656,106	165,424,490	46,730,774
25.	Change in net unrealized foreign exchange capital gain (loss)	7,605,202	819,012	16,426,782
26.	Change in net deferred income tax	415,122,636	129,250,230	411,714,526
27.	Change in nonadmitted assets	(45,638,049)	(163,358,738)	222,247,026
28.	Change in provision for reinsurance	(4,993,746)	1,344,985	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	(361,053)	(2,221,406)	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	(826,264,793)	(200,000,000)	(838,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(383,578,638)	(19,582,785)	(614,985,647)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	44,331,266	472,077,633	(257,148,408)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,170,997,971	15,855,892,746	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	(429,316)	(1,656,787)	(4,169,205)
1402.	Fines and penalties	(133,602)	(364,045)	(619,704)
1403.	CNA renewal rights and option agreement	(3,618)	(11,164)	(35,456)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(1,969)	(548,980)	(991,652)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(568,505)	(2,580,976)	(5,816,017)
3701.	Incremental deferred tax asset	(383,578,638)	(19,582,785)	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)	(383,578,638)	(19,582,785)	(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	5,906,200,075	5,737,303,128	23,470,517,892
2.	Net investment income	268,291,252	209,376,252	1,124,061,634
3.	Miscellaneous income	43,019,554	41,231,625	170,340,535
4.	Total (Lines 1 to 3)	6,217,510,881	5,987,911,005	24,764,920,061
5.	Benefit and loss related payments	3,355,906,633	3,477,939,424	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	2,489,253,074	2,292,736,010	9,133,629,727
8.	Dividends paid to policyholders			(90,985)
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	51,120	(1,121,909)	46,852,848
10.	Total (Lines 5 through 9)	5,845,210,827	5,769,553,525	24,358,288,403
11.	Net cash from operations (Line 4 minus Line 10)	372,300,054	218,357,480	406,631,658
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,508,775,923	5,595,429,486	15,693,346,217
	12.2 Stocks	1,433,324,829	648,852,970	1,587,422,709
	12.3 Mortgage loans	1,045,603	98,346	4,856,477
	12.4 Real estate			
	12.5 Other invested assets	488,679,152	37,234,048	1,143,701,701
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,232	62,389	94,993
	12.7 Miscellaneous proceeds	56,617,498		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,488,448,237	6,281,677,239	18,429,422,098
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,418,608,649	6,075,233,199	14,843,312,935
	13.2 Stocks	42,488,653	58,588,710	1,530,786,039
	13.3 Mortgage loans	21,750,000		461,959,613
	13.4 Real estate	6,490,643	7,811,583	49,282,254
	13.5 Other invested assets	376,256,635	131,617,944	1,501,487,646
	13.6 Miscellaneous applications		143,649,432	99,841,396
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,865,594,580	6,416,900,868	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)	622,853,657	(135,223,629)	(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	(361,053)	(2,221,406)	221,541,944
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	826,264,793	200,000,000	838,000,000
	16.6 Other cash provided (applied)	7,178,678	219,177,311	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)	(819,447,168)	16,955,905	(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)	175,706,543	100,089,756	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)	(218,653,241)	(333,276,584)	(394,359,784)

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

20.0001. Proceeds from bonds sold, matured, or repaid	42,150,000	60,492,288	53,543,385
20.0002. Proceeds from equities sold	759,007,274	8,033,929	19,905,673
20.0003. Cost of bonds acquired	42,150,000	22,507,460	470,923,424
20.0004. Cost of equities acquired	6,827,869	13,461,214	291,384,141
20.0005. Cost of other assets acquired	27,789,289		577,860,825
20.0006. Cost of mortgage loans acquired			43,845,000
20.0007. Proceeds from mortgage loans sold			3,732,212
20.0008. Proceeds from other assets sold			142,590,631
20.0009. Sponsorship change of pension plans			181,313,746

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

20.0010. Asset transfer		9,744,645	
20.0011. Charitable Contribution		4,972,500	

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2011 Annual Statement notes: 1(B, C), 2-4, 5(A2, A4-A12, B, C, E-G), 6- 8, 9(B, E, F), 10(D, F-L), 11, 12, 13(1-3, 5-8, 11-13), 14(A-E), 15, 17(A, 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 three months of 2012 were 4.05% and 4.51%. 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 three months of 2012, the maximum percentage of any one loan to the value of security at the time of the loan was 64.1%. 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 brokers and internal estimates.

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

(in millions)	2012				2011			
	Amortized Cost Before	Recognized OTTI			Amortized Cost Before	Recognized OTTI		
Basis of Impairment	OTTI	Interest	Non-interest	Fair Value	OTTI	Interest	Non-interest	Fair Value
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					$ 174	$ -	$ (7)	$ 137
Intent to sell					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					81	(2)	(1)	81
Total 2nd Quarter					$ 277	$ (4)	$ (8)	$ 237
3rd Quarter								
Non-interest related					$ 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					90	(2)	(1)	87
Total 3rd Quarter					$ 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)	$ (3)			$ (22)	$ (49)	

The Company did not have OTTI that resulted from the inability or lack of intent to retain an investment in a security for a period of time sufficient to recover the amortized cost basis in 2012 or 2011.

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)		Amortized Cost Before OTTI	Present Value of Projected Cash Flows	Recognized OTTI		Amortized Cost after OTTI	Fair
Reporting Period	CUSIP	Adjustments		Interest	Non-Interest	Adjustments	Value
1st Quarter 2012	02151LAA4	$ 6	$ 6	$ -	$ -	$ 6	$ 4
	12544TAB0	7	7	-	-	7	7
	12544TAC8	7	7	-	-	7	8

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	126670QS0	6	6	-	-	6	5
	126673DR0	6	5	-	(1)	5	2
	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
2012 Year-to-date				$ -	$ (3)		
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
	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

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	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
	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)	March 31, 2012		December 31, 2011	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 649	$ (6)	$ 954	$ (10)
12 months or more	514	(144)	570	(200)
Total	$ 1,163	$ (150)	$ 1,524	$ (210)

5. See Note 1, Part C - Investments of the December 31, 2011 Annual Statement for the portfolio monitoring process for loan-backed and structured securities.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

(in millions)	March 31, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 1,655	$ 497	$ 2,152	$ 1,720	$ 552	$ 2,272	$ (65)	$ (55)	$ (120)
Valuation allowance	-	-	-	-	130	130	-	(130)	(130)
Adjusted gross DTAs	$ 1,655	$ 497	$ 2,152	$ 1,720	$ 422	$ 2,142	$ (65)	$ 75	$ 10
Nonadmitted DTAs	240	140	380	260	92	352	(20)	48	28
Subtotal - net DTA	$ 1,415	$ 357	$ 1,772	$ 1,460	$ 330	$ 1,790	$ (45)	$ 27	$ (18)
Deferred tax liabilities ("DTLs")	137	248	385	142	171	313	(5)	77	72
Net admitted DTAs	$ 1,278	$ 109	$ 1,387	$ 1,318	$ 159	$ 1,477	$ (40)	$ (50)	$ (90)

The amount of adjusted gross DTAs admitted was as follows:

(in millions)	March 31, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ 82	$ 85	$ 167	$ 109	$ 6	$ 115	$ (27)	$ 79	$ 52
Adjusted gross DTAs expected to be realized after application of the threshold	$ 1,195	$ 25	$ 1,220	$ 1,209	$ 153	$ 1,362	$ (14)	$ (128)	$ (142)
Adjusted gross DTAs expected to be realized following the balance sheet date	$ 1,195	$ 25	$ 1,220	$ 1,209	$ 153	$ 1,362	$ (14)	$ (128)	$ (142)
Adjusted gross DTAs allowed per limitation threshold	n/a	n/a	$ 2,106	n/a	n/a	$ 1,924	$ n/a	$ n/a	$ 182
Adjusted gross DTAs offset by DTLs	$ 138	$ 247	$ 385	$ 143	$ 171	$ 314	$ (5)	$ 76	$ 71
DTAs admitted	$ 1,415	$ 357	$ 1,772	$ 1,461	$ 330	$ 1,791	$ (46)	$ 27	$ (19)

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

	March 31, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Adjusted gross DTAs (% of total adjusted gross DTAs)	- %	7.7 %	7.7 %	- %	11.5 %	11.5 %	- %	(3.8) %	(3.8) %
Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	- %	1.8 %	1.8 %	- %	10.4 %	10.4 %	- %	(8.6) %	(8.6) %

C. The provision for incurred income taxes for the three months ended March 31 was:

(in millions)	2012	2011	Change
Federal income tax, excluding net capital gains (losses) and utilization of net operating loss carryforward	$ 160	$ 146	$ 14
Federal income tax on net capital gains (losses)	16	14	2
Federal income taxes incurred	$ 176	$ 160	$ 16

The provision for income tax incurred did not include foreign income taxes for the three months ended March 31, 2012 or 2011.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	March 31, 2012	December 31, 2011	Change
DTAs:			
Ordinary			
Adjustment for unearned premiums	$ 611	$ 611	$ -
Reserve discounting	298	304	(6)
Tax credit carryforwards	232	272	(40)
Employee benefits	225	237	(12)
Nonadmitted assets	185	179	6
Investments	31	38	(7)
Other	73	79	(6)
Subtotal - ordinary DTAs	$ 1,655	$ 1,720	$ (65)
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ 240	$ 260	$ (20)
Admitted ordinary DTAs	$ 1,415	$ 1,460	$ (45)
Capital			
Investments	$ 395	$ 436	$ (41)
Unrealized losses	102	117	(15)
Subtotal - capital DTAs	$ 497	$ 553	$ (56)
Valuation allowance	$ -	$ 130	$ (130)
Nonadmitted DTAs	$ 140	$ 92	$ 48
Admitted capital DTAs	$ 357	$ 331	$ (26)
Admitted DTAs	$ 1,772	$ 1,791	$ (19)
DTLs:			
Ordinary			
Fixed assets	$ 67	$ 72	$ (5)
Investments	38	38	-
Other	32	32	-
Subtotal - ordinary DTLs	$ 137	$ 142	$ (5)
Capital			
Unrealized gains	$ 184	$ 105	$ 79
Investments	64	67	(3)
Subtotal - capital DTLs	$ 248	$ 172	$ 76
Total DTLs	$ 385	$ 314	$ 71
Net admitted DTAs	$ 1,387	$ 1,477	$ (90)

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)	March 31, 2012	December 31, 2011	Change
Total DTAs	$ 2,152	$ 2,142	$ 10
Total DTLs	385	313	72
Net DTAs (DTLs)	$ 1,767	$ 1,829	(62)
Tax effect on incremental DTA			384
Tax effect of unrealized gains (losses)			93
Change in net deferred income tax			415
Tax effect on incremental DTAs			(384)
Tax effect of nonadmitted assets			(6)
Surplus adjustments – including stock option forfeitures			-
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 26

(in millions)	March 31, 2011	December 31, 2010	Change
Total DTAs	$ 2,683	$ 2,626	$ 57
Total DTLs	1,008	1,000	8
Net DTA (DTL)	$ 1,675	$ 1,626	49
Tax effect of unrealized gains (losses)			60
Tax effect on incremental DTA			20
Change in net deferred income tax			129
Tax effect of nonadmitted assets			(10)
Tax effect on incremental DTA			(20)
Surplus adjustments – including stock option forfeitures			1
Adjustment of prior year tax liabilities			(1)
Change in net deferred income tax relating to the provision			$ 99

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 March 31:

(in millions)	2012	Effective Tax Rate
Provision computed at statutory rate	$ 315	35.0 %
Valuation allowance	(130)	(14.4)
Tax-exempt interest deduction	(23)	(2.6)
Change in net deferred income taxes	26	2.8
Change in accounting method	-	-
Other	(12)	(1.3)
Total statutory income taxes	$ 176	19.5 %

(in millions)	2011	Effective Tax Rate
Provision computed at statutory rate	$ 234	35.0 %
Valuation allowance	(156)	(23.4)
Tax exempt interest deduction	(30)	(4.4)
Change in net deferred income taxes	99	14.8
Change in accounting method	18	2.7
Other	(5)	(0.7)
Total statutory income taxes	$ 160	24.0 %

NOTES TO FINANCIAL STATEMENTS

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 three months of 2012 and in 2011 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")

On January 31, 2012, the Company paid $450 million ordinary cash dividends to its parent, AIH. The Company paid a total of $838 million ordinary cash dividends to AIH in 2011.

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

On November 30, 2011, the Company recorded contributed capital of $222 million from AIH as a result of transferring the liability related to the defined benefit pension plans previously sponsored by the Company.

Transactions with The Allstate Corporation ("Corporation")

On July 22, 2011, the Company borrowed $400 million from the Corporation at an interest rate of 0.385% in accordance with the Intercompany Loan Agreement. The principal was repaid in full in five transactions on August 22, August 23, August 24, September 6 and September 7, 2011 along with interest expense totaling $169 thousand.

Transactions with Allstate Equity AIC Fund, LP ("AEAIC")

On December 31, 2011, AEAIC, an affiliate, transferred ownership of 43 limited partnership investments at fair values of $303 million to the Company as a liquidating dividend. The Company recorded a reduction in its investment in AEAIC of $303 million and a deferred unrealized gain of $24 million because the fair value of the underlying limited partnerships received exceeded the Company's carrying value in AEAIC. The Company made capital contributions to AEAIC totaling $190 million in cash and $5 million in the form of limited partnership investments in 2011. The Company also received returns of capital in cash from AEAIC of $16 million in 2011.

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

9. The special surplus funds balance of $14 million and $398 million at March 31, 2012 and December 31, 2011, respectively, was comprised of two components. The first component was $0 at March 31, 2012 and $384 million at December 31, 2011, which 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*. The second component relates to the completion of the Company's sale of 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 reported a gain on the sale from retroactive reinsurance account of $14 million at both March 31, 2012 and December 31, 2011.

10. Cumulative unrealized gains and losses increased unassigned funds by $21 million and reduced unassigned funds by $144 million at March 31, 2012 and December 31, 2011, respectively.

14. Contingencies

F. All Other Contingencies

California Earthquake Authority ("CEA")

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately-financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

As of September 30, 2011, the CEA's capital balance was approximately $3.96 billion. Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $3.05 billion reinsurance layer, and finally, if needed, assessments on participating insurance companies. The authority of the CEA to assess participating insurers extends through December 1, 2018. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.56 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second additional assessment, currently estimated not to exceed $804 million, if aggregate CEA earthquake losses exceed $9.69 billion and the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $9.69 billion as of October 31, 2011 and if an event were to result in claims greater than its capacity, affected policyholders would be paid a prorated portion of their covered losses.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of April 1, 2011, the Company's share of the CEA was 16.2%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $382 million during 2012. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Shared markets

The Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations in various states that provide insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. Underwriting results related to these arrangements, which tend to be adverse, have been immaterial to the Statement of Income. Because of the Company's participation, it may be exposed to losses that surpass the capitalization of these facilities and/or assessments from these facilities.

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Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business.

As of March 31, 2012, the Company estimates that the aggregate range of reasonably possible loss in excess of the amount accrued, if any, for the following disclosed matters where such an estimate is possible is zero to $855 million pre-tax. This disclosure is not an indication of expected loss, if any. Under accounting guidance, an event is "reasonably possible" if "the chance of the future event or events occurring is more than remote but less than likely" and an event is "remote" if "the chance of the future event or events occurring is slight." This estimate is based upon currently available information and is subject to significant judgment and a variety of assumptions, and known and unknown uncertainties. The matters underlying the estimate will change from time to time, and actual results may vary significantly from the current estimate. The estimate does not include matters or losses for which an estimate is not possible. Therefore, this estimate represents an estimate of possible loss only for certain matters meeting these criteria. It does not represent the Company's maximum possible loss exposure. Information is provided below regarding the nature of all of the disclosed matters and, where specified, the amount, if any, of plaintiff claims associated with these loss contingencies.

Due to the complexity and scope of the matters disclosed in the "Claims related proceedings" and "Other proceedings" subsections below and the many uncertainties that exist, the ultimate outcome of these matters cannot be predicted. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently accrued, if any, and may be material to the Company's operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below**,** as they are resolved over time**,** is not likely to have a material effect on the financial position of the Company.

Claims related proceedings

The Company is vigorously defending a lawsuit filed in the aftermath of Hurricane Katrina and currently pending in the United States District Court for the Eastern District of Louisiana ("District Court"). This matter was filed by the Louisiana Attorney General against the Company and every other homeowner insurer doing business in the State of Louisiana, on behalf of the State of Louisiana, as assignee, and on behalf of certain Road Home fund recipients. Although this lawsuit was originally filed as a class action, the Louisiana Attorney General moved to dismiss the class in 2011 and that motion was granted. In this matter the State alleged that the insurers failed to pay all damages owed under their policies. The claims currently pending in this matter are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. All other claims, including extra contractual claims, have been dismissed. The Company had moved to dismiss the complaint on the grounds that the State had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the underlying insurance policies. Now, however, due to a ruling by the Louisiana Supreme Court, the Company will not pursue a motion to dismiss, but will preserve the anti-assignment issue in a defense.

The State has not yet identified the specific details by properly supporting its allegations of breach of contract or the alleged deficiencies in adjusting those claims. There are many potential individual claims at issue in this matter, each of which will require individual analysis, and a number of which may be subject to individual defenses, including release, accord and satisfaction, prescription, waiver and estoppel. There has been no discovery in connection with this matter. The Company has now filed a motion seeking to force the state to provide more specificity as to its claims in this matter. The Company believes that its adjusting practices in connection with Katrina homeowners claims were sound and in accordance with industry standards and state law. There remain significant questions of Louisiana law that have yet to be decided. In the Company's judgment, given the issues discussed above, a loss is not probable.

The Company is vigorously defending a class action lawsuit in Montana state court challenging aspects of its claim handling practices in Montana. The plaintiff alleges that the Company adjusts claims made by individuals who do not have attorneys in a manner that unfairly resulted in lower payments compared to claimants who were represented by attorneys. In January 2012, the court certified a class of Montana claimants who were not represented by attorneys with respect to the resolution of auto accident claims. The court certified the class to cover an indefinite period that commences in the mid-1990's. The certified claims include claims for declaratory judgment, injunctive relief and punitive damages in an unspecified amount. Injunctive relief may include a claim process by which unrepresented claimants could request that their claims be readjusted. No compensatory damages are sought on behalf of the class. To date no discovery has occurred related to the potential value of the class members' claims. The Company has asserted various defenses with respect to the plaintiff's claims which have not been finally resolved. The proposed injunctive relief claim process would be subject to defenses and offsets ordinarily associated with the adjustment of claims. Any differences in amounts paid to class members compared to what class members might be paid under a different process would be speculative and subject to individual variation and determination dependent upon the individual circumstances presented by each class claimant. In the Company's judgment a loss is not probable.

The Company is vigorously defending a lawsuit in regards to certain claims employees involving worker classification issues. This lawsuit is a certified class action challenging a state wage and hour law. In this case, plaintiffs sought actual damages in an amount to be proven at trial, liquidated damages in an amount equal to an unspecified percentage of aggregate underpayment of wages to be proven at trial, as well as attorneys' fees and costs. Plaintiffs have not made a settlement demand nor have they alleged the amount of damages with any specificity. The case was bifurcated between liability and damages and is currently focused only on liability issues. No discovery has taken place regarding plaintiffs' alleged damages. In December 2009, the liability phase of the case was tried, and, on July 6, 2010, the court issued its decision finding in favor of the Company on all claims. The plaintiffs have appealed the decision in favor of the Company to the first level of appellate court. Oral argument on the appeal is scheduled to be heard by that court on Mary 2, 2012. After concluding the current appeal, the parties may seek a subsequent appeal to the Illinois Supreme Court. Only liability issues are being addressed on appeal and no damages may be awarded at this stage of the proceedings. In the event the trial court's order were to be overturned, however, the parties would need to conduct damages discovery, and a trial on damages would have to take place before any damages could be awarded. In the Company's judgment a loss is not probable.

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. Although these cases have been pending for many years, they currently are in the early stages of litigation because of appellate court proceedings and threshold procedural issues.

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws ("EEOC I") and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and ERISA violations ("Romero I"). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release was voidable at the option of the release signer. The court also ordered that an agent who voided the release must return to Allstate "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court reversed its prior ruling that the release was voidable and granted the Company's motions for summary judgment, ruling that the asserted claims were barred by the release signed by most plaintiffs. Plaintiffs filed a notice of appeal with the U.S. Court of Appeals for the Third Circuit ("Third Circuit"). In July 2009, the Third Circuit vacated the trial court's entry of summary judgment in the Company's favor and remanded the cases to the trial court for additional discovery, including additional discovery related to the validity of the release and waiver. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then all of the claims in Romero I and EEOC I are barred. Thus, if the waiver and release is upheld, then only the claims in Romero I asserted by the small group of employee agents who did not sign the release and waiver would remain for adjudication. In January 2010, following the remand, the cases were assigned to a new judge for further proceedings in the trial court. Plaintiffs filed their

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Second Amended Complaint on July 28, 2010. Plaintiffs seek broad but unspecified "make whole relief," including back pay, compensatory and punitive damages, liquidated damages, lost investment capital, attorneys' fees and costs, and equitable relief, including reinstatement to employee agent status with all attendant benefits for up to approximately 6,500 former employee agents. Despite the length of time that these matters have been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged back pay or the alleged liquidated, compensatory or punitive damages, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the approximately 6,500 putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. Discovery limited to the validity of the waiver and release is in process. At present, no class is certified. Summary judgment proceedings on the validity of the waiver and release are expected to occur in the second half of 2012.

- A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue ("Romero II"). These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. Romero II was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In June 2007, the court granted the Company's motion to dismiss the case. Plaintiffs filed a notice of appeal with the Third Circuit. In July 2009, the Third Circuit vacated the district court's dismissal of the case and remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then one of plaintiffs' three claims asserted in Romero II is barred. The Third Circuit directed the district court to consider on remand whether the other two claims asserted in Romero II are barred by the release and waiver. In January 2010, following the remand, the case was assigned to a new judge (the same judge for the Romero I and EEOC I cases) for further proceedings in the trial court. On April 23, 2010, plaintiffs filed their First Amended Complaint. Plaintiffs seek broad but unspecified "make whole" or other equitable relief, including losses of income and benefits as a result of their decision to retire from the Company between November 1, 1999 and December 31, 2000. They also seek repeal of the challenged amendments to the Agents Pension Plan with all attendant benefits revised and recalculated for thousands of former employee agents, and attorney's fees and costs. Despite the length of time that this matter has been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged losses, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. As in Romero I and EEOC I, discovery at this time is limited to issues relating to the validity of the waiver and release. Class certification has not been decided. Summary judgment proceedings on the validity of the waiver and release are expected to occur in the second half of 2012.

In these agency program reorganization matters, the threshold issue of the validity and scope of the waiver and release is yet to be decided and, if decided in favor of the Company, would preclude any damages being awarded in Romero I and EEOC I and may also preclude damages from being awarded in Romero II. In the Company's judgment a loss is not probable. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

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

Derivative financial instruments

1. The following tables summarize the volume, statement value and fair value of the Company's derivative financial instruments, including those with off-balance sheet risk:

($ in millions)	March 31, 2012			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Credit contracts				
Credit default swap agreements - buying protection	$ 419	n/a	$ (2)	$ (2)
Credit default swap agreements - selling protection	283	n/a	-	1
Total credit contracts	702	n/a	(2)	(1)
Interest rate contracts				
Interest rate swaption agreements	-	n/a	-	-
Equity index contracts				
Option and futures contracts	n/a	-	-	-
Total derivative financial instruments	$ 702	-	$ (2)	$ (1)

($ in millions)	December 31, 2011			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Credit contracts				
Credit default swap agreements - buying protection	$ 536	n/a	$ 3	$ 3
Credit default swap agreements - selling protection	368	n/a	(1)	(14)
Total credit contracts	904	n/a	2	(11)
Interest rate contracts				
Interest rate swaption agreements	2,500	n/a	-	-
Equity index contracts				
Option and futures contracts	n/a	1,813	-	-
Total derivative financial instruments	$ 3,404	1,813	$ 2	$ (11)

Volume for over-the-counter derivative contracts is represented by their notional amounts. Volume for exchange traded derivatives is represented by the number of contracts which is the basis on which they are traded (n/a = not applicable). The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represent the maximum amount of potential loss, assuming no recoveries. Statement values are generally equal to consideration paid or received except when non-hedge accounting is used, in which case statement value is equal to current fair value. Fair value is the estimated amount that the Company would receive or pay to terminate the derivative contracts at the reporting date.

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2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized are discussed in Note 8, Parts A-C of the December 31, 2011 Annual Statement. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C of the December 31, 2011 Annual Statement.

3. The following table summarizes the credit exposure on the Company's over-the-counter contracts:

(in millions)	March 31, 2012	December 31, 2011
Credit default swap agreements - selling protection	$ 2	$ -
Credit default swap agreements - buying protection	1	4
Total derivative credit exposure	$ 3	$ 4

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter derivative contracts with a positive statement value at the reporting date reduced by the effect, if any, of legally enforceable master netting agreements. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C of the December 31, 2011 Annual Statement. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. At March 31, 2012, the Company pledged $8 million of securities in the form of margin deposits. At December 31, 2011, the Company pledged $5 million of securities in the form of margin deposits.

The Company uses master netting agreements for over-the-counter derivative transactions that permit either party to net payments due for transactions and collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At March 31, 2012, the Company pledged $4 million of cash and $4 million of securities to counterparties. At December 31, 2011, counterparties pledged $1 million of securities to the Company, and the Company pledged $5 million of cash to counterparties.

Off-balance sheet financial instruments

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

(in millions)	March 31, 2012	December 31, 2011
Commitments to invest in limited partnership interests	$ 1,192	$ 1,218
Private placement commitments	$ 52	$ 53
Commitments to extend mortgage loans	$ 18	$ -
Other loan commitments	$ 31	$ -

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.

Commitments to extend mortgage loans and 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

1. During the first three months of 2012 and in 2011, the Company entered into securities lending agreements. The Company was able to estimate the fair value of assets obtained and liabilities incurred in these agreements.

2. The Company's business activities included securities lending programs with third parties, mostly large banks. At March 31, 2012 and December 31, 2011, U.S. Treasury and corporate bonds and common stocks with fair values of $230 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 of the December 31, 2011 Annual Statement.

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 first quarter of 2012 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	2	$ 4	$ 4	$ -

The Company did not have any other wash sales in 2012 that involved unrated securities or securities with a NAIC 3 designation or below.

The Company did not have wash sales during the first quarter of 2011 that involved unrated securities or securities with a NAIC 3 designation or below.

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

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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.

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

(in millions)	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance at March 31, 2012
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 642	$ 89	$ 731
U.S. special revenue and special assessment obligations	-	23	178	201
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	16	12	28
Total bonds	-	681	279	960
Perpetual preferred stocks				
Industrial and miscellaneous	-	28	-	28
Redeemable preferred stocks				
Industrial and miscellaneous	-	6	-	6
Total preferred stocks	-	34	-	34
Unaffiliated common stocks				
Industrial and miscellaneous	2,446	648	24	3,118
Derivative assets				
Credit contracts	-	1	-	1
Total assets at fair value	$ 2,446	$ 1,364	$ 303	$ 4,113
Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (2)	$ -	$ (2)
Total liabilities at fair value	$ -	$ (2)	$ -	$ (2)

(in millions)	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance at December 31, 2011
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
Total assets at fair value	$ 3,103	$ 1,124	$ 364	$ 4,591
Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (1)	$ -	$ (1)
Total liabilities at fair value	$ -	$ (1)	$ -	$ (1)

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

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	$ -	$ (17)	$ -	$ 1
U.S. special revenue and special assessment obligations	224	30	(5)	(4)	3
U.S. political subdivisions of states, territories and possessions (direct and guaranteed	19	-	-	-	1
Credit tenant loans	-	-	-	-	-
Total bonds	336	30	(22)	(4)	5
Unaffiliated common stocks					
Industrial and miscellaneous	28	-	(3)	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	2	-	-	-
Derivatives, net	-	-	-	(13)	13
Total Level 3 assets and liabilities	$ 364	$ 32	$ (25)	$ (17)	$ 18

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(in millions)

	Purchases	Issuances	Sales	Settlements	Balance at March 31, 2012
Bonds					
Industrial and miscellaneous	$ 20	$ -	$ (7)	$ (1)	$ 89
U.S. special revenue and special assessment obligations	-	-	(71)	-	177
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	-	-	(8)	-	12
Credit tenant loans	-	-	-	-	-
Total bonds	20	-	(86)	(1)	278
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	25
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	(2)	-	-
Derivatives, net	-	-	-	-	-
Total Level 3 assets and liabilities	$ 20	$ -	$ (88)	$ (1)	$ 303

(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 March 31, 2011
Bonds							
Industrial and miscellaneous	$ 294	$ 16	$ (25)	$ (3)	$ 10	$ (15)	$ 277
U.S. special revenue and special assessment obligations	326	34	(12)	(3)	(1)	(28)	316
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	-	-	1	-	21
Credit tenant loans	2	-	(2)	-	-	-	-
Total bonds	642	50	(39)	(6)	10	(43)	614
Unaffiliated common stocks							
Industrial and miscellaneous	31	-	-	(5)	(1)	-	25
Derivatives, net	64	-	-	(57)	15	(22)	-
Total Level 3 assets and liabilities at fair value	$ 737	$ 50	$ (39)	$ (68)	$ 24	$ (65)	$ 639

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.

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.

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 used significant non-market observable inputs, including estimates of future coupon rates if auction failures continue, the anticipated date liquidity will return to the market and illiquidity premium. 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.

NOTES TO FINANCIAL STATEMENTS

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.

Unaffiliated 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)	March 31, 2012				
	Statement Value	Aggregate Fair Value	Level 1	Level 2	Level 3
Bonds	$ 22,695	$ 23,534	$ 780	$ 21,715	$ 1,039
Preferred stocks	$ 73	$ 80	$ -	$ 80	$ -
Unaffiliated common stocks	$ 3,118	$ 3,118	$ 2,446	$ 648	$ 24
Mortgage loans on real estate	$ 493	$ 509	$ -	$ -	$ 509
Cash equivalents	$ 271	$ 271	$ -	$ 271	$ -
Short-term investments	$ 59	$ 59	$ 11	$ 48	$ -
Derivatives	$ 2	$ 3	$ -	$ 3	$ -
Low income housing tax credit ("LIHTC") property investments	$ 384	$ 384	$ -	$ -	$ 384
Surplus notes of affiliates	$ 575	$ 575	$ -	$ -	$ 575
Collateral loans	$ 21	$ 21	$ -	$ -	$ 21

(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

The fair value of U.S. Treasury bonds is based on unadjusted quoted market prices for identical assets in active markets the Company can access. The fair value of all other publicly traded bonds, including loan-backed and structured securities, is based upon quoted market prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds, including loan-backed and structured securities, are 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.

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 is based on a combination of: 1) unadjusted quoted market prices for identical assets in active markets the Company can access; 2) quoted market prices of identical or similar assets in markets that are not active; and 3) 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 is based on quoted market prices for identical or similar assets in markets that are not active or amortized cost.

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 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.

Financial liabilities

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

(in millions)	March 31, 2012				
	Statement Value	Aggregate Fair Value	Level 1	Level 2	Level 3
Securities lending collateral	$ 238	$ 238	$ -	$ 238	$ -
Derivatives	$ 4	$ 4	$ -	$ 4	$ -

(in millions)	December 31, 2011	
	Statement Value	Fair Value
Securities lending collateral	$ 199	$ 199
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.

NOTES TO FINANCIAL STATEMENTS

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)	March 31, 2012		
Type of Investment	Actual Cost	Book/Adjusted Carrying Value	Fair Value
Asset-backed residential mortgage-backed securities ("ABS RMBS")	$ 322	$ 234	$ 204
Other assets	-	-	-
Total	$ 322	$ 234	$ 204

(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 $20 million and $14 million for the three months ended March 31, 2012 and 2011, respectively.

In addition, the Company had Alt-A residential mortgage-backed securities ("Alt-A") with the following actual cost, book/adjusted carrying value, fair value and OTTI losses:

(in millions)	March 31, 2012	December 31, 2011
Actual cost	$ 181	$ 174
Book/adjusted carrying value	$ 147	$ 135
Fair value	$ 150	$ 132

For the three months ended March 31, 2012 and 2011, OTTI losses for Alt-A portfolio were $1 million $8 million, respectively.

22. Events Subsequent

An evaluation of subsequent events was made through May 9, 2012 for the Quarterly Statement issued on May 11, 2012. There were no significant subsequent events requiring adjustment to or disclosure in the 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)	March 31, 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	$ 5,438	$ 590	$ -	$ -	$ 5,438	$ 590
(ii) All other	7	-	(171)	(26)	(164)	(26)
(iii) Total	$ 5,445	$ 590	$ (171)	$ (26)	$ 5,274	$ 564

(iv) Direct Unearned Premium Reserve $3.01 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 December 31, 2011 Annual Statement.

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

(in millions)	March 31, 2012	December 31, 2011
Balance at January 1	$ 15,084	$ 14,780
Incurred related to:		
Current year	4,141	18,651
Prior years	(182)	(296)
Total incurred	3,959	18,355
Paid related to:		
Current year	1,750	12,444
Prior years	2,308	5,607
Total paid	4,058	18,051
Ending balance	$ 14,985	$ 15,084

NOTES TO FINANCIAL STATEMENTS

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 $270 million and $3.70 billion for the three months ended March 31, 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 $(182) million and $(296) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the three months ended March 31, 2012 and the year ended December 31, 2011, respectively. During the first three months of 2012, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to catastrophes. During 2011, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to severity development that was better than expected and catastrophes. 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 $483 million and $525 million was included as a reduction of loss reserves at March 31, 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 BANK	3100 SANDERS ROAD, NORTHBROOK, IL 60062		YES		
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 [ ] No [X]

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

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

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

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: ..... $

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:
$78,716,282 PLEDGED AS COLLATERAL; $1,065,988,540 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $77,856,826 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,413,855,223

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	$ 4,714,398,946
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 1,486,814,196	$ 1,225,799,664
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,595,931,463	$ 5,940,198,610
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
THE BANK OF NEW YORK MELLON CONTACT: RUTH NELSON 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
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 W. MONROE STREET-FLOOR 25, CHICAGO, IL 60602	
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 W. MONROE STREET-FLOOR 25, CHICAGO, IL 60602	

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
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062

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	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	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)

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	32,152,841	34,386,822	21,534,204	18,460,594	50,548,007	48,168,506
2. Alaska AK	L	16,712,251	18,364,775	10,750,839	11,590,090	28,661,901	31,393,741
3. Arizona AZ	L	19,144,214	22,160,263	9,914,141	24,954,023	40,136,711	65,322,080
4. Arkansas AR	L	15,542,102	17,033,645	7,410,326	31,361,833	20,571,786	24,036,949
5. California CA	L	259,805,649	264,999,018	123,502,075	125,347,794	497,046,562	532,828,967
6. Colorado CO	L	21,666,159	22,296,542	9,333,015	14,352,517	36,041,040	41,713,431
7. Connecticut CT	L	46,990,749	47,363,668	24,123,381	44,403,994	112,599,297	129,660,988
8. Delaware DE	L	5,390,181	5,685,855	3,169,363	3,527,136	24,792,727	24,373,505
9. District of Columbia DC	L	4,091,855	4,413,413	1,463,427	1,918,167	4,488,618	5,367,691
10. Florida FL	L	156,807,691	168,214,752	76,471,168	95,133,260	365,998,271	402,443,514
11. Georgia GA	L	71,119,055	78,206,518	38,093,496	42,664,828	89,346,272	105,806,418
12. Hawaii HI	L	19,428,898	19,436,240	9,266,871	10,172,054	24,544,112	26,113,734
13. Idaho ID	L	5,407,188	6,350,232	2,621,227	4,696,194	11,181,808	12,514,353
14. Illinois IL	L	78,194,215	87,414,211	41,745,818	52,534,188	320,737,492	353,501,606
15. Indiana IN	L	23,600,582	25,759,675	16,706,675	13,907,565	43,224,476	44,789,711
16. Iowa IA	L	3,242,484	3,704,884	2,011,022	2,024,986	5,098,837	9,409,847
17. Kansas KS	L	6,392,961	7,085,233	3,557,658	3,152,561	6,875,344	9,312,579
18. Kentucky KY	L	22,944,025	24,721,823	14,681,044	11,967,395	39,815,904	34,861,111
19. Louisiana LA	L	78,862,025	84,799,562	32,546,748	29,225,329	154,554,235	172,469,032
20. Maine ME	L	6,059,110	7,011,277	2,645,713	4,365,804	9,611,280	11,252,903
21. Maryland MD	L	82,061,410	87,546,218	49,256,437	52,582,878	302,927,530	290,168,195
22. Massachusetts MA	L	7,287,219	3,346,496	3,397,152	1,294,301	26,874,284	25,757,545
23. Michigan MI	L	32,278,740	34,644,142	35,405,505	35,255,877	1,285,065,460	1,115,594,577
24. Minnesota MN	L	10,012,929	11,502,043	4,883,945	7,663,713	32,583,519	39,376,152
25. Mississippi MS	L	23,787,100	24,856,968	11,574,521	11,863,225	50,616,981	53,275,394
26. Missouri MO	L	10,294,251	11,410,272	6,294,182	6,145,988	17,700,728	18,847,189
27. Montana MT	L	2,346,888	2,702,012	962,184	1,261,944	5,081,597	6,368,431
28. Nebraska NE	L	4,044,656	4,309,260	2,279,274	1,646,443	6,345,138	7,268,000
29. Nevada NV	L	13,045,609	15,172,196	7,507,892	7,041,271	27,166,284	28,888,549
30. New Hampshire NH	L	6,624,423	7,555,535	2,766,723	3,957,777	10,003,776	11,927,354
31. New Jersey NJ	N	4,978		8,933,837	7,552,293	209,882,221	236,403,281
32. New Mexico NM	L	12,520,967	13,839,268	6,304,963	9,899,043	31,322,182	24,537,058
33. New York NY	L	373,039,009	396,062,772	218,628,623	249,258,499	1,524,611,755	1,551,431,412
34. North Carolina NC	L	49,504,179	56,308,376	27,371,514	33,088,958	79,182,019	80,193,120
35. North Dakota ND	L	2,255,641	1,980,735	1,200,785	1,233,386	3,846,149	2,101,129
36. Ohio OH	L	47,052,013	49,334,645	26,560,556	35,687,137	139,150,048	154,081,404
37. Oklahoma OK	L	17,069,664	19,785,710	7,960,501	9,878,627	22,105,880	29,968,217
38. Oregon OR	L	18,367,785	20,349,295	8,531,539	9,921,434	31,049,019	31,534,447
39. Pennsylvania PA	L	103,815,839	114,390,550	69,122,349	81,448,640	457,084,538	496,325,805
40. Rhode Island RI	L	12,480,419	13,271,958	6,913,857	7,415,288	31,053,294	33,780,945
41. South Carolina SC	L	50,218,771	53,487,552	26,082,544	29,832,367	73,366,709	74,761,960
42. South Dakota SD	L	1,007,094	939,758	413,930	315,456	3,068,573	1,410,981
43. Tennessee TN	L	30,922,691	32,326,539	23,604,905	19,992,036	59,998,220	56,130,240
44. Texas TX	L	29,315,899	30,889,498	14,003,958	14,953,149	104,103,946	90,234,221
45. Utah UT	L	17,011,434	19,512,814	9,825,560	11,039,452	23,970,153	24,756,513
46. Vermont VT	L	3,332,317	3,727,199	2,273,549	2,381,598	6,561,201	8,880,495
47. Virginia VA	L	71,220,057	74,224,412	35,388,622	36,529,226	93,283,585	96,685,664
48. Washington WA	L	46,330,793	50,445,354	27,865,675	32,459,392	101,125,652	115,547,713
49. West Virginia WV	L	13,149,341	13,669,753	11,198,951	6,716,164	25,199,558	24,990,578
50. Wisconsin WI	L	3,554,159	5,158,551	3,554,496	5,914,654	51,397,895	51,517,194
51. Wyoming WY	L	1,800,022	1,952,755	781,581	1,225,154	2,235,825	2,090,082
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L				(680)	2,494,631	2,831,119
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CN	L						
58. Aggregate Other Alien OT	XXX					1,627	1,718
59. Totals	(a) 51	1,989,310,532	2,124,111,044	1,112,398,321	1,281,215,002	6,726,334,657	6,873,007,348
DETAILS OF WRITE-INS							
5801. Other alien	XXX					1,627	1,718
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					1,627	1,718

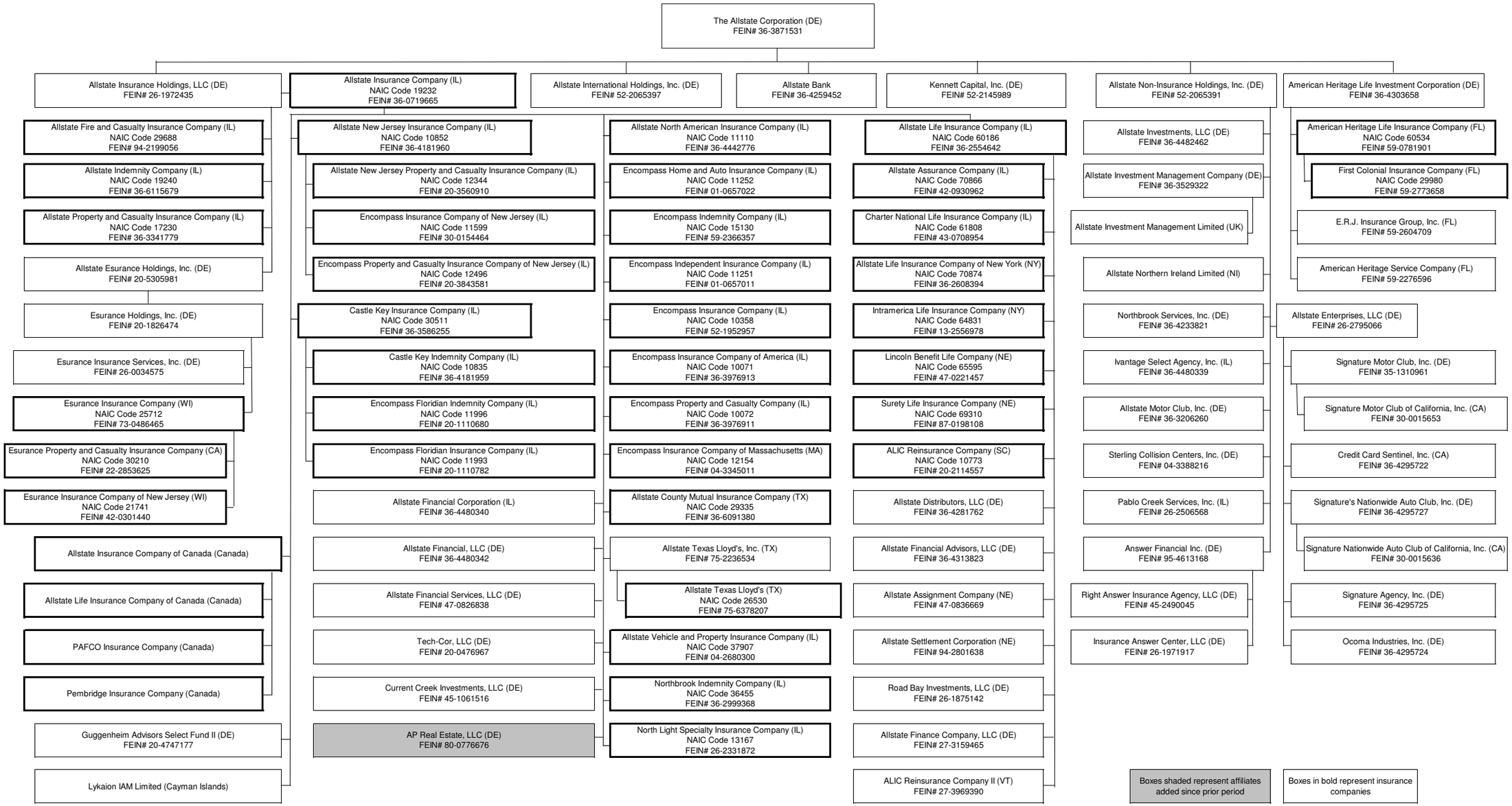
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

PERSONAL LINES - PREMIUMS ALLOCATED TO VARIOUS STATES, ETC., ACCORDING TO LOCATION OF PROPERTY INSURED.

COMMERCIAL LINES - PREMIUMS ALLOCATED TO STATES WHEREIN THE CONTRACT OF INSURANCE WAS NEGOTIATED AND PLACED.

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 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 *
			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	
			36-4259452	2746713			Allstate Bank		NIA	The Allstate Corporation	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	
			20-5305981				Allstate Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	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	JA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	JA	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	CN	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	GB	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	CN	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	GB	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	JA	Allstate Insurance Holdings, LLC	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 *
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	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	
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	
			36-4295722				Credit Card Sentinel, Inc.	CA	NIA	Allstate Enterprises, LLC	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	
			20-1826474				Esurance Holdings, Inc.	DE	NIA	Allstate Esurance Holdings, Inc.	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	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	JA	American Heritage 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 *
			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	
			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	
							Lykaion IAM Limited	CY	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	CN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CN	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	Allstate Enterprises, LLC	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	
0008	Allstate Insurance Group	69310	87-0198108				Surety Life Insurance Company	NE	DS	Allstate Life Insurance Company	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	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	487,233	7,917	1.6	(39.5)
2.	Allied Lines	76,187,500	6,358,862	8.3	9.1
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	668,018,345	296,064,137	44.3	51.7
5.	Commercial multiple peril	87,101,797	35,100,027	40.3	72.2
6.	Mortgage guaranty				
8.	Ocean marine	291,975	(12,394)	(4.2)	68.2
9.	Inland marine	19,681,874	4,712,661	23.9	26.2
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	135,404	34,528	25.5	8.8
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	86,818	(246,545)	(284.0)	
17.1	Other liability - occurrence	35,389,584	10,037,388	28.4	62.7
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	232,865	(18,798,593)	(8,072.7)	(1,440.5)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	680,319,801	411,076,850	60.4	71.3
19.3,19.4	Commercial auto liability	35,089,064	11,330,295	32.3	84.8
21.	Auto physical damage	533,060,125	234,617,503	44.0	38.5
22.	Aircraft (all perils)				
23.	Fidelity	68,095	(24,229)	(35.6)	15.2
24.	Surety	696			
26.	Burglary and theft	22,100	26,875	121.6	66.9
27.	Boiler and machinery	261,136	(148)	(0.1)	17.2
28.	Credit				
29.	International				
30.	Warranty	43	(39)	(90.7)	23.7
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	845,562	327		(0.2)
35.	Totals	2,137,280,017	990,285,422	46.3	54.3
	DETAILS OF WRITE-INS				
3401.	Identity theft	845,562	327		(0.2)
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)	845,562	327		(0.2)

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	394,124	394,124	516,088
2.	Allied Lines	61,097,103	61,097,103	63,414,221
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	565,572,494	565,572,494	571,859,729
5.	Commercial multiple peril	82,959,127	82,959,127	87,809,077
6.	Mortgage guaranty			
8.	Ocean marine	249,875	249,875	291,693
9.	Inland marine	15,181,375	15,181,375	16,568,502
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	195,095	195,095	218,803
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation	86,818	86,818	
17.1	Other liability - occurrence	31,838,823	31,838,823	35,090,687
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	258,402	258,402	290,684
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	668,320,313	668,320,313	725,188,171
19.3,19.4	Commercial auto liability	32,835,554	32,835,554	36,847,483
21.	Auto physical damage	529,285,095	529,285,095	584,904,302
22.	Aircraft (all perils)			
23.	Fidelity	71,145	71,145	70,740
24.	Surety			
26.	Burglary and theft	19,092	19,092	28,765
27.	Boiler and machinery	273,849	273,849	277,451
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	672,251	672,251	734,650
35.	Totals	1,989,310,535	1,989,310,535	2,124,111,046
	DETAILS OF WRITE-INS			
3401.	Identity theft	672,251	672,251	734,650
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)	672,251	672,251	734,650

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	455,920	23,461	479,380	3,431,795	39,356	2,172,836	5,643,987	(49,742)	85,187	35,446
2. 2010	2,084,140	704,808	2,788,948	305,022	18,261	323,283	1,784,862	34,568	540,913	2,360,342	5,743	(111,065)	(105,323)
3. Subtotals 2010 + Prior	6,021,597	2,855,273	8,876,870	760,941	41,722	802,663	5,216,657	73,924	2,713,749	8,004,330	(43,999)	(25,878)	(69,877)
4. 2011	4,614,260	1,593,368	6,207,628	1,298,353	206,630	1,504,983	3,088,490	229,719	1,272,010	4,590,219	(227,418)	114,991	(112,427)
5. Subtotals 2011 + Prior	10,635,857	4,448,641	15,084,498	2,059,294	248,352	2,307,646	8,305,146	303,643	3,985,759	12,594,548	(271,417)	89,113	(182,303)
6. 2012	XXX	XXX	XXX	XXX	1,751,181	1,751,181	XXX	1,671,765	718,400	2,390,165	XXX	XXX	XXX
7. Totals	10,635,857	4,448,641	15,084,498	2,059,294	1,999,533	4,058,827	8,305,146	1,975,408	4,704,159	14,984,713	(271,417)	89,113	(182,303)
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. (2.6)	2. 2.0	3. (1.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.2)

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	2,391,667		2,391,667	2,541,667
2505.	Prepaid expenses	42,984,275	42,984,275		
2506.	Advances	25,857,865	25,857,865		
2597.	Summary of remaining write-ins for Line 25 from overflow page	71,233,807	68,842,140	2,391,667	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	21,909,796	22,955,054
2505.	Retroactive reinsurance reserve ceded	(13,724,611)	(14,017,202)
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,185,185	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.	Retroactive reinsurance gain	(1,969)	(548,980)	(1,279,652)
1405.	Transferable state tax credits			288,000
1497.	Summary of remaining write-ins for Line 14 from overflow page	(1,969)	(548,980)	(991,652)

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	6,490,643	49,282,254
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(56,588)
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		7,820,829
8.	Deduct current year's depreciation	6,310,039	29,835,596
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	333,656,401	333,475,797
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	333,656,401	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	21,750,000	461,959,613
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		(77,296)
4.	Accrual of discount	23,245	17,748
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	1,045,603	4,856,477
8.	Deduct amortization of premium and mortgage interest points and commitment fees	31,528	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)	493,213,481	472,517,368
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	493,213,481	472,517,368
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	493,213,481	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	272,388,372	855,421,638
	2.2 Additional investment made after acquisition	103,868,262	646,066,008
3.	Capitalized deferred interest and other		34,046,443
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	19,440,419	82,240,524
6.	Total gain (loss) on disposals	57,367	(7,137,044)
7.	Deduct amounts received on disposals	488,679,152	1,143,701,701
8.	Deduct amortization of premium and depreciation	7,931,196	21,489,418
9.	Total foreign exchange change in book/adjusted carrying value	(1,683,108)	(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)	3,594,162,648	3,696,701,683
12.	Deduct total nonadmitted amounts	12,659,269	12,745,894
13.	Statement value at end of current period (Line 11 minus Line 12)	3,581,503,379	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	4,461,097,301	16,374,098,973
3.	Accrual of discount	15,864,309	69,725,794
4.	Unrealized valuation increase (decrease)	244,051,845	(174,150,997)
5.	Total gain (loss) on disposals	213,102,835	428,726,290
6.	Deduct consideration for bonds and stocks disposed of	4,942,100,752	17,280,768,926
7.	Deduct amortization of premium	25,304,979	92,565,324
8.	Total foreign exchange change in book/adjusted carrying value	(14,598,410)	24,794,065
9.	Deduct current year's other than temporary impairment recognized	31,357,926	216,984,796
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	30,601,966,676	30,681,212,454
11.	Deduct total nonadmitted amounts	3,594,307	3,387,842
12.	Statement value at end of current period (Line 10 minus Line 11)	30,598,372,369	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)	15,680,315,914	11,582,425,024	12,356,465,448	84,778,062	14,991,053,552			15,680,315,914
2. Class 2 (a)	4,337,017,480	1,167,568,856	361,076,788	(110,167,540)	5,033,342,008			4,337,017,480
3. Class 3 (a)	1,241,416,695	1,024,629,983	110,642,227	28,674,041	2,184,078,493			1,241,416,695
4. Class 4 (a)	518,131,666	120,376,039	42,702,330	(10,888,129)	584,917,246			518,131,666
5. Class 5 (a)	158,087,763	48,599,723	43,927,931	13,425,106	176,184,660			158,087,763
6. Class 6 (a)	63,354,495		1,419,868	(6,192,307)	55,742,320			63,354,495
7. Total Bonds	21,998,324,013	13,943,599,625	12,916,234,592	(370,767)	23,025,318,279			21,998,324,013
PREFERRED STOCK								
8. Class 1	17,736,281			(17,736,281)				17,736,281
9. Class 2	22,150,202		90,000	13,770,406	35,830,608			22,150,202
10. Class 3	50,959,176		14,229,967	257,984	36,987,194			50,959,176
11. Class 4								
12. Class 5	2,167,077			(2,167,077)				2,167,077
13. Class 6								
14. Total Preferred Stock	93,012,737		14,319,967	(5,874,968)	72,817,802			93,012,737
15. Total Bonds and Preferred Stock	22,091,336,749	13,943,599,625	12,930,554,559	(6,245,735)	23,098,136,081			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 $ 307,211,703 ; NAIC 2 $ 13,704,814 ; NAIC 3 $ 9,119,127 ;
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	58,884,615	XXX	59,551,145	319,470	35,908

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	97,106,103	497,663,710
3.	Accrual of discount	17,854	15,579
4.	Unrealized valuation increase (decrease)	(277,429)	
5.	Total gain (loss) on disposals	(1,007)	13,846
6.	Deduct consideration received on disposals	106,395,720	446,121,383
7.	Deduct amortization of premium	360,723	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)	58,884,615	68,795,536
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	58,884,615	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	(257,528)
3.	Unrealized Valuation increase/(decrease)	9,470,656
4.	Total gain (loss) on termination recognized	(22,721,582)
5.	Considerations received/(paid) on terminations	(9,935,107)
6.	Amortization	(323,255)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(2,109,394)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(2,109,394)

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				5,084,260
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		4,007,470		
	3.24 Section 1, Column 16, prior year		(1,076,790)	5,084,260	5,084,260
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year			4,220,762	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		4,220,762	4,220,762	
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	3,137,627	3,300,031	01/04/2008	03/20/2013	CDS CS2298244 ON BA 36 03/20/2013		5,701	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,137,627	3,294,330
55295*AD0	MBIA INSURANCE CORPORATIO due 12/20/2012, CDS attached to Cash Security-COMMONWEALTH EDISON	4FE	5,000,000	4,976,844	4,593,231	10/25/2007	12/20/2012	CDS CS2259840 ON MBIA INSURANCE CORPORATION 12/20/2012		(486,934)	202795-HX-1	COMMONWEALTH EDISON	1FE	4,976,844	5,080,165
29273RB#5	UNION PACIFIC CORP 5. 06/ due 06/20/2013, CDS attached to Cash Security-EXPORT-IMPORT BK KOREA	2FE	5,000,000	4,982,563	5,313,146	03/28/2008	06/20/2013	CDS CS2369920 ON UNION PACIFIC CORP 5. 06/20/2013		69,211	302154-AV-1	EXPORT-IMPORT BK KOREA	1FE	4,982,563	5,243,935
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	1FE	10,000,000	10,670,087	11,842,597	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(87,929)	129,706	66989G-AA-8	NOVARTIS SECS INVEST LTD	1FE	10,758,016	11,712,891
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-XCEL ENERGY INC	2FE	1,600,000	1,579,162	1,808,032	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(16,454)	15,680	98389B-AM-2	XCEL ENERGY INC	2FE	1,595,616	1,792,352
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-YUM! BRANDS INC	2FE	3,400,000	3,360,226	3,721,671	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(34,964)	33,321	988498-AE-1	YUM! BRANDS INC	2FE	3,395,191	3,688,351
36959*AA3	GE-CAPCORP 10 06/20/2015 due 06/20/2015, CDS attached to Cash Security-PARTNERRE FINANCE B LLC	1FE	10,000,000	9,591,938	10,328,542	05/21/2010	06/20/2015	CDS CS3168651 ON GE-CAPCORP 10 06/20/2015	(398,383)	(24,018)	70213B-AA-9	PARTNERRE FINANCE B LLC	1FE	9,990,322	10,352,560
14911RB@7	CAT-FINSER 1 06/20/2015 due 06/20/2015, CDS attached to Cash Security-SHELL INTERNATIONAL FIN	1FE	10,000,000	10,128,825	10,819,320	06/17/2010	06/20/2015	CDS CS3196801 ON CAT-FINSER 1 06/20/2015		115,240	822582-AQ-5	SHELL INTERNATIONAL FIN	1FE	10,128,825	10,704,080
20030NC#6	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-COMCAST CORP	2FE	1,500,000	1,562,725	1,710,683	12/14/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	10,011	25,835	20030N-AG-6	COMCAST CORP	2FE	1,552,714	1,684,848
20030NC#6	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CR BARD INC	2FE	8,500,000	8,555,111	9,019,379	12/14/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	56,728	146,399	067383-AB-5	CR BARD INC	1FE	8,498,383	8,872,980
247025A*0	DELLN 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-HERSHEY COMPANY	1FE	5,000,000	4,985,460	5,510,759	12/17/2010	03/20/2016	CDS CS3294085 ON DELLN 100 03/20/2016	(7,363)	7,894	427866-AR-9	HERSHEY COMPANY	1FE	4,992,824	5,502,865
724479C*9	PBI 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-SOUTHERN NATURAL GAS	2FE	10,000,000	9,835,987	9,540,321	12/17/2010	03/20/2016	CDS CS3296643 ON PBI 100 03/20/2016	(155,703)	(744,259)	84345P-AB-8	SOUTHERN NATURAL GAS	2FE	9,991,689	10,284,580
984121D#7	XRX 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-CME GROUP INDEX SERVICES	2FE	10,000,000	9,929,708	10,597,911	02/09/2011	03/20/2016	CDS CS3314578 on XRX 100 03/20/2016	(54,744)	(243,239)	12572X-AA-8	CME GROUP INDEX SERVICES	1FE	9,984,452	10,841,150
172967B@9	C 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-CITIGROUP INC	1FE	5,000,000	4,985,489	5,389,394	04/13/2011	06/20/2016	CDS CS3358088 ON C 100 06/20/2016	(33,055)	(169,826)	172967-EH-0	CITIGROUP INC	1FE	5,018,544	5,559,220
69362BA#9	PEG 8 5/8 4/15/31 due 06/20/2016, CDS attached to Cash Security-DTE ENERGY COMPANY	2FE	10,000,000	9,342,077	10,219,137	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 8 5/8 4/15/31	(62,935)	(216,723)	250847-EF-3	DTE ENERGY COMPANY	1FE	9,405,013	10,435,860
156700B@4	CLINKI 4/1/17 due 06/20/2016, CDS attached to Cash Security-MICROSOFT CORP	3FE	10,000,000	9,156,523	10,202,617	05/23/2011	06/20/2016	CDS CS3378573 ON CLINKI 4/1/17	(261,810)	(351,953)	594918-AH-7	MICROSOFT CORP	1FE	9,418,334	10,554,570
31428XC#1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-BRAMBLES USA INC	2FE	5,000,000	5,016,596	5,340,294	05/26/2011	06/20/2016	CDS CS3383680 on FDX 100 06/20/2016	17,898	29,404	10510K-AA-5	BRAMBLES USA INC	2FE	4,998,698	5,310,890
31428XC#1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-ORACLE CORP	2FE	5,000,000	4,885,899	5,533,534	05/26/2011	06/20/2016	CDS CS3383680 on FDX 100 06/20/2016	17,898	29,404	68389X-AK-1	ORACLE CORP	1FE	4,868,001	5,504,130
94106LF*5	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-PSEG POWER LLC	2FE	5,000,000	4,968,760	5,070,498	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(19,816)	22,863	69362B-AX-0	PSEG POWER LLC	2FE	4,988,576	5,047,635
94106LF*5	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-WASTE MANAGEMENT INC	2FE	5,000,000	4,954,077	5,573,133	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(19,816)	22,863	94106L-AW-9	WASTE MANAGEMENT INC	2FE	4,973,892	5,550,270

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
842587A*8	SO 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-EDISON INTERNATIONAL	1FE	5,000,000	5,042,610	5,304,882	06/15/2011	06/20/2016	CDS CS3406721 on SO 100 06/20/2016	50,188	59,282	281020-AF-4	EDISON INTERNATIONAL	2FE	4,992,423	5,245,600
947075A@6	WFT 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-HEWLETT-PACKARD CO	2FE	5,000,000	5,212,205	4,956,712	08/05/2011	09/20/2016	CDS CS3437445 ON WFT 100 09/20/2016	(154,102)	(142,518)	428236-BM-4	HEWLETT-PACKARD CO	1FE	5,366,307	5,099,230
694308T@6	PCG-PACGAS 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-PACIFIC GAS & ELECTRIC	2FE	5,000,000	5,051,842	5,158,388	08/22/2011	09/20/2016	CDS CS3442577 ON PCG-PACGAS 100 09/20/2016	(91,970)	(20,947)	694308-GT-8	PACIFIC GAS & ELECTRIC	1FE	5,143,812	5,179,335
604059B*5	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-ABBOTT LABORATORIES	1FE	9,960,000	11,311,998	12,391,988	10/14/2011	12/20/2016	CDS CS3493760 ON MMM 100 12/20/2016	240,872	347,330	002819-AB-6	ABBOTT LABORATORIES	1FE	11,071,126	12,044,658
604059B*5	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-ABBOTT LABORATORIES	1FE	15,040,000	16,728,219	18,264,298	10/14/2011	12/20/2016	CDS CS3493760 ON MMM 100 12/20/2016	363,726	524,482	002824-AU-4	ABBOTT LABORATORIES	1FE	16,364,493	17,739,815
604059B@3	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-AMERIPRISE FINANCIAL INC	1FE	5,000,000	5,120,928	5,624,407	11/03/2011	12/20/2016	CDS CS3501448 ON MMM 100 12/20/2016	130,909	174,362	03076C-AE-6	AMERIPRISE FINANCIAL INC	1FE	4,990,019	5,450,045
604059B@3	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-BP CAPITAL MARKETS PLC	1FE	5,000,000	5,161,252	5,322,957	11/03/2011	12/20/2016	CDS CS3501448 ON MMM 100 12/20/2016	130,909	174,362	05565Q-BU-1	BP CAPITAL MARKETS PLC	1FE	5,030,343	5,148,595
604059B@3	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-CENT ELET BRASILEIRAS SA	1FE	5,000,000	5,130,909	5,646,862	11/03/2011	12/20/2016	CDS CS3501448 ON MMM 100 12/20/2016	130,909	174,362	15234Q-AL-2	CENT ELET BRASILEIRAS SA	2FE	5,000,000	5,472,500
913017G#0	UTX 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-SANOFI-AVENTIS	1FE	10,000,000	10,576,672	11,042,962	11/23/2011	12/20/2016	CDS CS3511686 ON UTX 100 12/20/2016	(40,074)	151,872	80105N-AG-0	SANOFI-AVENTIS	1FE	10,616,746	10,891,090
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-DENTSPLY INTERNATIONAL	1FE	10,000,000	10,275,192	10,407,445	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	56,677	211,665	249030-AC-1	DENTSPLY INTERNATIONAL	2FE	10,218,515	10,195,780
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-PACIFIC GAS & ELECTRIC	1FE	20,000,000	20,883,230	21,223,573	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	413,605	506,233	694308-GT-8	PACIFIC GAS & ELECTRIC	1FE	20,469,625	20,717,340
50075NC@1	KFT 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-LIMITED BRANDS INC	2FE	5,000,000	5,787,471	6,043,118	01/30/2012	03/20/2017	CDS CS3539851 ON KFT 100 03/20/2017	108,365	130,618	532716-AR-8	LIMITED BRANDS INC	3FE	5,679,106	5,912,500
37329BC@5	GP 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-YUM! BRANDS INC	2FE	5,000,000	5,052,028	5,099,088	01/30/2012	03/20/2017	CDS CS3539869 ON GP 100 03/20/2017	(88,345)	(69,407)	988498-AG-6	YUM! BRANDS INC	2FE	5,140,373	5,168,495
APPLIED	EOG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-STATOIL ASA	1FE	5,000,000	5,252,974	5,365,496	02/03/2012	03/20/2017	CDS CS3547524 ON EOG 100 03/20/2017	(51,588)	1,936	85771P-AB-8	STATOIL ASA	1FE	5,304,562	5,363,560
APPLIED	CMCSA 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-DISCOVER BANK	2FE	5,000,000	5,013,215	5,809,063	02/08/2012	03/20/2017	CDS CS3550098 ON CMCSA 100 03/20/2017	42,828	71,783	25466A-AB-7	DISCOVER BANK	2FE	4,970,387	5,737,280
210371F@4	CEG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-NOBLE ENERGY INC	2FE	15,000,000	14,725,523	15,343,730	02/17/2012	03/20/2017	CDS CS3552664 ON CEG 100 03/20/2017	(264,830)	12,020	655044-AF-2	NOBLE ENERGY INC	2FE	14,990,353	15,331,710
13645RB*4	CP-RAILWAY 100 03/20/20 due 03/20/2017, CDS attached to Cash Security-CANADIAN NATL RAILWAY	2FE	5,000,000	5,313,956	5,965,896	02/17/2012	03/20/2017	CDS CS3552672 ON CP-RAILWAY 100 03/20/20	(23,504)	29,091	136375-BR-2	CANADIAN NATL RAILWAY	1FE	5,337,460	5,936,805
947075A#4	WFT 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-ABBOTT LABORATORIES	2FE	10,000,000	9,592,991	10,817,183	02/21/2012	03/20/2017	CDS CS3555204 ON WFT 100 03/20/2017	(483,141)	(359,577)	002824-AW-0	ABBOTT LABORATORIES	1FE	10,076,131	11,176,760
887317A#2	TW 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-TIME WARNER INC	2FE	5,000,000	5,067,666	5,620,684	02/21/2012	03/20/2017	CDS CS3555220 ON TW 100 03/20/2017	81,399	88,204	887317-AF-2	TIME WARNER INC	2FE	4,986,267	5,532,480
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	5,303,397	5,475,453	02/24/2012	03/20/2017	CDS CS3557762 ON JNJ 100 03/20/2017	147,681	155,368	50540R-AJ-1	LAB CORP OF AMER HLDGS	2FE	5,155,716	5,320,085
9999999 - Totals				288,209,960	306,318,418	XXX	XXX	XXX	(349,926)	637,093	XXX	XXX	XXX	288,559,887	305,681,325

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							44	374,097,352
2. Add: Opened or Acquired Transactions	14	118,483,161							14	118,483,161
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	5,466,625	XXX		XXX		XXX		XXX	5,466,625
4. Less: Closed or Disposed of Transactions	18	204,312,843							18	204,312,843
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	5,524,334	XXX		XXX		XXX		XXX	5,524,334
7. Ending Inventory	40	288,209,960							40	288,209,960

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	(2,109,394)	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		(2,109,394)
4.	Part D, Column 5	5,339,884	
5.	Part D, Column 6	(7,449,278)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(1,122,374)	
8.	Part B, Section 1, Column 13	4,007,470	
9.	Total (Line 7 plus Line 8)		2,885,096
10.	Part D, Column 8	10,813,248	
11.	Part D, Column 9	(7,928,152)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	283,000,000	
14.	Part B, Section 1, Column 19	6,848,500	
15.	Part D, Column 11	289,848,500	
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	9,436,551,465	36,694,910,932
3.	Accrual of discount	187,650	741,420
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	670	748
6.	Deduct consideration received on disposals	9,347,554,302	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)	271,151,030	181,969,477
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	271,151,030	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				5,954,183
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				27,371
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				273,959
Office Buildings - Tech-Cor Research Center	Wheeling	IL	01/01/1973	VARIOUS				61,976
Office Buildings - Texas	Irving	TX	05/01/1989	VARIOUS				180,940
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				(7,787)
0199999. Acquired by Purchase								6,490,643
0399999 - Totals								6,490,643

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
0399999 - Totals																			

NONE

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
123370	MARLTON	NJ		02/23/2012	4.050	11,750,000		23,500,000
123371	STOUGHTON	MA		02/03/2012	4.510	10,000,000		15,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						21,750,000		39,100,000
0899999. Total Mortgages in good standing						21,750,000		39,100,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						21,750,000		39,100,000

E02

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		32,756							32,756	32,756			
123200	PLANO	TX		01/27/2010		12,489							12,489	12,489			
123299	GREENSBORO	NC		07/21/2011		295,078		(66)			(66)		295,012	295,012			
123313	LAKEWOOD	CO		07/07/2011		108,794							108,794	108,794			
123316	PHILADELPHIA	PA		07/26/2011		75,650							75,650	75,650			
123325	CINCINNATI	OH		08/08/2011		54,657							54,657	54,657			
123329	ORLANDO	FL		08/01/2011		71,609		16			16		71,625	71,625			
123333	CLEVELAND	OH		09/30/2011		72,262							72,262	72,262			
123346	WINSTON SALEM	NC		10/13/2011		124,933							124,933	124,933			
123350	INDIANAPOLIS	IN		10/13/2011		50,843							50,843	50,843			
123358	MAINVILLE	OH		11/30/2011		33,242							33,242	33,242			
123359	BURLINGAME	CA		11/04/2011		113,342							113,342	113,342			
0299999. Mortgages with partial repayments						1,045,654		(50)			(50)		1,045,603	1,045,603			
0599999 - Totals						1,045,654		(50)			(50)		1,045,603	1,045,603			

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								Commitment	
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	for Additional Investment	Percentage of Ownership
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		09/03/2004	2		6,617			1.300
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									6,617			XXX
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			2,237,002			1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part		01/29/2007	3		110,000		3,200,055	0.390
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		888,738		5,731,173	0.210
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Grand Cayman Island	KY	Axiom Asia Private C		12/22/2011			283,250		6,664,690	1.080
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Grand Cayman Island	KY	Baring Private Equit		12/22/2011			1,198,709		18,221,169	1.220
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP		01/30/2006	3		65,641			0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007	3		43,174		561,528	0.060
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		1,865,014		2,796,995	1.540
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON		05/04/2007	3		1,789,278			0.370
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004	3		17,675			0.740
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/01/2006	3		133,206			0.160
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO		12/23/1996	3		2,115			4.760
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		07/10/2006	3		197,815		1,259,435	0.870
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		12/22/2011	3		861,325		3,502,635	0.510
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		12/22/2011	3		3,153,750		31,451,107	1.240
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners		11/12/2003	3		240,000			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 III	New York	NY	Highstar Capital		05/25/2007	3		751,820		966,822	1.240
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008	3		884,992		6,134,038	0.800
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS		07/01/2003			36,562			2.360
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LincolnShire Partner		12/22/2011	3		58,275		9,337,824	1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C		08/17/2006	3		41,860		1,187,883	0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		12/22/2011			3,578,951		14,157,680	2.400
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob		07/30/2007			298,276		754,765	0.160
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		440,755		1,447,776	0.190
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		12/28/2004	3		52,142			0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		1,001,712		4,173,387	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/22/2011	3		116,968		5,596,378	0.680
000000-00-0	ONCAP III	Toronto	ON	Onex Partners		07/08/2011			202,113		13,449,485	2.490
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos		08/29/2011			285,216		25,507,567	2.290
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos		12/22/2011			52,356		2,753,375	1.170
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa		03/16/2007	3		384,190		2,274,642	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G		04/28/2005	2		1,058			1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		02/28/2006	3		212,935			0.880
000000-00-0	SAIF PARTNERS IV	Grand Cayman Island	KY	SAIF Partners		08/27/2010			720,000		10,035,000	1.410
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners		08/13/2007			1,238,365		1,112,767	1.010
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		10/15/2007	3		161,160		5,559,481	0.610
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		11/02/2006	3		253,822			0.200
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		109,614		7,201,426	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/22/2011	3		1,449,900		18,601,743	1.280
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Pa		10/22/2007	3		845,966		988,216	0.470
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner		12/22/2011	3		265,976		1,880,071	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner		10/14/2011	3		7,759,142		33,206,376	1.310
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			716,800		1,254,400	0.150
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC	San Francisco	CA	IMPACT COMMUNITY CAP		06/10/2008			173,159		141,882	22.730
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		11/30/2006	3		58,004			4.340
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		02/12/2007	3		307,802			1.850
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa		03/17/2006	3		162,756			5.520
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait		04/02/2007			583,773			2.200
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		03/17/2006	3		318,387			5.100
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP GERMAN OPPORTUNITY		12/22/2011			2,990,792		11,968,546	6.500
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays		02/20/2012	3	3,709,862	4,179,716		36,845,207	2.330
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		10/20/2006	3		253,752			5.120
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	Excellere Partners,		12/22/2011	3		104,803		16,824,604	3.660
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS		03/27/2007	3		18,028			3.130
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008	3		198,119		2,292,771	3.210
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group		03/31/2009			352,800			17.790
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		63,921			4.920
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		2,618,790		58,136,862	13.910
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS		12/13/2004			35,108			7.020
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			152,724			2.160
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LincolnShire Partner		10/01/2004	3		14,014			2.400

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								Commitment for	
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	Additional Investment	Percentage of Ownership
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		62,520			2.160
000000-00-0	ORCHID ASIA V	Grand Cayman Island	KY	Orchid Asia Group		12/22/2011			1,627,500		15,779,513	3.080
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners		09/30/2005	2		22,066		384,013	2.210
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		3,272,796		18,220,016	4.580
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners		08/18/2005			478,969			2.390
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capita		05/01/2007	3		662,213		1,371,681	5.740
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005	3		47,081			1.310
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Pa		11/17/2004	3		4,870			1.950
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	Victoria Capital Par		03/28/2012	3	198,541			14,301,459	2.230
000000-00-0	LONGBOW FOCUS L.P.	New York	NY	LONGBOW ADVISORS		03/28/2012	5	25,000,000				13.890
1599999. Joint Venture Interests - Common Stock - Unaffiliated								28,908,403	53,792,081		417,236,443	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	Beacon Capital Partn		12/22/2011			5,460,000		12,600,000	0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		12/22/2011			1,680,348		16,542,201	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group		10/22/2003			46,634			0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		04/21/2006			90,185			0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/27/2007			426,973			0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			6,060,348		39,754,895	0.500
000000-00-0	JER FUND II	McLean	VA	JER PARTNERS		06/04/1999			776			2.520
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds		12/22/2011			8,217,414		60,369,990	3.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	Morgan Stanley RE		10/10/2006			17,256			1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	Morgan Stanley RE		07/30/2007			16,877			0.130
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley RE		07/22/2009			4,537,726		13,515,216	0.540
000000-00-0	PRIME PROPERTY FUND, LLC	New York	NY	MSRE ADVISOR INC		03/30/2012		70,000,000				1.110
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	Prosperitas Investim		12/22/2011			1,423,044		4,457,543	2.270
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group		09/28/2004			5,867			1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		09/29/2005			33,899			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/27/2007			51,291			0.950
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	LEHMAN BRO INV MGMT		08/26/2005			35,220			0.480
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street		04/27/2009			3,600,000		7,325,040	1.240
000000-00-0	WESTBROOK REAL ESTATE FUND II	New York	NY	WESTBROOK PRTNRS		06/12/1997			58			2.690
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS	New York	NY	Westbrook Partners		09/10/2004			21			0.720
000000-00-0	WESTBROOK REAL ESTATE FUND III	New York	NY	WESTBROOK PRTNRS		09/01/1998			371			1.610
000000-00-0	WESTBROOK REAL ESTATE FUND III - UBS	New York	NY	Westbrook Partners		09/13/2004			124			0.540
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	WESTBROOK PRTNRS		10/17/2000			4,574			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			80,619			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			89,508		16,012,353	1.120
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY		10/18/2006			11,813		132,863	7.150
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BR	Brazilian Capital		12/22/2011			1,319,694		16,560,976	50.000
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties		02/28/2009			1,766,000		9,551,500	2.990
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		12/11/2007			52,773			3.530
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group		06/24/2011			337,157		15,067,907	11.420
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	CLARION PARTNERS LPF		03/30/2012		70,000,000				1.940
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		10/24/2005			48,454			2.610
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS		12/22/2011			1,560,591		25,257,689	5.330
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LASALLE INV MGT		07/01/2003			756,480			4.880
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	Morgan Stanley RE		06/05/1998			3,899			2.840
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	Morgan Stanley RE		11/06/2002			3,981			1.550
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	London	EG	Partners Group		07/15/2011			1,250,000		28,105,664	11.770
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BR	Patria Investimentos		12/22/2011			1,128,225		22,330,133	7.320
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	Red Fort Capital Adv		10/04/2011			4,237,099		42,788,475	12.500
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital		12/22/2011			2,280,000		10,800,000	2.640
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004			24,407			4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		05/04/2006			46,302			2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated								140,000,000	46,706,008		341,172,445	XXX
000000-00-0	AP REAL ESTATE LLC	DOVER	DE	AP REAL ESTATE LLC	DE	03/26/2012		70,979,969				100.000
1899999. Joint Venture Interests - Real Estate - Affiliated								70,979,969				XXX
000000-00-0	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group		12/22/2011	2		1,628,247		14,256,999	1.400
000000-00-0	EIG ENERGY FUND XV	HOUSTON	TX	EIG Alternative Inve		12/22/2011	2		783,000		16,841,314	1.040
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	EnerVest Management		12/22/2011	3		752,309		8,033,184	2.240
000000-00-0	PENINSULA FUND V	Detroit	MI	Peninsula Partners		12/22/2011	2		200,000		12,900,000	5.000
1999999. Joint Venture Interests - Other - Unaffiliated									3,363,556		52,031,497	XXX
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RJTCF-38 LLC		02/29/2012		20,000,000			18,000,000	8.700
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	Irvine	CA	WNC & ASSOC, INC		02/29/2012		12,500,000			9,789,289	12.380

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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
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								32,500,000			27,789,289	XXX
3999999. Total - Unaffiliated								201,408,403	103,868,262		838,229,673	XXX
4099999. Total - Affiliated								70,979,969				XXX
4199999 - Totals								272,388,372	103,868,262		838,229,673	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
000000-00-0	TREESDALE RECOVERY FUND	Grand Cayman Island	KY	TREESDALE PARTNERS	09/29/2007	03/30/2012	77,549,203	(12,549,203)				(12,549,203)		65,000,000	65,000,000				14,453,899
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	03/30/2012	33,216							33,216	33,216				485
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							77,582,419	(12,549,203)				(12,549,203)		65,033,216	65,033,216				14,454,384
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	01/18/2012	250,042	(1,404)				(1,404)		248,638	248,638				5,256
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							250,042	(1,404)				(1,404)		248,638	248,638				5,256
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	01/03/2012	57,591	385				385		57,977	57,977				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part	01/29/2007	01/03/2012	25,394							25,394	25,394				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	01/06/2012	169,863	23,893				23,893		193,756	193,756				8,962
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	03/30/2012	(578,847)	(365,593)				(365,593)		(944,440)	(944,440)				300,321
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	03/22/2012	821,257	(91,970)				(91,970)		729,287	729,287				
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	03/30/2012	(693,186)	(16,948)				(16,948)	4,150	(705,983)	(705,983)				59,436
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	03/30/2012	150,478	3,471				3,471		153,949	153,949				(5,604)
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP	01/30/2006	03/09/2012	12,806	510				510		13,316	13,316				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	03/09/2012	7,458							7,458	7,458				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	01/13/2012	492,616							492,616	492,616				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	01/20/2012	539,121	(47,364)				(47,364)	(42,292)	449,464	390,072	(59,392)		(59,392)	10,132
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO	12/23/1996	01/06/2012	28,070							28,070	28,070				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	03/07/2012	743,231	16,255				16,255		759,486	759,486				(1,508)
000000-00-0	GLOBAL PRIVATE EQUITY III	Boston	MA	ADVENT GROUP	03/19/1997	03/30/2012	245							245	245				
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	12/22/2011	03/30/2012	163,997	12,437				12,437		176,434	176,434				(1,669)
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/01/2006	03/28/2012	727,533	42,712				42,712		770,245	770,245				
000000-00-0	GTCR FUND VIII	Chicago	IL	GTCR	09/29/2003	03/30/2012	55,233	5,926				5,926		61,159	61,159				(515)
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	01/03/2012	320,550	20,411				20,411		340,961	340,961				(1,137)
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	03/21/2012	78,015	2,837				2,837		80,852	80,852				(36)
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	02/01/2012	503,345	45,388				45,388		548,733	548,733				(11,831)
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	01/13/2012	452,499	(4,866)				(4,866)		447,633	447,633				30,731
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	03/02/2012	3,875,287	276,643				276,643		4,151,930	4,151,930				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	02/13/2012	120,272	(8,120)				(8,120)		112,152	112,152				3,136
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003	01/30/2012	871,398							871,398	871,398				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C	08/17/2006	01/13/2012	46,614	13,599				13,599		60,213	60,213				65
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	12/22/2011	01/04/2012	258,385							258,385	258,385				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob	07/30/2007	02/10/2012	3,036,032							3,036,032	3,036,032				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	01/05/2012	302,873							302,873	302,873				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	01/24/2012	2,137,353	334,195				334,195		2,471,548	2,471,548				(230,605)
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	03/30/2012	98,819	282				282		99,101	99,101				(925)
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos	12/22/2011	01/17/2012	80,123	(698)				(698)		79,425	79,425				8,110
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007	01/06/2012	422,257	19,457				19,457		441,714	441,714				35

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
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G	04/28/2005	02/01/2012	662,965							662,965	662,965				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	03/29/2012	618,556	34,886				34,886		653,442	653,442				194
000000-00-0	SAIF PARTNERS IV	Grand Cayman Island	KY	SAIF Partners	08/27/2010	03/30/2012	80,905	(4,588)				(4,588)		76,317	76,317				(833)
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	12/28/2011	03/30/2012	22,498	1,707				1,707		24,205	24,205				(125)
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	03/30/2012	(1,260,247)	(387,115)				(387,115)		(1,647,362)	(1,647,362)				468,114
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	01/03/2012	63,997							63,997	63,997				
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital	12/09/2003	03/30/2012	2,720	164				164		2,884	2,884				(1)
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	01/23/2012	561,263	9,155				9,155		570,418	570,418				(456)
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/22/2011	01/23/2012	497,335	(2,279)				(2,279)		495,056	495,056				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Pa	10/22/2007	01/11/2012	506,338	65,117				65,117		571,454	571,454				(33,430)
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner	12/22/2011	02/28/2012	(176,120)	12,818				12,818		(163,302)	(163,302)				3,216
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner	10/14/2011	03/30/2012	858,207	(90,888)				(90,888)		767,319	767,319				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	03/05/2012	113,041	2,703				2,703		115,744	115,744				5,583
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	02/22/2012	133,746							133,746	133,746				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	03/30/2012	35,805	3,010				3,010		38,815	38,815				(120)
000000-00-0	WCAS XI	New York	NY	Welsh Carson Anderso	12/22/2011	03/30/2012	94,386	3,751				3,751		98,137	98,137				(1,136)
000000-00-0	NEW VERNON INDIA FUND, LP	JERSEY CITY	NJ	NEW VERNON MGMT	10/26/2007	03/30/2012	(259,412)							(259,412)	(259,412)				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	02/01/2012	30,672	6,404				6,404		37,076	37,076				
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	03/30/2012	3,594	203				203	(132)	3,665	3,665				(1)
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	12/22/2011	03/29/2012	3,586,397	(46,341)				(46,341)		3,540,056	3,540,056				
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	01/31/2012	924,967	99,116				99,116		1,024,083	1,024,083				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006	03/19/2012	(33,924)	361				361	847	(32,717)	(29,793)	2,924		2,924	147
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait	04/02/2007	03/30/2012	2,974	29				29		3,003	3,003				(2)
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	01/26/2012	39,606	(1,718)				(1,718)		37,888	37,888				
000000-00-0	CHISHOLM PARTNERS III	Providence	RI	SILVERADO III	10/29/1996	01/20/2012	108,836	(1,526,577)				(1,526,577)		(1,417,741)	(1,393,486)		24,255	24,255	1,526,577
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006	01/27/2012	97,555	10,555				10,555		108,109	108,109				1,064
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS	03/27/2007	03/30/2012	(3,479)	140				140		(3,339)	(3,339)				2
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	03/30/2012	(289,803)	(5,111)				(5,111)		(294,914)	(294,914)				14,087
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	03/14/2012	122,564	(172)				(172)		122,392	122,392				2,816
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	03/30/2012	(1,017,045)	(74,544)				(74,544)		(1,091,589)	(1,091,589)				83,852
000000-00-0	HURON FUND III LP	Detroit	MI	Huron Capital Partners	05/31/2009	03/09/2012	295,619	29,354				29,354		324,973	324,973				(2,313)
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	01/25/2012	1,434,271	166,130				166,130		1,600,401	1,600,401				(192,248)
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	02/10/2012	446,231	(35,742)				(35,742)		410,489	410,489				11,484
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	01/30/2012	410,402							410,402	410,402				
000000-00-0	PROTEGE PARTNERS QP FUND	Dublin	IR	PROTEGE PARTNERS LLC	02/28/2011	02/29/2012													848
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	01/13/2005	01/25/2012	(9,312)	(148)				(148)		(9,460)	(9,460)				344
000000-00-0	MEZZANINE MANAGEMENT FUND III	HAMILTON BERMUDA	BE	Mezzanine Management	11/15/1999	03/30/2012	484,747	(102,886)				(102,886)		381,861	381,861				(43,980)
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB Alternative Advis	06/27/2005	01/31/2012	154,193	10,807				10,807		165,000	165,000				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	12/19/2003	03/30/2012	59,868	4,403				4,403		64,272	64,272				(1,037)
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	02/07/2012	36,390							36,390	36,390				
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	01/30/2012	691,834	7,782				7,782		699,616	699,616				7,424
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	01/13/2012	504,470	126,830				126,830		631,299	631,299				100,743
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	02/03/2012	2,818,643	27,521				27,521		2,846,164	2,846,164				2
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Pa	11/17/2004	02/24/2012	193,514	3,526				3,526		197,040	197,040				2,527
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	03/01/2012	2,197,984	208,752				208,752		2,406,736	2,406,736				
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	03/30/2012	(27,000)							(27,000)	(27,000)				558
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO WOOD PRODUCTS	08/07/2002	01/17/2012									84,000		84,000	84,000	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							31,147,434	(1,160,045)				(1,160,045)	(37,427)	29,949,961	30,001,748	(56,468)	108,255	51,787	2,120,994
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	New York	NY	GUGGENHEIM	02/26/2007	03/30/2012	136,132,411	67,589				67,589		136,200,000	136,200,000				
000000-00-0	LYKAION IAM LTD	New York	NY	INVESTCORP	02/26/2007	03/30/2012	195,560,929	439,071				439,071		196,000,000	196,000,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							331,693,340	506,660				506,660		332,200,000	332,200,000				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partn	06/22/2006	03/15/2012	900,741							900,741	900,741				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	12/22/2011	03/30/2012	114,656	15,271				15,271	(3,816)	126,111	126,111				(2,301)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/27/2007	02/29/2012	509,929							509,929	509,929				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	02/06/2012	55,765	(1,127)				(1,127)		54,638	54,638				
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	02/15/2012	(185,779)	8,677				8,677		(177,102)	(177,102)				11,133
000000-00-0	ING REALTY PARTNERS, L.P.	New York	NY	ING REALTY	10/02/1998	02/10/2012	18,699	(11,041)				(11,041)		7,659	7,659				5,286

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	JER FUND II	McLean	VA	JER PARTNERS	06/04/1999	01/11/2012	63,787	773,098				773,098		836,885	842,464		5,579	5,579	(773,098)
000000-00-0	LF STRATEGIC REALTY INVESTORS II	New York	NY	LF Realty Investors	03/06/1998	01/06/2012	11,547,084	1,343,799				1,343,799		12,890,883	12,890,883				41,141
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	Morgan Stanley RE	01/23/1995	02/13/2012	71,765							71,765	71,765				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley RE	07/22/2009	03/30/2012	41,000	(214)				(214)		40,786	40,786				(252)
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/27/2007	03/30/2012	(439,787)	7,445				7,445		(432,342)	(432,342)				12,343
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	LEHMAN BRO INV MGMT	08/26/2005	02/13/2012	498,502							498,502	498,502				
000000-00-0	STARWOOD OPPORTUNITY FUND IV	Greenwich	CT	STARWOOD CAPITAL	01/22/1997	03/12/2012	9,230							9,230	9,230				
000000-00-0	WALTON STREET REAL ESTATE FUND V	Chicago	IL	Walton Street	08/08/2006	03/30/2012	901,970							901,970	901,970				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007	03/09/2012	1,924,243							1,924,243	1,924,243				
000000-00-0	COMMUNITY REINVESTMENT FUND 2005	Chicago	IL	COMREINVEST	12/20/2011	02/06/2012	9,221							9,221	9,221				
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BR	Brazilian Capital	12/22/2011	03/23/2012	707,105	(661)				(661)		706,444	706,444				
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	02/28/2009	03/09/2012	(47,004)	443				443		(46,560)	(46,560)				915
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB Richard Ellis	07/15/2011	01/04/2012	949,011	103,112				103,112		1,052,122	1,052,122				47,126
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007	01/25/2012	45,331	7,442				7,442		52,773	52,773				
000000-00-0	CERBERUS INST PARTNERS LP (FKA BLACKACRE)	New York	NY	Blackacre Capital	05/06/2004	02/10/2012	463,285	(62,623)				(62,623)		400,662	400,662				60,492
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	01/04/2012	(32,380)	809				809		(31,571)	(31,571)				203
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	12/31/2007	02/15/2012	330,463	24,756				24,756		355,219	355,219				3,503
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	02/28/2012	154,645	(376)				(376)		154,269	154,269				
000000-00-0	LANDMARK REAL ESTATE FUND VII	Simsbury	CT	LANDMARK PRTNRS	10/20/1997	03/28/2012	173,385	(13,955)				(13,955)		159,430	159,430				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	02/17/2012	990,983	56,916				56,916		1,047,899	1,047,899				(12,217)
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LASALLE INV MGT	07/01/2003	01/11/2012	3,675,971	(41,339)				(41,339)		3,634,632	3,634,632				1,203
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	Morgan Stanley RE	06/05/1998	03/30/2012	(289,905)	(21,735)				(21,735)		(311,640)	(311,640)				45,817
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	Red Fort Capital Adv	10/04/2011	02/13/2012	10,816,290	(2,023,921)				(2,023,921)		8,792,370	8,792,370				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	03/30/2012	133,990	1,709				1,709		135,699	135,699				(3,247)
1799999. Joint Venture Interests - Real Estate - Unaffiliated							34,112,197	166,485				166,485	(3,816)	34,274,865	34,280,445		5,579	5,579	(561,953)
000000-00-0	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	12/22/2011	01/05/2012	39,700	(355)				(355)		39,345	39,345				
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	New York	NY	Cerberus Capital Man	03/07/2007	02/14/2012	969,131							969,131	969,131				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	01/31/2012	609,957							609,957	609,957				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	EnerVest Management	12/22/2011	01/30/2012	104,310							104,310	104,310				
000000-00-0	BREVAN HOWARD COMMODITIES STRATEGIES FUND LP	Georgetown	KY	BREVAN HOWARD GPL	02/25/2011	01/31/2012	24,085,748	914,252				914,252		25,000,000	25,000,001		1	1	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTUR	07/20/2007	01/03/2012	198,506	(6,144)				(6,144)		192,362	192,362				
1999999. Joint Venture Interests - Other - Unaffiliated							26,007,352	907,753				907,753		26,915,105	26,915,105		1	1	
3999999. Total - Unaffiliated							169,099,443	(12,636,415)				(12,636,415)	(41,243)	156,421,785	156,479,152	(56,468)	113,835	57,367	16,018,682
4099999. Total - Affiliated							331,693,340	506,660				506,660		332,200,000	332,200,000				
4199999 - Totals							500,792,783	(12,129,755)				(12,129,755)	(41,243)	488,621,785	488,679,152	(56,468)	113,835	57,367	16,018,682

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)
3135G0-GY-3	FANNIE MAE		01/05/2012	BARCLAYS BANK		24,959,750	25,000,000		
3135G0-JA-2	FANNIE MAE		02/28/2012	SALOMON SMITH BARNEY		31,988,800	32,000,000		
3137EA-DB-2	FREDDIE MAC		01/12/2012	BARCLAYS BANK		16,901,060	17,000,000		
3137EA-DC-0	FREDDIE MAC		01/27/2012	DEUTSCHE BANK SECURITIES		13,137,300	13,200,000		
3137EA-DF-3	FREDDIE MAC		03/23/2012	GOLDMAN, SACHS & CO.		14,911,950	15,000,000		
912828-RX-0	US TREASURY N/B		01/03/2012	BANK OF AMERICA		19,988,348	20,000,000	1,923	
912828-SC-5	US TREASURY N/B		01/27/2012	DEUTSCHE BANK SECURITIES		50,298,830	50,000,000		
912828-SJ-0	US TREASURY N/B		03/30/2012	Various		34,890,314	35,000,000	10,700	
912828-SK-7	US TREASURY N/B		03/30/2012	GOLDMAN, SACHS & CO.		19,936,004	20,000,000	3,057	
0599999. Subtotal - Bonds - U.S. Governments						227,012,356	227,200,000	15,680	XXX
74727P-AP-6	STATE OF QATAR	F	01/04/2012	BNP PARIBAS SECURITIES CORP		5,218,750	5,000,000	21,250	
910086Q-BA-5	UNITED MEXICAN STATES	F	01/03/2012	MORGAN STANLEY DEAN WITTER		4,966,100	5,000,000		
1099999. Subtotal - Bonds - All Other Governments						10,184,850	10,000,000	21,250	XXX
011770-X5-8	ALASKA ST GO - REF - 2012 SER A		01/19/2012	GOLDMAN, SACHS & CO.		6,018,250	4,750,000		
34153P-L8-9	FLORIDA ST BOARD OF ED CAPITAL OUTLAY- R		02/08/2012	WELLS FARGO BROKERAGE SERVICES		44,329,435	36,625,000		
34153P-UD-8	FLORIDA ST GO BRD OF ED 2010 SER A		01/20/2012	CITIGROUP GLOBAL MARKETS		5,778,180	4,700,000	35,250	
373383-4K-1	GEORGIA ST G O 2007 C REF		02/23/2012	MORGAN STANLEY DEAN WITTER		13,205,160	10,800,000	85,500	
419791-D9-6	HAWAII ST G.O. REF - 2011 SER EA		01/23/2012	WELLS FARGO BROKERAGE SERVICES		7,177,534	5,770,000	39,268	
419791-E2-0	HAWAII ST G.O. REF - 2011 SER EA		01/17/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		20,493,760	16,000,000	95,556	
546415-D2-3	LOUISIANA ST GO - REF - 2012 SER A		03/01/2012	J. P. MORGAN SECURITIES, INC.		9,795,298	8,290,000		
546415-D3-1	LOUISIANA ST GO - REF - 2012 SER A		03/01/2012	J. P. MORGAN SECURITIES, INC.		22,308,356	18,460,000		
574192-W7-1	MARYLAND ST GO - ST & LOC FACS - 2ND SER		01/25/2012	J. P. MORGAN SECURITIES, INC.		14,197,946	11,270,000	271,184	
574192-4V-9	MARYLAND ST GO - ST & LOC FACS LN - REF2		01/18/2012	DUNCAN WILLIAMS, INC.		2,413,466	1,960,000	22,322	
604129-VT-0	MINNESOTA ST G O REF VAR PURP 2010D		01/17/2012	GOLDMAN, SACHS & CO.		6,085,824	4,800,000	112,667	
604129-SV-9	MINNESOTA ST GO - REF - VAR PURP - 2009S		01/19/2012	CITIGROUP GLOBAL MARKETS		6,909,637	5,635,000	64,959	
677521-SB-3	OHIO ST GO -REF		01/11/2012	PNC SECURITIES CORPORATION		7,618,620	6,000,000		
70914P-QU-9	PENNSYLVANIA ST GO - FIRST SER - 2011		02/02/2012	GOLDMAN, SACHS & CO.		17,719,609	14,035,000	194,931	
917542-RG-9	UTAH ST G O 2010 A		02/03/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,863,700	5,000,000	20,556	
97705L-S9-9	WISCONSIN ST GO - REF 2012 SER 1		02/23/2012	BARCLAYS BANK		26,207,177	21,150,000		
97705L-M2-0	WISCONSIN ST GO REF - 2011 SER 2		01/19/2012	BEAL, M.R., & CO.		12,668,400	10,000,000	140,278	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						228,790,351	185,245,000	1,082,470	XXX
517210-WB-2	LARIMER WELD & BOULDER CNTY CO SCH DIST#		03/07/2012	BAUM, GEORGE K. & COMPANY		9,016,605	7,370,000		
403755-L7-4	GWINNETT CNTY GA SCH DIST - SALES TAX -2		01/27/2012	MERCHANT CAPITAL, L.L.C.		5,590,650	5,000,000		
403755-L9-0	GWINNETT CNTY GA SCH DIST - SALES TAX -2		01/27/2012	MERCHANT CAPITAL, L.L.C.		35,712,300	30,000,000		
64966H-E4-8	NEW YORK CITY NY GO - 2010 SER B		01/20/2012	SEIBERT BRANFORD		7,382,040	6,000,000	145,000	
303820-6J-8	FAIRFAX CNTY VA GO - 2012 SER A		01/18/2012	CITIGROUP GLOBAL MARKETS		13,211,451	10,885,000		
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						70,913,046	59,255,000	145,000	XXX
050589-JK-7	AUBURN UNIV AL GEN FEE REVENUE - 2012 SE		03/01/2012	MERCHANT CAPITAL, L.L.C.		3,793,555	3,235,000		
050589-JN-1	AUBURN UNIV AL GEN FEE REVENUE - 2012 SE		03/01/2012	MERCHANT CAPITAL, L.L.C.		1,828,302	1,485,000		
914072-HY-2	UNIV OF ARKANSAS AR UNIV REVENUES REF -V		03/15/2012	STEPHENS, INC.		1,837,725	1,500,000		
244415-KM-6	DEERFIELD IL CABS - REF		02/29/2012	EXCHANGE			2,000		
575765-ZN-5	MASSACHUSETTS ST MUNI WHOLESALE ELEC COM		01/19/2012	MORGAN STANLEY DEAN WITTER		6,981,259	6,365,000		
575765-ZP-0	MASSACHUSETTS ST MUNI WHOLESALE ELEC COM		01/19/2012	MORGAN STANLEY DEAN WITTER		4,069,661	3,610,000		
64579F-X7-3	NEW JERSEY HLTH CARE ST LUKE'S WARREN HO		01/31/2012	EXCHANGE		42,150,000	42,150,000		
837147-BL-4	SOUTH CAROLINA ST PUBLIC SVC AUTH REVENU		02/02/2012	RBC DAIN RAUSCHER		6,088,600	5,000,000	25,000	
499746-TP-0	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		03/14/2012	PRAGER MCCARTHY & SEALY		3,157,489	2,670,000		
499746-TQ-8	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		03/14/2012	PRAGER MCCARTHY & SEALY		3,345,383	2,805,000		
499746-TR-6	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		03/14/2012	PRAGER MCCARTHY & SEALY		3,550,787	2,955,000		
499746-TS-4	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		03/14/2012	PRAGER MCCARTHY & SEALY		3,737,360	3,100,000		
499746-TT-2	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		03/14/2012	PRAGER MCCARTHY & SEALY		3,955,784	3,270,000		
499746-TU-9	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		03/14/2012	PRAGER MCCARTHY & SEALY		3,768,453	3,415,000		
442348-5V-6	HOUSTON TX ARPT SYS REVENUE REF - AMT -S		03/07/2012	MORGAN STANLEY DEAN WITTER		1,850,496	1,600,000		
442348-5W-4	HOUSTON TX ARPT SYS REVENUE REF - AMT -S		03/07/2012	MORGAN STANLEY DEAN WITTER		1,158,570	1,000,000		
442348-5Y-0	HOUSTON TX ARPT SYS REVENUE REF - AMT -S		03/07/2012	MORGAN STANLEY DEAN WITTER		5,756,450	5,000,000		
735389-SA-7	PORT OF SEATTLE WA REVENUE REF-AMT- 2012		02/23/2012	J. P. MORGAN SECURITIES, INC.		3,298,020	3,000,000		
735389-SB-5	PORT OF SEATTLE WA REVENUE REF-AMT- 2012		02/23/2012	J. P. MORGAN SECURITIES, INC.		3,482,013	3,135,000		
3199999. Subtotal - Bonds - U.S. Special Revenues						103,809,908	95,297,000	25,000	XXX
00751Y-AB-2	ADVANCE AUTO PARTS INC		01/20/2012	J. P. MORGAN SECURITIES, INC.		10,142,100	10,000,000	10,000	
001055-AH-5	AFLAC INC		02/08/2012	J. P. MORGAN SECURITIES, INC.		9,991,100	10,000,000		
00928Q-AB-7	AIRCASTLE LTD	F	02/21/2012	CITIBANK		2,250,000	2,000,000	12,458	
00928Q-AC-5	AIRCASTLE LTD	F	02/29/2012	CITIBANK		5,675,000	5,000,000	46,042	
00928Q-AD-3	AIRCASTLE LTD	F	03/30/2012	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		

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

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018804-AP-9	ALLIANT TECHSYSTEMS INC		02/28/2012	Various		12,376,201	11,812,000	332,799	
471109-AB-4	ALLTRISTA CORP		01/20/2012	DEUTSCHE BANK SECURITIES		5,350,000	5,000,000	87,500	
02005A-CE-6	ALLY MASTER OWNER TRUST		02/15/2012	BARCLAYS BANK		19,997,354	20,000,000		
02076X-AB-8	ALPHA NATURAL RESOURCES		01/26/2012	BANK OF AMERICA		5,000,000	5,000,000	50,000	
02076X-AC-6	ALPHA NATURAL RESOURCES		02/01/2012	Various		12,427,500	12,500,000	133,160	
0258M0-DD-8	AMERICAN EXPRESS CREDIT		03/21/2012	ROYAL BANK OF SCOTLAND PLC		38,894,310	39,000,000		
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTMENT TRUST		01/09/2012	BARCLAYS BANK		11,262,725	17,195,000	28,414	
026874-CT-2	AMERICAN INTL GROUP		03/19/2012	U.S. BANCORP PIPER JAFFRAY		18,720,750	18,750,000		
03027X-AA-8	AMERICAN TOWER CORP		03/07/2012	J. P. MORGAN SECURITIES, INC.		9,981,000	10,000,000		
03077J-AA-8	AMERIGAS FINANCE LLC/COR		01/05/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		250,000	250,000		
030981-AF-1	AMERIGAS PART/FIN CORP		02/08/2012	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	29,972	
031162-BD-1	AMGEN INC		02/27/2012	SEAPORT GROUP		6,399,139	6,259,000	89,973	
031652-BC-3	AMKOR TECHNOLOGIES INC		02/29/2012	Various		6,374,225	5,930,000	131,359	
031652-BE-9	AMKOR TECHNOLOGIES INC		02/15/2012	Various		19,533,560	18,488,000	248,000	
02005A-AF-5	AMOT 10 - 2 A ABS		01/17/2012	Various		31,239,867	29,015,000	17,127	
032095-AB-7	AMPHENOL CORP		01/19/2012	J. P. MORGAN SECURITIES, INC.		9,974,600	10,000,000		
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		01/26/2012	VARIOUS		(17,302)			
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)		01/26/2012	VARIOUS		(12,097)			
034863-AE-0	ANGLO AMERICAN CAPITAL	F	03/26/2012	MORGAN STANLEY DEAN WITTER		9,978,100	10,000,000		
03938L-AV-6	ARCELORMITTAL	F	02/23/2012	J. P. MORGAN SECURITIES, INC.		11,974,200	12,000,000		
03938L-AW-4	ARCELORMITTAL	F	02/23/2012	J. P. MORGAN SECURITIES, INC.		24,424,295	24,500,000		
039380-AF-7	ARCH COAL INC		02/10/2012	Various		9,801,250	9,750,000	99,990	
04044T-AG-1	ARISTOTLE HOLDING INC		02/06/2012	CITIBANK		34,827,800	35,000,000		
04044T-AL-0	ARISTOTLE HOLDING INC		03/28/2012	Various		44,741,700	45,000,000	37,910	
040104-MY-4	ARSI 2005-W1, A2 RMBS		01/25/2012	SCHEDULED PAY UP		109,141	109,141		
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		02/07/2012	Various		5,906,339	5,928,571		
050095-AM-0	ATWOOD OCEANICS INC		03/07/2012	Various		21,271,950	20,695,000	27,211	
052800-AB-5	AUTOLIV INC		03/12/2012	MORGAN STANLEY DEAN WITTER		15,300,300	15,000,000		
05329W-AK-8	AUTONATION INC		01/27/2012	BANK OF AMERICA		12,795,000	12,750,000		
053499-AG-4	AVAYA INC		02/15/2012	CITIBANK		2,005,000	2,000,000	54,444	
05377R-AF-1	AVIS BUDGET RENTAL CAR FUNDING		01/11/2012	RBC DOMINION SECURITIES		4,820,962	4,490,000	15,625	
05377R-AJ-3	AVIS BUDGET RENTAL CAR FUNDING		02/21/2012	GREENWICH CAPITAL MARKETS, INC.		7,185,938	7,000,000	3,127	
05377R-AR-5	AVIS BUDGET RENTAL CAR FUNDING		01/18/2012	MORGAN STANLEY DEAN WITTER		15,210,938	15,000,000	2,963	
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	R	01/23/2012	BARCLAYS BANK		11,165,300	10,000,000	97,396	
058498-AR-7	BALL CORP		02/24/2012	BANK OF AMERICA		13,000,000	13,000,000		
06051G-EE-5	BANK OF AMERICA CORP		03/16/2012	DEUTSCHE BANK SECURITIES		16,262,676	15,300,000	189,763	
06051G-EH-8	BANK OF AMERICA CORP		03/16/2012	ROYAL BANK OF SCOTLAND PLC		10,057,000	10,000,000	177,778	
06051G-EQ-8	BANK OF AMERICA CORP		03/19/2012	BANK OF AMERICA		8,973,720	9,000,000		
06366Q-W8-6	BANK OF MONTREAL	A	01/06/2012	J. P. MORGAN SECURITIES, INC.		14,969,250	15,000,000		
063679-ZT-4	BANK OF MONTREAL	A	01/23/2012	BARCLAYS BANK		44,921,250	45,000,000		
064159-AM-8	BANK OF NOVA SCOTIA	A	01/05/2012	BARCLAYS BANK		14,970,000	15,000,000		
06415C-AC-3	BANK OF NOVA SCOTIA	A	01/20/2012	BARCLAYS BANK		75,902,720	76,000,000		
06741J-S2-6	BARCLAYS BANK PLC	F	02/15/2012	BARCLAYS BANK		32,980,200	33,000,000		
067901-AJ-7	BARRICK GOLD CORP	A	03/29/2012	J. P. MORGAN SECURITIES, INC.		29,982,900	30,000,000		
05531F-AK-9	BB&T CORPORATION		03/15/2012	DEUTSCHE BANK SECURITIES		21,253,779	21,300,000		
055381-AR-8	BE AEROSPACE INC		02/01/2012	DEUTSCHE BANK SECURITIES		5,537,500	5,000,000	119,358	
055381-AS-6	BE AEROSPACE INC		03/08/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,350,000	1,350,000		
055451-AP-3	BHP BILLITON FIN USA LTD	F	02/21/2012	J. P. MORGAN SECURITIES, INC.		33,907,520	34,000,000		
064255-AH-5	BK TOKYO-MITSUBISHI UFJ	F	02/14/2012	MORGAN STANLEY DEAN WITTER		44,974,800	45,000,000		
101137-AF-4	BOSTON SCIENTIFIC		01/31/2012	GOLDMAN, SACHS & CO.		5,544,787	4,962,000	67,194	
101137-AD-9	BOSTON SCIENTIFIC CORP		01/31/2012	ROYAL BANK OF SCOTLAND PLC		15,165,110	13,927,000	41,636	
10553M-AD-3	BRASIL TELECOM S/A	F	02/06/2012	HSBC SECURITIES, INC.		5,000,000	5,000,000		
110394-AB-9	BRISTOW GROUP INC		02/28/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,152,500	2,050,000	71,323	
120111-BK-4	BUILDING MATERIALS CORP		02/15/2012	DEUTSCHE BANK SECURITIES		3,225,000	3,000,000	3,438	
120111-BL-2	BUILDING MATERIALS CORP		01/19/2012	DEUTSCHE BANK SECURITIES		10,625,000	10,000,000	155,625	
127693-AA-7	CAESARS OPERATING ESCROW		02/10/2012	J. P. MORGAN SECURITIES, INC.		5,750,000	5,750,000	449	
12800U-AL-4	CAISSE CENTRALE DESJARDN	A	02/28/2012	ROYAL BANK OF SCOTLAND PLC		33,491,960	33,500,000		
131347-BW-5	CALPINE CORP		02/23/2012	Various		8,506,250	8,000,000	176,875	
131347-BY-1	CALPINE CORP		02/14/2012	Various		10,793,750	10,000,000	54,688	
13643E-AG-0	CANADIAN OIL SANDS TRUST	A	03/26/2012	BANK OF AMERICA		7,937,680	8,000,000		
13974Y-AC-4	CAPITAL AUTO RECEIVABLES ASSET		03/01/2012	GREENWICH CAPITAL MARKETS, INC.		12,709,889	11,746,000	57,138	
13974Y-AD-2	CAPITAL AUTO RECEIVABLES ASSET		03/01/2012	GREENWICH CAPITAL MARKETS, INC.		6,201,964	5,715,000	28,813	
14040H-AZ-8	CAPITAL ONE FINANCIAL CO		03/21/2012	J. P. MORGAN SECURITIES, INC.		38,967,240	39,000,000		

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141781-BA-1	CARGILL INC		02/21/2012	CITIBANK		15,968,960	16,000,000		
124857-AG-8	CBS CORP		02/24/2012	BANK OF AMERICA		10,900,450	11,000,000		
1248EP-AW-3	CCO HLDGS LLC/CAP CORP		02/15/2012	BANK OF AMERICA		5,446,250	5,000,000	62,483	
1248EP-AX-1	CCO HLDGS LLC/CAP CORP		01/24/2012	Various		6,187,500	6,000,000	1,104	
15089Q-AC-8	CELANESE US HOLDINGS LLC		02/29/2012	GLEACHER DESCAP		1,095,000	1,000,000	13,056	
153527-AG-1	CENTRAL GARDEN & PET CO		02/28/2012	Various		3,222,590	3,154,000	723	
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		03/12/2012	CREDIT SUISSE		1,980,000	2,000,000		
165167-CF-2	CHESAPEAKE ENERGY CORP		02/01/2012	J. P. MORGAN SECURITIES, INC.		5,062,500	5,000,000	157,344	
165167-CH-8	CHESAPEAKE ENERGY CORP		02/13/2012	BANK OF AMERICA		9,875,000	10,000,000		
16524R-AD-5	CHESAPEAKE MIDSTREAM PT/		02/22/2012	Various		7,965,000	7,750,000	36,580	
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		02/27/2012	WARBURG DILLION READ LLC		5,018,750	5,000,000	87,083	
12543D-AN-0	CHS/COMMUNITY HEALTH SYS		03/07/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,332,500	1,300,000	34,378	
125509-BR-9	CIGNA CORP		03/30/2012	Various		15,833,842	15,601,000	121,802	
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS		01/04/2012	MORGAN STANLEY DEAN WITTER		10,883,984	10,000,000	73,500	
172967-FW-6	CITIGROUP INC		01/13/2012	Various		40,287,300	40,000,000	21,014	
18451Q-AE-8	CLEAR CHANNEL WORLDWIDE		02/29/2012	GOLDMAN, SACHS & CO.		470,000	470,000		
18451Q-AF-5	CLEAR CHANNEL WORLDWIDE		02/29/2012	GOLDMAN, SACHS & CO.		3,280,000	3,280,000		
125896-BE-9	CMS ENERGY CORP		02/13/2012	CANTOR, FITZGERALD & CO.		5,500,000	5,000,000	13,021	
125896-BK-5	CMS ENERGY CORP		03/07/2012	PARIBAS CAPITAL MARKETS		996,890	1,000,000		
18975F-AC-3	CNL LIFESTYLE PROPERTIES		02/13/2012	JEFFERIES & COMPANY, INC.		5,512,500	5,880,000	143,284	
19190A-AA-5	COFFEYVILLE RESOURC/FIN		02/16/2012	Various		4,345,890	4,050,000	124,013	
20030N-BA-8	COMCAST CORP		03/15/2012	J. P. MORGAN SECURITIES, INC.		7,233,093	6,300,000	17,124	
201723-AH-6	COMMERCIAL METALS CO		02/10/2012	Various		13,012,500	13,000,000	63,736	
201723-AJ-2	COMMERCIAL METALS CO		02/02/2012	MORGAN STANLEY DEAN WITTER		2,045,000	2,000,000	70,233	
202795-HV-5	COMMONWEALTH EDISON		03/30/2012	CANTOR, FITZGERALD & CO.		6,706,567	6,169,000	43,183	
20337E-AK-7	COMMSCOPE INC. TRANCHE 1 TERM LOAN		03/27/2012	J. P. MORGAN SECURITIES, INC.		8,168,766	8,212,327		
991355-9*-1	COMMUNITY INVESTMENT SER 12-01 CMBS		02/01/2012	DIRECT		103,717	103,717		
20605P-AD-3	CONCHO RESOURCES INC		03/07/2012	J. P. MORGAN SECURITIES, INC.		3,156,500	3,150,000		
212015-AG-6	CONTINENTAL RESOURCES		03/06/2012	BANK OF AMERICA		6,558,125	6,550,000	451	
126694-3B-2	COUNTRYWIDE HOME LOANS		03/21/2012	DEUTSCHE BANK SECURITIES		8,345,817	9,761,189	40,672	
126185-AA-5	CPS AUTO TRUST		03/13/2012	CITIGROUP GLOBAL MARKETS		15,498,061	15,500,000		
225448-AL-3	CREDIT SUISSE GUERNSEY	F	03/01/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		15,449,470	15,500,000		
22818V-AB-3	CROWN AMER/CAP CORP III		02/17/2012	MORGAN STANLEY DEAN WITTER		2,210,000	2,000,000	7,639	
22822R-9A-0	CROWN CASTLE OPERATING COMPANY TERM LOAN		03/19/2012	GREENWICH NATIWEST		990,000	1,000,000		
126307-AD-9	CSC HOLDINGS LLC		02/08/2012	Various		8,600,750	7,950,000	121,800	
235825-AB-2	DANA HOLDING CORP		01/17/2012	BANK OF AMERICA		6,225,000	6,000,000	173,625	
237266-AD-3	DARLING INTERNATIONAL INC		02/22/2012	J. P. MORGAN SECURITIES, INC.		9,870,588	8,790,000	115,123	
23918K-AM-0	DAVITA INC		01/19/2012	BB&T CAPITAL MARKETS		5,262,500	5,000,000	76,372	
24023C-AB-2	DBS BANK LTD/SINGAPORE	F	02/21/2012	BANK OF AMERICA		29,995,800	30,000,000		
24713E-AD-9	DELPHI CORP		01/27/2012	BANK OF AMERICA		17,977,500	17,000,000	219,819	
247367-AX-3	DELTA AIR LINES 2002-1G1		02/21/2012	Various		11,467,436	10,993,105	93,287	
2515A1-4E-8	DEUTSCHE BANK AG LONDON	F	02/06/2012	DEUTSCHE BANK SECURITIES		12,307,080	12,000,000	30,333	
25156P-AQ-6	DEUTSCHE TELEKOM INT FIN	F	02/28/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		23,864,880	24,000,000		
25380Q-AF-6	DIGICEL LIMITED	F	02/07/2012	CITIBANK		750,000	750,000		
25459H-BC-8	DIRECTV HOLDINGS/FING		03/05/2012	BANK OF AMERICA		28,969,840	29,000,000		
25470X-AE-5	DISH DBS CORP		02/01/2012	BARCLAYS BANK		5,481,250	5,000,000	60,938	
23329P-AA-8	DNB BANK ASA	F	03/29/2012	BARCLAYS BANK		5,021,600	5,000,000		
256882-AA-9	DOLPHIN SUBSIDIARY II IN		02/06/2012	DEUTSCHE BANK SECURITIES		2,693,750	2,500,000	56,875	
256882-AC-5	DOLPHIN SUBSIDIARY II IN		02/17/2012	Various		17,962,500	16,000,000	395,326	
266233-AC-9	DUQUENSE LIGHT HLDGS INC		03/01/2012	OPPENHEIMER & CO. INC		2,364,750	2,100,000	63,484	
278865-AK-6	ECOLAB INC		03/27/2012	Various		10,640,412	10,225,000	94,939	
292505-AJ-3	ENCANA CORP	A	03/23/2012	SUNTRUST		3,650,213	3,750,000	54,438	
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		02/21/2012	Various		7,801,150	7,140,000	50,062	
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		02/27/2012	Various		7,103,388	6,390,000	45,099	
29364G-AG-8	ENTERGY CORP		01/10/2012	MORGAN STANLEY DEAN WITTER		31,963,200	32,000,000		
29444U-AK-2	EQUINIX INC		02/16/2012	Various		18,364,483	16,673,000	92,083	
26884T-AF-9	ERAC USA FINANCE COMPANY		03/12/2012	J. P. MORGAN SECURITIES, INC.		10,996,920	11,000,000		
313305-AA-2	FEDEX CORP 2012 PASS TST		01/20/2012	DEUTSCHE BANK SECURITIES		20,000,000	20,000,000		
31620M-AD-8	FIDELITY NATIONAL INFORM		01/25/2012	BANK OF AMERICA		11,225,000	10,000,000	32,813	
31620M-AG-1	FIDELITY NATIONAL INFORM		03/05/2012	BANK OF AMERICA		12,500,000	12,500,000		
32057X-AJ-1	FIRST INVESTORS AUTO OWNER TRU		01/04/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		4,982,032	5,000,000	14,967	
32058C-AJ-6	FIRST INVESTORS AUTO OWNER TRU		02/17/2012	WELLS FARGO		4,499,677	4,500,000		
343498-AA-9	FLOWERS FOODS INC		03/29/2012	DEUTSCHE BANK SECURITIES		24,940,000	25,000,000		

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34407J-AB-2	FLYING FORTRESS, INC. TERM LOAN		03/02/2012	BANK OF AMERICA		7,920,000	8,000,000		
30251G-AK-3	FMG RESOURCES AUG 2006	F	03/14/2012	J. P. MORGAN SECURITIES, INC.		2,000,000	2,000,000		
34529U-AD-6	FORD CREDIT AUTO OWNER TRUST		01/18/2012	GREENWICH CAPITAL MARKETS, INC.		9,997,450	10,000,000		
34529U-AE-4	FORD CREDIT AUTO OWNER TRUST		01/18/2012	GREENWICH CAPITAL MARKETS, INC.		9,997,734	10,000,000		
34529U-AF-1	FORD CREDIT AUTO OWNER TRUST		01/18/2012	GREENWICH CAPITAL MARKETS, INC.		2,999,884	3,000,000		
345397-VX-8	FORD MOTOR CREDIT CO LLC		01/31/2012	BANK OF AMERICA		7,000,000	7,000,000		
35168X-AA-9	FRAC TECH SVCS/FRAC TECH		02/13/2012	J. P. MORGAN SECURITIES, INC.		16,157,213	15,065,000	283,600	
35671D-AU-9	FREEPORT-MCMORAN C & G		02/08/2012	J. P. MORGAN SECURITIES, INC.		19,949,400	20,000,000		
35671D-AV-7	FREEPORT-MCMORAN C & G		02/08/2012	BANK OF AMERICA		15,977,120	16,000,000		
35671D-AW-5	FREEPORT-MCMORAN C & G		02/08/2012	BANK OF AMERICA		11,985,600	12,000,000		
35802X-AD-5	FRESENIUS MED CARE II		01/17/2012	Various		5,882,500	5,875,000		
35802X-AF-0	FRESENIUS MED CARE II		02/10/2012	BANK OF AMERICA		7,272,500	7,000,000	17,135	
17453B-AT-8	FRONTIER COMMUNICATIONS		02/21/2012	BARCLAYS BANK		3,116,250	3,000,000	87,781	
35906A-AD-0	FRONTIER COMMUNICATIONS CORP		02/21/2012	BARCLAYS BANK		1,586,700	1,476,000	41,651	
37045X-AB-2	GENERAL MOTORS FINL CO		02/06/2012	OPPENHEIMER & CO. INC		965,250	900,000	11,475	
370488-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		03/23/2012	VARIOUS		(20,625)			
991358-9A-2	GENESYS TELECOMMUNICATIONS TERM LOAN		02/21/2012	GOLDMAN, SACHS & CO.		490,000	500,000		
37331N-AB-7	GEORGIA-PACIFIC LLC		02/27/2012	CANTOR, FITZGERALD & CO.		3,746,853	3,300,000	59,400	
38141G-EA-8	GOLDMAN SACHS GROUP INC		01/19/2012	GOLDMAN, SACHS & CO.		10,352,800	10,000,000	12,813	
38141G-GS-7	GOLDMAN SACHS GROUP INC		02/17/2012	GOLDMAN, SACHS & CO.		28,436,680	28,000,000	83,375	
382550-BC-4	GOODYEAR TIRE & RUBBER		02/23/2012	DEUTSCHE BANK SECURITIES		900,000	900,000		
40052V-AB-0	GRUPO BIMBO SAB DE CV	F	01/26/2012	Various		18,936,060	19,000,000	2,500	
41283L-AA-3	HARLEY-DAVIDSON FINL SER		01/26/2012	CITIBANK		10,470,800	10,000,000	146,389	
41283L-AB-1	HARLEY-DAVIDSON FINL SER		02/02/2012	Various		23,032,540	23,000,000	2,625	
404121-AC-9	HCA INC		02/01/2012	GOLDMAN, SACHS & CO.		4,260,000	4,000,000	133,611	
404121-AE-5	HCA INC		02/07/2012	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		
421924-BG-5	HEALTHSOUTH CORP		02/08/2012	OPPENHEIMER & CO. INC		1,082,500	1,000,000	40,174	
428040-CG-2	HERTZ CORP		03/07/2012	GOLDMAN, SACHS & CO.		698,750	650,000	7,590	
428040-CK-3	HERTZ CORP		02/28/2012	BARCLAYS BANK		1,560,000	1,500,000	41,625	
42805R-AX-7	HERTZ VEHICLE FINANCING LLC		02/21/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,454,688	5,000,000	23,885	
428236-BW-2	HEWLETT-PACKARD CO		03/07/2012	BANK OF AMERICA		19,997,000	20,000,000		
423074-AL-7	HJ HEINZ CO		01/20/2012	ROYAL BANK OF SCOTLAND PLC		6,977,999	6,975,000	51,538	
423074-AN-3	HJ HEINZ CO		02/28/2012	J. P. MORGAN SECURITIES, INC.		33,448,745	33,500,000		
440543-AJ-5	HORNBECK OFFSHORE SERV		03/02/2012	J. P. MORGAN SECURITIES, INC.		2,500,000	2,500,000		
44107T-AR-7	HOST HOTELS & RESORTS		03/14/2012	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		
44107T-AN-6	HOST HOTELS & RESORTS LP		02/22/2012	Various		5,437,500	5,000,000	69,500	
40428H-PG-1	HSBC USA INC		02/08/2012	HSBC SECURITIES, INC.		23,948,880	24,000,000		
44841C-AA-2	HUTCH WHAMPOA INT 11 LTD	F	01/31/2012	HSBC SECURITIES, INC.		5,064,350	5,000,000	9,722	
459200-HC-8	IBM CORP		02/01/2012	BANK OF AMERICA		23,893,680	24,000,000		
451102-AH-0	ICAHN ENTERPRISES/FIN		01/25/2012	JEFFERIES & COMPANY, INC.		5,212,500	5,000,000	16,667	
451102-AQ-0	ICAHN ENTERPRISES/FIN		02/22/2012	JEFFERIES & COMPANY, INC.		4,893,125	4,725,000	19,878	
45257#-AA-9	IMPACT CHILDCARE LLC ABS		01/15/2012	SCHEDULED PAY UP		12,113	12,113		
45257@-AA-1	IMPACT COMMERC OPPRT LLC SER 2006-1 ABS		01/01/2012	VARIOUS		2,167,077	2,167,077		
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		01/16/2012	SCHEDULED PAY UP		5,908	5,908		
44984W-AC-1	INEOS FINANCE PLC	F	02/03/2012	J. P. MORGAN SECURITIES, INC.		250,000	250,000		
45661T-AL-5	INERGY LP/INERGY FIN		01/31/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,653,750	2,750,000	1,050	
449786-AQ-5	ING BANK NV	F	02/29/2012	DEUTSCHE BANK SECURITIES		19,897,200	20,000,000		
45763P-AC-0	INMARSAT FINANCE PLC	F	01/12/2012	SAMCO		2,100,000	2,000,000	19,667	
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	02/06/2012	Various		5,011,184	4,992,462		
462613-AG-5	IPALCO ENTERPRISES INC		02/22/2012	Various		6,112,875	6,025,000	93,715	
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		02/27/2012	Various		5,268,275	5,261,698		
466313-AF-0	JABIL CIRCUIT INC		02/22/2012	OPPENHEIMER & CO. INC		1,885,050	1,770,000	19,913	
471109-AE-8	JARDEN CORP		02/01/2012	OPPENHEIMER & CO. INC		399,000	380,000	5,237	
466112-AF-6	JBS USA LLC/JBS USA FINA		02/21/2012	Various		3,135,388	3,255,000	48,342	
466112-AH-2	JBS USA LLC/JBS USA FINA		01/25/2012	Various		7,802,436	7,800,000		
46625H-JD-3	JPMORGAN CHASE & CO		01/13/2012	J. P. MORGAN SECURITIES, INC.		9,946,700	10,000,000		
991357-9A-4	KABEL DEUTSCHLAND TERM LOAN F	F	03/16/2012	GOLDMAN, SACHS & CO.		492,500	500,000		
485260-BH-5	KANSAS GAS & ELECTRIC		02/24/2012	CANTOR, FITZGERALD & CO.		8,448,484	7,759,802	182,582	
492914-AS-5	KEY ENERGY SERVICES INC		02/01/2012	GLOBAL HUNTER SECURITIES		774,375	750,000	21,797	
493268-AU-0	KEYCORP STUDENT LOAN TRUST		03/30/2012	Various		13,248,438	17,098,000	14,406	
493268-BZ-8	KEYCORP STUDENT LOAN TRUST		02/17/2012	DEUTSCHE BANK SECURITIES		4,725,000	7,000,000	5,705	
49327H-AF-2	KEYCORP STUDENT LOAN TRUST		01/13/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		4,400,000	5,000,000	2,440	
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS		02/13/2012	RBC DOMINION SECURITIES		11,311,077	12,115,870	12,471	

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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)
49327H-AG-0	KEYCORP STUDENT LOAN TRUST ABS		02/07/2012	MIZUHO SECURITIES USA INC		4,620,000	7,000,000	7,733	
50075N-BA-1	KRAFT FOODS INC		03/26/2012	Various		13,975,659	12,135,000	88,779	
501044-CP-4	KROGER CO/THE		01/12/2012	U.S. BANCORP PIPER JAFFRAY		24,000,000	24,000,000		
502413-AY-3	L-3 COMMUNICATIONS CORP		03/21/2012	Various		16,775,170	15,775,000	364,354	
513075-AZ-4	LAMAR MEDIA CORP		01/26/2012	J. P. MORGAN SECURITIES, INC.		4,000,000	4,000,000		
521865-AR-6	LEAR CORP		02/07/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		7,760,450	7,110,000	206,927	
521865-AS-4	LEAR CORP		01/30/2012	BANK OF AMERICA		2,240,000	2,000,000	61,615	
50188F-AD-7	LG&E & KU ENERGY LLC		02/15/2012	BANK OF AMERICA		12,085,832	11,820,000	118,200	
53219L-AK-5	LIFEPOINT HOSPITALS INC		02/28/2012	Various		9,505,000	9,000,000	207,031	
532716-AR-8	LIMITED BRANDS INC		01/24/2012	CITIBANK		4,200,825	3,545,000	35,155	
532716-AU-1	LIMITED BRANDS INC		02/02/2012	BANK OF AMERICA		4,875,000	4,875,000		
539473-AQ-1	LLOYDS TSB BANK PLC	F	03/21/2012	BANK OF AMERICA		19,969,600	20,000,000		
52524V-AL-3	LXS 2007-15N AF3 RMBS		03/26/2012	SCHEDULED PAY UP		781,479	781,479		
552081-AE-1	LYONDELLBASELL IND NV	F	03/28/2012	Various		4,010,000	4,000,000		
55608P-AA-2	MACQUARIE BANK LTD	F	02/14/2012	BANK OF AMERICA		16,988,780	17,000,000		
570506-AP-0	MARKWEST ENERGY PART/FIN		02/10/2012	Various		7,500,000	7,000,000	117,014	
571903-AJ-2	MARRIOTT INTERNATIONAL		02/23/2012	Various		15,870,160	16,000,000	583	
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		02/14/2012	J. P. MORGAN SECURITIES, INC.		13,717,920	13,418,076	28,408	
574599-AR-7	MASCO CORP		02/01/2012	GOLDMAN, SACHS & CO.		2,591,680	2,492,000	50,904	
574599-BG-0	MASCO CORP		02/13/2012	OPPENHEIMER & CO. INC		1,616,250	1,500,000	44,828	
57629W-BQ-2	MASSMUTUAL GLOBAL FUNDIN		03/29/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		24,891,250	25,000,000		
58404J-AE-8	MEDASSETS INC TERM LOAN		03/12/2012	BARCLAYS BANK		3,213,776	3,197,787		
58445M-AN-2	MEDIACOM LLC/US		01/31/2012	BANK OF AMERICA		2,250,000	2,250,000		
59151K-AG-3	METHANEX CORP	A	03/23/2012	PARIBAS CAPITAL MARKETS		5,345,708	5,250,000	22,969	
605417-BX-1	MISSISSIPPI POWER CO		03/05/2012	J. P. MORGAN SECURITIES, INC.		5,179,400	5,000,000	45,694	
61747W-AL-3	MORGAN STANLEY		03/16/2012	Various		33,708,300	34,000,000	192,806	
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		02/15/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		7,684,562	11,615,777	37,106	
61749Q-AD-2	MSIX 2006-1 A3 RMBS		03/26/2012	SCHEDULED PAY UP		120,597	120,597		
628530-AL-1	MYLAN INC		02/22/2012	Various		4,839,844	4,325,000	24,462	
628530-AP-2	MYLAN INC		01/30/2012	Various		8,534,263	8,195,000	103,503	
63307E-AB-3	NATIONAL BANK OF CANADA	A	01/19/2012	RBC DOMINION SECURITIES		10,202,600	10,000,000	58,056	
63543V-AC-7	NATIONAL COLLEGIATE STUD LOAN TRUST		03/08/2012	MORGAN STANLEY DEAN WITTER		20,625,000	25,000,000	4,104	
637432-MQ-5	NATIONAL RURAL UTIL COOP		01/26/2012	ROYAL BANK OF SCOTLAND PLC		9,965,600	10,000,000		
63934E-AM-0	NAVISTAR INTL CORP		02/16/2012	Various		14,621,250	13,500,000	285,885	
995474-9A-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		03/27/2012	DIRECT		96,700	92,758	75	
64128X-AC-4	NEUBERGER BERMAN GRP/FIN		03/12/2012	J. P. MORGAN SECURITIES, INC.		3,150,000	3,150,000		
651290-AN-8	NEWFIELD EXPLORATION CO		02/29/2012	Various		7,557,500	7,000,000	27,118	
651290-AP-3	NEWFIELD EXPLORATION CO		02/06/2012	BANK OF AMERICA		3,210,000	3,000,000	61,813	
654679-AB-5	NISKA GAS STORAGE US/CAN		02/02/2012	CANTOR, FITZGERALD & CO.		1,649,375	1,750,000	61,262	
65504L-AH-0	NOBLE HOLDING INTL LTD	F	02/22/2012	BARCLAYS BANK		15,359,248	15,325,000	9,828	
65543A-9A-4	NORANDA ALUMINIUM ACQUIS TERM LOAN B		03/15/2012	BANK OF AMERICA		992,500	1,000,000		
65557F-AB-2	NORDEA BANK AB	F	03/14/2012	GOLDMAN, SACHS & CO.		19,985,200	20,000,000		
67073Y-AA-4	NV ENERGY INC		02/22/2012	MORGAN STANLEY DEAN WITTER		2,195,000	2,000,000	35,417	
678026-AD-7	OIL STATES INTL INC		02/01/2012	OPPENHEIMER & CO. INC		5,242,038	4,905,000	56,551	
681936-AX-8	OMEGA HEALTHCARE INVESTORS		02/16/2012	OPPENHEIMER & CO. INC		3,672,000	3,400,000	80,963	
681936-AV-2	OMEGA HLTHCARE INVESTORS		02/16/2012	BANK OF AMERICA		3,953,000	3,600,000	2,333	
681936-AY-6	OMEGA HLTHCARE INVESTORS		03/05/2012	BANK OF AMERICA		5,000,000	5,000,000		
681904-AM-0	OMNICARE INC		02/28/2012	Various		22,172,525	19,935,000	318,199	
682680-AQ-6	ONEOK INC		01/23/2012	J. P. MORGAN SECURITIES, INC.		11,994,120	12,000,000		
685049-AA-6	ORANGE LAKE TIMESHARE TRUST		02/29/2012	BB&T CAPITAL MARKETS		11,999,311	12,000,000		
685049-AB-4	ORANGE LAKE TIMESHARE TRUST		02/29/2012	BB&T CAPITAL MARKETS		7,498,559	7,500,000		
690768-BF-2	OWENS-ILLINOIS INC		02/22/2012	MORGAN STANLEY DEAN WITTER		1,130,000	1,000,000	22,100	
704549-AJ-3	PEABODY ENERGY CORP		01/31/2012	Various		8,337,500	8,000,000	103,000	
704549-AL-8	PEABODY ENERGY CORP		02/27/2012	Various		12,541,250	12,000,000	165,712	
71645W-AU-5	PETROBRAS INTL FIN CO	F	02/07/2012	CITIBANK		44,792,550	45,000,000	3,889	
71656L-AL-5	PETROLEOS MEXICANOS	F	01/17/2012	HSBC SECURITIES, INC.		19,823,800	20,000,000		
718546-AD-6	PHILLIPS 66		03/07/2012	CITIBANK		9,495,630	9,500,000		
718546-AG-9	PHILLIPS 66		03/30/2012	Various		25,253,050	25,000,000	24,993	
718592-AK-4	PHILLIPS-VAN HEUSEN		02/07/2012	BANK OF AMERICA		2,225,000	2,000,000	34,826	
72650R-AZ-5	PLAINS ALL AMER PIPELINE		03/13/2012	J. P. MORGAN SECURITIES, INC.		9,982,300	10,000,000		
73328U-AD-7	PORSCHE FINANCIAL AUTO SECURIT ABS		01/04/2012	BARCLAYS BANK		4,418,047	4,400,000	3,345	
693506-BF-3	PPG INDUSTRIES INC		01/20/2012	ROYAL BANK OF SCOTLAND PLC		5,214,927	5,208,000	2,749	
74112T-AG-1	PRESTIGE AUTO RECEIVABLES TRUS		01/18/2012	J. P. MORGAN SECURITIES, INC.		8,978,380	8,915,000	3,764	

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69366A-AD-2	PSS WORLD MEDICAL INC		02/22/2012	Various		16,739,875	16,175,000	1,594	
745310-AB-8	PUGET ENERGY INC		02/15/2012	Various		18,445,400	16,900,000	183,065	
745310-AD-4	PUGET ENERGY INC		02/27/2012	MORGAN STANLEY DEAN WITTER		7,093,750	6,625,000	131,042	
74733V-AB-6	QEP RESOURCES INC		02/27/2012	Various		5,055,000	5,000,000		
21685W-DD-6	RABOBANK NEDERLAND UTREC	F	02/01/2012	BANK OF AMERICA		19,844,400	20,000,000		
21686C-AD-2	RABOBANK NEDERLAND UTREC	F	01/11/2012	BARCLAYS BANK		36,967,810	37,000,000		
75281A-AK-5	RANGE RESOURCES CORP		02/10/2012	Various		8,360,000	7,600,000	135,333	
75281A-AL-3	RANGE RESOURCES CORP		01/31/2012	BANK OF AMERICA		1,646,250	1,500,000	563	
75281A-AN-9	RANGE RESOURCES CORP		02/24/2012	BANK OF AMERICA		5,000,000	5,000,000		
76173F-AJ-6	REYNOLDS GROUP HOLDINGS US TRANCHE B TER		02/22/2012	DEUTSCHE BANK SECURITIES		3,018,750	3,000,000		
74959G-AA-8	REYNOLDS GRP ISS/REYNOLD		01/19/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		3,112,500	3,000,000	58,781	
74959H-AA-6	REYNOLDS GRP ISS/REYNOLD		01/25/2012	MORGAN STANLEY DEAN WITTER		3,210,000	3,000,000	112,219	
76720A-AB-2	RIO TINTO FIN USA LTD	F	03/19/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		17,976,960	18,000,000		
772739-AH-1	ROCK-TENN CO		03/15/2012	Various		31,403,701	31,182,000	16,823	
772739-AK-4	ROCK-TENN CO		02/14/2012	BANK OF AMERICA		4,990,500	5,000,000		
77927L-AK-7	ROUNDY'S INC. TERM LOAN B		03/21/2012	CREDIT SUISSE		985,000	1,000,000		
781172-AA-9	RUBY PIPELINE LLC SR UNSEC 2017		02/09/2012	BARCLAYS BANK		10,000,000	10,000,000		
78355H-JS-9	RYDER SYSTEM INC		02/21/2012	BANK OF AMERICA		10,982,510	11,000,000		
796038-AA-5	SAMSON INVESTMENT COMPAN		02/29/2012	Various		12,186,250	12,000,000	14,896	
80589M-AE-2	SCANA CORPORATION		01/18/2012	BANK OF AMERICA		14,885,700	15,000,000		
811904-AK-7	SEACOR HOLDINGS INC		02/21/2012	JEFFERIES & COMPANY, INC.		7,100,375	6,605,000	190,839	
81180W-AC-5	SEAGATE HDD CAYMAN	F	02/27/2012	Various		12,052,950	11,005,000	89,867	
81180W-AD-3	SEAGATE HDD CAYMAN	F	02/01/2012	Various		4,833,750	4,500,000	75,530	
81180W-AE-1	SEAGATE HDD CAYMAN	F	01/13/2012	DEUTSCHE BANK SECURITIES		2,180,000	2,000,000	14,639	
81683R-AC-8	SEMINOLE TRIBE OF FLA		02/21/2012	BANK OF AMERICA		1,010,000	1,000,000	25,958	
816851-AS-8	SEMPRA ENERGY		03/20/2012	WELLS FARGO BROKERAGE SERVICES		27,985,440	28,000,000		
81685E-AC-5	SEMTECH CORP TERM B		03/30/2012	JEFFERIES & COMPANY, INC.		990,000	1,000,000		
817565-BM-5	SERVICE CORP INTL		02/21/2012	Various		7,002,500	6,000,000	180,035	
817565-BU-7	SERVICE CORP INTL		02/09/2012	JEFFERIES & COMPANY, INC.		3,329,125	2,850,000	53,978	
78412F-AM-6	SESI LLC		02/27/2012	Various		18,511,995	16,853,000	220,046	
82651A-AB-3	SIERRA RECEIVABLES FUNDING CO		01/31/2012	Various		8,273,231	8,529,104	4,249	
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO		03/14/2012	DEUTSCHE BANK SECURITIES		24,994,738	25,000,000		
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO		03/14/2012	DEUTSCHE BANK SECURITIES		9,997,924	10,000,000		
827048-AN-9	SILGAN HOLDINGS INC		03/09/2012	BANK OF AMERICA		3,650,000	3,650,000		
78444V-AB-7	SLC STUDENT LOAN TRUST		03/30/2012	Various		7,881,520	7,629,797	15,860	
78443C-BG-8	SLM STUDENT LOAN TRUST		03/09/2012	GREENWICH CAPITAL MARKETS, INC.		9,303,623	9,511,691	17,745	
78443C-BM-5	SLM STUDENT LOAN TRUST		02/21/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		4,598,346	4,758,961	7,040	
78443C-CJ-1	SLM STUDENT LOAN TRUST		02/07/2012	Various		37,728,230	42,307,000	49,067	
78443D-AB-8	SLM STUDENT LOAN TRUST		02/17/2012	DEUTSCHE BANK SECURITIES		7,420,000	8,000,000	10,364	
78446V-AB-5	SLM STUDENT LOAN TRUST		02/02/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		9,999,847	10,000,000		
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		01/12/2012	Various		5,422,818	6,218,124	6,330	
78443C-AF-1	SLM STUDENT LOAN TRUST ABS		02/07/2012	WELLS FARGO		1,267,789	1,310,377	2,046	
78443C-CS-1	SLM STUDENT LOAN TRUST ABS		01/17/2012	WELLS FARGO		3,301,618	3,339,184	2,292	
78443J-AC-3	SLM STUDENT LOAN TRUST ABS		01/27/2012	Various		18,480,938	19,000,000	16,831	
832248-AQ-1	SMITHFIELD FOODS INC		02/22/2012	Various		15,426,250	13,500,000	138,747	
845467-AE-9	SOUTHWESTERN ENERGY CO		03/21/2012	MORGAN STANLEY DEAN WITTER		5,971,300	5,000,000	57,292	
85205T-AD-2	SPIRIT AEROSYSTEMS INC		02/07/2012	Various		11,282,050	10,385,000	100,539	
852061-AK-6	SPRINT NEXTEL CORP		02/21/2012	Various		10,333,750	9,500,000	217,500	
852061-AQ-3	SPRINT NEXTEL CORP		02/27/2012	BANK OF AMERICA		1,500,000	1,500,000		
85771P-AB-8	STATOIL ASA	F	01/12/2012	Various		10,630,600	10,000,000	131,076	
858119-AR-1	STEEL DYNAMICS INC		02/03/2012	Various		7,795,000	7,000,000	205,663	
86960B-AB-8	SVENSKA HANDELSBANKEN AB	F	03/28/2012	J. P. MORGAN SECURITIES, INC.		39,963,200	40,000,000		
87612B-AF-9	TARGA RESOURCES PARTNERS		02/24/2012	STIFEL NICOLAUS & CO, INC.		440,000	400,000	11,725	
87612B-AJ-1	TARGA RESOURCES PARTNERS		02/28/2012	Various		15,280,000	14,900,000	23,198	
877249-AA-0	TAYLOR MORRISON COMM/MON		03/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		375,000	375,000		
878742-AM-7	TECK RESOURCES LIMITED	A	02/08/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		31,357,608	27,227,000	682,188	
878744-AA-9	TECK RESOURCES LIMITED	A	02/16/2012	J. P. MORGAN SECURITIES, INC.		14,955,750	15,000,000		
87938W-AM-5	TELEFONICA EMISIONES SAU	F	03/29/2012	ROYAL BANK OF SCOTLAND PLC		4,828,850	5,000,000	111,237	
88033G-BJ-8	TENET HEALTHCARE CORP		02/17/2012	GOLDMAN, SACHS & CO.		7,148,294	6,305,000	80,827	
880349-AQ-8	TENNECO INC		01/27/2012	BANK OF AMERICA		1,070,000	1,000,000	8,785	
88078F-AR-9	TEREX CORP TERM LOAN B		02/29/2012	Various		9,701,428	9,610,250		
88947E-AJ-9	TOLL BROS FINANCE CORP		02/02/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,911,875	1,750,000	31,500	
88947E-AK-6	TOLL BROS FINANCE CORP		02/15/2012	Various		13,011,780	12,750,000	11,668	

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)
891145-TN-4	TORONTO-DOMINION BANK	A	03/05/2012	BARCLAYS BANK		43,850,400	44,000,000		
89334G-AG-9	TRANS UNION LLC REPLACEMENT TERM LOAN		03/23/2012	DEUTSCHE BANK SECURITIES		8,040,000	8,000,000		
893647-AP-2	TRANSDIGM INC		02/29/2012	DEUTSCHE BANK SECURITIES		2,210,000	2,000,000	34,444	
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON		03/07/2012	CREDIT SUISSE		2,487,500	2,500,000		
N8879V-AB-3	TRONOX INCORPORATED TERM LOAN B		03/01/2012	GOLDMAN, SACHS & CO.		777,857	785,714		
87264M-AE-9	TRW AUTOMOTIVE INC		01/27/2012	BANK OF AMERICA		4,051,400	3,674,000	51,708	
902133-AL-1	TYCO ELECTRONICS GROUP S	F	01/31/2012	J. P. MORGAN SECURITIES, INC.		3,492,860	3,500,000		
902133-AM-9	TYCO ELECTRONICS GROUP S	F	03/16/2012	Various		9,832,183	10,110,000	46,397	
990511-9B-5	U.S. SECURITY ASSOCIATES HOLDINGS INC. D		02/13/2012	GOLDMAN, SACHS & CO.		244,500	244,500		
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		03/06/2012	GOLDMAN, SACHS & CO.		159,200	160,000		
90349C-AA-2	UBS AG LONDON	F	03/27/2012	WARBURG DILLION READ LLC		34,920,900	35,000,000		
902733-AB-0	U-HAUL S FLEET LLC ABS		01/17/2012	RBC DOMINION SECURITIES		3,474,024	3,347,449	12,923	
902730-AC-4	UHS ESCROW CORP		01/12/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,218,750	5,000,000	104,028	
90321N-AA-0	UR FINANCING ESCROW CORP		02/24/2012	Various		24,537,188	23,750,000		
90321N-AB-8	UR FINANCING ESCROW CORP		02/24/2012	MORGAN STANLEY DEAN WITTER		900,000	900,000		
90321N-AC-6	UR FINANCING ESCROW CORP		02/24/2012	MORGAN STANLEY DEAN WITTER		900,000	900,000		
903243-AA-1	URS CORP		03/08/2012	MORGAN STANLEY DEAN WITTER		9,986,200	10,000,000		
903436-AA-1	US AIRWAYS 2011-1A PTT		02/28/2012	CITIBANK		1,037,500	1,000,000	25,729	
91911T-AM-5	VALE OVERSEAS LIMITED	F	03/28/2012	CITIBANK		30,403,500	30,000,000	302,604	
92658T-AP-3	VIDEOTRON LTEE	A	02/29/2012	Various		18,932,500	18,750,000		
92769V-AC-3	VIRGIN MEDIA FINANCE PLC	F	02/28/2012	BANK OF AMERICA		9,833,750	9,750,000		
92769X-AC-9	VIRGIN MEDIA SECURED FIN	F	03/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		15,184,323	13,939,000	269,569	
92857W-AX-8	VODAFONE GROUP PLC	F	03/30/2012	Various		23,668,878	23,929,000	14,580	
92867G-AD-5	VOLKSWAGEN AUTO LOAN ENHANCED		01/19/2012	CITIGROUP GLOBAL MARKETS		11,999,899	12,000,000		
928670-AJ-7	VOLKSWAGEN INTL FIN NV	F	03/30/2012	PARIBAS CAPITAL MARKETS		9,417,108	9,400,000	5,092	
94707V-AC-4	WEATHERFORD INTL LTD	F	03/30/2012	J. P. MORGAN SECURITIES, INC.		24,963,750	25,000,000		
95235L-AJ-9	WEST CORPORATION TERM B-4		03/13/2012	WELLS FARGO		3,130,798	3,119,101		
97381W-AP-9	WINDSTREAM CORP		03/29/2012	ROYAL BANK OF SCOTLAND PLC		5,350,000	5,000,000	36,111	
97381W-AU-8	WINDSTREAM CORP		01/26/2012	MORGAN STANLEY DEAN WITTER		2,095,000	2,000,000	50,000	
97381W-AV-6	WINDSTREAM CORP		02/22/2012	Various		5,292,500	5,000,000	86,458	
92933B-AB-0	WMG ACQUISITION CORP		02/22/2012	Various		7,291,338	6,635,000	101,523	
98310W-AH-1	WYNDHAM WORLDWIDE		02/27/2012	Various		20,536,989	20,500,000		
983130-AP-0	WYNN LAS VEGAS LLC/CORP		02/22/2012	BANK OF AMERICA		6,888,000	6,150,000	153,333	
983130-AR-6	WYNN LAS VEGAS LLC/CORP		02/16/2012	Various		10,363,685	9,131,000	159,374	
984121-CF-8	XEROX CORPORATION		03/08/2012	BANK OF AMERICA		9,987,500	10,000,000		
98417E-AK-6	XSTRATA CANADA FIN CORP	A	03/20/2012	Various		10,599,550	10,000,000	166,375	
98419M-AC-4	XYLEM INC		03/28/2012	NOMURA SECURITIES INTERNATIONAL, INC.		6,160,438	5,888,000	6,967	
988498-AG-6	YUM! BRANDS INC		01/26/2012	PARIBAS CAPITAL MARKETS		5,142,700	5,000,000	48,438	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,777,948,138	3,733,673,704	15,462,284	XXX
38144Q-AA-7	GOLDMAN SACHS CAP III		03/19/2012	VARIOUS		(50,000)			
4899999. Subtotal - Bonds - Hybrid Securities						(50,000)			XXX
8399997. Total - Bonds - Part 3						4,418,608,649	4,310,670,704	16,751,683	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,418,608,649	4,310,670,704	16,751,683	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
004498-10-1	ACI WORLDWIDE INC		02/13/2012	MERGER	632.020	22,380			L
017175-10-0	ALLEGHANY CORP.		03/06/2012	MERGER	241.040	78,397			L
031162-10-0	AMGEN INC		02/27/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	36,680.000	2,476,259			L
Q0460J-10-3	AQUILA RESOURCES LTD	D	12/05/2011	Various	0.000	(1,957)			U
G7095B-B0-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	02/29/2012	Various	792,490.300				A
284902-10-3	ELDORADO GOLD CORP NEW COM	C	03/01/2012	MERGER	7,055.000	109,067			U
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		02/03/2012	STOCK DIV.	61.310	1,720			L
29273V-10-0	ENERGY TRANSFER EQUITY LP		03/27/2012	MERGER	6,420.000	263,156			L
30161N-10-1	EXELON CORP COM		03/12/2012	MERGER	16,630.260	662,051			L
S78848-XX-1	FOREST LABORATORIES CVR RIGHTS		07/06/2011	Various	(2,860.000)				U
37045V-10-0	GENERAL MOTORS CO		01/13/2012	DIRECT	191.000				L
37045V-XX-3	GENERAL MOTORS WARRANT A		10/28/2011	Various	(62.000)				U
37045V-ZZ-6	GENERAL MOTORS WARRANT B		10/28/2011	Various	(62.000)				U
G4603A-12-9	HKT TRUST AND HKT LTD	D	03/15/2012	DISTRIBUTION	21,586.960	13,198			U

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)
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	01/03/2012	STOCK DIV.	298,404.340	5,287,725			L
464286-50-9	ISHARES MSCI CANADA ETF	I	03/28/2012	Various	24,722.000	706,736			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	03/28/2012	Various	150,054.000	8,041,166			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/30/2012	Various	88,270.000	7,136,678			L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		01/27/2012	STOCK DIV.	25.700	1,476			L
511637-10-0	LAKELAND BANCORP INC		03/28/2012	STOCK DIV.	15.000	111			L
528872-XX-7	LEXICON RIGHTS		11/17/2011	Various	(3,200.000)				U
594960-30-4	MICROVISION INC		03/19/2012	VARIOUS	0.500				L
N6325K-XX-8	NIEUWE STEEN INVESTMENT WARRANTS	D	10/14/2011	Various	(3,106.000)				U
67020Y-10-0	NUANCE COMMUNICATIONS INC		02/22/2012	DISTRIBUTION	5,152.000	133,746			L
685691-40-4	ORCHARD SUPPLY HARDWARE CLASS A		12/30/2011	DISTRIBUTION	272.790	8,233			U
685691-50-3	ORCHARD SUPPLY HARDWARE PREFERRED		12/30/2011	DISTRIBUTION	272.790	577			U
737446-10-4	POST HOLDINGS INC		02/06/2012	DISTRIBUTION	3,880.000	81,748			L
779287-10-1	ROUSE PROPERTIES INC		02/02/2012	Various	2,117.520	23,284			U
Y80267-12-6	SINO LAND CO HKD1	D	11/02/2011	Various	0.000	59			U
78462F-10-3	SPDR S&P 500 ETF TRUST		03/26/2012	Various	102,780.000	13,864,076			L
86722A-10-3	SUNCOKE ENERGY		01/18/2012	DISTRIBUTION	9,463.480	107,879			U
868157-10-8	SUPERIOR ENERGY SERVICES INC		02/07/2012	MERGER	6,577.200	203,235			L
869099-10-1	SUSQUEHANNA BANCSHARES INC		02/17/2012	MERGER	565.540	5,531			L
Y83191-10-9	SWIRE PROPERTIES	D	01/04/2012	DISTRIBUTION	49,700.000	106,490			U
87612G-10-1	TARGA RES CORP		03/05/2012	DISTRIBUTION	850.000	38,018			L
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		01/25/2012	STOCK DIV.	963.440	25,079			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/02/2012	STOCK DIV.	58.770	1,351			L
J92676-11-3	TOYOTA MOTOR	D	01/02/2012	MERGER	5,175.000	168,488			L
92826C-83-9	VISA INC		02/27/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,402.000	2,501,087			L
98212B-10-3	WPX ENERGY INC		01/20/2012	Various	30,880.010	417,637			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						42,484,683	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		02/09/2012	Various	3,970.000	3,970			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						3,970	XXX		XXX
9799997. Total - Common Stocks - Part 3						42,488,653	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						42,488,653	XXX		XXX
9899999. Total - Preferred and Common Stocks						42,488,653	XXX		XXX
9999999 - Totals						4,461,097,301	XXX	16,751,683	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 18

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3135G0-GY-3	FANNIE MAE		03/23/2012	BANK OF AMERICA		14,992,635	15,000,000	14,975,850			991		991		14,976,841		15,794	15,794	40,104	01/30/2017	
3137EA-DB-2	FREDDIE MAC		01/26/2012	Various		16,964,164	17,000,000	16,901,060			415		415		16,901,475		62,689	62,689	19,066	01/13/2022	
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		03/01/2012	SCHEDULED REDEMPTION		334	334	350	346		(13)		(13)		334				7	01/15/2020	
362162-WV-7	GOVT NATL MTG ASSOC I #181660		03/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		03/01/2012	SCHEDULED REDEMPTION		11	11	11	11						11					03/15/2017	
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		03/01/2012	SCHEDULED REDEMPTION		283	283	294	292		(9)		(9)		283				6	02/15/2020	
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		03/01/2012	SCHEDULED REDEMPTION		235	235	251	246		(11)		(11)		235				5	10/15/2020	
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		03/01/2012	SCHEDULED REDEMPTION		474	474	497	496		(21)		(21)		474				10	04/15/2020	
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		03/01/2012	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	08/15/2022	
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		03/01/2012	SCHEDULED REDEMPTION		6	6	7	7						6					09/15/2022	
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		03/01/2012	SCHEDULED REDEMPTION		38	38	38	39						38				1	11/15/2022	
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		01/11/2012	Various		260,680	223,526	219,711	219,805		18		18		219,823		40,857	40,857	2,414	11/15/2022	
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		03/01/2012	SCHEDULED REDEMPTION		4,194	4,194	4,129	4,127		67		67		4,194				70	12/15/2022	
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		03/01/2012	SCHEDULED REDEMPTION		210	210	219	222		(12)		(12)		210				4	01/15/2026	
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		03/01/2012	SCHEDULED REDEMPTION		248	248	251	250		(2)		(2)		248				4	12/15/2022	
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		03/01/2012	SCHEDULED REDEMPTION		523	523	539	544		(21)		(21)		523				9	04/15/2024	
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		01/11/2012	Various		239,670	206,632	213,058	211,993		(238)		(238)		211,754		27,916	27,916	2,194	05/15/2024	
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		01/11/2012	Various		520,697	450,836	452,220	452,001		(6)		(6)		451,995		68,702	68,702	4,543	06/15/2023	
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		03/01/2012	SCHEDULED REDEMPTION		244	244	251	252		(8)		(8)		244				4	03/15/2024	
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		03/01/2012	SCHEDULED REDEMPTION		1,563	1,563	1,485	1,496		66		66		1,563				23	10/15/2023	
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		03/01/2012	SCHEDULED REDEMPTION		85	85	86	86		(1)		(1)		85				1	03/15/2023	
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		03/01/2012	SCHEDULED REDEMPTION		4,147	4,147	4,083	4,098		49		49		4,147				52	01/15/2024	
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		03/01/2012	SCHEDULED REDEMPTION		23	23	23	23						23					05/15/2023	
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		03/01/2012	SCHEDULED REDEMPTION		38	38	38	38						38				1	09/15/2023	
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		03/01/2012	SCHEDULED REDEMPTION		122	122	123	123		(1)		(1)		122				2	09/15/2023	
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		03/01/2012	SCHEDULED REDEMPTION		38,514	38,514	36,625	37,216		1,299		1,299		38,514				614	12/15/2023	
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		01/10/2012	Various		227,898	197,376	200,569	199,696		(39)		(39)		199,656		28,241	28,241	1,979	05/15/2024	
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		03/01/2012	SCHEDULED REDEMPTION		1,832	1,832	1,741	1,766		66		66		1,832				27	12/15/2023	
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		03/01/2012	SCHEDULED REDEMPTION		2,436	2,436	2,399	2,411		26		26		2,436				35	12/15/2023	
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		03/01/2012	SCHEDULED REDEMPTION		4,427	4,427	4,569	4,552		(125)		(125)		4,427				81	02/15/2024	
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		03/01/2012	SCHEDULED REDEMPTION		791	791	817	817		(25)		(25)		791				13	02/15/2024	
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		03/01/2012	SCHEDULED REDEMPTION		1,361	1,361	1,404	1,429		(68)		(68)		1,361				25	08/15/2025	
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		03/01/2012	SCHEDULED REDEMPTION		25,245	25,245	23,990	24,259		985		985		25,245				398	12/15/2023	
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		03/01/2012	SCHEDULED REDEMPTION		6,860	6,860	6,753	6,774		86		86		6,860				82	01/15/2024	
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		03/01/2012	SCHEDULED REDEMPTION		564	564	575	571		(7)		(7)		564				9	12/15/2027	
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		03/01/2012	SCHEDULED REDEMPTION		14,900	14,900	14,560	14,656		244		244		14,900				159	01/15/2024	
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		03/01/2012	SCHEDULED REDEMPTION		330	330	336	336		(6)		(6)		330				5	06/15/2024	
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		03/01/2012	SCHEDULED REDEMPTION		4,258	4,258	4,328	4,316		(57)		(57)		4,258				72	05/15/2024	
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		03/01/2012	SCHEDULED REDEMPTION		64	64	67	67		(3)		(3)		64				1	08/15/2024	
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		03/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					11/15/2024	
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		03/01/2012	SCHEDULED REDEMPTION		531	531	531	528		3		3		531				8	04/15/2026	
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		03/01/2012	SCHEDULED REDEMPTION		76	76	79	82		(6)		(6)		76				1	06/15/2029	
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		03/01/2012	SCHEDULED REDEMPTION		27	27	28	28						27					09/15/2025	
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		03/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					07/15/2025	
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		03/01/2012	SCHEDULED REDEMPTION		41	41	42	42						41				1	10/15/2025	
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		03/01/2012	SCHEDULED REDEMPTION		2,222	2,222	2,291	2,313		(91)		(91)		2,222				28	08/15/2025	
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		03/01/2012	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					03/15/2028	
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		03/01/2012	SCHEDULED REDEMPTION		181	181	185	186		(4)		(4)		181				3	04/15/2028	
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		03/01/2012	SCHEDULED REDEMPTION		162	162	169	176		(14)		(14)		162				3	10/15/2030	
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		03/01/2012	SCHEDULED REDEMPTION		1,250	1,250	1,306	1,342		(92)		(92)		1,250				23	05/15/2026	
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		03/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					12/15/2025	
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		03/01/2012	SCHEDULED REDEMPTION		357	357	373	378		(21)		(21)		357				6	02/15/2026	
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		03/01/2012	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	07/15/2028	
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		03/01/2012	SCHEDULED REDEMPTION		261	261	261	259		1		1		261				4	03/15/2026	
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		03/01/2012	SCHEDULED REDEMPTION		206	206	210	210		(3)		(3)		206				3	08/15/2027	
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		03/01/2012	SCHEDULED REDEMPTION		445	445	465	471		(25)		(25)		445				8	03/15/2026	
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		03/01/2012	SCHEDULED REDEMPTION		812	812	849	884		(71)		(71)		812				14	04/15/2026	
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		03/01/2012	SCHEDULED REDEMPTION		433	433	433	431		2		2		433				6	04/15/2026	
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		03/01/2012	SCHEDULED REDEMPTION		251	251	263	263		(12)		(12)		251				4	08/15/2026	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		03/01/2012	SCHEDULED REDEMPTION		72	72	75	76		(4)		(4)		72				1	06/15/2026	
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		03/01/2012	SCHEDULED REDEMPTION		651	651	680	705		(54)		(54)		651				9	06/15/2026	
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		03/01/2012	SCHEDULED REDEMPTION		174	174	174	173		1		1		174				3	03/15/2026	
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		03/01/2012	SCHEDULED REDEMPTION		167	167	174	176		(10)		(10)		167				3	06/15/2026	
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		03/01/2012	SCHEDULED REDEMPTION		59	59	62	64		(5)		(5)		59				1	09/15/2026	
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		03/01/2012	SCHEDULED REDEMPTION		41	41	41	42		(1)		(1)		41				1	01/15/2028	
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		03/02/2012	Various		686,987	598,794	596,529	596,952		(436)		(436)		596,517		90,471	90,471	11,514	04/15/2026	
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		03/01/2012	SCHEDULED REDEMPTION		120	120	125	127		(7)		(7)		120				2	09/15/2026	
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		03/01/2012	SCHEDULED REDEMPTION		252	252	256	256		(4)		(4)		252				4	01/15/2028	
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		03/01/2012	SCHEDULED REDEMPTION		382	382	399	402		(20)		(20)		382				7	09/15/2026	
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		03/01/2012	SCHEDULED REDEMPTION		179	179	187	189		(10)		(10)		179				3	10/15/2026	
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		03/01/2012	SCHEDULED REDEMPTION		229	229	239	246		(17)		(17)		229				4	06/15/2026	
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		03/01/2012	SCHEDULED REDEMPTION		43	43	43	44		(1)		(1)		43				1	02/15/2029	
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		03/01/2012	SCHEDULED REDEMPTION		161	161	164	165		(3)		(3)		161				3	01/15/2028	
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		03/01/2012	SCHEDULED REDEMPTION		328	328	334	335		(6)		(6)		328				5	02/15/2028	
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		03/01/2012	SCHEDULED REDEMPTION		149	149	152	152		(3)		(3)		149				2	03/15/2028	
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		03/01/2012	SCHEDULED REDEMPTION		118	118	117	117		1		1		118				2	02/15/2029	
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		03/01/2012	SCHEDULED REDEMPTION		255	255	252	249		6		6		255				4	04/15/2029	
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		03/01/2012	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				2	04/15/2029	
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		03/01/2012	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					12/15/2029	
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		03/01/2012	SCHEDULED REDEMPTION		249	249	261	267		(18)		(18)		249				4	07/15/2026	
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		03/01/2012	SCHEDULED REDEMPTION		260	260	265	265		(4)		(4)		260				4	01/15/2028	
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		03/01/2012	SCHEDULED REDEMPTION		9	9	9	9						9					11/15/2027	
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		03/01/2012	SCHEDULED REDEMPTION		1,271	1,271	1,328	1,385		(114)		(114)		1,271				22	12/15/2026	
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		03/01/2012	SCHEDULED REDEMPTION		11	11	11	11						11					01/15/2028	
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		03/01/2012	SCHEDULED REDEMPTION		120	120	122	122		(2)		(2)		120				2	01/15/2028	
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		03/01/2012	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					07/15/2027	
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		03/01/2012	SCHEDULED REDEMPTION		1,855	1,855	1,887	1,896		(41)		(41)		1,855				32	06/15/2028	
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		03/01/2012	SCHEDULED REDEMPTION		497	497	506	506		(8)		(8)		497				8	10/15/2027	
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		03/01/2012	SCHEDULED REDEMPTION		11	11	12	12						11					11/15/2027	
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		03/01/2012	SCHEDULED REDEMPTION		4,556	4,556	4,509	4,503		53		53		4,556				55	01/15/2028	
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		03/01/2012	SCHEDULED REDEMPTION		205	205	208	209		(4)		(4)		205				3	11/15/2027	
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		03/01/2012	SCHEDULED REDEMPTION		283	283	288	288		(5)		(5)		283				4	09/15/2027	
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		03/01/2012	SCHEDULED REDEMPTION		242	242	247	246		(4)		(4)		242				4	12/15/2027	
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		03/01/2012	SCHEDULED REDEMPTION		739	739	751	751		(12)		(12)		739				11	11/15/2027	
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		03/01/2012	SCHEDULED REDEMPTION		4,679	4,679	4,748	4,763		(84)		(84)		4,679				78	06/15/2028	
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		03/01/2012	SCHEDULED REDEMPTION		271	271	268	267		4		4		271				4	04/15/2028	
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		03/01/2012	SCHEDULED REDEMPTION		138	138	140	141		(3)		(3)		138				2	04/15/2028	
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		03/01/2012	SCHEDULED REDEMPTION		274	274	280	278		(4)		(4)		274				4	11/15/2027	
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		03/01/2012	SCHEDULED REDEMPTION		356	356	363	362		(6)		(6)		356				6	09/15/2027	
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		03/01/2012	SCHEDULED REDEMPTION		134	134	128	127		7		7		134				2	02/15/2028	
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		03/01/2012	SCHEDULED REDEMPTION		316	316	307	306		11		11		316				4	03/15/2029	
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		03/01/2012	SCHEDULED REDEMPTION		201	201	205	205		(4)		(4)		201				3	12/15/2027	
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		03/01/2012	SCHEDULED REDEMPTION		278	278	282	286		(8)		(8)		278				4	01/15/2028	
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		03/01/2012	SCHEDULED REDEMPTION		101	101	100	98		3		3		101				2	03/15/2028	
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		03/01/2012	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				1	05/15/2028	
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		03/01/2012	SCHEDULED REDEMPTION		509	509	519	519		(10)		(10)		509				8	11/15/2027	
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		03/01/2012	SCHEDULED REDEMPTION		333	333	340	340		(7)		(7)		333				5	11/15/2027	
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		03/01/2012	SCHEDULED REDEMPTION		162	162	165	165		(3)		(3)		162				3	12/15/2027	
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		03/01/2012	SCHEDULED REDEMPTION		116	116	118	118		(2)		(2)		116				2	01/15/2028	
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		03/01/2012	SCHEDULED REDEMPTION		128	128	130	131		(3)		(3)		128				2	01/15/2028	
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		03/01/2012	SCHEDULED REDEMPTION		191	191	194	194		(4)		(4)		191				3	01/15/2028	
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		03/01/2012	SCHEDULED REDEMPTION		98	98	99	100		(2)		(2)		98				2	07/15/2028	
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		03/01/2012	SCHEDULED REDEMPTION		181	181	184	184		(4)		(4)		181				3	11/15/2027	
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		03/01/2012	SCHEDULED REDEMPTION		995	995	1,012	1,014		(19)		(19)		995				17	01/15/2028	
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		03/01/2012	SCHEDULED REDEMPTION		2,217	2,217	2,260	2,262		(45)		(45)		2,217				38	01/15/2028	
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		03/01/2012	SCHEDULED REDEMPTION		260	260	265	264		(4)		(4)		260				4	01/15/2028	
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		03/01/2012	SCHEDULED REDEMPTION		81	81	82	82		(1)		(1)		81				1	06/15/2028	
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		03/01/2012	SCHEDULED REDEMPTION		13,533	13,533	13,870	13,878		(345)		(345)		13,533				235	12/15/2027	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		03/01/2012	SCHEDULED REDEMPTION		409	409	415	419		(10)		(10)		409				6	04/15/2029	
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		03/01/2012	SCHEDULED REDEMPTION		297	297	302	303		(5)		(5)		297				5	01/15/2028	
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		03/01/2012	SCHEDULED REDEMPTION		371	371	377	376		(6)		(6)		371				6	01/15/2028	
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		03/01/2012	SCHEDULED REDEMPTION		162	162	163	165		(4)		(4)		162				3	04/15/2028	
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		03/01/2012	SCHEDULED REDEMPTION		918	918	940	935		(17)		(17)		918				14	07/15/2028	
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		03/01/2012	SCHEDULED REDEMPTION		129	129	132	132		(4)		(4)		129				2	03/15/2028	
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		03/01/2012	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13					08/15/2029	
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		03/01/2012	SCHEDULED REDEMPTION		152	152	150	150		2		2		152				2	05/15/2029	
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		03/01/2012	SCHEDULED REDEMPTION		192	192	190	190		2		2		192				3	05/15/2029	
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		03/01/2012	SCHEDULED REDEMPTION		126	126	128	128		(2)		(2)		126				2	05/15/2028	
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		03/01/2012	SCHEDULED REDEMPTION		71	71	73	73		(1)		(1)		71				1	04/15/2028	
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		03/01/2012	SCHEDULED REDEMPTION		13	13	13	13						13					04/15/2029	
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		03/01/2012	SCHEDULED REDEMPTION		790	790	808	808		(17)		(17)		790				12	05/15/2028	
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		03/01/2012	SCHEDULED REDEMPTION		348	348	356	355		(7)		(7)		348				5	06/15/2028	
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		03/01/2012	SCHEDULED REDEMPTION		602	602	617	618		(16)		(16)		602				9	06/15/2028	
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		03/01/2012	SCHEDULED REDEMPTION		193	193	197	197		(4)		(4)		193				3	06/15/2028	
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		03/01/2012	SCHEDULED REDEMPTION		113	113	111	111		2		2		113				2	05/15/2028	
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		03/01/2012	SCHEDULED REDEMPTION		191	191	182	180		11		11		191				3	06/15/2028	
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		03/01/2012	SCHEDULED REDEMPTION		218	218	215	214		4		4		218				3	05/15/2029	
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		03/01/2012	SCHEDULED REDEMPTION		17	17	17	19		(2)		(2)		17					03/15/2030	
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		03/01/2012	SCHEDULED REDEMPTION		143	143	146	150		(8)		(8)		143				2	12/15/2030	
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		03/01/2012	SCHEDULED REDEMPTION		26	26	27	26		(1)		(1)		26					07/15/2028	
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		03/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		03/01/2012	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					05/15/2031	
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		03/01/2012	SCHEDULED REDEMPTION		240	240	240	239		1		1		240				4	09/15/2028	
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		03/01/2012	SCHEDULED REDEMPTION		583	583	575	574		9		9		583				8	05/15/2029	
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		03/01/2012	SCHEDULED REDEMPTION		132	132	130	130		2		2		132				2	01/15/2029	
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		03/01/2012	SCHEDULED REDEMPTION		6,080	6,080	5,601	5,982		97		97		6,080				76	03/15/2014	
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		03/01/2012	SCHEDULED REDEMPTION		4,928	4,928	4,540	4,856		73		73		4,928				61	04/15/2014	
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		03/01/2012	SCHEDULED REDEMPTION		385	385	399	412		(27)		(27)		385				6	08/15/2029	
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		03/01/2012	SCHEDULED REDEMPTION		65	65	67	68		(3)		(3)		65				1	08/15/2029	
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		03/01/2012	SCHEDULED REDEMPTION		2,109	2,109	1,943	2,067		41		41		2,109				26	03/15/2014	
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		03/01/2012	SCHEDULED REDEMPTION		2,311	2,311	2,129	2,270		42		42		2,311				28	04/15/2014	
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		03/01/2012	SCHEDULED REDEMPTION		2,134	2,134	1,966	2,121		14		14		2,134				26	05/15/2014	
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		03/01/2012	SCHEDULED REDEMPTION		98	98	101	105		(7)		(7)		98				2	08/15/2029	
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		03/01/2012	SCHEDULED REDEMPTION		6,593	6,593	6,074	6,446		147		147		6,593				81	07/15/2014	
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		03/01/2012	SCHEDULED REDEMPTION		3,204	3,204	3,251	3,296		(93)		(93)		3,204				56	01/15/2029	
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		03/01/2012	SCHEDULED REDEMPTION		165	165	168	170		(5)		(5)		165				3	02/15/2029	
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		03/01/2012	SCHEDULED REDEMPTION		39	39	39	39						39				1	01/15/2029	
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		03/01/2012	SCHEDULED REDEMPTION		61	61	62	64		(3)		(3)		61				1	11/15/2029	
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		03/01/2012	SCHEDULED REDEMPTION		402	402	416	440		(37)		(37)		402				8	11/15/2029	
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		03/01/2012	SCHEDULED REDEMPTION		1,398	1,398	1,288	1,366		32		32		1,398				17	05/15/2014	
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		03/01/2012	SCHEDULED REDEMPTION		10,169	10,169	9,368	9,987		182		182		10,169				126	06/15/2014	
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		03/01/2012	SCHEDULED REDEMPTION		2,186	2,186	2,014	2,148		38		38		2,186				27	04/15/2014	
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		03/01/2012	SCHEDULED REDEMPTION		1,042	1,042	960	1,024		18		18		1,042				13	03/15/2014	
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		03/01/2012	SCHEDULED REDEMPTION		494	494	471	473		21		21		494				7	11/15/2029	
36210X-MJ-8	GOVT NATL MTG ASSOC I #505371		03/01/2012	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26					01/15/2030	
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		03/01/2012	SCHEDULED REDEMPTION		165	165	152	162		3		3		165				2	05/15/2014	
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		03/01/2012	SCHEDULED REDEMPTION		43	43	44	48		(5)		(5)		43				1	09/15/2029	
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		03/01/2012	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					04/15/2029	
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		03/01/2012	SCHEDULED REDEMPTION		159	159	161	162		(3)		(3)		159				2	04/15/2029	
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		03/01/2012	SCHEDULED REDEMPTION		88	88	90	92		(4)		(4)		88				1	05/15/2029	
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		03/01/2012	SCHEDULED REDEMPTION		200	200	209	211		(11)		(11)		200				4	02/15/2030	
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		03/01/2012	SCHEDULED REDEMPTION		5,218	5,218	4,807	5,117		102		102		5,218				64	04/15/2014	
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		03/01/2012	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					09/15/2029	
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		03/01/2012	SCHEDULED REDEMPTION		21,742	21,742	20,030	21,322		420		420		21,742				287	06/15/2014	
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		03/01/2012	SCHEDULED REDEMPTION		99	99	103	107		(8)		(8)		99				2	12/15/2029	
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		03/01/2012	SCHEDULED REDEMPTION		72	72	73	75		(3)		(3)		72				1	11/15/2029	
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		03/01/2012	SCHEDULED REDEMPTION		167	167	170	172		(5)		(5)		167				3	05/15/2029	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2012	SCHEDULED REDEMPTION		34	34	34	34						34				1	06/15/2029	
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		03/01/2012	SCHEDULED REDEMPTION		118	118	122	126		(9)		(9)		118				2	06/15/2029	
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		03/01/2012	SCHEDULED REDEMPTION		88	88	91	96		(8)		(8)		88				1	07/15/2029	
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		03/01/2012	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					09/15/2029	
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		03/01/2012	SCHEDULED REDEMPTION		854	854	863	869		(16)		(16)		854				16	09/15/2029	
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		03/01/2012	SCHEDULED REDEMPTION		186	186	193	194		(7)		(7)		186				3	01/15/2030	
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		03/01/2012	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					01/15/2030	
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		03/01/2012	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					12/15/2029	
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		03/01/2012	SCHEDULED REDEMPTION		203	203	210	219		(15)		(15)		203				3	12/15/2029	
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		03/01/2012	SCHEDULED REDEMPTION		130	130	137	134		(3)		(3)		130				2	02/15/2030	
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		03/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					02/15/2030	
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		03/01/2012	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23					01/15/2031	
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		03/01/2012	SCHEDULED REDEMPTION		141	141	147	154		(13)		(13)		141				3	12/15/2030	
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		03/01/2012	SCHEDULED REDEMPTION		97	97	99	101		(3)		(3)		97				2	03/15/2031	
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		03/01/2012	SCHEDULED REDEMPTION		10,825	10,825	11,056	11,285		(460)		(460)		10,825				176	06/15/2031	
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		03/01/2012	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19					12/15/2030	
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		03/01/2012	SCHEDULED REDEMPTION		65	65	66	68		(3)		(3)		65				1	08/15/2031	
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		03/01/2012	SCHEDULED REDEMPTION		191	191	195	197		(6)		(6)		191				3	02/15/2031	
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		03/01/2012	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21					12/15/2035	
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		03/01/2012	SCHEDULED REDEMPTION		130,958	130,958	133,761	132,650		(1,693)		(1,693)		130,958				1,523	07/15/2018	
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		03/01/2012	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				1	05/15/2031	
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		03/01/2012	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					05/15/2032	
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		03/01/2012	SCHEDULED REDEMPTION		52	52	53	54		(2)		(2)		52				1	07/15/2031	
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		03/01/2012	SCHEDULED REDEMPTION		264	264	273	281		(17)		(17)		264				4	05/15/2032	
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		03/01/2012	SCHEDULED REDEMPTION		34	34	33	34		1		1		34					06/15/2031	
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		03/01/2012	SCHEDULED REDEMPTION		522	522	530	534		(12)		(12)		522				6	06/15/2032	
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		03/01/2012	SCHEDULED REDEMPTION		533	533	559	553		(20)		(20)		533				8	01/15/2032	
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		03/01/2012	SCHEDULED REDEMPTION		99	99	99	99						99				1	02/15/2032	
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		03/01/2012	SCHEDULED REDEMPTION		105	105	109	112		(7)		(7)		105				2	05/15/2032	
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		03/01/2012	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					04/15/2032	
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		03/01/2012	SCHEDULED REDEMPTION		473	473	471	472		1		1		473				5	12/15/2032	
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		03/01/2012	SCHEDULED REDEMPTION		410	410	408	408		1		1		410				6	03/15/2033	
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		03/01/2012	SCHEDULED REDEMPTION		363	363	362	362		1		1		363				5	04/15/2033	
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		03/01/2012	SCHEDULED REDEMPTION		861	861	858	859		3		3		861				12	02/15/2033	
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		03/01/2012	SCHEDULED REDEMPTION		691	691	718	724		(34)		(34)		691				10	01/15/2036	
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		03/01/2012	SCHEDULED REDEMPTION		263	263	262	262		1		1		263				4	02/15/2034	
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		03/01/2012	SCHEDULED REDEMPTION		92	92	97	99		(7)		(7)		92				1	02/15/2033	
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		03/01/2012	SCHEDULED REDEMPTION		554	554	552	553		2		2		554				7	03/15/2033	
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		01/09/2012	Various		1,679,344	1,485,203	1,538,693	1,538,027		(2,373)		(2,373)		1,535,654		143,691	143,691	12,603	08/15/2034	
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		03/01/2012	SCHEDULED REDEMPTION		32	32	32	32						32					02/15/2033	
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		03/01/2012	SCHEDULED REDEMPTION		844	844	841	842		3		3		844				10	04/15/2033	
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		03/01/2012	SCHEDULED REDEMPTION		13,166	13,166	13,571	13,757		(591)		(591)		13,166				134	08/15/2033	
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		03/01/2012	SCHEDULED REDEMPTION		2,481	2,481	2,557	2,569		(88)		(88)		2,481				33	08/15/2033	
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		03/01/2012	SCHEDULED REDEMPTION		270	270	281	287		(17)		(17)		270				4	06/15/2036	
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		03/01/2012	SCHEDULED REDEMPTION		520	520	536	534		(14)		(14)		520				8	08/15/2037	
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		03/01/2012	SCHEDULED REDEMPTION		1,677	1,677	1,671	1,671		6		6		1,677				18	08/15/2033	
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		03/01/2012	SCHEDULED REDEMPTION		787	787	812	819		(32)		(32)		787				10	08/15/2033	
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		03/01/2012	SCHEDULED REDEMPTION		109,500	109,500	113,469	112,813		(3,313)		(3,313)		109,500				1,363	07/15/2034	
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		03/01/2012	SCHEDULED REDEMPTION		923	923	919	921		2		2		923				10	04/15/2035	
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		03/01/2012	SCHEDULED REDEMPTION		54,869	54,869	57,038	57,317		(2,448)		(2,448)		54,869				889	06/15/2036	
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		03/01/2012	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					11/15/2035	
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		03/01/2012	SCHEDULED REDEMPTION		25	25	25	25						25					12/15/2034	
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		03/01/2012	SCHEDULED REDEMPTION		40	40	40	40						40					01/15/2035	
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		03/01/2012	SCHEDULED REDEMPTION		334	334	347	348		(14)		(14)		334				5	04/15/2035	
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		03/01/2012	SCHEDULED REDEMPTION		87,627	87,627	89,160	89,195		(1,569)		(1,569)		87,627				1,054	07/15/2035	
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		03/01/2012	SCHEDULED REDEMPTION		105	105	109	110		(5)		(5)		105				2	02/15/2036	
36292L-BW-3	GOVT NATL MTG ASSOC I #651753		03/01/2012	SCHEDULED REDEMPTION		3,201	3,201	3,541	3,534		(333)		(333)		3,201				38	03/15/2036	
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		03/01/2012	SCHEDULED REDEMPTION		12,830	12,830	13,050	13,052		(222)		(222)		12,830				153	09/15/2036	
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		03/01/2012	SCHEDULED REDEMPTION		79	79	82	86		(7)		(7)		79				1	04/15/2036	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		03/01/2012	SCHEDULED REDEMPTION		937	937	974	988		(51)		(51)		937				13	04/15/2036	
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		03/01/2012	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14					05/15/2036	
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		03/01/2012	SCHEDULED REDEMPTION		5,735	5,735	5,962	6,012		(277)		(277)		5,735				92	10/15/2036	
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		03/01/2012	SCHEDULED REDEMPTION		37	37	39	39		(2)		(2)		37				1	05/15/2036	
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		03/01/2012	SCHEDULED REDEMPTION		3,008	3,008	3,127	3,093		(85)		(85)		3,008				43	04/15/2037	
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		03/01/2012	SCHEDULED REDEMPTION		2,899	2,899	3,013	3,081		(182)		(182)		2,899				47	08/15/2036	
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		03/01/2012	SCHEDULED REDEMPTION		425	425	432	434		(9)		(9)		425				5	08/15/2036	
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		03/01/2012	SCHEDULED REDEMPTION		11	11	11	11						11					07/15/2037	
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		03/01/2012	SCHEDULED REDEMPTION		1,264	1,264	1,303	1,299		(34)		(34)		1,264				16	06/15/2037	
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		03/01/2012	SCHEDULED REDEMPTION		736	736	759	761		(25)		(25)		736				11	09/15/2037	
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		03/01/2012	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				1	04/15/2037	
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		03/01/2012	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					08/15/2037	
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		03/01/2012	SCHEDULED REDEMPTION		296	296	306	308		(12)		(12)		296				5	09/15/2037	
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		03/01/2012	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31					09/15/2037	
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		03/01/2012	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					09/15/2037	
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		03/01/2012	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30					10/15/2037	
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		03/01/2012	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					01/15/2038	
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		03/01/2012	SCHEDULED REDEMPTION		1,156	1,156	1,193	1,206		(49)		(49)		1,156				19	02/15/2038	
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		03/01/2012	SCHEDULED REDEMPTION		68,001	68,001	72,325	72,210		(4,209)		(4,209)		68,001				605	07/15/2024	
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		03/01/2012	SCHEDULED REDEMPTION		2,924	2,924	3,070	3,008		(84)		(84)		2,924				51	11/15/2017	
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		01/12/2012	Various		358,254	316,280	333,360	327,315		(202)		(202)		327,113		31,141	31,141	4,082	11/15/2017	
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		01/12/2012	Various		306,930	261,632	274,329	272,351		(101)		(101)		272,249		34,681	34,681	3,386	12/15/2019	
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		03/01/2012	SCHEDULED REDEMPTION		254	254	265	265		(10)		(10)		254				4	12/15/2023	
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		03/01/2012	SCHEDULED REDEMPTION		3,495	3,495	3,670	3,598		(103)		(103)		3,495				60	09/15/2017	
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		03/01/2012	SCHEDULED REDEMPTION		33	33	33	34		(1)		(1)		33				1	11/15/2026	
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		03/01/2012	SCHEDULED REDEMPTION		1,001	1,001	1,023	1,025		(25)		(25)		1,001				15	09/15/2027	
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		03/01/2012	SCHEDULED REDEMPTION		1,507	1,507	1,537	1,541		(34)		(34)		1,507				24	10/15/2027	
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		03/01/2012	SCHEDULED REDEMPTION		666	666	677	679		(13)		(13)		666				10	02/15/2028	
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		03/01/2012	SCHEDULED REDEMPTION		673	673	681	688		(15)		(15)		673				10	11/15/2028	
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		03/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					10/15/2029	
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		03/01/2012	SCHEDULED REDEMPTION		628	628	626	626		2		2		628				8	07/15/2033	
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		03/01/2012	SCHEDULED REDEMPTION		38,167	38,167	40,837	40,727		(2,561)		(2,561)		38,167				425	06/15/2019	
36241K-LN-6	GOVT NATL MTG ASSOC I #782133		03/01/2012	SCHEDULED REDEMPTION		6,061	6,061	6,587	6,571		(510)		(510)		6,061				84	01/15/2022	
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		03/01/2012	SCHEDULED REDEMPTION		246,122	246,122	264,096	263,595		(17,473)		(17,473)		246,122				2,667	06/15/2025	
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		03/01/2012	SCHEDULED REDEMPTION		16,371	16,371	17,407	17,366		(995)		(995)		16,371				145	08/20/2025	
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		03/01/2012	SCHEDULED REDEMPTION		61,715	61,715	65,620	65,445		(3,730)		(3,730)		61,715				539	01/20/2026	
49549C-AA-6	KING INTL LEASING LLC		01/15/2012	SCHEDULED REDEMPTION		90,761	90,761	90,761	90,761						90,761				625	10/15/2022	
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	02/06/2012	SCHEDULED REDEMPTION		362,701	362,701	362,701	362,701						362,701				3,243	02/06/2022	
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	01/10/2012	SCHEDULED REDEMPTION		193,587	193,587	193,587	193,587						193,587				1,717	04/10/2022	
746388-AA-5	PURPLE CHEN 2011 LLC		02/01/2012	SCHEDULED REDEMPTION		92,284	92,284	92,284	92,284						92,284				631	08/01/2023	
797224-AB-8	SAN CLEMENTE LEASING LLC		03/07/2012	SCHEDULED REDEMPTION		182,639	182,639	182,639	182,639						182,639				1,530	06/07/2022	
880591-CU-4	TENN VALLEY AUTHORITY		01/17/2012	MORGAN STANLEY DEAN WITTER		25,469,200	20,000,000	25,306,200	25,041,847		(38,054)		(38,054)		25,003,793		465,407	465,407	114,583	12/15/2017	
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2012	SCHEDULED REDEMPTION		291,060	291,060	293,822	292,526		(1,467)		(1,467)		291,060				7,467	01/15/2021	
89609G-AB-8	TRICAHUE LEASING LLC		02/26/2012	SCHEDULED REDEMPTION		141,855	141,855	141,855	141,855						141,855				1,328	02/26/2022	
912810-QS-0	US TREASURY N/B		01/24/2012	Various		39,725,642	35,000,000	39,736,481	39,714,363		(5,866)		(5,866)		39,708,498		17,144	17,144	576,766	08/15/2041	
912810-QT-8	US TREASURY N/B		01/24/2012	DEUTSCHE BANK SECURITIES		19,892,108	20,000,000	19,723,512	19,724,230		367		367		19,724,597		167,511	167,511	121,909	11/15/2041	
912828-RC-6	US TREASURY N/B		01/27/2012	Various		101,944,330	100,000,000	100,685,745	100,664,905		(4,287)		(4,287)		100,660,618		1,283,712	1,283,712	959,715	08/15/2021	
912828-RG-7	US TREASURY N/B		03/22/2012	BANK OF MONTREAL		24,863,198	25,000,000	24,933,678	24,933,811		5,484		5,484		24,939,296		(76,098)	(76,098)	32,609	09/15/2014	
912828-RH-5	US TREASURY N/B		02/08/2012	WARBURG DILLION READ LLC		25,106,445	25,000,000	24,491,210	24,506,501		7,362		7,362		24,513,863		592,582	592,582	123,975	09/30/2018	
912828-RK-8	US TREASURY N/B		03/19/2012	DEUTSCHE BANK SECURITIES		29,907,321	30,000,000	29,942,679	29,947,591		6,385		6,385		29,953,976		(46,655)	(46,655)	17,520	09/30/2013	
912828-RM-4	US TREASURY N/B		03/05/2012	BANK OF AMERICA		9,090,673	9,000,000	9,034,405	9,033,390		(1,190)		(1,190)		9,032,201		58,473	58,473	31,154	10/31/2016	
912828-RN-2	US TREASURY N/B		03/22/2012	BANK OF AMERICA		9,987,857	10,000,000	10,004,330	10,004,006		(492)		(492)		10,003,514		(15,657)	(15,657)	9,890	10/31/2013	
912828-RP-7	US TREASURY N/B		03/13/2012	Various		39,209,029	38,000,000	38,763,706	38,751,135		(12,266)		(12,266)		38,738,869		470,159	470,159	194,327	10/31/2018	
912828-RR-3	US TREASURY N/B		01/24/2012	Various		34,923,298	35,000,000	34,757,368	34,759,747		1,430		1,430		34,761,177		162,121	162,121	133,516	11/15/2021	
912828-RT-9	US TREASURY N/B		01/30/2012	Various		80,839,526	80,000,000	79,830,948	79,832,756		1,893		1,893		79,834,648		1,004,877	1,004,877	186,339	11/30/2018	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912828-RU-6	US TREASURY N/B		03/05/2012	Various		51,060,143	51,000,000	51,039,194	51,038,921		(200)		(200)		51,038,720		21,422	21,422	54,413	11/30/2016	
912828-RV-4	US TREASURY N/B		03/23/2012	GOLDMAN, SACHS & CO.		21,896,606	22,000,000	21,898,004	21,898,699		6,253		6,253		21,904,952		(8,346)	(8,346)	12,384	12/15/2014	
912828-RX-0	US TREASURY N/B		02/22/2012	BARCLAYS BANK		20,003,840	20,000,000	19,988,348			350		350		19,988,698		15,142	15,142	28,846	12/31/2016	
912828-SC-5	US TREASURY N/B		02/01/2012	BANK OF AMERICA		50,367,190	50,000,000	50,298,830			(323)		(323)		50,298,507		68,683	68,683	2,404	01/31/2017	
0599999. Subtotal - Bonds - U.S. Governments						623,021,110	608,237,726	618,675,966	516,208,165		(75,803)		(75,803)		618,296,450		4,724,660	4,724,660	2,732,725	XXX	XXX
05957A-AA-7	BANCO DEL ESTADO -CHILE	F	01/09/2012	Various		6,150,000	6,000,000	5,603,088	5,629,774		1,032		1,032		5,630,806		519,194	519,194	65,313	10/07/2020	
110709-BN-1	BRITISH COLUMBIA PROV OF	A	01/06/2012	RBC DOMINION SECURITIES		9,237,510	9,000,000	8,998,470	8,998,507		4		4		8,998,511		238,999	238,999	72,213	09/22/2021	
15238P-AB-2	CENTRAL AMERICAN BANK	F	01/15/2012	MATURED		10,000,000	10,000,000	10,245,000	10,004,165		(4,165)		(4,165)		10,000,000				243,750	01/15/2012	
15238R-AB-8	CENTRAL AMERICAN BANK	F	01/15/2012	MATURED		2,000,000	2,000,000	2,045,000	2,000,772		(772)		(772)		2,000,000				48,750	01/15/2012	
219868-BP-0	CORP ANDINA DE FOMENTO	F	02/08/2012	Various		23,472,400	23,000,000	22,933,803	22,957,516		832		832		22,958,348		514,052	514,052	492,083	01/15/2016	
302154-BA-6	EXPORT-IMPORT BK KOREA	F	02/21/2012	HSBC SECURITIES, INC.		5,033,700	5,000,000	4,972,800	4,973,445		322		322		4,973,767		59,933	59,933	96,615	09/15/2021	
105756-BH-2	FED REPUBLIC OF BRAZIL	F	01/15/2012	SCHEDULED REDEMPTION		166,667	166,667	191,417	184,991		(18,324)		(18,324)		166,667				6,667	01/15/2018	
500630-BS-6	KOREA DEVELOPMENT BANK	F	02/24/2012	BARCLAYS BANK		6,015,000	6,000,000	5,773,069	5,795,150		7,205		7,205		5,802,355		212,645	212,645	92,083	03/09/2016	
68323A-AQ-7	ONTARIO (PROVINCE OF)	A	03/14/2012	Various		31,226,600	30,000,000	31,094,400	31,027,943		(47,015)		(47,015)		30,980,928		245,672	245,672	239,583	05/10/2016	
748149-AF-8	PROVINCE OF QUEBEC	A	02/09/2012	Various		20,094,800	20,000,000	19,922,000	19,924,385		748		748		19,925,133		169,667	169,667	252,847	08/25/2021	
1099999. Subtotal - Bonds - All Other Governments						113,396,677	111,166,667	111,779,047	111,496,648		(60,133)		(60,133)		111,436,515		1,960,161	1,960,161	1,609,903	XXX	XXX
419791-D5-4	HAWAII ST G.O. REF - 2011 SER EA		03/21/2012	RBC DAIN RAUSCHER		13,643,600	11,500,000	13,385,195	13,374,352		(38,402)		(38,402)		13,335,950		307,650	307,650	174,097	12/01/2023	
419791-E2-0	HAWAII ST G.O. REF - 2011 SER EA		03/29/2012	TD SECURITIES		19,759,200	16,000,000	20,493,760			(95,933)		(95,933)		20,397,828		(638,628)	(638,628)	257,778	12/01/2020	
574193-BP-2	MARYLAND ST SERIES B		02/28/2012	Various		892,062	825,000	830,816	830,569		(99)		(99)		830,470		61,591	61,591	13,756	08/01/2022	
57582P-B3-3	MASSACHUSETTS ST CONSOL LOAN-SER D		03/21/2012	CITIGROUP GLOBAL MARKETS		24,003,800	20,000,000	24,422,800	24,321,588		(92,543)		(92,543)		24,229,045		(225,245)	(225,245)	494,444	10/01/2022	
57582P-B4-1	MASSACHUSETTS ST CONSOL LOAN-SER D		03/22/2012	BARCLAYS BANK		35,753,700	30,000,000	36,103,500	35,965,055		(128,078)		(128,078)		35,836,977		(83,277)	(83,277)	745,833	10/01/2023	
604129-ZF-6	MINNESOTA ST GO - 2011 SER A		03/21/2012	MESIROW FINANCIAL, INC.		24,791,265	20,250,000	24,933,623	24,841,732		(98,870)		(98,870)		24,742,862		48,403	48,403	461,250	10/01/2022	
604129-YH-3	MINNESOTA ST GO - 2011 SER B		03/22/2012	WELLS FARGO BROKERAGE SERVICES		19,739,360	16,000,000	19,526,560	19,448,332		(85,160)		(85,160)		19,363,172		376,188	376,188	366,667	10/01/2020	
677521-SB-3	OHIO ST GO -REF		03/29/2012	TD SECURITIES		7,385,520	6,000,000	7,618,620			(25,975)		(25,975)		7,592,645		(207,125)	(207,125)	57,500	09/15/2022	
677521-PR-1	OHIO STATE COMMON SCHS-SER B		03/22/2012	MORGAN STANLEY DEAN WITTER		17,672,924	15,095,000	17,920,331	17,853,746		(63,047)		(63,047)		17,790,700		(117,775)	(117,775)	371,085	09/15/2023	
97705L-M6-1	WISCONSIN ST GO REF - 2011 SER 2		03/21/2012	TD SECURITIES		13,293,610	11,000,000	13,651,220	13,600,163		(55,786)		(55,786)		13,544,377		(250,767)	(250,767)	249,028	11/01/2021	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						176,935,041	146,670,000	178,886,425	150,235,537		(683,892)		(683,892)		177,664,025		(728,984)	(728,984)	3,191,439	XXX	XXX
556583-NX-6	MADISON AL WARRANTS 2006 A		02/22/2012	Various		917,037	840,000	846,720	843,671		(85)		(85)		843,586		73,451	73,451	7,905	12/01/2026	
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		02/16/2012	PRAGER MCCARTHY & SEALY		169,143	150,000	158,580	154,154		(130)		(130)		154,024		15,119	15,119	3,896	02/15/2022	
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2012	CALLED @ 100.00000000		190,000	190,000	190,000	193,698		63		63		193,761		(3,761)	(3,761)	7,363	02/01/2029	
919289-DM-7	VALLEY AL G O WTS 2007		03/01/2012	CALLED @ 100.00000000		110,000	110,000	110,000	103,600	6,400			6,400		110,000				4,056	03/01/2037	
567235-FD-3	MARICOPA CNTY AZ USD 44 AVONDALE 06		01/18/2012	PRAGER MCCARTHY & SEALY		224,326	200,000	185,103	186,780		58		58		186,838		37,488	37,488	5,331	07/01/2022	
639149-FT-5	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		01/18/2012	PRAGER MCCARTHY & SEALY		276,628	250,000	227,081	230,810		84		84		230,894		45,733	45,733	6,313	07/01/2022	
639149-FV-0	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		03/22/2012	PRAGER MCCARTHY & SEALY		952,200	895,000	800,978	814,062		1,093		1,093		815,155		137,045	137,045	29,741	07/01/2024	
850272-ZH-1	SPRINGDALE AR SD 50-A REF & CONST 2011		03/20/2012	PRAGER MCCARTHY & SEALY		371,720	350,000	351,306	351,203		(44)		(44)		351,159		20,561	20,561	3,403	06/01/2020	
058219-PA-8	BALDWIN PARK CA USD G O 2006		03/28/2012	STIFEL NICOLAUS & CO, INC.		346,510	1,000,000	309,080	400,139		5,017		5,017		405,155		(58,645)	(58,645)		08/01/2030	
134141-XJ-4	CAMPBELL CA UNI SCH DIST G O 2007E		03/29/2012	Various		2,924,077	2,770,000	2,753,657	2,755,659		89		89		2,755,748		168,328	168,328	76,093	08/01/2031	
399262-DZ-4	GROSSMONT CA UN HIGH SCH DIST 08 CAP		03/27/2012	CITIGROUP GLOBAL MARKETS		2,277,440	4,000,000	1,714,280	2,053,331		27,079		27,079		2,080,409		197,031	197,031		08/01/2024	
399262-EA-8	GROSSMONT CA UN HIGH SCH DIST 08 CAP		03/27/2012	CITIGROUP GLOBAL MARKETS		1,106,076	2,060,000	829,026	994,967		13,267		13,267		1,008,234		97,842	97,842		08/01/2025	
586840-GP-9	MENLO PARK CA SCH DIST CAP APP 2008		03/27/2012	J. P. MORGAN SECURITIES, INC.		1,349,945	4,090,000	1,008,553	1,236,824		17,969		17,969		1,254,793		95,153	95,153		07/01/2032	
630360-DW-2	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C		03/27/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,775,895	11,475,000	3,531,465	4,475,426		59,643		59,643		4,535,069		240,826	240,826		08/01/2029	
977266-GP-4	WISEBURN CA SCH DIST 2008 CAP		03/27/2012	HAPOALIM SECURITIES USA, INC		2,703,139	8,775,000	2,076,779	2,517,301		36,265		36,265		2,553,567		149,572	149,572		08/01/2033	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
30606N-AA-2	FALCON HIGHLANDS CO METRO DIST G O 04A		02/02/2012	GMS GROUP		7,405,000	7,405,000	7,327,934	6,632,436	697,765	283		698,049		7,330,485		74,515	74,515	81,558	12/15/2034	
590621-JY-5	MESA CNTY CO VLY SCH DIST #51 GRAND JUNC		03/22/2012	RBC DAIN RAUSCHER		11,941,300	10,000,000	11,961,300	11,924,639		(32,185)		(32,185)		11,892,455		48,846	48,846	161,111	12/01/2023	
108151-L7-4	BRIDGEPORT CT G O 2006 B		03/02/2012	PRAGER MCCARTHY & SEALY		344,925	310,000	306,416	307,353		21		21		307,374		37,551	37,551	2,708	12/01/2022	
23867H-BL-9	DAVIE FL G O LTD 2006		01/18/2012	PRAGER MCCARTHY & SEALY		244,100	225,000	204,159	207,802		73		73		207,875		36,225	36,225	4,838	08/01/2022	
23867H-BM-7	DAVIE FL G O LTD 2006		03/01/2012	PRAGER MCCARTHY & SEALY		396,543	370,000	331,203	337,409		331		331		337,740		58,803	58,803	9,656	08/01/2023	
23867H-BN-5	DAVIE FL G O LTD 2006		02/16/2012	PRAGER MCCARTHY & SEALY		230,037	215,000	190,403	194,018		164		164		194,182		35,855	35,855	5,402	08/01/2024	
23867H-BQ-8	DAVIE FL G O LTD 2006		03/02/2012	Various		1,620,933	1,515,000	1,497,259	1,500,586		122		122		1,500,708		120,225	120,225	40,261	08/01/2026	
215579-EE-9	COOK CNTY IL TWP HSD 209 PROVISO 08A		02/23/2012	Various		2,340,744	4,860,000	1,803,789	2,178,357		19,526		19,526		2,197,884		142,860	142,860		12/01/2025	
215579-EF-6	COOK CNTY IL TWP HSD 209 PROVISO 08A		02/23/2012	Various		1,653,234	3,675,000	1,276,254	1,543,722		13,750		13,750		1,557,472		95,762	95,762		12/01/2026	
45189F-ET-7	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		01/01/2012	MATURED		2,665,000	2,665,000	2,099,876	2,665,000						2,665,000					01/01/2012	
45189F-FB-5	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		01/01/2012	MATURED		4,760,000	4,760,000	3,750,623	4,760,000						4,760,000					01/01/2012	
84552Y-DZ-1	SOUTHWESTERN IL DEV TRIAD SD NO 2 06		03/08/2012	PRAGER MCCARTHY & SEALY		1,252,064	1,130,000	1,184,782	1,158,250		(255)		(255)		1,157,995		94,069	94,069	16,814	10/01/2018	
968852-XX-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		01/18/2012	PRAGER MCCARTHY & SEALY		273,143	250,000	251,385	250,853		(13)		(13)		250,840		22,302	22,302	3,500	10/01/2022	
15147N-BB-6	CENTER GROVE IN BLDG CORP 2005		01/06/2012	PRAGER MCCARTHY & SEALY		421,760	400,000	391,417	393,186		9		9		393,195		28,565	28,565	17,788	07/15/2026	
181503-BP-7	CLARK-PLEASANT IN CMNTY SCH BLDG 01		01/15/2012	CALLED @ 100.00000000		1,700,000	1,700,000	1,666,459	1,699,838		162		162		1,700,000				42,500	07/15/2021	
228485-FZ-6	CROWN POINT IN MULTI SCH BLDG CORP 07		01/30/2012	HUTCHINSON SHOCKEY ERLEY & CO.		1,606,859	1,395,000	1,384,296	1,381,725		93		93		1,381,818		225,040	225,040	38,169	01/15/2022	
40785G-EC-1	HAMILTON SOUTHEASTN IN CUMBERLAND 01		01/15/2012	CALLED @ 100.00000000		1,010,000	1,010,000	990,113	1,009,862		138		138		1,010,000				25,250	07/15/2019	
46263R-DR-3	IPS MULTI-SCH BLDG CORP IN 2006 B		01/25/2012	Various		3,181,175	2,900,000	2,915,718	2,908,159		(95)		(95)		2,908,065		273,110	273,110	67,788	07/15/2023	
46263R-DS-1	IPS MULTI-SCH BLDG CORP IN 2006 B		01/25/2012	Various		3,834,513	3,520,000	3,530,806	3,525,614		(76)		(76)		3,525,538		308,975	308,975	83,769	07/15/2024	
594381-FD-2	MICHIGAN CITY IN SCH BLDG CORP 07		03/20/2012	PRAGER MCCARTHY & SEALY		169,791	150,000	149,732	149,391		11		11		149,402		20,389	20,389	5,167	07/15/2021	
623619-CT-8	MOUNT VERNON HANCOCK CNTY IN SCH 04		01/05/2012	HUTCHINSON SHOCKEY ERLEY & CO.		1,474,805	1,370,000	1,476,590	1,397,490		(321)		(321)		1,397,169		77,636	77,636	33,299	07/15/2015	
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006		03/19/2012	PRAGER MCCARTHY & SEALY		110,201	100,000	100,781	100,508		(23)		(23)		100,485		9,716	9,716	3,002	07/15/2020	
625854-EC-4	MUNCIE IN SCH BLDG CORP 2006		01/25/2012	PRAGER MCCARTHY & SEALY		1,957,582	1,785,000	1,715,474	1,732,845		186		186		1,733,031		224,551	224,551	41,209	01/15/2023	
838783-AZ-1	SOUTH MADISON IN MID SCH BLDG CORP 2007		03/22/2012	MORGAN STANLEY DEAN WITTER		548,360	500,000	500,385	500,236		(9)		(9)		500,227		48,133	48,133	16,625	07/15/2024	
952119-BE-4	WEST CLARK IN 2000 SCH BLDG CORP 02		01/15/2012	CALLED @ 100.00000000		2,725,000	2,725,000	2,731,159	2,725,031		(31)		(31)		2,725,000				74,938	01/15/2023	
96023P-AU-9	WESTFIELD-WASHINGTON IN MULTI SCH 04A		01/25/2012	Various		1,193,608	1,100,000	1,169,993	1,117,893		(668)		(668)		1,117,225		76,383	76,383	29,722	07/15/2018	
96023P-FF-7	WESTFIELD-WASHINGTON IN MULTI SCH 07		03/21/2012	PRAGER MCCARTHY & SEALY		562,095	500,000	495,702	495,040		88		88		495,128		66,967	66,967	17,431	07/15/2022	
546279-N2-2	LOUISIANA LOC GOVT EAST ASCENSION 07		01/24/2012	PRAGER MCCARTHY & SEALY		249,098	225,000	225,862	225,527		(6)		(6)		225,521		23,577	23,577	1,575	12/01/2022	
64763F-FL-8	NEW ORLEANS LA G O PUB IMPT 2003		02/22/2012	Various		975,765	920,000	950,305	926,830		(530)		(530)		926,301		49,465	49,465	10,919	12/01/2020	
64763F-FM-6	NEW ORLEANS LA G O PUB IMPT 2003		01/05/2012	PRAGER MCCARTHY & SEALY		662,906	625,000	640,481	628,502		(44)		(44)		628,458		34,448	34,448	3,385	12/01/2021	
613340-V9-6	MONTGOMERY CNTY MD CONS PUB IMPT-SER A		03/29/2012	HARRIS TRUST & SAVINGS BANK		2,088,048	1,750,000	2,048,760	2,037,071		(8,928)		(8,928)		2,028,142		59,905	59,905	56,389	07/01/2023	
251093-Q4-5	DETROIT MI G O 2008 A-2		03/08/2012	PRAGER MCCARTHY & SEALY		96,825	100,000	100,000	90,371	9,629			9,629		100,000		(3,175)	(3,175)	3,600	04/01/2014	
365136-ME-7	GARDEN CITY MI SCH DIST G O 06 REF		01/18/2012	PRAGER MCCARTHY & SEALY		108,173	100,000	99,480	99,586		1		1		99,588		8,585	8,585	1,025	05/01/2026	
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF		02/13/2012	PRAGER MCCARTHY & SEALY		168,470	155,000	158,999	156,146		(59)		(59)		156,087		12,383	12,383	2,034	05/01/2018	
443114-QT-3	HOWELL MI PUB SCHS G O 2004 REF		01/25/2012	PRAGER MCCARTHY & SEALY		1,877,244	1,755,000	1,774,954	1,760,364		(176)		(176)		1,760,189		117,055	117,055	19,487	05/01/2020	
838736-UP-9	SOUTH LYON MI COMM SCH BLDG 06		02/10/2012	PRAGER MCCARTHY & SEALY		327,606	300,000	303,468	301,758		(35)		(35)		301,723		25,883	25,883	3,525	05/01/2022	
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06		03/13/2012	NIKE SECURITIES		3,466,270	3,200,000	3,214,720	3,207,478		(295)		(295)		3,207,183		259,087	259,087	51,000	05/01/2025	

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)
944313-DQ-5	WAYNE CNTY MI G O WTR & SEW 08		01/17/2012	FIRST MIAMI SECURITIES		2,997,875	2,900,000	2,900,000	2,900,000						2,900,000		97,875	97,875	77,599	08/01/2038	
713567-DR-3	PEQUOT LAKES MN ISD NO 186 G O 2002		02/01/2012	CALLED @ 100.00		100,000	100,000	100,783	100,008		(8)		(8)		100,000				2,500	02/01/2013	
713567-DS-1	PEQUOT LAKES MN ISD NO 186 G O 2002		02/01/2012	CALLED @ 100.00		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				35,000	02/01/2014	
60534Q-QD-6	MISSISSIPPI DEV BK JACKSON 2006		03/20/2012	HUTCHINSON SHOCKEY ERLEY & CO.		348,572	325,000	326,453	325,724		(36)		(36)		325,687		22,885	22,885	8,206	03/01/2023	
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006		03/06/2012	PRAGER MCCARTHY & SEALY		172,582	160,000	160,352	160,175		(7)		(7)		160,168		12,414	12,414	3,760	03/01/2024	
60534P-KT-9	MISSISSIPPI DEV BK OKTIBBEHA 2002		02/23/2012	MORGAN STANLEY DEAN WITTER		1,038,629	990,000	1,001,246	991,976		(203)		(203)		991,772		46,857	46,857	33,239	07/01/2020	
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A		01/01/2012	MATURED		170,000	170,000	169,150	170,000						170,000				5,844	01/01/2012	
64966J-RT-5	NEW YORK NY G O FISCAL 2011 SER D-1 SUB		03/21/2012	JEFFERIES & COMPANY, INC.		13,100,010	11,000,000	13,225,950	13,183,437		(46,328)		(46,328)		13,137,109		(37,099)	(37,099)	249,028	10/01/2021	
986082-EY-7	YONKERS NY G O 2007 A		01/24/2012	PRAGER MCCARTHY & SEALY		116,572	100,000	107,833	104,564		(56)		(56)		104,508		12,064	12,064	1,194	05/01/2019	
719780-KE-7	PICKERINGTON OH LOC SCH DIST 06		03/02/2012	PRAGER MCCARTHY & SEALY		165,018	150,000	151,266	150,651		(22)		(22)		150,630		14,388	14,388	1,800	12/01/2023	
178882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		03/28/2012	MESIROW FINANCIAL, INC.		6,287,839	8,790,000	3,283,920	4,997,223		62,662		62,662		5,059,885		1,227,954	1,227,954		06/15/2023	
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04		03/09/2012	PRAGER MCCARTHY & SEALY		161,039	150,000	148,875	149,250		12		12		149,262		11,776	11,776	2,281	11/15/2021	
142508-EV-8	CARLISLE PA AREA SCH DIST 2002		03/01/2012	CALLED @ 100.00000000		910,000	910,000	908,863	909,970		31		31		910,000				21,613	03/01/2020	
717880-7D-4	PHILADELPHIA PA SCH DIST G O 02 A		02/01/2012	CALLED @ 100.00000000		2,650,000	2,650,000	2,692,771	2,650,452		(452)		(452)		2,650,000				72,875	02/01/2031	
725209-GH-7	PITTSBURGH PA G O SER 2002 A		03/01/2012	CALLED @ 100.00000000		140,000	140,000	144,715	140,154		(154)		(154)		140,000				3,500	09/01/2012	
160069-QK-9	CHARLESTON CNTY SC G O 07		01/06/2012	RAYMOND JAMES & ASSOCIATES, INC.		2,064,168	1,845,000	1,855,148	1,851,511		(27)		(27)		1,851,484		212,684	212,684	16,144	11/01/2025	
160069-QL-7	CHARLESTON CNTY SC G O 07		01/10/2012	Various		2,343,998	2,100,000	2,104,893	2,103,142		(16)		(16)		2,103,126		240,872	240,872	18,888	11/01/2026	
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A		01/04/2012	PRAGER MCCARTHY & SEALY		628,157	580,000	579,258	579,380		1		1		579,380		48,777	48,777	9,280	03/01/2026	
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A		03/01/2012	CALLED @ 100.00000000		3,790,000	3,790,000	3,762,068	3,787,887		2,113		2,113		3,790,000				97,119	03/01/2025	
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A		03/01/2012	CALLED @ 100.00000000		2,580,000	2,580,000	2,557,064	2,578,226		1,774		1,774		2,580,000				66,113	03/01/2026	
592112-HH-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-		03/29/2012	TD SECURITIES		5,745,531	4,745,000	5,608,305	5,588,664		(19,921)		(19,921)		5,568,743		176,788	176,788	121,261	07/01/2023	
613664-4H-1	MONTGOMERY CNTY TENN SCH & PUB IMPT		03/02/2012	PRAGER MCCARTHY & SEALY		643,066	600,000	587,184	587,490		46		46		587,536		55,530	55,530	9,380	04/01/2024	
270083-YV-4	EANES TX INDPT SCH DIST G O 2006		01/03/2012	PRAGER MCCARTHY & SEALY		198,558	180,000	179,149	179,351		1		1		179,351		19,207	19,207	3,488	08/01/2023	
363334-V2-6	GALENA PARK TX ISD SCH BLDG 2007 (PSF)		01/06/2012	Various		4,430,231	3,985,000	3,991,456	3,988,843		(17)		(17)		3,988,826		441,405	441,405	72,726	08/15/2025	
414005-LU-0	HARRIS CNTY TEX REF-SER A		03/29/2012	TD SECURITIES		7,357,500	6,000,000	7,104,600	7,080,047		(24,568)		(24,568)		7,055,479		302,021	302,021	1,667	10/01/2022	
414005-LV-8	HARRIS CNTY TEX REF-SER A		03/29/2012	TD SECURITIES		2,722,500	2,250,000	2,621,655	2,613,475		(8,185)		(8,185)		2,605,290		117,210	117,210	625	10/01/2023	
463813-EG-6	IRVING TX ISD CAP APPREC 2002 A REF		02/15/2012	CALLED @ 59.255		3,907,867	6,595,000	2,173,580	3,879,962		27,905		27,905		3,907,867					02/15/2021	
463813-EH-4	IRVING TX ISD CAP APPREC 2002 A REF		02/15/2012	CALLED @ 55.799		3,682,734	6,600,000	2,043,954	3,656,333		26,401		26,401		3,682,734					02/15/2022	
463813-EK-7	IRVING TX ISD CAP APPREC 2002 A REF		02/15/2012	CALLED @ 49.308		9,873,927	20,025,000	5,457,814	9,802,732		71,195		71,195		9,873,927					02/15/2024	
463813-EL-5	IRVING TX ISD CAP APPREC 2002 A REF		02/15/2012	CALLED @ 46.428		9,299,528	20,030,000	5,134,691	9,232,342		67,187		67,187		9,299,528					02/15/2025	
463813-EN-1	IRVING TX ISD CAP APPREC 2002 A REF		02/15/2012	CALLED @ 41.139		8,238,085	20,025,000	4,538,867	8,178,142		59,742		59,742		8,237,885		200	200		02/15/2027	
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B		01/20/2012	PRAGER MCCARTHY & SEALY		112,707	100,000	93,309	94,072		27		27		94,099		18,608	18,608	4,486	08/15/2022	
659414-MH-6	NORTH FOREST TX INDPT SCH DIST 06B		03/15/2012	PRAGER MCCARTHY & SEALY		108,668	100,000	90,879	91,771		89		89		91,860		16,808	16,808	2,837	08/15/2025	
983064-NQ-5	WYLIE TX G O 2006		01/11/2012	SAMCO		1,279,474	1,180,000	1,175,634	1,176,669		9		9		1,176,678		102,796	102,796	22,420	02/15/2024	
983068-QC-4	WYLIE TX INDPT SCH DIST SCH BLDG 94 (PSF		02/15/2012	CALLED @ 100.00		2,140,000	2,140,000	2,114,976	2,126,303		178		178		2,126,481		13,519	13,519	74,900	08/15/2024	
720611-QQ-8	PIERCE CNTY WA SD NO 403 BETHEL 06		01/04/2012	PRAGER MCCARTHY & SEALY		2,885,055	2,650,000	2,594,774	2,606,531		55		55		2,606,586		278,469	278,469	12,588	12/01/2024	
697165-CB-2	PALMYRA-EAGLE AREA SCH DIST WI 2003		03/01/2012	CALLED @ 100.00		550,000	550,000	570,818	552,933		(407)		(407)		552,526		(2,526)	(2,526)	13,750	03/01/2019	
697165-CD-8	PALMYRA-EAGLE AREA SCH DIST WI 2003		03/01/2012	CALLED @ 100.00		1,125,000	1,125,000	1,151,359	1,128,740		(518)		(518)		1,128,222		(3,222)	(3,222)	28,125	03/01/2021	
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		01/26/2012	PRAGER MCCARTHY & SEALY		282,934	250,000	256,179	252,499		(44)		(44)		252,454		30,479	30,479	3,738	04/01/2019	
971838-CX-3	WILMOT WI UN HIGH SCH DIST G O 04B		01/25/2012	PRAGER MCCARTHY & SEALY		104,598	90,000	92,675	91,334		(19)		(19)		91,315		13,283	13,283	1,676	03/01/2018	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						190,189,732	242,870,000	161,176,107	181,684,465	713,794	370,015		1,083,809		182,768,275		7,421,457	7,421,457	2,219,188	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		03/01/2012	SCHEDULED REDEMPTION		1,041	1,041	991	1,012		29		29		1,041				12	10/01/2035	
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2012	SCHEDULED REDEMPTION		99	99	102	102		(3)		(3)		99				1	08/01/2033	
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		03/01/2012	SCHEDULED REDEMPTION		557	557	581	601		(44)		(44)		557				8	10/01/2033	
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		01/10/2012	Various		709,080	624,521	651,453	648,382		378		378		648,760		60,320	60,320	4,621	10/01/2033	
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		03/01/2012	SCHEDULED REDEMPTION		1,830	1,830	1,870	1,858		(28)		(28)		1,830				17	11/01/2033	
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2012	SCHEDULED REDEMPTION		280	280	287	284		(4)		(4)		280				4	12/01/2033	
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2012	SCHEDULED REDEMPTION		370	370	383	382		(12)		(12)		370				5	01/01/2034	
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		03/01/2012	SCHEDULED REDEMPTION		6,264	6,264	6,376	6,336		(72)		(72)		6,264				85	02/01/2034	
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		03/01/2012	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2034	
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		03/01/2012	SCHEDULED REDEMPTION		1,881	1,881	1,921	1,909		(28)		(28)		1,881				23	02/01/2034	
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		03/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12					04/01/2034	
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2012	SCHEDULED REDEMPTION		643	643	666	662		(19)		(19)		643				10	06/01/2034	
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2012	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19					06/01/2034	
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		03/01/2012	SCHEDULED REDEMPTION		72	72	74	75		(3)		(3)		72				1	07/01/2034	
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		03/01/2012	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32					07/01/2034	
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2012	SCHEDULED REDEMPTION		121,239	121,239	125,520	125,923		(4,684)		(4,684)		121,239				1,816	08/01/2034	
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2012	SCHEDULED REDEMPTION		1,539	1,539	1,592	1,603		(64)		(64)		1,539				22	08/01/2034	
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2012	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					08/01/2034	
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		03/01/2012	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					08/01/2034	
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		03/01/2012	SCHEDULED REDEMPTION		127	127	131	131		(4)		(4)		127				2	09/01/2034	
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2012	SCHEDULED REDEMPTION		57	57	59	58		(1)		(1)		57				1	09/01/2034	
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2012	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33					09/01/2034	
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		03/01/2012	SCHEDULED REDEMPTION		94	94	98	97		(2)		(2)		94				1	10/01/2034	
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		03/01/2012	SCHEDULED REDEMPTION		10,848	10,848	11,023	11,017		(169)		(169)		10,848				96	07/01/2034	
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		03/01/2012	SCHEDULED REDEMPTION		43	43	45	44		(1)		(1)		43				1	12/01/2034	
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2012	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					12/01/2034	
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		03/01/2012	SCHEDULED REDEMPTION		97	97	101	102		(4)		(4)		97				1	02/01/2035	
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		03/01/2012	SCHEDULED REDEMPTION		20,635	20,635	19,435	19,805		831		831		20,635				198	03/01/2035	
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		03/01/2012	SCHEDULED REDEMPTION		3,426	3,426	3,227	3,330		96		96		3,426				32	04/01/2035	
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		03/01/2012	SCHEDULED REDEMPTION		161,909	161,909	163,427	163,447		(1,538)		(1,538)		161,909				1,494	04/01/2035	
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		03/01/2012	SCHEDULED REDEMPTION		201,780	201,780	203,104	202,463		(683)		(683)		201,780				2,744	08/01/2035	
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		03/01/2012	SCHEDULED REDEMPTION		8,262	8,262	8,316	8,291		(29)		(29)		8,262				102	08/01/2035	
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		03/01/2012	SCHEDULED REDEMPTION		1,056	1,056	995	1,010		46		46		1,056				11	03/01/2035	
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2012	SCHEDULED REDEMPTION		12	12	13	14		(1)		(1)		12					04/01/2035	
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		03/01/2012	SCHEDULED REDEMPTION		52,489	52,489	50,905	51,596		892		892		52,489				515	04/01/2035	
31297Q-09-3	FED HOME LOAN MTG CORP GOLD #A34980		03/01/2012	SCHEDULED REDEMPTION		1,007	1,007	1,023	1,021		(14)		(14)		1,007				12	05/01/2035	
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		03/01/2012	SCHEDULED REDEMPTION		9	9	10	11		(1)		(1)		9					05/01/2035	
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		03/01/2012	SCHEDULED REDEMPTION		8,275	8,275	8,367	8,349		(74)		(74)		8,275				102	01/01/2036	
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		03/01/2012	SCHEDULED REDEMPTION		9,137	9,137	8,778	8,897		240		240		9,137				100	11/01/2035	
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		03/01/2012	SCHEDULED REDEMPTION		10,496	10,496	10,613	10,579		(83)		(83)		10,496				143	10/01/2036	
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		03/01/2012	SCHEDULED REDEMPTION		23,477	23,477	22,585	22,843		634		634		23,477				292	11/01/2036	
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		03/01/2012	SCHEDULED REDEMPTION		104,811	104,811	97,556	100,103		4,708		4,708		104,811				980	05/01/2037	
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		03/01/2012	SCHEDULED REDEMPTION		20,862	20,862	19,418	19,959		902		902		20,862				165	05/01/2037	
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		03/01/2012	SCHEDULED REDEMPTION		25,295	25,295	23,544	24,064		1,231		1,231		25,295				236	06/01/2037	
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2012	SCHEDULED REDEMPTION		1,023	1,023	1,036	1,034		(11)		(11)		1,023				12	09/01/2037	
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		03/01/2012	SCHEDULED REDEMPTION		3,103	3,103	3,185	3,143		(40)		(40)		3,103				35	10/01/2018	
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		03/01/2012	SCHEDULED REDEMPTION		9,420	9,420	9,667	9,547		(127)		(127)		9,420				105	11/01/2018	
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		03/01/2012	SCHEDULED REDEMPTION		4,826	4,826	4,953	4,873		(46)		(46)		4,826				54	12/01/2018	
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		03/01/2012	SCHEDULED REDEMPTION		63,258	63,258	64,936	64,711		(1,452)		(1,452)		63,258				578	01/01/2019	
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		03/01/2012	SCHEDULED REDEMPTION		355	355	339	347		7		7		355				3	04/01/2019	
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		03/01/2012	SCHEDULED REDEMPTION		5,883	5,883	5,757	5,821		63		63		5,883				57	05/01/2019	
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		03/01/2012	SCHEDULED REDEMPTION		14,947	14,947	14,272	14,776		171		171		14,947				139	05/01/2019	
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		03/01/2012	SCHEDULED REDEMPTION		29,324	29,324	28,002	28,743		582		582		29,324				263	05/01/2019	
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		03/01/2012	SCHEDULED REDEMPTION		22,669	22,669	21,647	22,142		528		528		22,669				178	05/01/2019	
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		03/01/2012	SCHEDULED REDEMPTION		2,736	2,736	2,613	2,680		56		56		2,736				24	05/01/2019	
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		03/01/2012	SCHEDULED REDEMPTION		6,988	6,988	6,673	6,832		157		157		6,988				63	05/01/2019	
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		03/01/2012	SCHEDULED REDEMPTION		19,389	19,389	18,514	19,006		383		383		19,389				184	05/01/2019	
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		03/01/2012	SCHEDULED REDEMPTION		16,683	16,683	15,930	16,276		407		407		16,683				146	05/01/2019	
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		03/01/2012	SCHEDULED REDEMPTION		9,751	9,751	9,312	9,579		172		172		9,751				90	06/01/2019	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		03/01/2012	SCHEDULED REDEMPTION		43,297	43,297	41,344	42,557		740		740		43,297				424	06/01/2019	
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		03/01/2012	SCHEDULED REDEMPTION		19,618	19,618	18,733	19,248		370		370		19,618				156	06/01/2019	
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297 RMBS		03/01/2012	SCHEDULED REDEMPTION		366	366	358	362		5		5		366				3	06/01/2019	
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		03/01/2012	SCHEDULED REDEMPTION		12,562	12,562	12,004	12,328		234		234		12,562				122	05/01/2019	
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		03/01/2012	SCHEDULED REDEMPTION		43,761	43,761	41,787	42,871		891		891		43,761				426	07/01/2019	
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		03/01/2012	SCHEDULED REDEMPTION		10,527	10,527	10,052	10,330		197		197		10,527				94	07/01/2019	
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		03/01/2012	SCHEDULED REDEMPTION		9,471	9,471	9,044	9,291		180		180		9,471				82	07/01/2019	
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		03/01/2012	SCHEDULED REDEMPTION		36,823	36,823	35,958	36,401		423		423		36,823				346	07/01/2019	
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		03/01/2012	SCHEDULED REDEMPTION		16,409	16,409	15,669	16,048		361		361		16,409				145	07/01/2019	
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		03/01/2012	SCHEDULED REDEMPTION		43,009	43,009	41,069	42,091		919		919		43,009				419	07/01/2019	
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		03/01/2012	SCHEDULED REDEMPTION		15,488	15,488	14,789	15,097		391		391		15,488				153	09/01/2019	
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		03/01/2012	SCHEDULED REDEMPTION		43,840	43,840	41,862	43,010		831		831		43,840				299	09/01/2019	
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		03/01/2012	SCHEDULED REDEMPTION		2,860	2,860	2,797	2,824		37		37		2,860				27	01/01/2020	
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		03/01/2012	SCHEDULED REDEMPTION		840	840	821	829		10		10		840				8	02/01/2020	
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		03/01/2012	SCHEDULED REDEMPTION		21,117	21,117	20,625	20,835		282		282		21,117				206	03/01/2020	
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		03/01/2012	SCHEDULED REDEMPTION		43,682	43,682	42,729	43,136		545		545		43,682				383	04/01/2020	
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		03/01/2012	SCHEDULED REDEMPTION		14,618	14,618	14,303	14,457		161		161		14,618				130	05/01/2020	
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		03/01/2012	SCHEDULED REDEMPTION		38,641	38,641	37,700	38,150		490		490		38,641				328	01/01/2020	
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		03/01/2012	SCHEDULED REDEMPTION		16,195	16,195	15,853	16,008		187		187		16,195				134	01/01/2020	
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		03/01/2012	SCHEDULED REDEMPTION		37,711	37,711	36,835	37,261		450		450		37,711				328	01/01/2020	
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		03/01/2012	SCHEDULED REDEMPTION		86,133	86,133	84,309	85,206		927		927		86,133				779	02/01/2020	
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		03/01/2012	SCHEDULED REDEMPTION		31,541	31,541	30,846	31,142		398		398		31,541				262	02/01/2020	
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		03/01/2012	SCHEDULED REDEMPTION		2,524	2,524	2,465	2,490		34		34		2,524				22	03/01/2020	
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		03/01/2012	SCHEDULED REDEMPTION		9,338	9,338	9,131	9,239		99		99		9,338				83	03/01/2020	
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		03/01/2012	SCHEDULED REDEMPTION		1,855	1,855	1,814	1,837		18		18		1,855				16	03/01/2020	
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		03/01/2012	SCHEDULED REDEMPTION		94,114	94,114	92,086	93,062		1,052		1,052		94,114				778	03/01/2020	
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		03/01/2012	SCHEDULED REDEMPTION		49,477	49,477	48,340	48,965		512		512		49,477				438	03/01/2020	
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		03/01/2012	SCHEDULED REDEMPTION		3,916	3,916	3,831	3,871		45		45		3,916				36	04/01/2020	
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		03/01/2012	SCHEDULED REDEMPTION		7,613	7,613	7,427	7,518		94		94		7,613				69	05/01/2020	
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		03/01/2012	SCHEDULED REDEMPTION		47,269	47,269	46,256	46,698		571		571		47,269				380	08/01/2020	
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2012	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	02/01/2023	
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2012	SCHEDULED REDEMPTION		3,322	3,322	3,395	3,394		(72)		(72)		3,322				52	06/01/2023	
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2012	SCHEDULED REDEMPTION		4,430	4,430	4,249	4,269		160		160		4,430				56	05/01/2023	
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2012	SCHEDULED REDEMPTION		5,017	5,017	5,124	5,116		(99)		(99)		5,017				80	08/01/2023	
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2012	SCHEDULED REDEMPTION		4,121	4,121	4,204	4,191		(70)		(70)		4,121				51	06/01/2023	
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2012	SCHEDULED REDEMPTION		1,072	1,072	1,098	1,093		(22)		(22)		1,072				15	04/01/2028	
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2012	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18					05/01/2028	
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2012	SCHEDULED REDEMPTION		3,987	3,987	4,084	4,172		(185)		(185)		3,987				67	09/01/2028	
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2012	SCHEDULED REDEMPTION		77	77	79	79		(2)		(2)		77				1	10/01/2028	
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2012	SCHEDULED REDEMPTION		2,252	2,252	2,308	2,316		(64)		(64)		2,252				30	03/01/2029	
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2012	SCHEDULED REDEMPTION		3,085	3,085	3,161	3,152		(67)		(67)		3,085				40	04/01/2029	
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		01/10/2012	Various		148,620	124,715	128,142	131,165		(29)		(29)		131,135		17,484	17,484	1,060	07/01/2029	
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		03/01/2012	SCHEDULED REDEMPTION		722	722	744	771		(48)		(48)		722				11	11/01/2029	
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2012	SCHEDULED REDEMPTION		55	55	57	60		(5)		(5)		55				1	12/01/2029	
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2012	SCHEDULED REDEMPTION		1,166	1,166	1,197	1,232		(65)		(65)		1,166				21	01/01/2030	
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2012	SCHEDULED REDEMPTION		245	245	251	259		(14)		(14)		245				4	02/01/2030	
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		03/01/2012	SCHEDULED REDEMPTION		98	98	102	106		(9)		(9)		98				2	02/01/2030	
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		03/01/2012	SCHEDULED REDEMPTION		34	34	36	38		(4)		(4)		34				1	03/01/2030	
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		03/01/2012	SCHEDULED REDEMPTION		6,524	6,524	6,765	7,081		(557)		(557)		6,524				85	04/01/2030	
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		03/01/2012	SCHEDULED REDEMPTION		222	222	228	237		(16)		(16)		222				4	05/01/2030	
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		03/01/2012	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					06/01/2030	
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		03/01/2012	SCHEDULED REDEMPTION		20	20	20	22		(2)		(2)		20					07/01/2030	
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		03/01/2012	SCHEDULED REDEMPTION		168	168	173	180		(13)		(13)		168				3	08/01/2030	
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		03/01/2012	SCHEDULED REDEMPTION		174	174	179	186		(12)		(12)		174				3	12/01/2030	
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		03/01/2012	SCHEDULED REDEMPTION		861	861	887	917		(56)		(56)		861				16	02/01/2031	
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		03/01/2012	SCHEDULED REDEMPTION		146	146	152	159		(13)		(13)		146				2	03/01/2031	
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		03/01/2012	SCHEDULED REDEMPTION		85	85	88	90		(5)		(5)		85				1	05/01/2031	
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2012	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					06/01/2031	
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		03/01/2012	SCHEDULED REDEMPTION		117	117	121	128		(11)		(11)		117				2	06/01/2031	

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)
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		03/01/2012	SCHEDULED REDEMPTION		1,229	1,229	1,271	1,325		(96)		(96)		1,229				22	08/01/2031	
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2012	SCHEDULED REDEMPTION		217	217	226	232		(15)		(15)		217				4	10/01/2031	
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2012	SCHEDULED REDEMPTION		2,644	2,644	2,709	2,777		(133)		(133)		2,644				42	11/01/2031	
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		03/01/2012	SCHEDULED REDEMPTION		421	421	438	456		(35)		(35)		421				7	11/01/2031	
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		03/01/2012	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					12/01/2031	
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2012	SCHEDULED REDEMPTION		622	622	643	670		(48)		(48)		622				10	02/01/2032	
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		03/01/2012	SCHEDULED REDEMPTION		560	560	577	592		(32)		(32)		560				8	01/01/2032	
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2012	SCHEDULED REDEMPTION		465	465	476	483		(18)		(18)		465				7	04/01/2032	
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2012	SCHEDULED REDEMPTION		252	252	260	259		(7)		(7)		252				4	05/01/2032	
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		03/01/2012	SCHEDULED REDEMPTION		3,102	3,102	3,193	3,260		(159)		(159)		3,102				51	04/01/2032	
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		01/09/2012	Various		122,821	107,006	111,420	115,651		(19)		(19)		115,633		7,189	7,189	850	06/01/2032	
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2012	SCHEDULED REDEMPTION		607	607	628	625		(19)		(19)		607				8	07/01/2032	
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		03/01/2012	SCHEDULED REDEMPTION		6,709	6,709	6,841	6,803		(94)		(94)		6,709				82	05/01/2033	
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2012	SCHEDULED REDEMPTION		1,366	1,366	1,398	1,394		(28)		(28)		1,366				18	09/01/2028	
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		03/01/2012	SCHEDULED REDEMPTION		3,879	3,879	3,740	3,854		25		25		3,879				49	11/01/2028	
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		03/01/2012	SCHEDULED REDEMPTION		1,370	1,370	1,322	1,345		25		25		1,370				17	11/01/2028	
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		03/01/2012	SCHEDULED REDEMPTION		524	524	505	514		10		10		524				6	11/01/2028	
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2012	SCHEDULED REDEMPTION		4,196	4,196	4,299	4,260		(64)		(64)		4,196				62	12/01/2028	
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		03/01/2012	SCHEDULED REDEMPTION		481	481	493	495		(13)		(13)		481				6	02/01/2029	
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2012	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					02/01/2029	
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		03/01/2012	SCHEDULED REDEMPTION		172	172	177	177		(4)		(4)		172				2	01/01/2029	
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2012	SCHEDULED REDEMPTION		2,665	2,665	2,726	2,745		(80)		(80)		2,665				40	03/01/2029	
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2012	SCHEDULED REDEMPTION		8,947	8,947	9,152	9,179		(232)		(232)		8,947				91	04/01/2029	
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		03/01/2012	SCHEDULED REDEMPTION		12	12	11	11						12					05/01/2029	
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2012	SCHEDULED REDEMPTION		116	116	113	113		3		3		116				2	06/01/2029	
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		03/01/2012	SCHEDULED REDEMPTION		199	199	193	196		3		3		199				3	06/01/2029	
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2012	SCHEDULED REDEMPTION		22	22	22	22						22					06/01/2029	
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		03/01/2012	SCHEDULED REDEMPTION		800	800	818	818		(18)		(18)		800				10	08/01/2029	
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2012	SCHEDULED REDEMPTION		446	446	444	439		7		7		446				6	08/01/2029	
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		03/01/2012	SCHEDULED REDEMPTION		73	73	73	72		1		1		73				1	09/01/2029	
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		03/01/2012	SCHEDULED REDEMPTION		772	772	767	768		4		4		772				11	09/01/2029	
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		03/01/2012	SCHEDULED REDEMPTION		1,019	1,019	1,050	1,082		(62)		(62)		1,019				13	10/01/2029	
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		03/01/2012	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22					10/01/2029	
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		03/01/2012	SCHEDULED REDEMPTION		71	71	74	76		(5)		(5)		71				1	10/01/2029	
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		03/01/2012	SCHEDULED REDEMPTION		24	24	25	27		(2)		(2)		24					11/01/2029	
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		03/01/2012	SCHEDULED REDEMPTION		313	313	324	338		(25)		(25)		313				5	10/01/2029	
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		03/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					12/01/2029	
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		03/01/2012	SCHEDULED REDEMPTION		78	78	80	82		(4)		(4)		78				1	12/01/2029	
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		03/01/2012	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					12/01/2029	
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		03/01/2012	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25					12/01/2029	
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		03/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					12/01/2029	
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2012	SCHEDULED REDEMPTION		61	61	63	65		(4)		(4)		61				1	01/01/2030	
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		03/01/2012	SCHEDULED REDEMPTION		263	263	271	281		(18)		(18)		263				4	01/01/2030	
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		03/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		03/01/2012	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					01/01/2030	
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		03/01/2012	SCHEDULED REDEMPTION		108	108	111	114		(6)		(6)		108				2	02/01/2030	
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		03/01/2012	SCHEDULED REDEMPTION		58	58	60	63		(5)		(5)		58				1	02/01/2030	
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		03/01/2012	SCHEDULED REDEMPTION		847	847	870	888		(40)		(40)		847				14	03/01/2030	
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		03/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					03/01/2030	
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		03/01/2012	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39				1	03/01/2030	
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2012	SCHEDULED REDEMPTION		34	34	33	33		2		2		34				1	04/01/2030	
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		03/01/2012	SCHEDULED REDEMPTION		70	70	72	75		(5)		(5)		70				1	04/01/2030	
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		03/01/2012	SCHEDULED REDEMPTION		36	36	37	39		(3)		(3)		36				1	04/01/2030	
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2012	SCHEDULED REDEMPTION		86	86	88	91		(6)		(6)		86				1	05/01/2030	
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		03/01/2012	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					04/01/2030	
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		03/01/2012	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					05/01/2030	
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		03/01/2012	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28					05/01/2030	
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		03/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					05/01/2030	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		03/01/2012	SCHEDULED REDEMPTION		42	42	43	44		(3)		(3)		42				1	06/01/2030	
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		03/01/2012	SCHEDULED REDEMPTION		298	298	306	320		(22)		(22)		298				5	08/01/2030	
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		03/01/2012	SCHEDULED REDEMPTION		58	58	59	62		(4)		(4)		58				1	09/01/2030	
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		03/01/2012	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					09/01/2030	
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		03/01/2012	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					08/01/2030	
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		03/01/2012	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18					09/01/2030	
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		03/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					09/01/2030	
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		03/01/2012	SCHEDULED REDEMPTION		2	2	3	3						2					09/01/2030	
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		03/01/2012	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					09/01/2030	
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		03/01/2012	SCHEDULED REDEMPTION		904	904	930	950		(46)		(46)		904				16	07/01/2030	
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		03/01/2012	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					10/01/2030	
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		03/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2030	
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		03/01/2012	SCHEDULED REDEMPTION		83	83	86	88		(5)		(5)		83				1	10/01/2030	
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		03/01/2012	SCHEDULED REDEMPTION		723	723	760	764		(42)		(42)		723				12	10/01/2030	
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		03/01/2012	SCHEDULED REDEMPTION		506	506	523	528		(22)		(22)		506				8	10/01/2030	
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		03/01/2012	SCHEDULED REDEMPTION		173	173	177	180		(7)		(7)		173				3	10/01/2030	
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		03/01/2012	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					10/01/2030	
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		03/01/2012	SCHEDULED REDEMPTION		4	4	5	5						4					10/01/2030	
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		03/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		03/01/2012	SCHEDULED REDEMPTION					1											11/01/2030	
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		03/01/2012	SCHEDULED REDEMPTION		45	45	47	47		(2)		(2)		45				1	11/01/2030	
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		03/01/2012	SCHEDULED REDEMPTION		82	82	85	86		(4)		(4)		82				1	11/01/2030	
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		03/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		03/01/2012	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					12/01/2030	
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		03/01/2012	SCHEDULED REDEMPTION		5,315	5,315	5,455	5,576		(260)		(260)		5,315				98	12/01/2030	
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		03/01/2012	SCHEDULED REDEMPTION		115	115	118	119		(4)		(4)		115				2	12/01/2030	
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		03/01/2012	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				1	12/01/2030	
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		03/01/2012	SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27					12/01/2030	
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		03/01/2012	SCHEDULED REDEMPTION		115	115	118	121		(6)		(6)		115				2	12/01/2030	
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		03/01/2012	SCHEDULED REDEMPTION		5,549	5,549	5,701	5,896		(347)		(347)		5,549				104	12/01/2030	
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		03/01/2012	SCHEDULED REDEMPTION		3,202	3,202	3,296	3,390		(188)		(188)		3,202				60	12/01/2030	
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		03/01/2012	SCHEDULED REDEMPTION		160	160	165	169		(9)		(9)		160				3	12/01/2030	
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		03/01/2012	SCHEDULED REDEMPTION		228	228	234	248		(20)		(20)		228				4	12/01/2030	
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2012	SCHEDULED REDEMPTION		5,458	5,458	5,583	5,576		(118)		(118)		5,458				79	11/01/2029	
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		03/01/2012	SCHEDULED REDEMPTION		56	56	58	60		(4)		(4)		56				1	01/01/2031	
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		03/01/2012	SCHEDULED REDEMPTION		7	7	8	8						7					01/01/2031	
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		03/01/2012	SCHEDULED REDEMPTION		106	106	109	113		(7)		(7)		106				2	01/01/2031	
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		03/01/2012	SCHEDULED REDEMPTION		205	205	214	223		(18)		(18)		205				3	01/01/2031	
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		03/01/2012	SCHEDULED REDEMPTION		102	102	105	106		(5)		(5)		102				2	01/01/2031	
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		03/01/2012	SCHEDULED REDEMPTION		218	218	213	212		6		6		218				3	01/01/2031	
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		03/01/2012	SCHEDULED REDEMPTION		129	129	133	137		(8)		(8)		129				2	01/01/2031	
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		03/01/2012	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39				1	01/01/2031	
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		03/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		03/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		03/01/2012	SCHEDULED REDEMPTION		45	45	47	47		(2)		(2)		45				1	10/01/2030	
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		03/01/2012	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					01/01/2031	
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		03/01/2012	SCHEDULED REDEMPTION		187	187	192	195		(9)		(9)		187				3	01/01/2031	
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		03/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		03/01/2012	SCHEDULED REDEMPTION		556	556	572	591		(35)		(35)		556				9	02/01/2031	
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		03/01/2012	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30					02/01/2031	
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		03/01/2012	SCHEDULED REDEMPTION		159	159	163	170		(11)		(11)		159				3	01/01/2031	
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		03/01/2012	SCHEDULED REDEMPTION		401	401	412	416		(15)		(15)		401				7	02/01/2031	
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		03/01/2012	SCHEDULED REDEMPTION		95	95	98	106		(11)		(11)		95				2	02/01/2031	
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2012	SCHEDULED REDEMPTION		14	14	14	14		1		1		14					02/01/2031	
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		03/01/2012	SCHEDULED REDEMPTION		104	104	108	115		(11)		(11)		104				2	02/01/2031	
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		03/01/2012	SCHEDULED REDEMPTION		114	114	117	118		(4)		(4)		114				2	02/01/2031	
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		03/01/2012	SCHEDULED REDEMPTION		113	113	116	120		(6)		(6)		113				2	02/01/2031	
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		03/01/2012	SCHEDULED REDEMPTION		134	134	138	139		(5)		(5)		134				2	03/01/2031	
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		03/01/2012	SCHEDULED REDEMPTION		17	17	18	19		(1)		(1)		17					03/01/2031	

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)
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		03/01/2012	SCHEDULED REDEMPTION		2,572	2,572	2,643	2,703		(131)		(131)		2,572				48	03/01/2031	
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		03/01/2012	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					04/01/2031	
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		03/01/2012	SCHEDULED REDEMPTION		53	53	55	54		(2)		(2)		53				1	04/01/2031	
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		03/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		03/01/2012	SCHEDULED REDEMPTION		137	137	141	144		(7)		(7)		137				2	05/01/2031	
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		03/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					05/01/2031	
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		03/01/2012	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					04/01/2031	
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2012	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28					05/01/2031	
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		03/01/2012	SCHEDULED REDEMPTION		356	356	366	371		(14)		(14)		356				6	06/01/2031	
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		03/01/2012	SCHEDULED REDEMPTION		313	313	322	325		(12)		(12)		313				5	06/01/2031	
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		03/01/2012	SCHEDULED REDEMPTION		2	2	2	3						2					06/01/2031	
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		03/01/2012	SCHEDULED REDEMPTION		6,600	6,600	6,776	6,953		(353)		(353)		6,600				124	06/01/2031	
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		03/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15					06/01/2031	
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2012	SCHEDULED REDEMPTION		70	70	70	69		1		1		70				1	06/01/2031	
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		03/01/2012	SCHEDULED REDEMPTION		228	228	235	242		(14)		(14)		228				4	06/01/2031	
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		03/01/2012	SCHEDULED REDEMPTION		95	95	97	100		(5)		(5)		95				2	07/01/2031	
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		03/01/2012	SCHEDULED REDEMPTION		166	166	171	174		(7)		(7)		166				3	07/01/2031	
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		03/01/2012	SCHEDULED REDEMPTION		83	83	85	88		(5)		(5)		83				1	07/01/2031	
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		03/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					07/01/2031	
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		03/01/2012	SCHEDULED REDEMPTION		94	94	97	100		(6)		(6)		94				2	12/01/2030	
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2012	SCHEDULED REDEMPTION		461	461	472	478		(17)		(17)		461				7	03/01/2031	
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		03/01/2012	SCHEDULED REDEMPTION		22	22	23	25		(3)		(3)		22					02/01/2031	
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2012	SCHEDULED REDEMPTION		134	134	133	132		1		1		134				2	03/01/2031	
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		03/01/2012	SCHEDULED REDEMPTION		342	342	351	356		(15)		(15)		342				6	08/01/2031	
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		03/01/2012	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					08/01/2031	
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		03/01/2012	SCHEDULED REDEMPTION		13,021	13,021	13,385	13,876		(855)		(855)		13,021				244	08/01/2031	
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		03/01/2012	SCHEDULED REDEMPTION		110	110	113	115		(5)		(5)		110				2	08/01/2031	
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		03/01/2012	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39				1	09/01/2031	
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		03/01/2012	SCHEDULED REDEMPTION		97	97	100	104		(7)		(7)		97				2	09/01/2031	
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		03/01/2012	SCHEDULED REDEMPTION		27,926	27,926	28,607	28,766		(840)		(840)		27,926				488	09/01/2031	
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		03/01/2012	SCHEDULED REDEMPTION		38	38	40	41		(3)		(3)		38				1	09/01/2031	
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		03/01/2012	SCHEDULED REDEMPTION		25	25	26	28		(3)		(3)		25					09/01/2031	
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		03/01/2012	SCHEDULED REDEMPTION		43	43	45	46		(3)		(3)		43				1	09/01/2031	
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2012	SCHEDULED REDEMPTION		19	19	19	19						19					10/01/2031	
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		03/01/2012	SCHEDULED REDEMPTION		57	57	58	59		(2)		(2)		57				1	09/01/2031	
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		03/01/2012	SCHEDULED REDEMPTION		140	140	144	147		(7)		(7)		140				2	09/01/2031	
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		03/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					10/01/2031	
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		03/01/2012	SCHEDULED REDEMPTION		471	471	485	491		(20)		(20)		471				8	10/01/2031	
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		03/01/2012	SCHEDULED REDEMPTION		177	177	182	184		(8)		(8)		177				3	11/01/2031	
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		03/01/2012	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					10/01/2031	
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		03/01/2012	SCHEDULED REDEMPTION		396	396	406	413		(17)		(17)		396				6	11/01/2031	
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		03/01/2012	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					12/01/2030	
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		03/01/2012	SCHEDULED REDEMPTION		37	37	38	39		(1)		(1)		37				1	12/01/2031	
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		03/01/2012	SCHEDULED REDEMPTION		547	547	569	580		(33)		(33)		547				9	12/01/2031	
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		03/01/2012	SCHEDULED REDEMPTION		2	2	3	3						2					11/01/2031	
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2012	SCHEDULED REDEMPTION		188	188	194	193		(5)		(5)		188				3	01/01/2032	
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2012	SCHEDULED REDEMPTION		390	390	404	413		(23)		(23)		390				6	01/01/2032	
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		03/01/2012	SCHEDULED REDEMPTION		151	151	156	157		(6)		(6)		151				3	01/01/2032	
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		03/01/2012	SCHEDULED REDEMPTION		55	55	57	57		(2)		(2)		55				1	02/01/2032	
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2012	SCHEDULED REDEMPTION		293	293	303	302		(9)		(9)		293				5	03/01/2032	
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		03/01/2012	SCHEDULED REDEMPTION		846	846	880	914		(69)		(69)		846				13	04/01/2032	
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		03/01/2012	SCHEDULED REDEMPTION		2,826	2,826	2,924	2,925		(99)		(99)		2,826				31	04/01/2032	
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2012	SCHEDULED REDEMPTION		81	81	84	88		(7)		(7)		81				1	03/01/2032	
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		03/01/2012	SCHEDULED REDEMPTION		1,481	1,481	1,540	1,532		(51)		(51)		1,481				25	04/01/2032	
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		03/01/2012	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					04/01/2032	
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		03/01/2012	SCHEDULED REDEMPTION		82	82	84	87		(5)		(5)		82				1	05/01/2032	
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		03/01/2012	SCHEDULED REDEMPTION		91	91	94	97		(6)		(6)		91				1	05/01/2032	
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2012	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					05/01/2032	
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		03/01/2012	SCHEDULED REDEMPTION		151	151	157	155		(4)		(4)		151				2	06/01/2032	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2012	SCHEDULED REDEMPTION		949	949	983	1,024		(75)		(75)		949				15	06/01/2032	
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		03/01/2012	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					06/01/2032	
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		03/01/2012	SCHEDULED REDEMPTION		159	159	165	162		(3)		(3)		159				2	07/01/2032	
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		03/01/2012	SCHEDULED REDEMPTION		584	584	605	609		(24)		(24)		584				8	07/01/2032	
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		03/01/2012	SCHEDULED REDEMPTION		53	53	55	56		(3)		(3)		53				1	07/01/2032	
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2012	SCHEDULED REDEMPTION		705	705	730	726		(20)		(20)		705				10	08/01/2032	
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2012	SCHEDULED REDEMPTION		117	117	116	116		1		1		117				2	08/01/2032	
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		03/01/2012	SCHEDULED REDEMPTION		71	71	70	70		1		1		71				1	09/01/2032	
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2012	SCHEDULED REDEMPTION		328	328	326	326		2		2		328				5	09/01/2032	
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2012	SCHEDULED REDEMPTION		29	29	29	30		(1)		(1)		29					01/01/2033	
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		03/01/2012	SCHEDULED REDEMPTION		11,045	11,045	10,985	11,122		(78)		(78)		11,045				129	03/01/2033	
31288G-04-7	FED HOME LOAN MTG CORP GOLD #C77675		03/01/2012	SCHEDULED REDEMPTION		18,405	18,405	18,302	18,350		55		55		18,405				250	03/01/2033	
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		03/01/2012	SCHEDULED REDEMPTION		10,181	10,181	10,534	10,654		(473)		(473)		10,181				101	04/01/2033	
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2012	SCHEDULED REDEMPTION		370	370	382	381		(11)		(11)		370				5	03/01/2033	
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		03/01/2012	SCHEDULED REDEMPTION		640	640	648	650		(10)		(10)		640				9	06/01/2033	
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2012	SCHEDULED REDEMPTION		1,512	1,512	1,536	1,543		(31)		(31)		1,512				17	08/01/2028	
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2012	SCHEDULED REDEMPTION		1,310	1,310	1,338	1,335		(26)		(26)		1,310				20	06/01/2023	
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		03/01/2012	SCHEDULED REDEMPTION		1,427	1,427	1,456	1,454		(27)		(27)		1,427				22	06/01/2023	
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2012	SCHEDULED REDEMPTION		1,296	1,296	1,320	1,317		(21)		(21)		1,296				20	06/01/2023	
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		03/01/2012	SCHEDULED REDEMPTION		54,558	54,558	55,599	55,286		(728)		(728)		54,558				949	06/01/2023	
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2012	SCHEDULED REDEMPTION		978	978	996	993		(15)		(15)		978				15	08/01/2023	
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		03/01/2012	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23					07/01/2024	
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2012	SCHEDULED REDEMPTION		240	240	248	248		(8)		(8)		240				3	01/01/2028	
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		03/01/2012	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					09/01/2022	
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		03/01/2012	Various		26	26	27	26						26					03/01/2012	
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		03/01/2012	SCHEDULED REDEMPTION		82	82	85	83						82				1	07/01/2012	
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		03/01/2012	SCHEDULED REDEMPTION		10,149	10,149	10,137	10,157		(8)		(8)		10,149				136	04/01/2014	
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		03/01/2012	SCHEDULED REDEMPTION		1,849	1,849	1,909	1,873		(24)		(24)		1,849				33	09/01/2014	
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		03/01/2012	SCHEDULED REDEMPTION		2,443	2,443	2,522	2,486		(43)		(43)		2,443				40	10/01/2014	
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		03/01/2012	SCHEDULED REDEMPTION		2,135	2,135	2,205	2,167		(31)		(31)		2,135				38	11/01/2014	
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2012	SCHEDULED REDEMPTION		2,438	2,438	2,523	2,503		(64)		(64)		2,438				43	01/01/2016	
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2012	SCHEDULED REDEMPTION		27,248	27,248	28,397	27,960		(712)		(712)		27,248				369	08/01/2018	
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		03/01/2012	SCHEDULED REDEMPTION		7,482	7,482	7,763	7,694		(211)		(211)		7,482				81	12/01/2018	
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		03/01/2012	SCHEDULED REDEMPTION		5,170	5,170	5,363	5,311		(141)		(141)		5,170				58	10/01/2015	
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		03/01/2012	SCHEDULED REDEMPTION		24,031	24,031	25,217	25,176		(1,146)		(1,146)		24,031				263	05/01/2017	
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		03/01/2012	SCHEDULED REDEMPTION		28,121	28,121	29,510	29,207		(1,085)		(1,085)		28,121				346	03/01/2018	
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		03/01/2012	SCHEDULED REDEMPTION		3,657	3,657	3,837	3,801		(144)		(144)		3,657				47	06/01/2018	
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		03/01/2012	SCHEDULED REDEMPTION		1,919	1,919	1,957	1,920		(1)		(1)		1,919				25	04/01/2012	
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		03/01/2012	SCHEDULED REDEMPTION		405	405	412	405						405				5	04/01/2012	
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2012	SCHEDULED REDEMPTION		4,674	4,674	4,514	4,642		31		31		4,674				52	11/01/2013	
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		03/01/2012	SCHEDULED REDEMPTION		1,010	1,010	1,043	1,030		(19)		(19)		1,010				18	11/01/2014	
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2012	SCHEDULED REDEMPTION		629	629	651	643		(14)		(14)		629				11	02/01/2016	
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		03/01/2012	SCHEDULED REDEMPTION		6,111	6,111	6,413	6,287		(175)		(175)		6,111				69	05/01/2017	
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		03/01/2012	SCHEDULED REDEMPTION		4,987	4,987	5,174	5,035		(48)		(48)		4,987				55	09/01/2012	
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		03/01/2012	SCHEDULED REDEMPTION		30,777	30,777	31,585	31,167		(390)		(390)		30,777				337	10/01/2017	
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		03/01/2012	SCHEDULED REDEMPTION		645	645	669	653		(8)		(8)		645				7	01/01/2013	
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		03/01/2012	SCHEDULED REDEMPTION		4,367	4,367	4,583	4,528		(161)		(161)		4,367				58	07/01/2017	
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		03/01/2012	SCHEDULED REDEMPTION		13,054	13,054	13,397	13,236		(182)		(182)		13,054				143	04/01/2018	
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		03/01/2012	SCHEDULED REDEMPTION		470	470	482	476		(6)		(6)		470				5	07/01/2018	
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		03/01/2012	SCHEDULED REDEMPTION		972	972	1,006	998		(26)		(26)		972				11	08/01/2018	
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		03/01/2012	SCHEDULED REDEMPTION		7,439	7,439	7,634	7,542		(103)		(103)		7,439				72	09/01/2018	
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		03/01/2012	SCHEDULED REDEMPTION		2,396	2,396	2,459	2,435		(39)		(39)		2,396				22	10/01/2018	
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2012	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					09/01/2027	
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2012	SCHEDULED REDEMPTION		825	825	836	841		(16)		(16)		825				12	11/01/2026	
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2012	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					12/01/2026	
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2012	SCHEDULED REDEMPTION		1,161	1,161	1,195	1,235		(74)		(74)		1,161				19	12/01/2029	
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		03/01/2012	SCHEDULED REDEMPTION		232	232	242	256		(24)		(24)		232				4	03/01/2030	
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		03/01/2012	SCHEDULED REDEMPTION		330	330	340	360		(30)		(30)		330				6	09/01/2030	
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		03/01/2012	SCHEDULED REDEMPTION		1,101	1,101	1,132	1,188		(87)		(87)		1,101				20	10/01/2030	

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)
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		03/01/2012	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					02/01/2031	
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		03/01/2012	SCHEDULED REDEMPTION		329	329	342	360		(31)		(31)		329				6	05/01/2031	
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		03/01/2012	SCHEDULED REDEMPTION		273	273	281	290		(18)		(18)		273				5	12/01/2031	
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2012	SCHEDULED REDEMPTION		150	150	155	161		(12)		(12)		150				2	03/01/2032	
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2012	SCHEDULED REDEMPTION		2,945	2,945	3,047	3,193		(248)		(248)		2,945				44	04/01/2032	
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2012	SCHEDULED REDEMPTION		1,084	1,084	1,121	1,182		(98)		(98)		1,084				17	04/01/2032	
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2012	SCHEDULED REDEMPTION		1,119	1,119	1,158	1,153		(34)		(34)		1,119				16	08/01/2032	
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		01/06/2012	Various		397,089	343,427	362,101	373,412		(121)		(121)		373,291		23,798	23,798	2,725	07/01/2032	
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2012	SCHEDULED REDEMPTION		347	347	354	352		(6)		(6)		347				5	07/01/2033	
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2012	SCHEDULED REDEMPTION		173	173	179	179		(6)		(6)		173				3	09/01/2034	
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		03/01/2012	SCHEDULED REDEMPTION		21,902	21,902	21,070	21,290		612		612		21,902				237	01/01/2036	
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2012	SCHEDULED REDEMPTION		450	450	455	455		(5)		(5)		450				7	10/01/2036	
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		03/01/2012	SCHEDULED REDEMPTION		111,456	111,456	113,250	113,389		(1,933)		(1,933)		111,456				1,237	07/01/2038	
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2012	SCHEDULED REDEMPTION		106,233	106,233	102,200	103,420		2,813		2,813		106,233				1,188	08/01/2035	
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		03/01/2012	SCHEDULED REDEMPTION		4,491	4,491	4,181	4,300		191		191		4,491				35	02/01/2037	
3128JJ-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		03/01/2012	SCHEDULED REDEMPTION		7,854	7,854	8,077	7,872		(19)		(19)		7,854				130	09/01/2012	
3128JK-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		03/01/2012	SCHEDULED REDEMPTION		317,328	317,328	341,996	340,679		(23,351)		(23,351)		317,328				3,818	12/01/2018	
3128JK-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		03/01/2012	SCHEDULED REDEMPTION		22,467	22,467	21,962	22,207		260		260		22,467				205	02/01/2020	
3128JK-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		03/01/2012	SCHEDULED REDEMPTION		3,630	3,630	3,766	3,735		(105)		(105)		3,630				41	04/01/2020	
3128JK-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		03/01/2012	SCHEDULED REDEMPTION		10,914	10,914	11,100	11,024		(110)		(110)		10,914				121	08/01/2020	
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		03/01/2012	SCHEDULED REDEMPTION		4,503	4,503	4,667	4,652		(149)		(149)		4,503				50	12/01/2020	
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		03/01/2012	SCHEDULED REDEMPTION		1,840	1,840	1,889	1,886		(46)		(46)		1,840				18	03/01/2021	
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031		03/01/2012	Various		441,694	404,471	424,442	421,884		(1,452)		(1,452)		420,432		21,262	21,262	6,288	05/01/2021	
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		03/01/2012	SCHEDULED REDEMPTION		3,510	3,510	3,656	3,666		(157)		(157)		3,510				43	06/01/2021	
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		03/01/2012	SCHEDULED REDEMPTION		5,829	5,829	6,116	6,118		(290)		(290)		5,829				71	06/01/2021	
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		03/01/2012	SCHEDULED REDEMPTION		4,123	4,123	4,295	4,299		(177)		(177)		4,123				50	07/01/2021	
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		03/01/2012	SCHEDULED REDEMPTION		699	699	717	716		(17)		(17)		699				7	06/01/2021	
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		03/01/2012	SCHEDULED REDEMPTION		22,007	22,007	23,087	23,234		(1,228)		(1,228)		22,007				254	08/01/2021	
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		03/01/2012	SCHEDULED REDEMPTION		30,521	30,521	32,002	32,108		(1,588)		(1,588)		30,521				364	08/01/2021	
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		03/01/2012	SCHEDULED REDEMPTION		21,208	21,208	22,113	22,280		(1,072)		(1,072)		21,208				251	09/01/2021	
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392		01/11/2012	Various		5,191,177	4,789,272	5,053,431	5,048,102		(6,216)		(6,216)		5,041,886		149,291	149,291	34,010	09/01/2021	
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		03/01/2012	SCHEDULED REDEMPTION		81,022	81,022	84,970	85,383		(4,361)		(4,361)		81,022				973	12/01/2021	
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		03/01/2012	SCHEDULED REDEMPTION		2,520	2,520	2,625	2,641		(121)		(121)		2,520				30	11/01/2021	
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		03/01/2012	SCHEDULED REDEMPTION		922	922	968	971		(49)		(49)		922				11	01/01/2022	
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548		01/05/2012	Various		203,952	188,391	196,401	197,489		(241)		(241)		197,248		6,704	6,704	1,336	01/01/2022	
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		03/01/2012	SCHEDULED REDEMPTION		27,237	27,237	28,373	28,512		(1,276)		(1,276)		27,237				333	03/01/2022	
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		03/01/2012	SCHEDULED REDEMPTION		29,186	29,186	30,404	30,523		(1,336)		(1,336)		29,186				346	02/01/2022	
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		03/01/2012	SCHEDULED REDEMPTION		20,690	20,690	21,570	21,672		(982)		(982)		20,690				254	03/01/2022	
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		03/01/2012	SCHEDULED REDEMPTION		26,597	26,597	27,707	27,853		(1,256)		(1,256)		26,597				322	04/01/2022	
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		03/01/2012	SCHEDULED REDEMPTION		34,684	34,684	36,397	36,555		(1,871)		(1,871)		34,684				415	04/01/2022	
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		03/01/2012	SCHEDULED REDEMPTION		14,343	14,343	14,956	15,022		(678)		(678)		14,343				171	04/01/2022	
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		03/01/2012	SCHEDULED REDEMPTION		2,049	2,049	2,151	2,153		(103)		(103)		2,049				26	04/01/2022	
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		03/01/2012	SCHEDULED REDEMPTION		19,701	19,701	20,674	20,708		(1,006)		(1,006)		19,701				237	05/01/2022	
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		03/01/2012	SCHEDULED REDEMPTION		14,572	14,572	15,291	15,370		(798)		(798)		14,572				176	06/01/2022	
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		03/01/2012	SCHEDULED REDEMPTION		20,825	20,825	21,558	21,631		(806)		(806)		20,825				243	06/01/2022	
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		03/01/2012	SCHEDULED REDEMPTION		602	602	627	630		(28)		(28)		602				7	05/01/2022	
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		03/01/2012	SCHEDULED REDEMPTION		28,023	28,023	29,029	29,166		(1,143)		(1,143)		28,023				310	07/01/2022	
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		03/01/2012	SCHEDULED REDEMPTION		2,006	2,006	2,105	2,111		(105)		(105)		2,006				24	07/01/2022	
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		03/01/2012	SCHEDULED REDEMPTION		7,189	7,189	7,496	7,519		(331)		(331)		7,189				88	07/01/2022	
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		03/01/2012	SCHEDULED REDEMPTION		31,956	31,956	33,082	33,313		(1,357)		(1,357)		31,956				333	07/01/2022	
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		03/01/2012	SCHEDULED REDEMPTION		1,228	1,228	1,279	1,285		(58)		(58)		1,228				15	08/01/2022	
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		03/01/2012	SCHEDULED REDEMPTION		81,356	81,356	84,827	85,396		(4,040)		(4,040)		81,356				976	08/01/2022	
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		03/01/2012	SCHEDULED REDEMPTION		50,647	50,647	52,764	53,007		(2,360)		(2,360)		50,647				622	09/01/2022	
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		03/01/2012	SCHEDULED REDEMPTION		1,475	1,475	1,548	1,564		(88)		(88)		1,475				18	11/01/2022	
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		03/01/2012	SCHEDULED REDEMPTION		1,426	1,426	1,464	1,461		(35)		(35)		1,426				14	07/01/2022	
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		03/01/2012	SCHEDULED REDEMPTION		133,773	133,773	139,045	139,594		(5,822)		(5,822)		133,773				1,491	10/01/2022	
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		03/01/2012	SCHEDULED REDEMPTION		24,769	24,769	25,426	25,479		(710)		(710)		24,769				255	10/01/2022	
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		03/01/2012	SCHEDULED REDEMPTION		2,873	2,873	2,949	2,954		(82)		(82)		2,873				28	11/01/2022	
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		03/01/2012	SCHEDULED REDEMPTION		18,566	18,566	19,218	19,348		(781)		(781)		18,566				202	12/01/2022	

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-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		03/01/2012	SCHEDULED REDEMPTION		6,080	6,080	6,293	6,338		(258)		(258)		6,080				66	11/01/2022	
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		03/01/2012	SCHEDULED REDEMPTION		67,148	67,148	70,040	70,248		(3,099)		(3,099)		67,148				808	12/01/2022	
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		03/01/2012	SCHEDULED REDEMPTION		52,461	52,461	54,649	55,111		(2,650)		(2,650)		52,461				633	01/01/2023	
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		03/01/2012	SCHEDULED REDEMPTION		47,319	47,319	49,412	49,724		(2,405)		(2,405)		47,319				596	01/01/2023	
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		03/01/2012	SCHEDULED REDEMPTION		25,671	25,671	26,742	26,805		(1,134)		(1,134)		25,671				309	10/01/2022	
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		03/01/2012	SCHEDULED REDEMPTION		36,414	36,414	37,942	38,110		(1,697)		(1,697)		36,414				449	12/01/2022	
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		03/01/2012	SCHEDULED REDEMPTION		1,042	1,042	1,093	1,097		(55)		(55)		1,042				13	02/01/2023	
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		03/01/2012	SCHEDULED REDEMPTION		1,041,506	1,041,506	1,082,556	1,089,686		(48,180)		(48,180)		1,041,506				11,827	02/01/2023	
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		03/01/2012	SCHEDULED REDEMPTION		75,133	75,133	78,095	78,667		(3,534)		(3,534)		75,133				842	02/01/2023	
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022		01/05/2012	Various		511,131	471,936	491,625	495,535		(607)		(607)		494,929		16,203	16,203	3,348	02/01/2023	
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024		01/06/2012	Various		398,734	368,480	386,674	388,716		(576)		(576)		388,140		10,594	10,594	2,612	10/01/2022	
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		03/01/2012	SCHEDULED REDEMPTION		14,145	14,145	14,749	14,835		(690)		(690)		14,145				167	08/01/2022	
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		03/01/2012	SCHEDULED REDEMPTION		27,322	27,322	28,462	28,597		(1,274)		(1,274)		27,322				323	02/01/2023	
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		03/01/2012	SCHEDULED REDEMPTION		24,775	24,775	25,998	26,001		(1,226)		(1,226)		24,775				297	04/01/2023	
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		03/01/2012	SCHEDULED REDEMPTION		62,151	62,151	64,410	64,812		(2,661)		(2,661)		62,151				704	04/01/2023	
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		03/01/2012	SCHEDULED REDEMPTION		13,519	13,519	14,186	14,266		(748)		(748)		13,519				161	09/01/2021	
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		03/01/2012	SCHEDULED REDEMPTION		196,518	196,518	203,620	205,292		(8,774)		(8,774)		196,518				2,245	04/01/2023	
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		03/01/2012	SCHEDULED REDEMPTION		48,784	48,784	50,077	50,022		(1,238)		(1,238)		48,784				485	05/01/2023	
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		03/01/2012	SCHEDULED REDEMPTION		12,881	12,881	13,427	13,478		(596)		(596)		12,881				156	04/01/2023	
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		03/01/2012	SCHEDULED REDEMPTION		8,822	8,822	9,132	9,151		(329)		(329)		8,822				96	07/01/2023	
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		03/01/2012	SCHEDULED REDEMPTION		96,364	96,364	99,978	100,825		(4,460)		(4,460)		96,364				1,093	05/01/2023	
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		03/01/2012	SCHEDULED REDEMPTION		250,471	250,471	257,115	257,646		(7,175)		(7,175)		250,471				2,463	05/01/2023	
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		03/01/2012	SCHEDULED REDEMPTION		206,977	206,977	214,650	215,612		(8,635)		(8,635)		206,977				2,293	06/01/2023	
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		03/01/2012	SCHEDULED REDEMPTION		2,030	2,030	2,101	2,107		(77)		(77)		2,030				22	08/01/2023	
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		03/01/2012	SCHEDULED REDEMPTION		47,479	47,479	49,813	50,184		(2,705)		(2,705)		47,479				584	08/01/2023	
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		03/01/2012	SCHEDULED REDEMPTION		41,128	41,128	43,131	43,241		(2,114)		(2,114)		41,128				488	09/01/2023	
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		03/01/2012	SCHEDULED REDEMPTION		21,846	21,846	22,925	23,005		(1,159)		(1,159)		21,846				265	11/01/2023	
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		03/01/2012	SCHEDULED REDEMPTION		1,798	1,798	1,873	1,883		(85)		(85)		1,798				22	10/01/2023	
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		03/01/2012	SCHEDULED REDEMPTION		46,728	46,728	48,831	48,992		(2,264)		(2,264)		46,728				570	12/01/2023	
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		03/01/2012	SCHEDULED REDEMPTION		2,216	2,216	2,309	2,323		(107)		(107)		2,216				27	12/01/2021	
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347		03/08/2012	Various		785,170	726,971	762,865	768,163		(2,880)		(2,880)		765,283		19,888	19,888	11,149	05/01/2023	
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		03/01/2012	SCHEDULED REDEMPTION		1,074	1,074	1,128	1,133		(58)		(58)		1,074				13	10/01/2022	
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2012	SCHEDULED REDEMPTION		292,312	292,312	302,602	304,737		(12,425)		(12,425)		292,312				3,307	12/01/2023	
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		03/01/2012	SCHEDULED REDEMPTION		23,870	23,870	24,765	24,919		(1,049)		(1,049)		23,870				259	11/01/2023	
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		03/01/2012	SCHEDULED REDEMPTION		18,240	18,240	19,001	19,095		(855)		(855)		18,240				222	12/01/2023	
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		03/01/2012	SCHEDULED REDEMPTION		35,071	35,071	36,453	36,610		(1,539)		(1,539)		35,071				388	01/01/2024	
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		03/01/2012	SCHEDULED REDEMPTION		4,532	4,532	4,702	4,726		(194)		(194)		4,532				49	04/01/2023	
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		03/01/2012	SCHEDULED REDEMPTION		1,582	1,582	1,641	1,642		(60)		(60)		1,582				17	02/01/2024	
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		03/01/2012	SCHEDULED REDEMPTION		734,749	734,749	756,562	761,990		(27,241)		(27,241)		734,749				7,333	02/01/2024	
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		03/01/2012	SCHEDULED REDEMPTION		98,010	98,010	101,633	102,638		(4,628)		(4,628)		98,010				1,028	02/01/2024	
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		03/01/2012	SCHEDULED REDEMPTION		11,468	11,468	11,898	11,938		(470)		(470)		11,468				120	02/01/2024	
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		03/01/2012	SCHEDULED REDEMPTION		12,683	12,683	13,309	13,335		(652)		(652)		12,683				150	12/01/2023	
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2012	SCHEDULED REDEMPTION		203,170	203,170	211,039	213,000		(9,830)		(9,830)		203,170				2,235	02/01/2024	
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2012	SCHEDULED REDEMPTION		196,338	196,338	204,077	206,486		(10,148)		(10,148)		196,338				2,150	01/01/2024	
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		03/01/2012	SCHEDULED REDEMPTION		51,090	51,090	53,005	53,255		(2,166)		(2,166)		51,090				560	01/01/2024	
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		03/01/2012	SCHEDULED REDEMPTION		100,984	100,984	104,709	104,932		(3,948)		(3,948)		100,984				1,096	12/01/2022	
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		03/01/2012	SCHEDULED REDEMPTION		13,019	13,019	13,662	13,811		(792)		(792)		13,019				155	01/01/2024	
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		03/01/2012	SCHEDULED REDEMPTION		113,468	113,468	119,070	118,032		(4,564)		(4,564)		113,468				1,452	10/01/2017	
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2012	SCHEDULED REDEMPTION		287,532	287,532	298,865	301,025		(13,493)		(13,493)		287,532				3,017	04/01/2024	
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		03/01/2012	SCHEDULED REDEMPTION		6,395	6,395	6,711	6,752		(357)		(357)		6,395				77	12/01/2023	
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		03/01/2012	SCHEDULED REDEMPTION		32,623	32,623	34,233	34,409		(1,786)		(1,786)		32,623				398	12/01/2023	
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		03/01/2012	SCHEDULED REDEMPTION		17,788	17,788	16,985	17,420		368		368		17,788				160	07/01/2019	
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		03/01/2012	SCHEDULED REDEMPTION		2,957	2,957	3,068	3,050		(92)		(92)		2,957				32	08/01/2019	
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		03/01/2012	SCHEDULED REDEMPTION		18,886	18,886	18,458	18,641		246		246		18,886				169	01/01/2020	
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		03/01/2012	SCHEDULED REDEMPTION		1,817	1,817	1,906	1,887		(70)		(70)		1,817				22	04/01/2020	
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		03/01/2012	SCHEDULED REDEMPTION		24,111	24,111	23,593	23,824		287		287		24,111				224	04/01/2020	
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		03/01/2012	SCHEDULED REDEMPTION		46,105	46,105	45,094	45,540		565		565		46,105				416	05/01/2020	
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		03/01/2012	SCHEDULED REDEMPTION		17,226	17,226	16,838	17,028		198		198		17,226				168	08/01/2020	
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		03/01/2012	SCHEDULED REDEMPTION		2,627	2,627	2,737	2,739		(112)		(112)		2,627				31	01/01/2021	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		03/01/2012	SCHEDULED REDEMPTION		10,757	10,757	11,136	11,146		(389)		(389)		10,757				120	03/01/2021	
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		03/01/2012	SCHEDULED REDEMPTION		2,027	2,027	2,112	2,117		(90)		(90)		2,027				25	03/01/2021	
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		03/01/2012	SCHEDULED REDEMPTION		59,312	59,312	61,787	61,979		(2,667)		(2,667)		59,312				752	04/01/2021	
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		03/01/2012	SCHEDULED REDEMPTION		6,955	6,955	7,299	7,328		(373)		(373)		6,955				87	05/01/2021	
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		03/01/2012	SCHEDULED REDEMPTION		2,853	2,853	2,994	3,012		(159)		(159)		2,853				34	08/01/2021	
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		03/01/2012	SCHEDULED REDEMPTION		24,393	24,393	25,411	25,557		(1,164)		(1,164)		24,393				302	10/01/2021	
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		03/01/2012	SCHEDULED REDEMPTION		9,479	9,479	9,813	9,862		(383)		(383)		9,479				99	12/01/2021	
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		03/01/2012	SCHEDULED REDEMPTION		72,831	72,831	75,915	76,333		(3,502)		(3,502)		72,831				870	12/01/2021	
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		03/01/2012	SCHEDULED REDEMPTION		18,617	18,617	19,536	19,555		(938)		(938)		18,617				230	01/01/2022	
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		03/01/2012	SCHEDULED REDEMPTION		2,570	2,570	2,667	2,677		(106)		(106)		2,570				28	03/01/2022	
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		03/01/2012	SCHEDULED REDEMPTION		1,268	1,268	1,316	1,325		(57)		(57)		1,268				14	04/01/2022	
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		03/01/2012	SCHEDULED REDEMPTION		25,669	25,669	26,573	26,785		(1,116)		(1,116)		25,669				281	06/01/2022	
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		03/01/2012	SCHEDULED REDEMPTION		10,334	10,334	10,844	10,896		(563)		(563)		10,334				120	07/01/2022	
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		03/01/2012	SCHEDULED REDEMPTION		6,006	6,006	6,281	6,320		(313)		(313)		6,006				73	08/01/2022	
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		03/01/2012	SCHEDULED REDEMPTION		6,032	6,032	6,330	6,389		(357)		(357)		6,032				72	09/01/2022	
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		03/01/2012	SCHEDULED REDEMPTION		12,424	12,424	12,955	13,077		(653)		(653)		12,424				154	10/01/2022	
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		03/01/2012	SCHEDULED REDEMPTION		2,535	2,535	2,641	2,663		(128)		(128)		2,535				31	11/01/2022	
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		03/01/2012	SCHEDULED REDEMPTION		8,039	8,039	8,321	8,385		(346)		(346)		8,039				88	01/01/2023	
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		03/01/2012	SCHEDULED REDEMPTION		27,129	27,129	28,082	28,353		(1,224)		(1,224)		27,129				297	02/01/2023	
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		03/01/2012	SCHEDULED REDEMPTION		16,288	16,288	17,092	17,114		(826)		(826)		16,288				195	02/01/2023	
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		03/01/2012	SCHEDULED REDEMPTION		39,035	39,035	40,962	40,795		(1,761)		(1,761)		39,035				450	05/01/2023	
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		03/01/2012	SCHEDULED REDEMPTION		59,925	59,925	61,514	61,281		(1,357)		(1,357)		59,925				608	06/01/2023	
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		03/01/2012	SCHEDULED REDEMPTION		10,089	10,089	10,467	10,515		(426)		(426)		10,089				106	06/01/2023	
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		03/01/2012	SCHEDULED REDEMPTION		1,383	1,383	1,451	1,449		(66)		(66)		1,383				16	06/01/2023	
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		03/01/2012	SCHEDULED REDEMPTION		45,635	45,635	47,773	47,875		(2,240)		(2,240)		45,635				574	07/01/2023	
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		03/01/2012	SCHEDULED REDEMPTION		23,322	23,322	24,295	24,451		(1,129)		(1,129)		23,322				271	08/01/2023	
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		03/01/2012	SCHEDULED REDEMPTION		31,569	31,569	33,127	33,354		(1,785)		(1,785)		31,569				381	09/01/2023	
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		03/01/2012	SCHEDULED REDEMPTION		1,929	1,929	2,024	2,026		(97)		(97)		1,929				23	10/01/2023	
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		03/01/2012	SCHEDULED REDEMPTION		4,368	4,368	4,532	4,560		(192)		(192)		4,368				50	12/01/2023	
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		03/01/2012	SCHEDULED REDEMPTION		9,497	9,497	9,902	9,937		(440)		(440)		9,497				109	12/01/2023	
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		03/01/2012	SCHEDULED REDEMPTION		32,795	32,795	34,163	34,122		(1,327)		(1,327)		32,795				398	01/01/2024	
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		03/01/2012	SCHEDULED REDEMPTION		553,661	553,661	568,346	566,348		(12,687)		(12,687)		553,661				5,486	04/01/2024	
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		03/01/2012	SCHEDULED REDEMPTION		8,378	8,378	8,290	8,358		20		20		8,378				137	12/01/2013	
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		03/01/2012	SCHEDULED REDEMPTION		6,745	6,745	6,674	6,724		21		21		6,745				102	03/01/2014	
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		03/01/2012	SCHEDULED REDEMPTION		137,810	137,810	136,432	136,744		1,066		1,066		137,810				1,891	10/01/2035	
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		03/01/2012	SCHEDULED REDEMPTION		3,851	3,851	4,041	4,000		(149)		(149)		3,851				48	12/01/2020	
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		03/01/2012	SCHEDULED REDEMPTION		31,513	31,513	33,069	33,060		(1,546)		(1,546)		31,513				351	01/01/2021	
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		03/01/2012	SCHEDULED REDEMPTION		1,437	1,437	1,488	1,479		(42)		(42)		1,437				17	03/01/2021	
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		03/01/2012	SCHEDULED REDEMPTION		1,070	1,070	1,107	1,111		(41)		(41)		1,070				13	04/01/2021	
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		03/01/2012	SCHEDULED REDEMPTION		2,695	2,695	2,828	2,884		(190)		(190)		2,695				32	04/01/2021	
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		03/01/2012	SCHEDULED REDEMPTION		1,632	1,632	1,596	1,610		23		23		1,632				15	06/01/2020	
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		03/01/2012	SCHEDULED REDEMPTION		239	239	233	236		3		3		239				2	06/01/2019	
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		03/01/2012	SCHEDULED REDEMPTION		41,903	41,903	40,944	41,354		549		549		41,903				370	08/01/2020	
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		03/01/2012	SCHEDULED REDEMPTION		5,296	5,296	5,175	5,231		65		65		5,296				44	08/01/2020	
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		03/01/2012	SCHEDULED REDEMPTION		37,231	37,231	39,069	38,806		(1,575)		(1,575)		37,231				425	07/01/2019	
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		03/01/2012	SCHEDULED REDEMPTION		561	561	581	577		(16)		(16)		561				6	08/01/2021	
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		03/01/2012	SCHEDULED REDEMPTION		4,290	4,290	4,469	4,507		(217)		(217)		4,290				58	08/01/2021	
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		03/01/2012	SCHEDULED REDEMPTION		6,293	6,293	6,556	6,694		(401)		(401)		6,293				77	09/01/2021	
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		03/01/2012	SCHEDULED REDEMPTION		25,785	25,785	27,058	27,145		(1,360)		(1,360)		25,785				344	09/01/2021	
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		03/01/2012	SCHEDULED REDEMPTION		86	86	91	94		(7)		(7)		86				1	09/01/2021	
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		03/01/2012	SCHEDULED REDEMPTION		17,312	17,312	18,167	18,171		(859)		(859)		17,312				231	10/01/2021	
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		03/01/2012	SCHEDULED REDEMPTION		5,103	5,103	5,328	5,372		(269)		(269)		5,103				52	10/01/2021	
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		03/01/2012	SCHEDULED REDEMPTION		4,778	4,778	4,946	4,987		(210)		(210)		4,778				51	11/01/2021	
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		03/01/2012	SCHEDULED REDEMPTION		717	717	744	752		(35)		(35)		717				8	11/01/2021	
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		03/01/2012	SCHEDULED REDEMPTION		963	963	1,011	1,020		(56)		(56)		963				12	12/01/2021	
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		03/01/2012	SCHEDULED REDEMPTION		740	740	768	761		(21)		(21)		740				9	12/01/2021	
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		03/01/2012	SCHEDULED REDEMPTION		1,885	1,885	1,964	1,955		(70)		(70)		1,885				23	01/01/2022	
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		03/01/2012	SCHEDULED REDEMPTION		7,350	7,350	7,713	7,709		(359)		(359)		7,350				80	01/01/2022	
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		03/01/2012	SCHEDULED REDEMPTION		14,120	14,120	14,818	14,855		(735)		(735)		14,120				142	01/01/2022	

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)
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		03/01/2012	SCHEDULED REDEMPTION		28,696	28,696	30,113	29,999		(1,303)		(1,303)		28,696				359	01/01/2022	
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		03/01/2012	SCHEDULED REDEMPTION		735	735	766	769		(34)		(34)		735				9	02/01/2022	
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		03/01/2012	SCHEDULED REDEMPTION		234	234	243	244		(10)		(10)		234				3	03/01/2022	
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		03/01/2012	SCHEDULED REDEMPTION		888	888	925	941		(53)		(53)		888				12	04/01/2022	
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		03/01/2012	SCHEDULED REDEMPTION		947	947	986	1,005		(59)		(59)		947				13	05/01/2022	
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		03/01/2012	SCHEDULED REDEMPTION		5,621	5,621	5,831	5,827		(207)		(207)		5,621				62	06/01/2022	
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		03/01/2012	SCHEDULED REDEMPTION		4,657	4,657	4,856	4,879		(222)		(222)		4,657				45	06/01/2022	
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		03/01/2012	SCHEDULED REDEMPTION		6,385	6,385	6,667	6,680		(296)		(296)		6,385				62	07/01/2022	
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		03/01/2012	SCHEDULED REDEMPTION		587	587	609	612		(25)		(25)		587				7	08/01/2022	
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		03/01/2012	SCHEDULED REDEMPTION		99,753	99,753	103,430	104,044		(4,292)		(4,292)		99,753				1,071	08/01/2022	
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		03/01/2012	SCHEDULED REDEMPTION		19,345	19,345	20,202	20,572		(1,227)		(1,227)		19,345				241	08/01/2022	
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		03/01/2012	SCHEDULED REDEMPTION		4,471	4,471	4,658	4,653		(181)		(181)		4,471				55	07/01/2022	
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		03/01/2012	SCHEDULED REDEMPTION		2,273	2,273	2,368	2,464		(191)		(191)		2,273				31	09/01/2022	
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		03/01/2012	SCHEDULED REDEMPTION		10,531	10,531	10,980	11,137		(607)		(607)		10,531				142	09/01/2022	
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		03/01/2012	SCHEDULED REDEMPTION		71,274	71,274	74,248	75,014		(3,739)		(3,739)		71,274				928	10/01/2022	
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		03/01/2012	SCHEDULED REDEMPTION		991	991	1,032	1,045		(54)		(54)		991				10	10/01/2022	
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		03/01/2012	SCHEDULED REDEMPTION		2,582	2,582	2,690	2,707		(125)		(125)		2,582				31	10/01/2021	
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		03/01/2012	SCHEDULED REDEMPTION		339	339	353	353		(14)		(14)		339				4	11/01/2022	
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		03/01/2012	SCHEDULED REDEMPTION		557	557	580	582		(26)		(26)		557				6	11/01/2022	
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		03/01/2012	SCHEDULED REDEMPTION		1,632	1,632	1,700	1,699		(67)		(67)		1,632				20	12/01/2022	
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		03/01/2012	SCHEDULED REDEMPTION		1,821	1,821	1,897	1,913		(91)		(91)		1,821				24	12/01/2022	
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		03/01/2012	SCHEDULED REDEMPTION		144	144	149	152		(9)		(9)		144				1	12/01/2022	
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		03/01/2012	SCHEDULED REDEMPTION		58,817	58,817	61,721	61,290		(2,473)		(2,473)		58,817				779	12/01/2022	
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		03/01/2012	SCHEDULED REDEMPTION		86	86	90	90		(4)		(4)		86				1	12/01/2022	
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		03/01/2012	SCHEDULED REDEMPTION		459	459	480	480		(21)		(21)		459				6	01/01/2023	
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		03/01/2012	SCHEDULED REDEMPTION		47,293	47,293	48,954	49,010		(1,717)		(1,717)		47,293				566	02/01/2023	
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		03/01/2012	SCHEDULED REDEMPTION		20,641	20,641	21,415	21,677		(1,036)		(1,036)		20,641				218	01/01/2023	
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		03/01/2012	SCHEDULED REDEMPTION		5,793	5,793	6,079	6,059		(266)		(266)		5,793				71	01/01/2023	
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		03/01/2012	SCHEDULED REDEMPTION		36,696	36,696	38,508	38,578		(1,882)		(1,882)		36,696				499	01/01/2023	
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		03/01/2012	SCHEDULED REDEMPTION		47,098	47,098	48,755	48,480		(1,381)		(1,381)		47,098				539	02/01/2018	
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		03/01/2012	SCHEDULED REDEMPTION		26,779	26,779	27,723	28,130		(1,351)		(1,351)		26,779				292	02/01/2023	
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		03/01/2012	SCHEDULED REDEMPTION		1,557	1,557	1,619	1,623		(66)		(66)		1,557				17	04/01/2023	
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		03/01/2012	SCHEDULED REDEMPTION		32,613	32,613	33,764	33,983		(1,370)		(1,370)		32,613				363	04/01/2023	
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		03/01/2012	SCHEDULED REDEMPTION		47,763	47,763	49,645	49,442		(1,680)		(1,680)		47,763				492	04/01/2023	
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		03/01/2012	SCHEDULED REDEMPTION		50,932	50,932	52,283	52,246		(1,313)		(1,313)		50,932				512	05/01/2023	
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2012	SCHEDULED REDEMPTION		285,073	285,073	295,119	299,409		(14,336)		(14,336)		285,073				3,209	05/01/2023	
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		03/01/2012	SCHEDULED REDEMPTION		28,938	28,938	30,023	30,115		(1,177)		(1,177)		28,938				328	05/01/2023	
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		03/01/2012	SCHEDULED REDEMPTION		2,734	2,734	2,830	2,870		(136)		(136)		2,734				29	06/01/2023	
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		03/01/2012	SCHEDULED REDEMPTION		27,510	27,510	28,476	28,618		(1,107)		(1,107)		27,510				298	12/01/2022	
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		03/01/2012	SCHEDULED REDEMPTION		5,235	5,235	5,431	5,448		(213)		(213)		5,235				50	07/01/2023	
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		03/01/2012	SCHEDULED REDEMPTION		153,041	153,041	160,598	160,952		(7,911)		(7,911)		153,041				1,923	12/01/2022	
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		03/01/2012	SCHEDULED REDEMPTION		6,428	6,428	6,746	6,870		(442)		(442)		6,428				82	07/01/2023	
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		03/01/2012	SCHEDULED REDEMPTION		1,770	1,770	1,844	1,842		(72)		(72)		1,770				20	08/01/2023	
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		03/01/2012	SCHEDULED REDEMPTION		128,663	128,663	135,015	139,065		(10,402)		(10,402)		128,663				1,582	08/01/2023	
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		03/01/2012	SCHEDULED REDEMPTION		11,215	11,215	11,768	12,267		(1,052)		(1,052)		11,215				152	09/01/2023	
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		03/01/2012	SCHEDULED REDEMPTION		48,711	48,711	50,792	51,148		(2,437)		(2,437)		48,711				660	09/01/2023	
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		03/01/2012	SCHEDULED REDEMPTION		841	841	883	908		(67)		(67)		841				8	08/01/2023	
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		03/01/2012	SCHEDULED REDEMPTION		20,608	20,608	21,625	21,985		(1,377)		(1,377)		20,608				217	08/01/2023	
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		03/01/2012	SCHEDULED REDEMPTION		5,888	5,888	6,134	6,334		(446)		(446)		5,888				64	09/01/2023	
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		03/01/2012	SCHEDULED REDEMPTION		3,662	3,662	3,791	3,820		(158)		(158)		3,662				42	09/01/2023	
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		03/01/2012	SCHEDULED REDEMPTION		3,120	3,120	3,264	3,328		(208)		(208)		3,120				35	10/01/2023	
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		03/01/2012	SCHEDULED REDEMPTION		33,200	33,200	34,366	34,660		(1,460)		(1,460)		33,200				314	10/01/2023	
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		03/01/2012	SCHEDULED REDEMPTION		249,286	249,286	258,065	264,465		(15,179)		(15,179)		249,286				2,877	10/01/2023	
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		03/01/2012	SCHEDULED REDEMPTION		93,586	93,586	96,921	98,886		(5,300)		(5,300)		93,586				1,005	11/01/2023	
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		03/01/2012	SCHEDULED REDEMPTION		4,496	4,496	4,718	4,698		(202)		(202)		4,496				46	12/01/2023	
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		03/01/2012	SCHEDULED REDEMPTION		23,739	23,739	24,752	24,901		(1,163)		(1,163)		23,739				320	12/01/2023	
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		03/01/2012	SCHEDULED REDEMPTION		141	141	147	153		(12)		(12)		141				2	12/01/2023	
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		03/01/2012	SCHEDULED REDEMPTION		6,793	6,793	7,128	7,096		(303)		(303)		6,793				91	01/01/2019	
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		03/01/2012	SCHEDULED REDEMPTION		7,712	7,712	7,983	7,911		(199)		(199)		7,712				86	01/01/2024	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		03/01/2012	SCHEDULED REDEMPTION		20,948	20,948	21,687	21,540		(591)		(591)		20,948				251	01/01/2019	
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		03/01/2012	SCHEDULED REDEMPTION		23,629	23,629	24,637	24,377		(748)		(748)		23,629				316	11/01/2023	
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		03/01/2012	SCHEDULED REDEMPTION		4,095	4,095	4,297	4,392		(298)		(298)		4,095				50	02/01/2019	
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		03/01/2012	SCHEDULED REDEMPTION		1,045	1,045	1,082	1,083		(37)		(37)		1,045				12	02/01/2024	
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		03/01/2012	SCHEDULED REDEMPTION		58,114	58,114	60,274	59,859		(1,745)		(1,745)		58,114				713	03/01/2024	
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		03/01/2012	SCHEDULED REDEMPTION		4,709	4,709	4,886	4,907		(198)		(198)		4,709				53	02/01/2024	
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		03/01/2012	SCHEDULED REDEMPTION		20,447	20,447	21,214	21,133		(686)		(686)		20,447				253	03/01/2024	
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		03/01/2012	SCHEDULED REDEMPTION		10,735	10,735	11,265	11,350		(615)		(615)		10,735				128	03/01/2019	
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		03/01/2012	SCHEDULED REDEMPTION		19,003	19,003	19,507	19,420		(416)		(416)		19,003				198	04/01/2024	
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		03/01/2012	SCHEDULED REDEMPTION		2,030	2,030	2,106	2,092		(63)		(63)		2,030				23	03/01/2024	
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		03/01/2012	SCHEDULED REDEMPTION		9,514	9,514	9,767	9,695		(181)		(181)		9,514				91	04/01/2024	
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		03/01/2012	SCHEDULED REDEMPTION		24,580	24,580	25,232	25,069		(489)		(489)		24,580				247	04/01/2024	
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		03/01/2012	SCHEDULED REDEMPTION		21,288	21,288	22,035	21,870		(582)		(582)		21,288				242	05/01/2024	
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		03/01/2012	SCHEDULED REDEMPTION		4,170	4,170	4,335	4,375		(204)		(204)		4,170				46	07/01/2023	
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2012	SCHEDULED REDEMPTION		71,782	71,782	75,326	74,677		(2,896)		(2,896)		71,782				711	07/01/2024	
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035		01/09/2012	Various		1,439,667	1,372,684	1,426,734	1,427,584		959		959		1,428,543		11,124	11,124	7,013	04/01/2022	
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2012	SCHEDULED REDEMPTION		31,085	31,085	30,367	30,478		608		608		31,085				317	08/01/2028	
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2012	SCHEDULED REDEMPTION		7,089	7,089	6,925	6,969		120		120		7,089				95	08/01/2028	
31361C-U9-0	FED NATL MTG ASSOC #027608		03/01/2012	SCHEDULED REDEMPTION		804	804	823	810		(5)		(5)		804				15	06/01/2016	
31361M-ML-0	FED NATL MTG ASSOC #035463		03/01/2012	SCHEDULED REDEMPTION		482	482	503	495		(13)		(13)		482				11	02/01/2017	
313615-H4-1	FED NATL MTG ASSOC #050651		03/01/2012	SCHEDULED REDEMPTION		40	40	42	42		(2)		(2)		40				1	08/01/2022	
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2012	SCHEDULED REDEMPTION		337	337	346	346		(9)		(9)		337				6	11/01/2022	
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2012	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					01/01/2023	
31365T-2M-1	FED NATL MTG ASSOC #137680		03/01/2012	SCHEDULED REDEMPTION		4	4	5	5						4					12/01/2021	
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2012	SCHEDULED REDEMPTION		70	70	72	72		(3)		(3)		70				1	09/01/2022	
31368H-BN-2	FED NATL MTG ASSOC #190045		03/01/2012	SCHEDULED REDEMPTION		807	807	844	832		(26)		(26)		807				15	04/01/2017	
31368H-H2-2	FED NATL MTG ASSOC #190249		03/01/2012	SCHEDULED REDEMPTION		304	304	302	302		2		2		304				4	10/01/2023	
31368H-JV-6	FED NATL MTG ASSOC #190276		03/01/2012	SCHEDULED REDEMPTION		278	278	291	290		(12)		(12)		278				4	10/01/2024	
31368H-K8-5	FED NATL MTG ASSOC #190319		03/01/2012	SCHEDULED REDEMPTION		301	301	302	302		(1)		(1)		301				4	02/01/2032	
31368H-K9-3	FED NATL MTG ASSOC #190320		03/01/2012	SCHEDULED REDEMPTION		984	984	1,028	1,072		(88)		(88)		984				14	04/01/2032	
31369B-U8-6	FED NATL MTG ASSOC #205907		03/01/2012	SCHEDULED REDEMPTION		185	185	188	188		(3)		(3)		185				3	03/01/2023	
31370F-5C-3	FED NATL MTG ASSOC #230443		03/01/2012	SCHEDULED REDEMPTION		116	116	120	119		(3)		(3)		116				2	09/01/2023	
31371E-U6-0	FED NATL MTG ASSOC #250005		03/01/2012	SCHEDULED REDEMPTION		9,274	9,274	9,584	9,711		(437)		(437)		9,274				127	04/01/2024	
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2012	SCHEDULED REDEMPTION		998	998	1,026	1,027		(29)		(29)		998				19	12/01/2024	
31371E-5J-0	FED NATL MTG ASSOC #250249		03/01/2012	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					01/01/2015	
31371E-5P-6	FED NATL MTG ASSOC #250254		03/01/2012	SCHEDULED REDEMPTION		56	56	59	58		(2)		(2)		56				1	02/01/2015	
31371G-TR-1	FED NATL MTG ASSOC #251760		03/01/2012	SCHEDULED REDEMPTION		266	266	265	266						266				4	06/01/2013	
31371G-XA-3	FED NATL MTG ASSOC #251873		03/01/2012	SCHEDULED REDEMPTION		20	20	20	20						20					05/01/2028	
31371H-E4-6	FED NATL MTG ASSOC #252255		03/01/2012	SCHEDULED REDEMPTION		361	361	344	341		20		20		361				5	02/01/2029	
31371H-GY-8	FED NATL MTG ASSOC #252315		03/01/2012	SCHEDULED REDEMPTION		4,159	4,159	3,952	4,022		137		137		4,159				50	02/01/2029	
31371H-LU-0	FED NATL MTG ASSOC #252439		03/01/2012	SCHEDULED REDEMPTION		192	192	202	204		(11)		(11)		192				3	05/01/2029	
31371H-NN-4	FED NATL MTG ASSOC #252497		03/01/2012	SCHEDULED REDEMPTION		599	599	601	602		(3)		(3)		599				8	06/01/2029	
31371H-NQ-7	FED NATL MTG ASSOC #252499		03/01/2012	SCHEDULED REDEMPTION		933	933	967	955		(22)		(22)		933				14	06/01/2019	
31371H-VG-0	FED NATL MTG ASSOC #252715		03/01/2012	SCHEDULED REDEMPTION		290	290	304	306		(16)		(16)		290				4	09/01/2029	
31371H-X9-4	FED NATL MTG ASSOC #252804		03/01/2012	SCHEDULED REDEMPTION		416	416	437	440		(24)		(24)		416				6	10/01/2029	
31371H-2B-3	FED NATL MTG ASSOC #252870		03/01/2012	SCHEDULED REDEMPTION		1,011	1,011	1,005	1,008		3		3		1,011				16	11/01/2014	
31371H-2D-9	FED NATL MTG ASSOC #252872		03/01/2012	SCHEDULED REDEMPTION		158	158	163	164		(6)		(6)		158				2	11/01/2029	
31371H-4H-8	FED NATL MTG ASSOC #252924		03/01/2012	SCHEDULED REDEMPTION		356	356	343	341		15		15		356				6	12/01/2029	
31371J-BA-1	FED NATL MTG ASSOC #253033		03/01/2012	SCHEDULED REDEMPTION		2,316	2,316	2,405	2,381		(64)		(64)		2,316				35	02/01/2015	
31371J-BM-5	FED NATL MTG ASSOC #253044		03/01/2012	SCHEDULED REDEMPTION		1,171	1,171	1,182	1,176		(5)		(5)		1,171				22	11/01/2014	
31371J-DM-3	FED NATL MTG ASSOC #253108		03/01/2012	SCHEDULED REDEMPTION		179	179	183	182		(3)		(3)		179				3	03/01/2015	
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2012	SCHEDULED REDEMPTION		3,581	3,581	3,718	3,881		(300)		(300)		3,581				53	03/01/2030	
31371J-GA-6	FED NATL MTG ASSOC #253193		03/01/2012	SCHEDULED REDEMPTION		1,238	1,238	1,248	1,245		(7)		(7)		1,238				19	04/01/2015	
31371J-ND-2	FED NATL MTG ASSOC #253388		03/01/2012	SCHEDULED REDEMPTION		346	346	349	347		(2)		(2)		346				6	07/01/2015	
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2012	SCHEDULED REDEMPTION		3,115	3,115	3,235	3,390		(275)		(275)		3,115				57	11/01/2030	
31371J-S6-2	FED NATL MTG ASSOC #253541		03/01/2012	SCHEDULED REDEMPTION		937	937	973	970		(33)		(33)		937				13	12/01/2015	
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2012	SCHEDULED REDEMPTION		2,664	2,664	2,759	2,755		(90)		(90)		2,664				38	01/01/2016	
31371J-UG-7	FED NATL MTG ASSOC #253583		03/01/2012	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20					01/01/2031	
31371J-V4-3	FED NATL MTG ASSOC #253635		03/01/2012	SCHEDULED REDEMPTION		3,510	3,510	3,607	3,594		(84)		(84)		3,510				50	02/01/2016	

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)
31371J-WB-6	FED NATL MTG ASSOC #253642		03/01/2012	SCHEDULED REDEMPTION		986	986	1,030	1,092		(107)		(107)		986				16	02/01/2031	
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2012	SCHEDULED REDEMPTION		5,115	5,115	5,311	5,561		(446)		(446)		5,115				85	02/01/2031	
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2012	SCHEDULED REDEMPTION		55	55	57	60		(4)		(4)		55				1	03/01/2031	
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2012	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					03/01/2031	
31371J-3G-7	FED NATL MTG ASSOC #253799		03/01/2012	SCHEDULED REDEMPTION		2,303	2,303	2,350	2,338		(36)		(36)		2,303				34	05/01/2016	
31371J-5E-0	FED NATL MTG ASSOC #253845		03/01/2012	SCHEDULED REDEMPTION		754	754	784	772		(18)		(18)		754				10	06/01/2016	
31371J-5K-6	FED NATL MTG ASSOC #253850		03/01/2012	SCHEDULED REDEMPTION		1,284	1,284	1,333	1,319		(35)		(35)		1,284				20	06/01/2016	
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2012	SCHEDULED REDEMPTION		1,008	1,008	1,041	1,078		(70)		(70)		1,008				18	07/01/2031	
31371J-7F-5	FED NATL MTG ASSOC #253894		03/01/2012	SCHEDULED REDEMPTION		3,960	3,960	4,159	4,232		(272)		(272)		3,960				57	08/01/2031	
31371K-DL-2	FED NATL MTG ASSOC #254007		03/01/2012	SCHEDULED REDEMPTION		228	228	239	242		(14)		(14)		228				3	10/01/2031	
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2012	SCHEDULED REDEMPTION		19	19	20	20		(2)		(2)		19					09/01/2031	
31371K-F9-7	FED NATL MTG ASSOC #254092		03/01/2012	SCHEDULED REDEMPTION		4,447	4,447	4,475	4,505		(58)		(58)		4,447				63	12/01/2031	
31371K-HT-1	FED NATL MTG ASSOC #254142		03/01/2012	SCHEDULED REDEMPTION		218	218	223	222		(3)		(3)		218				3	01/01/2017	
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2012	SCHEDULED REDEMPTION		4,045	4,045	4,171	4,204		(159)		(159)		4,045				56	01/01/2022	
31371K-LF-6	FED NATL MTG ASSOC #254226		02/01/2012	Various		180	180	185	180						180				1	02/01/2012	
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2012	SCHEDULED REDEMPTION		3,724	3,724	3,839	3,872		(148)		(148)		3,724				53	05/01/2022	
31371K-N3-1	FED NATL MTG ASSOC #254310		03/01/2012	SCHEDULED REDEMPTION		3,080	3,080	3,156	3,149		(69)		(69)		3,080				37	05/01/2032	
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2012	SCHEDULED REDEMPTION		217	217	224	226		(8)		(8)		217				3	07/01/2022	
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2012	SCHEDULED REDEMPTION		2,353	2,353	2,426	2,445		(92)		(92)		2,353				33	08/01/2022	
31371K-WF-4	FED NATL MTG ASSOC #254546		03/01/2012	SCHEDULED REDEMPTION		8,649	8,649	8,826	8,750		(101)		(101)		8,649				105	12/01/2017	
31371K-WG-2	FED NATL MTG ASSOC #254547		03/01/2012	SCHEDULED REDEMPTION		22,972	22,972	23,959	23,658		(686)		(686)		22,972				298	12/01/2017	
31371K-3D-1	FED NATL MTG ASSOC #254696		03/01/2012	SCHEDULED REDEMPTION		1,009	1,009	1,027	1,019		(10)		(10)		1,009				12	03/01/2018	
31371K-3L-3	FED NATL MTG ASSOC #254703		03/01/2012	SCHEDULED REDEMPTION		12,698	12,698	13,244	13,036		(338)		(338)		12,698				174	03/01/2018	
31371K-4T-5	FED NATL MTG ASSOC #254734		03/01/2012	SCHEDULED REDEMPTION		7,345	7,345	7,661	7,540		(195)		(195)		7,345				98	03/01/2018	
31371L-BB-4	FED NATL MTG ASSOC #254834		03/01/2012	SCHEDULED REDEMPTION		472	472	482	478		(6)		(6)		472				5	08/01/2018	
31371L-DH-9	FED NATL MTG ASSOC #254904		03/01/2012	SCHEDULED REDEMPTION		3,220	3,220	3,198	3,204		16		16		3,220				39	10/01/2033	
31371L-E2-1	FED NATL MTG ASSOC #254953		03/01/2012	SCHEDULED REDEMPTION		1,597	1,597	1,579	1,585		12		12		1,597				17	11/01/2018	
31371L-JS-9	FED NATL MTG ASSOC #255073		03/01/2012	SCHEDULED REDEMPTION		12,127	12,127	11,922	11,974		153		153		12,127				143	02/01/2034	
31371L-KW-8	FED NATL MTG ASSOC #255109		03/01/2012	SCHEDULED REDEMPTION		2,243	2,243	2,291	2,269		(27)		(27)		2,243				25	03/01/2019	
31371L-QZ-5	FED NATL MTG ASSOC #255272		03/01/2012	SCHEDULED REDEMPTION		3,349	3,349	3,238	3,293		55		55		3,349				29	06/01/2019	
31371L-SG-5	FED NATL MTG ASSOC #255319		03/01/2012	SCHEDULED REDEMPTION		935	935	946	943		(8)		(8)		935				10	08/01/2019	
31371L-TV-1	FED NATL MTG ASSOC #255364		03/01/2012	SCHEDULED REDEMPTION		5,653	5,653	5,711	5,797		(144)		(144)		5,653				72	09/01/2034	
31371L-4K-2	FED NATL MTG ASSOC #255626		03/01/2012	SCHEDULED REDEMPTION		4,387	4,387	4,456	4,430		(43)		(43)		4,387				49	03/01/2020	
31371M-DH-7	FED NATL MTG ASSOC #255804		03/01/2012	SCHEDULED REDEMPTION		539	539	524	528		12		12		539				5	07/01/2020	
31371M-PL-5	FED NATL MTG ASSOC #256127		03/01/2012	SCHEDULED REDEMPTION		79,393	79,393	77,954	78,537		855		855		79,393				1,017	01/01/2036	
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2012	SCHEDULED REDEMPTION		787	787	723	749		38		38		787				8	03/01/2036	
31371M-4C-8	FED NATL MTG ASSOC #256519		03/01/2012	SCHEDULED REDEMPTION		19,934	19,934	20,761	20,857		(922)		(922)		19,934				239	12/01/2021	
31371N-HW-8	FED NATL MTG ASSOC #256845		03/01/2012	SCHEDULED REDEMPTION		1,188	1,188	1,208	1,205		(18)		(18)		1,188				18	08/01/2037	
31371N-J8-9	FED NATL MTG ASSOC #256887		03/01/2012	SCHEDULED REDEMPTION		1,491	1,491	1,554	1,567		(76)		(76)		1,491				18	09/01/2022	
31371N-M2-8	FED NATL MTG ASSOC #256977		03/01/2012	SCHEDULED REDEMPTION		9,035	9,035	9,304	9,305		(270)		(270)		9,035				94	11/01/2022	
31371N-NZ-4	FED NATL MTG ASSOC #257008		03/01/2012	SCHEDULED REDEMPTION		15,054	15,054	15,678	15,822		(769)		(769)		15,054				187	12/01/2022	
31371N-SH-9	FED NATL MTG ASSOC #257120		03/01/2012	SCHEDULED REDEMPTION		43,893	43,893	45,010	45,072		(1,179)		(1,179)		43,893				462	02/01/2023	
31371N-U9-4	FED NATL MTG ASSOC #257208		03/01/2012	SCHEDULED REDEMPTION		47,496	47,496	48,704	48,716		(1,220)		(1,220)		47,496				469	05/01/2023	
31371N-VM-4	FED NATL MTG ASSOC #257220		03/01/2012	SCHEDULED REDEMPTION		1,129	1,129	1,168	1,169		(40)		(40)		1,129				12	05/01/2023	
31371N-V3-6	FED NATL MTG ASSOC #257234		03/01/2012	SCHEDULED REDEMPTION		2,872	2,872	2,973	2,982		(111)		(111)		2,872				32	06/01/2023	
31371N-Z2-4	FED NATL MTG ASSOC #257361		03/01/2012	SCHEDULED REDEMPTION		6,833	6,833	7,006	7,015		(182)		(182)		6,833				70	08/01/2023	
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2012	SCHEDULED REDEMPTION		45,941	45,941	47,584	47,840		(1,899)		(1,899)		45,941				418	10/01/2023	
31371P-BP-4	FED NATL MTG ASSOC #257546		03/01/2012	SCHEDULED REDEMPTION		43,000	43,000	44,093	43,939		(939)		(939)		43,000				477	11/01/2023	
31372Q-KV-8	FED NATL MTG ASSOC #279408		03/01/2012	SCHEDULED REDEMPTION		5,917	5,917	6,027	6,055		(137)		(137)		5,917				70	05/01/2024	
31372R-NB-7	FED NATL MTG ASSOC #280386		03/01/2012	SCHEDULED REDEMPTION		846	846	876	903		(57)		(57)		846				17	06/01/2024	
31372Y-E2-2	FED NATL MTG ASSOC #286453		03/01/2012	SCHEDULED REDEMPTION		43	43	44	45		(2)		(2)		43				1	06/01/2024	
31373C-Z7-5	FED NATL MTG ASSOC #289766		03/01/2012	SCHEDULED REDEMPTION		127	127	131	136		(10)		(10)		127				2	09/01/2024	
31373D-EG-6	FED NATL MTG ASSOC #290035		03/01/2012	SCHEDULED REDEMPTION		2,483	2,483	2,484	2,484		(1)		(1)		2,483				39	08/01/2024	
31373M-P5-8	FED NATL MTG ASSOC #297544		03/01/2012	SCHEDULED REDEMPTION		496	496	510	509		(13)		(13)		496				9	11/01/2024	
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2012	SCHEDULED REDEMPTION		925	925	973	963		(38)		(38)		925				19	10/01/2021	
31373Q-GN-0	FED NATL MTG ASSOC #300005		03/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2025	
31373T-AM-2	FED NATL MTG ASSOC #302512		03/01/2012	SCHEDULED REDEMPTION		138	138	142	141		(3)		(3)		138				2	11/01/2024	
31374F-JF-7	FED NATL MTG ASSOC #312662		03/01/2012	SCHEDULED REDEMPTION		145	145	150	157		(12)		(12)		145				3	06/01/2025	
31374J-RF-0	FED NATL MTG ASSOC #315586		03/01/2012	SCHEDULED REDEMPTION		91	91	93	93		(2)		(2)		91				2	06/01/2025	

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)
31374S-CE-9	FED NATL MTG ASSOC #322369		03/01/2012	SCHEDULED REDEMPTION		21	21	23	23		(1)		(1)		21					09/01/2025	
31374S-ZE-4	FED NATL MTG ASSOC #323041		03/01/2012	SCHEDULED REDEMPTION		1,949	1,949	1,988	1,952		(3)		(3)		1,949				30	01/01/2013	
31374T-CN-7	FED NATL MTG ASSOC #323277		03/01/2012	SCHEDULED REDEMPTION		411	411	432	444		(32)		(32)		411				6	07/01/2028	
31374T-DX-4	FED NATL MTG ASSOC #323318		03/01/2012	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	10/01/2028	
31374T-D6-3	FED NATL MTG ASSOC #323325		03/01/2012	SCHEDULED REDEMPTION		117	117	116	116		2		2		117				2	10/01/2028	
31374T-FV-6	FED NATL MTG ASSOC #323380		03/01/2012	SCHEDULED REDEMPTION		188	188	197	199		(12)		(12)		188				3	10/01/2028	
31374T-G7-8	FED NATL MTG ASSOC #323422		03/01/2012	SCHEDULED REDEMPTION		151	151	158	160		(9)		(9)		151				2	12/01/2028	
31374T-PE-3	FED NATL MTG ASSOC #323621		03/01/2012	SCHEDULED REDEMPTION		3,002	3,002	3,153	3,175		(172)		(172)		3,002				42	01/01/2029	
31374T-YZ-6	FED NATL MTG ASSOC #323928		03/01/2012	SCHEDULED REDEMPTION		148	148	145	147		1		1		148				2	09/01/2014	
31374V-TB-0	FED NATL MTG ASSOC #325546		03/01/2012	SCHEDULED REDEMPTION		1,509	1,509	1,469	1,463		45		45		1,509				23	10/01/2025	
31374W-2H-4	FED NATL MTG ASSOC #326676		03/01/2012	SCHEDULED REDEMPTION		19	19	19	19						19					11/01/2025	
31374X-EU-0	FED NATL MTG ASSOC #326947		03/01/2012	SCHEDULED REDEMPTION		102	102	105	104		(3)		(3)		102				2	10/01/2025	
31375A-RK-7	FED NATL MTG ASSOC #329090		03/01/2012	SCHEDULED REDEMPTION		155	155	147	147		8		8		155				2	02/01/2026	
31375B-FN-2	FED NATL MTG ASSOC #329673		03/01/2012	SCHEDULED REDEMPTION		204	204	193	194		10		10		204				3	01/01/2026	
31375C-W7-6	FED NATL MTG ASSOC #331070		03/01/2012	SCHEDULED REDEMPTION		14	14	15	15						14					12/01/2025	
31375H-HH-0	FED NATL MTG ASSOC #335132		03/01/2012	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					01/01/2026	
31375M-HG-1	FED NATL MTG ASSOC #338731		03/01/2012	SCHEDULED REDEMPTION		3	3	3	4		(1)		(1)		3					03/01/2026	
31375M-U9-2	FED NATL MTG ASSOC #339108		03/01/2012	SCHEDULED REDEMPTION		66	66	61	61		5		5		66				1	03/01/2026	
31375R-GA-4	FED NATL MTG ASSOC #342293		03/01/2012	SCHEDULED REDEMPTION		1,198	1,198	1,181	1,183		16		16		1,198				21	04/01/2026	
31375X-QE-2	FED NATL MTG ASSOC #347953		03/01/2012	SCHEDULED REDEMPTION		738	738	746	746		(9)		(9)		738				13	06/01/2026	
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2012	SCHEDULED REDEMPTION		112	112	116	117		(6)		(6)		112				2	06/01/2026	
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2012	SCHEDULED REDEMPTION		65	65	68	72		(6)		(6)		65				1	10/01/2026	
31376J-2J-7	FED NATL MTG ASSOC #357277		03/01/2012	SCHEDULED REDEMPTION		333	333	348	376		(43)		(43)		333				5	05/01/2032	
31376J-4K-2	FED NATL MTG ASSOC #357326		03/01/2012	SCHEDULED REDEMPTION		24	24	26	26		(1)		(1)		24					01/01/2033	
31376K-DR-4	FED NATL MTG ASSOC #357512		03/01/2012	SCHEDULED REDEMPTION		10,713	10,713	10,533	10,594		119		119		10,713				132	03/01/2034	
31376K-GQ-3	FED NATL MTG ASSOC #357607		03/01/2012	SCHEDULED REDEMPTION		667	667	675	673		(6)		(6)		667				7	08/01/2019	
31376K-SJ-6	FED NATL MTG ASSOC #357921		03/01/2012	SCHEDULED REDEMPTION		803	803	814	810		(7)		(7)		803				8	08/01/2020	
31377A-XU-6	FED NATL MTG ASSOC #371591		03/01/2012	SCHEDULED REDEMPTION		191	191	194	194		(3)		(3)		191				3	02/01/2027	
31377C-H9-7	FED NATL MTG ASSOC #372956		03/01/2012	SCHEDULED REDEMPTION		53	53	56	55		(2)		(2)		53				1	08/01/2027	
31377C-3D-3	FED NATL MTG ASSOC #373496		03/01/2012	SCHEDULED REDEMPTION		27	27	27	27						27					03/01/2027	
31378H-KV-2	FED NATL MTG ASSOC #399108		03/01/2012	SCHEDULED REDEMPTION		54	54	55	54						54				1	10/01/2012	
31378H-QU-8	FED NATL MTG ASSOC #399267		03/01/2012	SCHEDULED REDEMPTION		4,720	4,720	4,739	4,742		(22)		(22)		4,720				64	02/01/2026	
31378L-3K-6	FED NATL MTG ASSOC #402302		03/01/2012	SCHEDULED REDEMPTION		2,173	2,173	2,156	2,169		4		4		2,173				29	04/01/2013	
31378U-B5-0	FED NATL MTG ASSOC #408760		03/01/2012	SCHEDULED REDEMPTION		2,076	2,076	2,106	2,080		(4)		(4)		2,076				30	12/01/2012	
31378U-D6-6	FED NATL MTG ASSOC #408825		03/01/2012	SCHEDULED REDEMPTION		2,311	2,311	2,427	2,440		(129)		(129)		2,311				37	02/01/2028	
31378U-KX-9	FED NATL MTG ASSOC #409010		03/01/2012	SCHEDULED REDEMPTION		1,052	1,052	1,025	1,048		4		4		1,052				16	12/01/2012	
31379C-X7-1	FED NATL MTG ASSOC #415702		03/01/2012	SCHEDULED REDEMPTION		6,275	6,275	6,363	6,289		(14)		(14)		6,275				91	03/01/2013	
31379D-LU-1	FED NATL MTG ASSOC #416239		03/01/2012	SCHEDULED REDEMPTION		2,379	2,379	2,313	2,369		9		9		2,379				35	02/01/2013	
31379E-BL-0	FED NATL MTG ASSOC #416843		03/01/2012	SCHEDULED REDEMPTION		1,392	1,392	1,372	1,390		2		2		1,392				18	04/01/2013	
31379F-QS-6	FED NATL MTG ASSOC #418165		03/01/2012	SCHEDULED REDEMPTION		958	958	971	960		(2)		(2)		958				14	03/01/2013	
31379F-5Q-3	FED NATL MTG ASSOC #418555		03/01/2012	SCHEDULED REDEMPTION		162	162	164	162						162				2	09/01/2013	
31379H-D3-1	FED NATL MTG ASSOC #419622		03/01/2012	SCHEDULED REDEMPTION		980	980	983	980						980				13	04/01/2013	
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2012	SCHEDULED REDEMPTION		525	525	544	542		(17)		(17)		525				9	05/01/2026	
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2012	SCHEDULED REDEMPTION		222	222	228	226		(4)		(4)		222				4	12/01/2027	
31379L-UL-3	FED NATL MTG ASSOC #422787		03/01/2012	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				1	04/01/2028	
31379Q-WV-8	FED NATL MTG ASSOC #426460		03/01/2012	SCHEDULED REDEMPTION		22,927	22,927	21,304	22,538		389		389		22,927				281	12/01/2013	
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2012	SCHEDULED REDEMPTION		23,122	23,122	23,838	23,891		(768)		(768)		23,122				345	01/01/2023	
31379R-WX-2	FED NATL MTG ASSOC #427362		03/01/2012	SCHEDULED REDEMPTION		4,505	4,505	4,531	4,510		(5)		(5)		4,505				69	06/01/2013	
31379S-KX-3	FED NATL MTG ASSOC #427910		03/01/2012	SCHEDULED REDEMPTION		32	32	32	32						32					05/01/2013	
31379T-E2-6	FED NATL MTG ASSOC #428653		03/01/2012	SCHEDULED REDEMPTION		558	558	573	572		(14)		(14)		558				10	07/01/2026	
31379T-2S-2	FED NATL MTG ASSOC #429285		03/01/2012	SCHEDULED REDEMPTION		1,080	1,080	1,086	1,081		(1)		(1)		1,080				15	06/01/2013	
31379T-3A-0	FED NATL MTG ASSOC #429293		03/01/2012	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				1	06/01/2028	
31379U-GV-7	FED NATL MTG ASSOC #429612		03/01/2012	SCHEDULED REDEMPTION		274	274	275	274						274				4	06/01/2013	
31379U-S5-1	FED NATL MTG ASSOC #429940		03/01/2012	SCHEDULED REDEMPTION		530	530	532	530						530				7	08/01/2013	
31379U-4Q-1	FED NATL MTG ASSOC #430231		03/01/2012	SCHEDULED REDEMPTION		547	547	539	541		6		6		547				9	08/01/2028	
31379V-XL-8	FED NATL MTG ASSOC #430983		03/01/2012	SCHEDULED REDEMPTION		78	78	77	78						78				1	04/01/2013	
31379Y-EA-7	FED NATL MTG ASSOC #433129		03/01/2012	SCHEDULED REDEMPTION		1,260	1,260	1,251	1,258		2		2		1,260				17	08/01/2013	
31379Y-M9-1	FED NATL MTG ASSOC #433384		03/01/2012	SCHEDULED REDEMPTION		676	676	670	674		1		1		676				9	07/01/2013	
31379Y-6V-0	FED NATL MTG ASSOC #433884		03/01/2012	SCHEDULED REDEMPTION		74	74	73	74						74				1	07/01/2013	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31380E-BZ-6	FED NATL MTG ASSOC #437556		03/01/2012	SCHEDULED REDEMPTION		164	164	169	168		(4)		(4)		164				2	08/01/2028	
31380H-M4-6	FED NATL MTG ASSOC #440579		03/01/2012	SCHEDULED REDEMPTION		106	106	105	105		1		1		106				2	08/01/2028	
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2012	SCHEDULED REDEMPTION		642	642	658	654		(12)		(12)		642				11	07/01/2027	
31380M-DF-0	FED NATL MTG ASSOC #443902		03/01/2012	SCHEDULED REDEMPTION		67	67	66	66		1		1		67				1	09/01/2028	
31380M-MC-7	FED NATL MTG ASSOC #444155		03/01/2012	SCHEDULED REDEMPTION		1,316	1,316	1,266	1,291		26		26		1,316				16	01/01/2029	
31380M-QB-5	FED NATL MTG ASSOC #444250		03/01/2012	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				1	09/01/2028	
31380P-Q7-7	FED NATL MTG ASSOC #446078		03/01/2012	SCHEDULED REDEMPTION		452	452	453	452		(1)		(1)		452				7	08/01/2029	
31380Q-WF-0	FED NATL MTG ASSOC #447146		03/01/2012	SCHEDULED REDEMPTION		10	10	9	9						10					11/01/2029	
31380S-CR-2	FED NATL MTG ASSOC #448380		03/01/2012	SCHEDULED REDEMPTION		3,384	3,384	3,421	3,392		(8)		(8)		3,384				49	01/01/2014	
31380T-BP-5	FED NATL MTG ASSOC #449246		03/01/2012	SCHEDULED REDEMPTION		254	254	254	255		(1)		(1)		254				4	01/01/2029	
31380U-PD-4	FED NATL MTG ASSOC #450520		03/01/2012	SCHEDULED REDEMPTION		289	289	278	281		9		9		289				4	11/01/2028	
31380W-V6-8	FED NATL MTG ASSOC #452537		03/01/2012	SCHEDULED REDEMPTION		2,552	2,552	2,455	2,506		46		46		2,552				31	12/01/2028	
31380X-KS-0	FED NATL MTG ASSOC #453105		03/01/2012	SCHEDULED REDEMPTION		13,075	13,075	13,117	13,106		(31)		(31)		13,075				183	01/01/2029	
31381A-AG-6	FED NATL MTG ASSOC #454607		03/01/2012	SCHEDULED REDEMPTION		2,559	2,559	2,630	2,586		(27)		(27)		2,559				34	03/01/2014	
31381A-E5-6	FED NATL MTG ASSOC #454756		03/01/2012	SCHEDULED REDEMPTION		766	766	728	743		23		23		766				9	12/01/2028	
31381A-ME-8	FED NATL MTG ASSOC #454957		03/01/2012	SCHEDULED REDEMPTION		19	19	20	20						19					12/01/2028	
31381C-BN-6	FED NATL MTG ASSOC #456445		03/01/2012	SCHEDULED REDEMPTION		643	643	650	644		(2)		(2)		643				9	01/01/2014	
31381C-P5-0	FED NATL MTG ASSOC #456844		03/01/2012	SCHEDULED REDEMPTION		494	494	475	485		8		8		494				6	02/01/2029	
31381C-YX-9	FED NATL MTG ASSOC #457126		03/01/2012	SCHEDULED REDEMPTION		78	78	80	80		(2)		(2)		78				1	01/01/2029	
31381E-4X-8	FED NATL MTG ASSOC #459038		03/01/2012	SCHEDULED REDEMPTION		762	762	763	765		(3)		(3)		762				11	01/01/2029	
31381F-MN-7	FED NATL MTG ASSOC #459465		03/01/2012	SCHEDULED REDEMPTION		2,147	2,147	2,212	2,206		(59)		(59)		2,147				31	02/01/2029	
31381F-WZ-9	FED NATL MTG ASSOC #459764		03/01/2012	SCHEDULED REDEMPTION		202	202	195	195		6		6		202				3	04/01/2029	
31382D-GZ-1	FED NATL MTG ASSOC #479116		03/01/2012	SCHEDULED REDEMPTION		304	304	293	299		5		5		304				4	01/01/2029	
31382E-RM-6	FED NATL MTG ASSOC #480292		03/01/2012	SCHEDULED REDEMPTION		112	112	111	111		1		1		112				2	06/01/2029	
31382F-JT-7	FED NATL MTG ASSOC #480974		03/01/2012	SCHEDULED REDEMPTION		60	60	63	63		(3)		(3)		60				1	01/01/2029	
31382F-4A-4	FED NATL MTG ASSOC #481517		03/01/2012	SCHEDULED REDEMPTION		50,401	50,401	48,472	49,556		845		845		50,401				466	01/01/2029	
31382G-Z6-7	FED NATL MTG ASSOC #482365		03/01/2012	SCHEDULED REDEMPTION		55	55	54	54		1		1		55				1	02/01/2029	
31382L-RN-8	FED NATL MTG ASSOC #485693		03/01/2012	SCHEDULED REDEMPTION		1,322	1,322	1,362	1,359		(37)		(37)		1,322				21	04/01/2029	
31382L-X4-3	FED NATL MTG ASSOC #485899		03/01/2012	SCHEDULED REDEMPTION		44	44	43	43		2		2		44				1	04/01/2029	
31382M-JY-1	FED NATL MTG ASSOC #486379		03/01/2012	SCHEDULED REDEMPTION		104	104	100	99		5		5		104				2	04/01/2029	
31382N-LN-0	FED NATL MTG ASSOC #487333		03/01/2012	SCHEDULED REDEMPTION		1,458	1,458	1,407	1,392		65		65		1,458				24	04/01/2029	
31382Q-KY-0	FED NATL MTG ASSOC #489111		03/01/2012	SCHEDULED REDEMPTION		216	216	206	214		3		3		216				3	06/01/2014	
31382R-EU-3	FED NATL MTG ASSOC #489847		03/01/2012	SCHEDULED REDEMPTION		1,632	1,632	1,713	1,744		(113)		(113)		1,632				25	07/01/2029	
31382R-Z7-1	FED NATL MTG ASSOC #490466		03/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					03/01/2029	
31382R-3Y-7	FED NATL MTG ASSOC #490515		03/01/2012	SCHEDULED REDEMPTION		2,068	2,068	1,977	1,982		86		86		2,068				31	03/01/2029	
31382S-AM-3	FED NATL MTG ASSOC #490612		03/01/2012	SCHEDULED REDEMPTION		1,952	1,952	1,883	1,868		84		84		1,952				31	04/01/2029	
31382S-BQ-3	FED NATL MTG ASSOC #490647		03/01/2012	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					12/01/2015	
31382U-LP-9	FED NATL MTG ASSOC #492734		03/01/2012	SCHEDULED REDEMPTION		27	27	26	25		2		2		27					04/01/2029	
31382U-QY-5	FED NATL MTG ASSOC #492871		03/01/2012	SCHEDULED REDEMPTION		9,627	9,627	9,594	9,627						9,627				132	02/01/2014	
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2012	SCHEDULED REDEMPTION		45	45	44	44		1		1		45				1	04/01/2029	
31382W-FM-9	FED NATL MTG ASSOC #494372		03/01/2012	SCHEDULED REDEMPTION		8	8	8	7		1		1		8					04/01/2029	
31382W-SR-4	FED NATL MTG ASSOC #494728		03/01/2012	SCHEDULED REDEMPTION		349	349	333	336		13		13		349				5	05/01/2029	
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2012	SCHEDULED REDEMPTION		171	171	178	182		(11)		(11)		171				3	05/01/2029	
31383A-XF-1	FED NATL MTG ASSOC #497578		03/01/2012	SCHEDULED REDEMPTION		100	100	103	104		(5)		(5)		100				2	02/01/2016	
31383C-AK-1	FED NATL MTG ASSOC #498710		03/01/2012	SCHEDULED REDEMPTION		14	14	15	16		(1)		(1)		14					09/01/2029	
31383C-T8-8	FED NATL MTG ASSOC #499275		03/01/2012	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				1	08/01/2029	
31383D-3C-5	FED NATL MTG ASSOC #500395		03/01/2012	SCHEDULED REDEMPTION		1,565	1,565	1,625	1,655		(91)		(91)		1,565				31	06/01/2029	
31383E-CU-3	FED NATL MTG ASSOC #500583		03/01/2012	SCHEDULED REDEMPTION		76	76	72	72		4		4		76				1	06/01/2029	
31383E-HX-2	FED NATL MTG ASSOC #500746		03/01/2012	SCHEDULED REDEMPTION		106	106	103	101		5		5		106				2	06/01/2029	
31383E-XH-9	FED NATL MTG ASSOC #501180		03/01/2012	SCHEDULED REDEMPTION		596	596	597	598		(3)		(3)		596				9	06/01/2029	
31383E-XP-1	FED NATL MTG ASSOC #501186		03/01/2012	SCHEDULED REDEMPTION		66	66	63	63		3		3		66				1	06/01/2029	
31383E-2T-7	FED NATL MTG ASSOC #501286		03/01/2012	SCHEDULED REDEMPTION		392	392	366	370		22		22		392				5	06/01/2029	
31383F-QJ-0	FED NATL MTG ASSOC #501857		03/01/2012	SCHEDULED REDEMPTION		334	334	344	339		(5)		(5)		334				5	09/01/2029	
31383H-6N-9	FED NATL MTG ASSOC #504077		03/01/2012	SCHEDULED REDEMPTION		128	128	124	123		5		5		128				2	06/01/2029	
31383K-CE-5	FED NATL MTG ASSOC #505069		03/01/2012	SCHEDULED REDEMPTION		2,122	2,122	2,067	2,105		17		17		2,122				35	06/01/2014	
31383K-EP-8	FED NATL MTG ASSOC #505142		03/01/2012	SCHEDULED REDEMPTION		404	404	398	399		5		5		404				6	07/01/2029	
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2012	SCHEDULED REDEMPTION		39	39	39	39						39				1	07/01/2029	
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2012	SCHEDULED REDEMPTION		429	429	445	450		(21)		(21)		429				8	08/01/2029	
31383P-7K-6	FED NATL MTG ASSOC #509498		03/01/2012	SCHEDULED REDEMPTION		4,495	4,495	4,341	4,388		107		107		4,495				79	11/01/2029	

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)
31383R-CA-8	FED NATL MTG ASSOC #510465		03/01/2012	SCHEDULED REDEMPTION		432	432	418	420		12		12		432				7	11/01/2029	
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2012	SCHEDULED REDEMPTION		70	70	73	75		(5)		(5)		70				1	09/01/2029	
31383S-SB-7	FED NATL MTG ASSOC #511814		03/01/2012	SCHEDULED REDEMPTION		479	479	497	496		(18)		(18)		479				7	10/01/2015	
31383S-2Z-2	FED NATL MTG ASSOC #512092		03/01/2012	SCHEDULED REDEMPTION		44	44	44	44						44				1	12/01/2029	
31383S-3D-0	FED NATL MTG ASSOC #512096		03/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	
31383T-D9-6	FED NATL MTG ASSOC #512328		03/01/2012	SCHEDULED REDEMPTION		172	172	166	167		6		6		172				3	12/01/2029	
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2012	SCHEDULED REDEMPTION		159	159	165	170		(11)		(11)		159				3	10/01/2029	
31383U-H5-7	FED NATL MTG ASSOC #513352		03/01/2012	SCHEDULED REDEMPTION		480	480	494	490		(11)		(11)		480				7	09/01/2029	
31383U-JP-1	FED NATL MTG ASSOC #513370		03/01/2012	SCHEDULED REDEMPTION		812	812	853	857		(44)		(44)		812				12	08/01/2029	
31383U-MV-4	FED NATL MTG ASSOC #513472		03/01/2012	SCHEDULED REDEMPTION		2,806	2,806	2,834	2,819		(13)		(13)		2,806				50	09/01/2014	
31383U-W4-3	FED NATL MTG ASSOC #513767		03/01/2012	SCHEDULED REDEMPTION		4,703	4,703	4,750	4,721		(18)		(18)		4,703				84	09/01/2014	
31383V-B8-5	FED NATL MTG ASSOC #514063		03/01/2012	SCHEDULED REDEMPTION		415	415	401	399		16		16		415				7	10/01/2029	
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2012	SCHEDULED REDEMPTION		19	19	19	19						19					09/01/2029	
31383W-3X-7	FED NATL MTG ASSOC #515714		01/01/2012	SCHEDULED REDEMPTION		6,135	6,135	5,924	5,911		224		224		6,135				36	12/01/2029	
31383Y-QW-0	FED NATL MTG ASSOC #517169		03/01/2012	SCHEDULED REDEMPTION		947	947	956	950		(3)		(3)		947				17	02/01/2015	
31383Y-QX-8	FED NATL MTG ASSOC #517170		03/01/2012	SCHEDULED REDEMPTION		1,278	1,278	1,290	1,285		(7)		(7)		1,278				23	03/01/2015	
31384A-CL-0	FED NATL MTG ASSOC #517675		03/01/2012	SCHEDULED REDEMPTION		6,746	6,746	7,084	7,080		(335)		(335)		6,746				108	07/01/2029	
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2012	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					02/01/2030	
31384A-X7-8	FED NATL MTG ASSOC #518302		03/01/2012	SCHEDULED REDEMPTION		85	85	88	88		(2)		(2)		85				1	10/01/2029	
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2012	SCHEDULED REDEMPTION		40	40	41	43		(3)		(3)		40				1	11/01/2029	
31384E-AE-0	FED NATL MTG ASSOC #521205		03/01/2012	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					12/01/2029	
31384E-AV-2	FED NATL MTG ASSOC #521220		03/01/2012	SCHEDULED REDEMPTION		453	453	473	497		(44)		(44)		453				8	12/01/2029	
31384E-GJ-3	FED NATL MTG ASSOC #521401		03/01/2012	SCHEDULED REDEMPTION		5	5	5	6						5					01/01/2030	
31384F-C6-2	FED NATL MTG ASSOC #522193		03/01/2012	SCHEDULED REDEMPTION		393	393	380	383		11		11		393				6	02/01/2030	
31384F-TT-4	FED NATL MTG ASSOC #522662		02/01/2012	SCHEDULED REDEMPTION		2,065	2,065	2,065	2,065		1		1		2,065				28	06/01/2029	
31384F-XR-3	FED NATL MTG ASSOC #522788		03/01/2012	SCHEDULED REDEMPTION		24	24	24	25		(1)		(1)		24					12/01/2029	
31384F-YY-7	FED NATL MTG ASSOC #522827		03/01/2012	SCHEDULED REDEMPTION		1,231	1,231	1,257	1,247		(16)		(16)		1,231				18	01/01/2015	
31384F-YZ-4	FED NATL MTG ASSOC #522828		03/01/2012	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	01/01/2015	
31384G-FB-6	FED NATL MTG ASSOC #523162		03/01/2012	SCHEDULED REDEMPTION		153	153	160	171		(18)		(18)		153				2	11/01/2029	
31384G-NG-6	FED NATL MTG ASSOC #523391		03/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					11/01/2029	
31384H-5D-1	FED NATL MTG ASSOC #524744		03/01/2012	SCHEDULED REDEMPTION		630	630	636	634		(3)		(3)		630				11	07/01/2015	
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	
31384J-CW-7	FED NATL MTG ASSOC #524885		03/01/2012	SCHEDULED REDEMPTION		551	551	556	553		(2)		(2)		551				10	02/01/2015	
31384J-XQ-7	FED NATL MTG ASSOC #525487		03/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	
31384J-7M-5	FED NATL MTG ASSOC #525700		03/01/2012	SCHEDULED REDEMPTION		731	731	759	795		(64)		(64)		731				15	01/01/2030	
31384K-FD-3	FED NATL MTG ASSOC #525864		03/01/2012	SCHEDULED REDEMPTION		335	335	345	359		(24)		(24)		335				5	09/01/2029	
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2012	SCHEDULED REDEMPTION		72	72	75	77		(5)		(5)		72				1	03/01/2030	
31384L-MX-9	FED NATL MTG ASSOC #526974		03/01/2012	SCHEDULED REDEMPTION		261	261	271	270		(9)		(9)		261				4	02/01/2015	
31384L-PD-0	FED NATL MTG ASSOC #527020		03/01/2012	SCHEDULED REDEMPTION		64	64	67	69		(5)		(5)		64				1	01/01/2030	
31384L-QH-0	FED NATL MTG ASSOC #527056		03/01/2012	SCHEDULED REDEMPTION		296	296	308	304		(7)		(7)		296				5	04/01/2015	
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2012	SCHEDULED REDEMPTION		45	45	47	49		(4)		(4)		45				1	01/01/2030	
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2012	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					01/01/2030	
31384P-JB-2	FED NATL MTG ASSOC #529558		03/01/2012	SCHEDULED REDEMPTION		69	69	71	71		(2)		(2)		69				1	05/01/2015	
31384P-NF-8	FED NATL MTG ASSOC #529690		03/01/2012	SCHEDULED REDEMPTION		73	73	76	79		(6)		(6)		73				1	02/01/2030	
31384P-QF-5	FED NATL MTG ASSOC #529754		03/01/2012	SCHEDULED REDEMPTION		103	103	107	110		(6)		(6)		103				2	02/01/2030	
31384P-YT-6	FED NATL MTG ASSOC #530022		03/01/2012	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					03/01/2030	
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2012	SCHEDULED REDEMPTION		132	132	136	142		(10)		(10)		132				2	03/01/2030	
31384P-4A-0	FED NATL MTG ASSOC #530117		03/01/2012	SCHEDULED REDEMPTION		191	191	192	192		(1)		(1)		191				3	02/01/2015	
31384Q-RG-0	FED NATL MTG ASSOC #530687		03/01/2012	SCHEDULED REDEMPTION		1,175	1,175	1,186	1,183		(7)		(7)		1,175				21	04/01/2015	
31384Q-YY-3	FED NATL MTG ASSOC #530927		03/01/2012	SCHEDULED REDEMPTION		270	270	272	271		(2)		(2)		270				5	04/01/2015	
31384R-P4-7	FED NATL MTG ASSOC #531543		03/01/2012	SCHEDULED REDEMPTION		8,230	8,230	8,602	8,927		(696)		(696)		8,230				97	03/01/2030	
31384R-TG-6	FED NATL MTG ASSOC #531651		03/01/2012	SCHEDULED REDEMPTION		126	126	127	126						126				2	03/01/2015	
31384R-ZP-9	FED NATL MTG ASSOC #531850		03/01/2012	SCHEDULED REDEMPTION		152	152	156	156		(4)		(4)		152				3	04/01/2015	
31384S-AF-6	FED NATL MTG ASSOC #532006		03/01/2012	SCHEDULED REDEMPTION		17	17	17	17						17					02/01/2030	
31384S-V2-2	FED NATL MTG ASSOC #532633		03/01/2012	SCHEDULED REDEMPTION		670	670	677	672		(2)		(2)		670				12	04/01/2015	
31384S-WR-6	FED NATL MTG ASSOC #532656		03/01/2012	SCHEDULED REDEMPTION		345	345	359	355		(10)		(10)		345				5	07/01/2015	
31384T-DU-8	FED NATL MTG ASSOC #533015		03/01/2012	SCHEDULED REDEMPTION		13	13	14	15		(1)		(1)		13					03/01/2030	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2012	SCHEDULED REDEMPTION		191	191	199	204		(12)		(12)		191				3	03/01/2030	
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2012	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					03/01/2030	
31384U-EA-8	FED NATL MTG ASSOC #533929		03/01/2012	SCHEDULED REDEMPTION		413	413	417	414		(2)		(2)		413				8	04/01/2015	
31384U-EQ-3	FED NATL MTG ASSOC #533943		03/01/2012	SCHEDULED REDEMPTION		325	325	334	334		(9)		(9)		325				5	05/01/2015	
31384U-ET-7	FED NATL MTG ASSOC #533946		03/01/2012	SCHEDULED REDEMPTION		37	37	38	38						37				1	06/01/2015	
31384U-EY-6	FED NATL MTG ASSOC #533951		03/01/2012	SCHEDULED REDEMPTION		74	74	74	74						74				1	07/01/2015	
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2012	SCHEDULED REDEMPTION		579	579	585	583		(4)		(4)		579				10	07/01/2015	
31384U-KN-3	FED NATL MTG ASSOC #534101		03/01/2012	SCHEDULED REDEMPTION		25	25	26	28		(3)		(3)		25					03/01/2030	
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2012	SCHEDULED REDEMPTION		44	44	46	47		(3)		(3)		44				1	04/01/2030	
31384U-WC-4	FED NATL MTG ASSOC #534443		03/01/2012	SCHEDULED REDEMPTION		85	85	84	84						85				1	03/01/2015	
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2012	SCHEDULED REDEMPTION		50	50	52	55		(5)		(5)		50				1	03/01/2030	
31384V-KQ-4	FED NATL MTG ASSOC #535003		03/01/2012	SCHEDULED REDEMPTION		323	323	314	320		3		3		323				5	11/01/2014	
31384V-NT-5	FED NATL MTG ASSOC #535102		03/01/2012	SCHEDULED REDEMPTION		187	187	194	192		(5)		(5)		187				3	01/01/2015	
31384V-NU-2	FED NATL MTG ASSOC #535103		03/01/2012	SCHEDULED REDEMPTION		2,972	2,972	3,049	3,022		(51)		(51)		2,972				45	01/01/2015	
31384V-NV-0	FED NATL MTG ASSOC #535104		03/01/2012	SCHEDULED REDEMPTION		295	295	307	303		(8)		(8)		295				5	12/01/2014	
31384V-QA-3	FED NATL MTG ASSOC #535149		03/01/2012	SCHEDULED REDEMPTION		378	378	395	414		(37)		(37)		378				6	02/01/2030	
31384V-QF-2	FED NATL MTG ASSOC #535154		03/01/2012	SCHEDULED REDEMPTION		58	58	61	64		(6)		(6)		58				1	01/01/2030	
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2012	SCHEDULED REDEMPTION		319	319	330	343		(24)		(24)		319				6	02/01/2030	
31384V-QJ-4	FED NATL MTG ASSOC #535157		03/01/2012	SCHEDULED REDEMPTION		3,761	3,761	3,772	3,788		(27)		(27)		3,761				54	02/01/2030	
31384V-QL-9	FED NATL MTG ASSOC #535159		03/01/2012	SCHEDULED REDEMPTION		68	68	71	75		(7)		(7)		68				1	02/01/2030	
31384V-QR-6	FED NATL MTG ASSOC #535164		03/01/2012	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18					02/01/2030	
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2012	SCHEDULED REDEMPTION		296	296	308	323		(27)		(27)		296				5	05/01/2030	
31384V-UZ-3	FED NATL MTG ASSOC #535300		03/01/2012	SCHEDULED REDEMPTION		2,974	2,974	3,123	3,148		(174)		(174)		2,974				43	05/01/2030	
31384V-VG-4	FED NATL MTG ASSOC #535315		03/01/2012	SCHEDULED REDEMPTION		3,430	3,430	3,562	3,524		(93)		(93)		3,430				52	05/01/2015	
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2012	SCHEDULED REDEMPTION		1,070	1,070	1,112	1,175		(105)		(105)		1,070				16	08/01/2030	
31384V-2H-4	FED NATL MTG ASSOC #535476		03/01/2012	SCHEDULED REDEMPTION		549	549	566	573		(24)		(24)		549				7	07/01/2029	
31384V-4U-3	FED NATL MTG ASSOC #535535		03/01/2012	SCHEDULED REDEMPTION		3,994	3,994	4,003	4,013		(19)		(19)		3,994				55	10/01/2030	
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2012	SCHEDULED REDEMPTION		517	517	529	527		(10)		(10)		517				8	10/01/2015	
31384V-6X-5	FED NATL MTG ASSOC #535586		03/01/2012	SCHEDULED REDEMPTION		623	623	647	645		(22)		(22)		623				10	11/01/2015	
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2012	SCHEDULED REDEMPTION		2,648	2,648	2,750	2,743		(95)		(95)		2,648				41	12/01/2015	
31384W-CL-2	FED NATL MTG ASSOC #535675		03/01/2012	SCHEDULED REDEMPTION		1,940	1,940	2,015	2,002		(62)		(62)		1,940				30	01/01/2016	
31384W-DM-9	FED NATL MTG ASSOC #535708		03/01/2012	SCHEDULED REDEMPTION		2,151	2,151	2,155	2,163		(12)		(12)		2,151				31	02/01/2031	
31384W-EA-4	FED NATL MTG ASSOC #535729		03/01/2012	SCHEDULED REDEMPTION		476	476	486	485		(8)		(8)		476				7	02/01/2016	
31384W-EG-1	FED NATL MTG ASSOC #535735		03/01/2012	SCHEDULED REDEMPTION		12,988	12,988	13,437	13,133		(144)		(144)		12,988				169	01/01/2016	
31384W-EM-8	FED NATL MTG ASSOC #535740		03/01/2012	SCHEDULED REDEMPTION		3,915	3,915	4,065	4,059		(144)		(144)		3,915				61	12/01/2015	
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2012	SCHEDULED REDEMPTION		825	825	857	894		(68)		(68)		825				11	01/01/2031	
31384W-GJ-3	FED NATL MTG ASSOC #535801		03/01/2012	SCHEDULED REDEMPTION		1,110	1,110	1,153	1,157		(47)		(47)		1,110				17	03/01/2016	
31384W-HG-8	FED NATL MTG ASSOC #535831		03/01/2012	SCHEDULED REDEMPTION		138	138	145	147		(9)		(9)		138				2	04/01/2031	
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2012	SCHEDULED REDEMPTION		1,187	1,187	1,212	1,209		(22)		(22)		1,187				17	04/01/2016	
31384W-JP-6	FED NATL MTG ASSOC #535870		03/01/2012	SCHEDULED REDEMPTION		1,129	1,129	1,152	1,151		(22)		(22)		1,129				17	04/01/2016	
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17					03/01/2031	
31384W-K2-5	FED NATL MTG ASSOC #535913		03/01/2012	SCHEDULED REDEMPTION		255	255	268	273		(18)		(18)		255				3	05/01/2031	
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2012	SCHEDULED REDEMPTION		255	255	265	276		(21)		(21)		255				5	03/01/2031	
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2012	SCHEDULED REDEMPTION		72	72	74	78		(6)		(6)		72				1	04/01/2031	
31384W-MK-3	FED NATL MTG ASSOC #535962		03/01/2012	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				1	05/01/2016	
31384W-NW-6	FED NATL MTG ASSOC #536005		03/01/2012	SCHEDULED REDEMPTION		790	790	820	809		(19)		(19)		790				12	12/01/2014	
31384W-QM-5	FED NATL MTG ASSOC #536060		03/01/2012	SCHEDULED REDEMPTION		415	415	424	419		(5)		(5)		415				6	02/01/2016	
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2012	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19					04/01/2030	
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2012	SCHEDULED REDEMPTION		50	50	53	55		(5)		(5)		50				1	08/01/2030	
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2012	SCHEDULED REDEMPTION		1,004	1,004	1,043	1,118		(113)		(113)		1,004				20	04/01/2030	
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2012	SCHEDULED REDEMPTION		428	428	432	430		(2)		(2)		428				8	04/01/2015	
31384W-4F-4	FED NATL MTG ASSOC #536422		03/01/2012	SCHEDULED REDEMPTION		748	748	755	751		(3)		(3)		748				13	04/01/2015	
31384X-KF-4	FED NATL MTG ASSOC #536794		03/01/2012	SCHEDULED REDEMPTION		784	784	814	817		(33)		(33)		784				12	05/01/2015	
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2012	SCHEDULED REDEMPTION		64	64	66	69		(5)		(5)		64				1	05/01/2030	
31384X-4E-5	FED NATL MTG ASSOC #537321		03/01/2012	SCHEDULED REDEMPTION		137	137	138	138		(1)		(1)		137				2	06/01/2015	
31384X-4H-8	FED NATL MTG ASSOC #537324		03/01/2012	SCHEDULED REDEMPTION		37	37	39	41		(4)		(4)		37				1	06/01/2030	
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2012	SCHEDULED REDEMPTION		36	36	37	40		(5)		(5)		36				1	04/01/2030	
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2012	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					04/01/2030	
31384Y-Q4-1	FED NATL MTG ASSOC #537875		03/01/2012	SCHEDULED REDEMPTION		421	421	425	423		(3)		(3)		421				7	06/01/2015	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31384Y-TY-2	FED NATL MTG ASSOC #537967		03/01/2012	SCHEDULED REDEMPTION		641	641	666	659		(18)		(18)		641				10	05/01/2015	
31384Y-2H-8	FED NATL MTG ASSOC #538176		03/01/2012	SCHEDULED REDEMPTION		672	672	678	675		(3)		(3)		672				11	05/01/2015	
31384Y-6R-2	FED NATL MTG ASSOC #538280		03/01/2012	SCHEDULED REDEMPTION		136	136	137	137		(1)		(1)		136				2	05/01/2015	
31385A-K9-7	FED NATL MTG ASSOC #538620		03/01/2012	SCHEDULED REDEMPTION		1,596	1,596	1,611	1,602		(7)		(7)		1,596				25	06/01/2015	
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2012	SCHEDULED REDEMPTION		56	56	58	63		(6)		(6)		56				1	06/01/2030	
31385A-UD-7	FED NATL MTG ASSOC #538880		03/01/2012	SCHEDULED REDEMPTION		528	528	533	530		(2)		(2)		528				9	06/01/2015	
31385A-VU-8	FED NATL MTG ASSOC #538927		03/01/2012	SCHEDULED REDEMPTION		30	30	30	30						30				1	06/01/2015	
31385A-7K-7	FED NATL MTG ASSOC #539198		03/01/2012	SCHEDULED REDEMPTION		260	260	263	262		(1)		(1)		260				5	05/01/2015	
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2012	SCHEDULED REDEMPTION		24	24	24	25		(2)		(2)		24					05/01/2030	
31385C-DZ-3	FED NATL MTG ASSOC #540220		03/01/2012	SCHEDULED REDEMPTION		24	24	25	27		(2)		(2)		24					06/01/2030	
31385C-GN-7	FED NATL MTG ASSOC #540305		03/01/2012	SCHEDULED REDEMPTION		263	263	270	268		(4)		(4)		263				4	06/01/2015	
31385C-HC-0	FED NATL MTG ASSOC #540327		03/01/2012	SCHEDULED REDEMPTION		184	184	186	185		(1)		(1)		184				3	06/01/2015	
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2012	SCHEDULED REDEMPTION		30	30	31	34		(4)		(4)		30				1	05/01/2030	
31385C-YV-9	FED NATL MTG ASSOC #540824		03/01/2012	SCHEDULED REDEMPTION		261	261	267	265		(5)		(5)		261				4	09/01/2015	
31385D-EA-5	FED NATL MTG ASSOC #541129		03/01/2012	SCHEDULED REDEMPTION		4	4	5	5						4					05/01/2030	
31385D-GU-9	FED NATL MTG ASSOC #541211		03/01/2012	SCHEDULED REDEMPTION		2	2	2	3						2					06/01/2030	
31385D-M4-0	FED NATL MTG ASSOC #541379		03/01/2012	SCHEDULED REDEMPTION		1,421	1,421	1,434	1,430		(9)		(9)		1,421				27	05/01/2015	
31385E-AP-4	FED NATL MTG ASSOC #541914		03/01/2012	SCHEDULED REDEMPTION		335	335	338	337		(2)		(2)		335				6	06/01/2015	
31385E-BS-7	FED NATL MTG ASSOC #541949		03/01/2012	SCHEDULED REDEMPTION		111	111	115	120		(9)		(9)		111				2	07/01/2030	
31385E-FS-3	FED NATL MTG ASSOC #542077		03/01/2012	SCHEDULED REDEMPTION		98	98	101	107		(9)		(9)		98				2	07/01/2030	
31385E-UK-3	FED NATL MTG ASSOC #542486		03/01/2012	SCHEDULED REDEMPTION		390	390	393	392		(2)		(2)		390				7	07/01/2015	
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2012	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					07/01/2030	
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2012	SCHEDULED REDEMPTION		159	159	165	171		(12)		(12)		159				3	08/01/2030	
31385F-CZ-7	FED NATL MTG ASSOC #542888		03/01/2012	SCHEDULED REDEMPTION		76	76	79	86		(10)		(10)		76				1	06/01/2030	
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2012	SCHEDULED REDEMPTION		22	22	23	25		(3)		(3)		22					07/01/2030	
31385F-KC-9	FED NATL MTG ASSOC #543091		03/01/2012	SCHEDULED REDEMPTION		27	27	28	30		(3)		(3)		27					06/01/2030	
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2012	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23					07/01/2030	
31385H-AD-4	FED NATL MTG ASSOC #544604		03/01/2012	SCHEDULED REDEMPTION		309	309	321	318		(8)		(8)		309				5	06/01/2015	
31385H-NN-8	FED NATL MTG ASSOC #544997		03/01/2012	SCHEDULED REDEMPTION		16	16	16	16						16					06/01/2015	
31385H-PJ-5	FED NATL MTG ASSOC #545025		03/01/2012	SCHEDULED REDEMPTION		1,778	1,778	1,815	1,810		(32)		(32)		1,778				27	06/01/2016	
31385H-Q4-7	FED NATL MTG ASSOC #545075		03/01/2012	SCHEDULED REDEMPTION		33	33	34	36		(3)		(3)		33				1	07/01/2031	
31385H-Q8-8	FED NATL MTG ASSOC #545079		03/01/2012	SCHEDULED REDEMPTION		184	184	194	195		(11)		(11)		184				3	05/01/2030	
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2012	SCHEDULED REDEMPTION		1,145	1,145	1,177	1,222		(77)		(77)		1,145				21	08/01/2031	
31385H-TE-2	FED NATL MTG ASSOC #545149		03/01/2012	SCHEDULED REDEMPTION		1,939	1,939	2,020	1,990		(51)		(51)		1,939				25	08/01/2016	
31385H-TK-8	FED NATL MTG ASSOC #545154		03/01/2012	SCHEDULED REDEMPTION		717	717	744	743		(26)		(26)		717				11	08/01/2016	
31385H-UU-4	FED NATL MTG ASSOC #545195		03/01/2012	SCHEDULED REDEMPTION		45	45	47	49		(5)		(5)		45				1	09/01/2031	
31385H-VT-6	FED NATL MTG ASSOC #545226		03/01/2012	SCHEDULED REDEMPTION		106	106	111	110		(4)		(4)		106				2	09/01/2016	
31385H-V4-1	FED NATL MTG ASSOC #545235		03/01/2012	SCHEDULED REDEMPTION		138	138	144	151		(13)		(13)		138				2	10/01/2031	
31385H-YA-4	FED NATL MTG ASSOC #545305		03/01/2012	SCHEDULED REDEMPTION		785	785	817	807		(21)		(21)		785				10	11/01/2016	
31385H-2A-9	FED NATL MTG ASSOC #545369		03/01/2012	SCHEDULED REDEMPTION		429	429	445	446		(17)		(17)		429				6	09/01/2016	
31385J-B2-3	FED NATL MTG ASSOC #545557		03/01/2012	SCHEDULED REDEMPTION		8,308	8,308	8,717	8,816		(508)		(508)		8,308				124	04/01/2032	
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2012	SCHEDULED REDEMPTION		712	712	740	731		(20)		(20)		712				10	05/01/2017	
31385J-EK-0	FED NATL MTG ASSOC #545638		03/01/2012	SCHEDULED REDEMPTION		237	237	249	250		(13)		(13)		237				3	05/01/2032	
31385J-HC-5	FED NATL MTG ASSOC #545727		03/01/2012	SCHEDULED REDEMPTION		10,013	10,013	10,169	10,097		(84)		(84)		10,013				120	05/01/2017	
31385J-JC-3	FED NATL MTG ASSOC #545759		03/01/2012	SCHEDULED REDEMPTION		3,286	3,286	3,295	3,304		(18)		(18)		3,286				47	07/01/2032	
31385J-JF-6	FED NATL MTG ASSOC #545762		03/01/2012	SCHEDULED REDEMPTION		671	671	674	678		(7)		(7)		671				10	07/01/2032	
31385J-JK-5	FED NATL MTG ASSOC #545766		03/01/2012	SCHEDULED REDEMPTION		6,952	6,952	7,231	7,153		(201)		(201)		6,952				90	07/01/2017	
31385J-K3-1	FED NATL MTG ASSOC #545814		03/01/2012	SCHEDULED REDEMPTION		3,372	3,372	3,379	3,385		(13)		(13)		3,372				48	08/01/2032	
31385J-K4-9	FED NATL MTG ASSOC #545815		03/01/2012	SCHEDULED REDEMPTION		588	588	615	645		(57)		(57)		588				9	07/01/2032	
31385J-M8-8	FED NATL MTG ASSOC #545883		03/01/2012	SCHEDULED REDEMPTION		9,516	9,516	9,771	9,655		(139)		(139)		9,516				116	09/01/2017	
31385J-PN-2	FED NATL MTG ASSOC #545929		03/01/2012	SCHEDULED REDEMPTION		233	233	245	247		(14)		(14)		233				3	08/01/2032	
31385J-UL-0	FED NATL MTG ASSOC #546087		03/01/2012	SCHEDULED REDEMPTION		170	170	172	171		(1)		(1)		170				3	07/01/2015	
31385J-VG-0	FED NATL MTG ASSOC #546115		03/01/2012	SCHEDULED REDEMPTION		240	240	242	242		(2)		(2)		240				4	07/01/2015	
31385K-GC-3	FED NATL MTG ASSOC #546595		03/01/2012	SCHEDULED REDEMPTION		128	128	133	136		(7)		(7)		128				2	05/01/2030	
31385K-K5-3	FED NATL MTG ASSOC #546716		03/01/2012	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					07/01/2030	
31385K-YD-1	FED NATL MTG ASSOC #547108		03/01/2012	SCHEDULED REDEMPTION		963	963	972	969		(6)		(6)		963				17	07/01/2015	
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2012	SCHEDULED REDEMPTION		264	264	270	271		(7)		(7)		264				4	11/01/2015	
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2012	SCHEDULED REDEMPTION		47	47	49	52		(5)		(5)		47				1	07/01/2030	
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2012	SCHEDULED REDEMPTION		4	4	4	5						4					08/01/2030	

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)
31385N-LZ-0	FED NATL MTG ASSOC #547644		03/01/2012	SCHEDULED REDEMPTION		76	76	79	80		(4)		(4)		76				1	03/01/2031	
31385N-TJ-8	FED NATL MTG ASSOC #547853		03/01/2012	SCHEDULED REDEMPTION		654	654	669	666		(12)		(12)		654				10	08/01/2015	
31385P-AC-8	FED NATL MTG ASSOC #548203		03/01/2012	SCHEDULED REDEMPTION		173	173	178	179		(5)		(5)		173				3	01/01/2016	
31385P-AH-7	FED NATL MTG ASSOC #548208		03/01/2012	SCHEDULED REDEMPTION		1,106	1,106	1,134	1,124		(18)		(18)		1,106				17	04/01/2016	
31385P-H6-4	FED NATL MTG ASSOC #548453		03/01/2012	SCHEDULED REDEMPTION		539	539	566	569		(30)		(30)		539				8	11/01/2029	
31385R-UV-0	FED NATL MTG ASSOC #550596		03/01/2012	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	10/01/2015	
31385R-WB-2	FED NATL MTG ASSOC #550642		03/01/2012	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					08/01/2030	
31385R-4G-2	FED NATL MTG ASSOC #550823		03/01/2012	SCHEDULED REDEMPTION		132	132	138	138		(6)		(6)		132				2	01/01/2016	
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2012	SCHEDULED REDEMPTION		5,231	5,231	5,432	5,646		(415)		(415)		5,231				66	09/01/2030	
31385U-P9-8	FED NATL MTG ASSOC #553148		03/01/2012	SCHEDULED REDEMPTION		251	251	257	257		(5)		(5)		251				4	09/01/2015	
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2012	SCHEDULED REDEMPTION		730	730	738	749		(20)		(20)		730				13	10/01/2023	
31385W-LQ-0	FED NATL MTG ASSOC #554835		03/01/2012	SCHEDULED REDEMPTION		225	225	233	241		(17)		(17)		225				4	11/01/2030	
31385W-MS-5	FED NATL MTG ASSOC #554869		03/01/2012	SCHEDULED REDEMPTION		3,319	3,319	3,413	3,603		(284)		(284)		3,319				62	11/01/2030	
31385W-NA-3	FED NATL MTG ASSOC #554885		03/01/2012	SCHEDULED REDEMPTION		3,281	3,281	3,369	3,344		(63)		(63)		3,281				55	11/01/2015	
31385W-TM-1	FED NATL MTG ASSOC #555056		03/01/2012	SCHEDULED REDEMPTION		87	87	89	88		(1)		(1)		87				1	11/01/2017	
31385W-WY-1	FED NATL MTG ASSOC #555163		03/01/2012	SCHEDULED REDEMPTION		2,964	2,964	3,113	3,158		(194)		(194)		2,964				45	01/01/2033	
31385W-XJ-3	FED NATL MTG ASSOC #555181		03/01/2012	SCHEDULED REDEMPTION		144	144	151	153		(10)		(10)		144				2	01/01/2033	
31385W-XY-0	FED NATL MTG ASSOC #555195		03/01/2012	SCHEDULED REDEMPTION		15,641	15,641	16,294	16,097		(456)		(456)		15,641				212	11/01/2017	
31385W-ZT-9	FED NATL MTG ASSOC #555254		03/01/2012	SCHEDULED REDEMPTION		7,539	7,539	7,670	7,649		(110)		(110)		7,539				107	01/01/2033	
31385X-BZ-9	FED NATL MTG ASSOC #555456		03/01/2012	SCHEDULED REDEMPTION		1,265	1,265	1,284	1,276		(11)		(11)		1,265				15	04/01/2018	
31385X-2P-1	FED NATL MTG ASSOC #556182		03/01/2012	SCHEDULED REDEMPTION		5,243	5,243	5,272	5,321		(78)		(78)		5,243				85	07/01/2030	
31385X-5Y-9	FED NATL MTG ASSOC #556263		03/01/2012	SCHEDULED REDEMPTION		25	25	26	25						25					12/01/2015	
31386A-BN-5	FED NATL MTG ASSOC #557245		03/01/2012	SCHEDULED REDEMPTION		110	110	114	118		(8)		(8)		110				2	08/01/2030	
31386A-CV-6	FED NATL MTG ASSOC #557284		03/01/2012	SCHEDULED REDEMPTION		1,108	1,108	1,137	1,123		(15)		(15)		1,108				18	09/01/2015	
31386A-DZ-6	FED NATL MTG ASSOC #557320		03/01/2012	SCHEDULED REDEMPTION		16	16	17	17						16					01/01/2016	
31386A-4N-3	FED NATL MTG ASSOC #558029		03/01/2012	SCHEDULED REDEMPTION		84	84	86	86		(2)		(2)		84				1	10/01/2015	
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2012	SCHEDULED REDEMPTION		5	5	6	6						5					01/01/2031	
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2012	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					02/01/2031	
31386B-7H-1	FED NATL MTG ASSOC #558996		03/01/2012	SCHEDULED REDEMPTION		1,857	1,857	1,872	1,864		(7)		(7)		1,857				31	10/01/2015	
31386C-QY-1	FED NATL MTG ASSOC #559471		03/01/2012	SCHEDULED REDEMPTION		1,171	1,171	1,216	1,216		(45)		(45)		1,171				18	11/01/2015	
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2012	SCHEDULED REDEMPTION		543	543	543	556		(13)		(13)		543				10	11/01/2015	
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2012	SCHEDULED REDEMPTION		6,491	6,491	6,570	6,595		(105)		(105)		6,491				84	12/01/2015	
31386C-WE-8	FED NATL MTG ASSOC #559645		03/01/2012	SCHEDULED REDEMPTION		538	538	559	559		(21)		(21)		538				9	01/01/2016	
31386C-5W-8	FED NATL MTG ASSOC #559861		03/01/2012	SCHEDULED REDEMPTION		243	243	243	250		(6)		(6)		243				4	12/01/2015	
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2012	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	01/01/2016	
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2012	SCHEDULED REDEMPTION		54	54	56	59		(5)		(5)		54				1	12/01/2030	
31386E-PY-8	FED NATL MTG ASSOC #561239		03/01/2012	SCHEDULED REDEMPTION		140	140	145	140						140				2	04/01/2031	
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2012	SCHEDULED REDEMPTION		269	269	285	298		(29)		(29)		269				5	12/01/2030	
31386F-K9-5	FED NATL MTG ASSOC #562020		03/01/2012	SCHEDULED REDEMPTION		1,461	1,461	1,494	1,497		(36)		(36)		1,461				23	12/01/2015	
31386F-M3-6	FED NATL MTG ASSOC #562078		03/01/2012	SCHEDULED REDEMPTION		32	32	33	35		(3)		(3)		32				1	12/01/2030	
31386F-RU-1	FED NATL MTG ASSOC #562199		03/01/2012	SCHEDULED REDEMPTION		22	22	23	25		(3)		(3)		22					01/01/2031	
31386F-VF-9	FED NATL MTG ASSOC #562314		03/01/2012	SCHEDULED REDEMPTION		984	984	1,021	1,021		(37)		(37)		984				15	01/01/2016	
31386F-X3-4	FED NATL MTG ASSOC #562398		03/01/2012	SCHEDULED REDEMPTION		4,640	4,640	4,873	4,982		(342)		(342)		4,640				75	02/01/2031	
31386F-3X-1	FED NATL MTG ASSOC #562514		03/01/2012	SCHEDULED REDEMPTION		2,131	2,131	2,141	2,148		(17)		(17)		2,131				34	02/01/2031	
31386G-K3-6	FED NATL MTG ASSOC #562914		03/01/2012	SCHEDULED REDEMPTION		28	28	29	29						28					03/01/2016	
31386G-ZL-0	FED NATL MTG ASSOC #563347		03/01/2012	SCHEDULED REDEMPTION		491	491	502	500		(9)		(9)		491				8	12/01/2015	
31386H-L2-5	FED NATL MTG ASSOC #563845		03/01/2012	SCHEDULED REDEMPTION		467	467	479	478		(11)		(11)		467				7	02/01/2016	
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2012	SCHEDULED REDEMPTION		751	751	780	828		(77)		(77)		751				13	01/01/2031	
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	
31386J-BC-0	FED NATL MTG ASSOC #564435		03/01/2012	SCHEDULED REDEMPTION		128	128	133	140		(12)		(12)		128				2	06/01/2031	
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2012	SCHEDULED REDEMPTION		114	114	119	123		(9)		(9)		114				2	03/01/2031	
31386J-KL-0	FED NATL MTG ASSOC #564699		03/01/2012	SCHEDULED REDEMPTION		505	505	524	528		(23)		(23)		505				7	12/01/2015	
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2012	SCHEDULED REDEMPTION		12	12	13	13						12					01/01/2016	
31386L-S9-4	FED NATL MTG ASSOC #566744		03/01/2012	SCHEDULED REDEMPTION		576	576	599	620		(43)		(43)		576				10	01/01/2031	
31386L-YZ-9	FED NATL MTG ASSOC #566928		03/01/2012	SCHEDULED REDEMPTION		270	270	281	281		(11)		(11)		270				4	01/01/2016	
31386M-RK-8	FED NATL MTG ASSOC #567590		03/01/2012	SCHEDULED REDEMPTION		1,673	1,673	1,749	1,848		(175)		(175)		1,673				29	02/01/2031	
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2012	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					02/01/2031	
31386M-3B-4	FED NATL MTG ASSOC #567894		03/01/2012	SCHEDULED REDEMPTION		124	124	129	131		(7)		(7)		124				2	01/01/2016	
31386N-DQ-8	FED NATL MTG ASSOC #568111		03/01/2012	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	01/01/2031	

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)
31386N-LR-7	FED NATL MTG ASSOC #568336		03/01/2012	SCHEDULED REDEMPTION		49	49	51	53		(4)		(4)		49				1	01/01/2031	
31386N-SH-2	FED NATL MTG ASSOC #568520		03/01/2012	SCHEDULED REDEMPTION		118	118	120	120		(2)		(2)		118				2	01/01/2016	
31386N-SM-1	FED NATL MTG ASSOC #568524		03/01/2012	SCHEDULED REDEMPTION		108	108	112	112		(4)		(4)		108				2	01/01/2016	
31386N-VK-1	FED NATL MTG ASSOC #568618		03/01/2012	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					01/01/2016	
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2012	SCHEDULED REDEMPTION		302	302	313	328		(26)		(26)		302				5	01/01/2031	
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2012	SCHEDULED REDEMPTION		827	827	859	868		(41)		(41)		827				15	12/01/2030	
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2012	SCHEDULED REDEMPTION		97	97	101	101		(4)		(4)		97				1	06/01/2016	
31386P-N6-6	FED NATL MTG ASSOC #569313		03/01/2012	SCHEDULED REDEMPTION		1,914	1,914	1,963	1,956		(42)		(42)		1,914				30	07/01/2016	
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2012	SCHEDULED REDEMPTION		200	200	208	209		(9)		(9)		200				4	02/01/2031	
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2012	SCHEDULED REDEMPTION		93	93	95	96		(3)		(3)		93				1	02/01/2016	
31386Q-XT-3	FED NATL MTG ASSOC #570490		03/01/2012	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	12/01/2015	
31386S-BY-2	FED NATL MTG ASSOC #571655		03/01/2012	SCHEDULED REDEMPTION		405	405	420	418		(13)		(13)		405				6	02/01/2016	
31386S-N7-8	FED NATL MTG ASSOC #572014		03/01/2012	SCHEDULED REDEMPTION		1,512	1,512	1,570	1,542		(31)		(31)		1,512				24	03/01/2016	
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2012	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16					01/01/2031	
31386T-AV-7	FED NATL MTG ASSOC #572520		03/01/2012	SCHEDULED REDEMPTION		146	146	149	149		(3)		(3)		146				2	04/01/2016	
31386T-B2-0	FED NATL MTG ASSOC #572557		03/01/2012	SCHEDULED REDEMPTION		448	448	459	457		(9)		(9)		448				7	04/01/2016	
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2012	SCHEDULED REDEMPTION		501	501	515	525		(24)		(24)		501				7	04/01/2021	
31386T-M7-7	FED NATL MTG ASSOC #572882		03/01/2012	SCHEDULED REDEMPTION		309	309	315	315		(5)		(5)		309				4	04/01/2016	
31386T-PS-8	FED NATL MTG ASSOC #572933		03/01/2012	SCHEDULED REDEMPTION		133	133	139	143		(11)		(11)		133				2	04/01/2031	
31386T-P8-2	FED NATL MTG ASSOC #572947		03/01/2012	SCHEDULED REDEMPTION		850	850	868	868		(18)		(18)		850				12	04/01/2016	
31386T-QR-9	FED NATL MTG ASSOC #572964		03/01/2012	SCHEDULED REDEMPTION		13	13	14	15		(1)		(1)		13					05/01/2031	
31386U-ZX-3	FED NATL MTG ASSOC #574158		03/01/2012	SCHEDULED REDEMPTION		1,471	1,471	1,527	1,503		(32)		(32)		1,471				23	04/01/2016	
31386V-U3-2	FED NATL MTG ASSOC #574902		03/01/2012	SCHEDULED REDEMPTION		1,126	1,126	1,174	1,153		(27)		(27)		1,126				15	06/01/2016	
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2012	SCHEDULED REDEMPTION		258	258	268	264		(7)		(7)		258				4	03/01/2016	
31386W-FF-0	FED NATL MTG ASSOC #575366		03/01/2012	SCHEDULED REDEMPTION		2,187	2,187	2,278	2,235		(48)		(48)		2,187				30	03/01/2016	
31386X-AN-6	FED NATL MTG ASSOC #576113		03/01/2012	SCHEDULED REDEMPTION		4	4	5	5						4					05/01/2031	
31386X-AR-7	FED NATL MTG ASSOC #576116		03/01/2012	SCHEDULED REDEMPTION		149	149	152	151		(2)		(2)		149				2	05/01/2016	
31386X-B6-2	FED NATL MTG ASSOC #576161		03/01/2012	SCHEDULED REDEMPTION		502	502	512	511		(9)		(9)		502				7	03/01/2016	
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2012	SCHEDULED REDEMPTION		66	66	69	71		(5)		(5)		66				1	02/01/2031	
31386X-Z6-6	FED NATL MTG ASSOC #576865		03/01/2012	SCHEDULED REDEMPTION		1,106	1,106	1,161	1,152		(46)		(46)		1,106				18	06/01/2031	
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2012	SCHEDULED REDEMPTION		199	199	209	218		(19)		(19)		199				4	03/01/2031	
31386Y-3S-1	FED NATL MTG ASSOC #577809		03/01/2012	SCHEDULED REDEMPTION		1,822	1,822	1,871	1,851		(29)		(29)		1,822				22	04/01/2016	
31386Y-5W-0	FED NATL MTG ASSOC #577861		03/01/2012	SCHEDULED REDEMPTION		2,738	2,738	2,781	2,770		(32)		(32)		2,738				37	04/01/2016	
31387B-S7-9	FED NATL MTG ASSOC #579342		03/01/2012	SCHEDULED REDEMPTION		34	34	35	34		(1)		(1)		34					04/01/2016	
31387B-T8-6	FED NATL MTG ASSOC #579375		03/01/2012	SCHEDULED REDEMPTION		417	417	427	423		(6)		(6)		417				6	04/01/2016	
31387C-D9-9	FED NATL MTG ASSOC #579828		03/01/2012	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					05/01/2016	
31387C-LZ-2	FED NATL MTG ASSOC #580044		03/01/2012	SCHEDULED REDEMPTION		399	399	415	410		(11)		(11)		399				6	06/01/2016	
31387C-QK-0	FED NATL MTG ASSOC #580158		03/01/2012	SCHEDULED REDEMPTION		690	690	705	702		(13)		(13)		690				11	08/01/2016	
31387C-QU-8	FED NATL MTG ASSOC #580167		03/01/2012	SCHEDULED REDEMPTION		97	97	99	99		(2)		(2)		97				1	09/01/2016	
31387C-Q6-1	FED NATL MTG ASSOC #580177		03/01/2012	SCHEDULED REDEMPTION		958	958	997	986		(28)		(28)		958				11	10/01/2016	
31387C-SW-2	FED NATL MTG ASSOC #580233		03/01/2012	SCHEDULED REDEMPTION		10,073	10,073	10,578	10,589		(516)		(516)		10,073				162	08/01/2031	
31387D-AJ-8	FED NATL MTG ASSOC #580609		03/01/2012	SCHEDULED REDEMPTION		7	7	8	8						7					05/01/2031	
31387D-BR-9	FED NATL MTG ASSOC #580648		03/01/2012	SCHEDULED REDEMPTION		176	176	183	187		(11)		(11)		176				3	05/01/2031	
31387D-JH-3	FED NATL MTG ASSOC #580864		03/01/2012	SCHEDULED REDEMPTION		931	931	967	961		(30)		(30)		931				14	05/01/2016	
31387D-KZ-1	FED NATL MTG ASSOC #580912		03/01/2012	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	05/01/2016	
31387D-SW-0	FED NATL MTG ASSOC #581133		03/01/2012	SCHEDULED REDEMPTION		2,996	2,996	3,112	3,074		(78)		(78)		2,996				47	05/01/2016	
31387D-TN-9	FED NATL MTG ASSOC #581157		03/01/2012	SCHEDULED REDEMPTION		328	328	344	348		(20)		(20)		328				5	04/01/2031	
31387D-XQ-7	FED NATL MTG ASSOC #581287		03/01/2012	SCHEDULED REDEMPTION		174	174	182	184		(10)		(10)		174				3	05/01/2031	
31387D-3T-4	FED NATL MTG ASSOC #581410		03/01/2012	SCHEDULED REDEMPTION		823	823	864	872		(49)		(49)		823				12	06/01/2031	
31387D-4W-6	FED NATL MTG ASSOC #581437		03/01/2012	SCHEDULED REDEMPTION		100	100	105	106		(6)		(6)		100				1	06/01/2031	
31387E-CT-2	FED NATL MTG ASSOC #581582		03/01/2012	SCHEDULED REDEMPTION		249	249	261	262		(13)		(13)		249				4	06/01/2031	
31387E-E2-9	FED NATL MTG ASSOC #581653		03/01/2012	SCHEDULED REDEMPTION		1,080	1,080	1,102	1,093		(14)		(14)		1,080				16	06/01/2016	
31387E-NM-5	FED NATL MTG ASSOC #581896		03/01/2012	SCHEDULED REDEMPTION		443	443	453	450		(7)		(7)		443				7	07/01/2016	
31387E-TL-1	FED NATL MTG ASSOC #582055		03/01/2012	SCHEDULED REDEMPTION		89	89	93	100		(11)		(11)		89				1	05/01/2031	
31387F-N2-6	FED NATL MTG ASSOC #582809		03/01/2012	SCHEDULED REDEMPTION		2,397	2,397	2,538	2,725		(328)		(328)		2,397				32	04/01/2031	
31387F-R9-7	FED NATL MTG ASSOC #582912		03/01/2012	SCHEDULED REDEMPTION		353	353	366	364		(11)		(11)		353				6	06/01/2016	
31387J-QM-1	FED NATL MTG ASSOC #585560		03/01/2012	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	06/01/2016	
31387J-VW-3	FED NATL MTG ASSOC #585729		03/01/2012	SCHEDULED REDEMPTION		151	151	155	153		(2)		(2)		151				2	05/01/2016	
31387K-BV-4	FED NATL MTG ASSOC #586052		03/01/2012	SCHEDULED REDEMPTION		6,604	6,604	6,458	6,549		55		55		6,604				85	06/01/2016	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31387M-A6-6	FED NATL MTG ASSOC #587829		03/01/2012	SCHEDULED REDEMPTION		771	771	791	785		(14)		(14)		771				12	09/01/2016	
31387M-QW-2	FED NATL MTG ASSOC #588269		03/01/2012	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	06/01/2016	
31387N-YP-6	FED NATL MTG ASSOC #589418		03/01/2012	SCHEDULED REDEMPTION		431	431	448	443		(12)		(12)		431				7	07/01/2016	
31387N-ZK-6	FED NATL MTG ASSOC #589446		03/01/2012	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	07/01/2016	
31387N-Z9-1	FED NATL MTG ASSOC #589468		03/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					07/01/2016	
31387N-6D-4	FED NATL MTG ASSOC #589568		03/01/2012	SCHEDULED REDEMPTION		1,349	1,349	1,379	1,368		(19)		(19)		1,349				21	04/01/2016	
31387P-QF-2	FED NATL MTG ASSOC #590054		03/01/2012	SCHEDULED REDEMPTION		901	901	911	906		(4)		(4)		901				13	06/01/2016	
31387P-QZ-8	FED NATL MTG ASSOC #590072		03/01/2012	SCHEDULED REDEMPTION		1,629	1,629	1,663	1,654		(25)		(25)		1,629				24	06/01/2016	
31387P-SH-6	FED NATL MTG ASSOC #590120		03/01/2012	SCHEDULED REDEMPTION		342	342	349	348		(5)		(5)		342				5	07/01/2016	
31387Q-UH-1	FED NATL MTG ASSOC #591084		03/01/2012	SCHEDULED REDEMPTION		581	581	596	596		(15)		(15)		581				9	08/01/2016	
31387Q-6Y-1	FED NATL MTG ASSOC #591387		03/01/2012	SCHEDULED REDEMPTION		880	880	917	903		(23)		(23)		880				12	09/01/2016	
31387Q-7J-3	FED NATL MTG ASSOC #591397		03/01/2012	SCHEDULED REDEMPTION		36	36	38	43		(7)		(7)		36				1	08/01/2031	
31387R-AU-2	FED NATL MTG ASSOC #591419		03/01/2012	SCHEDULED REDEMPTION		14,754	14,754	15,061	14,998		(244)		(244)		14,754				232	09/01/2016	
31387R-B5-6	FED NATL MTG ASSOC #591460		03/01/2012	SCHEDULED REDEMPTION		132	132	135	134		(2)		(2)		132				2	08/01/2016	
31387R-5L-8	FED NATL MTG ASSOC #592251		03/01/2012	SCHEDULED REDEMPTION		72	72	75	76		(4)		(4)		72				1	09/01/2031	
31387S-2G-0	FED NATL MTG ASSOC #593075		03/01/2012	SCHEDULED REDEMPTION		295	295	308	322		(27)		(27)		295				5	07/01/2031	
31387S-2S-4	FED NATL MTG ASSOC #593085		03/01/2012	SCHEDULED REDEMPTION		92	92	96	99		(7)		(7)		92				2	07/01/2031	
31387S-3T-1	FED NATL MTG ASSOC #593110		03/01/2012	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				1	07/01/2016	
31387S-5G-7	FED NATL MTG ASSOC #593147		03/01/2012	SCHEDULED REDEMPTION		3,568	3,568	3,642	3,639		(71)		(71)		3,568				56	08/01/2016	
31387S-5H-5	FED NATL MTG ASSOC #593148		03/01/2012	SCHEDULED REDEMPTION		1,147	1,147	1,176	1,165		(18)		(18)		1,147				18	08/01/2016	
31387S-5X-0	FED NATL MTG ASSOC #593162		03/01/2012	SCHEDULED REDEMPTION		82	82	86	89		(7)		(7)		82				1	08/01/2031	
31387U-B2-6	FED NATL MTG ASSOC #594157		03/01/2012	SCHEDULED REDEMPTION		112	112	117	126		(14)		(14)		112				2	08/01/2031	
31387U-CS-8	FED NATL MTG ASSOC #594181		03/01/2012	SCHEDULED REDEMPTION		511	511	534	568		(57)		(57)		511				6	06/01/2031	
31387U-SL-6	FED NATL MTG ASSOC #594623		03/01/2012	SCHEDULED REDEMPTION		4,138	4,138	4,224	4,196		(58)		(58)		4,138				60	06/01/2016	
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2012	SCHEDULED REDEMPTION		94	94	100	107		(12)		(12)		94				2	06/01/2031	
31387V-YQ-6	FED NATL MTG ASSOC #595719		03/01/2012	SCHEDULED REDEMPTION		1,383	1,383	1,412	1,406		(23)		(23)		1,383				20	08/01/2016	
31387W-J3-2	FED NATL MTG ASSOC #596182		03/01/2012	SCHEDULED REDEMPTION		483	483	505	511		(28)		(28)		483				8	09/01/2031	
31387W-LT-2	FED NATL MTG ASSOC #596238		03/01/2012	SCHEDULED REDEMPTION		903	903	948	959		(56)		(56)		903				12	07/01/2031	
31387W-QG-5	FED NATL MTG ASSOC #596355		03/01/2012	SCHEDULED REDEMPTION		2,860	2,860	2,920	2,905		(45)		(45)		2,860				36	07/01/2016	
31387W-QH-3	FED NATL MTG ASSOC #596356		03/01/2012	SCHEDULED REDEMPTION		4,236	4,236	4,324	4,302		(66)		(66)		4,236				66	07/01/2016	
31387W-TT-4	FED NATL MTG ASSOC #596462		03/01/2012	SCHEDULED REDEMPTION		24	24	26	26		(2)		(2)		24					08/01/2031	
31387W-ZK-6	FED NATL MTG ASSOC #596646		03/01/2012	SCHEDULED REDEMPTION		289	289	295	295		(7)		(7)		289				4	08/01/2016	
31387X-HX-6	FED NATL MTG ASSOC #597046		03/01/2012	SCHEDULED REDEMPTION		478	478	488	487		(8)		(8)		478				7	09/01/2016	
31387X-JE-6	FED NATL MTG ASSOC #597061		03/01/2012	SCHEDULED REDEMPTION		259	259	271	282		(23)		(23)		259				4	09/01/2031	
31387X-JP-1	FED NATL MTG ASSOC #597070		03/01/2012	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				1	09/01/2016	
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2012	SCHEDULED REDEMPTION		88	88	90	93		(5)		(5)		88				1	08/01/2031	
31387Y-TE-3	FED NATL MTG ASSOC #598249		03/01/2012	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				1	07/01/2016	
31388A-KR-4	FED NATL MTG ASSOC #598904		03/01/2012	SCHEDULED REDEMPTION		70	70	73	77		(7)		(7)		70				1	10/01/2031	
31388A-K9-4	FED NATL MTG ASSOC #598920		03/01/2012	SCHEDULED REDEMPTION		176	176	179	179		(4)		(4)		176				3	11/01/2016	
31388A-QT-4	FED NATL MTG ASSOC #599066		03/01/2012	SCHEDULED REDEMPTION		35	35	37	41		(5)		(5)		35				1	08/01/2031	
31388A-W2-6	FED NATL MTG ASSOC #599265		03/01/2012	SCHEDULED REDEMPTION		243	243	248	247		(4)		(4)		243				3	08/01/2016	
31388A-YS-7	FED NATL MTG ASSOC #599321		03/01/2012	SCHEDULED REDEMPTION		1,022	1,022	1,069	1,162		(140)		(140)		1,022				18	07/01/2031	
31388B-Q2-1	FED NATL MTG ASSOC #599973		03/01/2012	SCHEDULED REDEMPTION		870	870	888	883		(13)		(13)		870				13	08/01/2016	
31388B-X8-0	FED NATL MTG ASSOC #600203		03/01/2012	SCHEDULED REDEMPTION		35	35	37	38		(4)		(4)		35				1	07/01/2031	
31388B-ZY-1	FED NATL MTG ASSOC #600259		03/01/2012	SCHEDULED REDEMPTION		6,504	6,504	6,776	6,666		(162)		(162)		6,504				93	08/01/2016	
31388B-ZZ-8	FED NATL MTG ASSOC #600260		03/01/2012	SCHEDULED REDEMPTION		2,737	2,737	2,793	2,790		(54)		(54)		2,737				42	08/01/2016	
31388C-7G-9	FED NATL MTG ASSOC #601295		03/01/2012	SCHEDULED REDEMPTION		60	60	62	64		(4)		(4)		60				1	08/01/2031	
31388D-DP-0	FED NATL MTG ASSOC #601410		03/01/2012	SCHEDULED REDEMPTION		70	70	72	71		(1)		(1)		70				1	10/01/2016	
31388D-DW-5	FED NATL MTG ASSOC #601417		03/01/2012	SCHEDULED REDEMPTION		340	340	356	366		(26)		(26)		340				5	11/01/2031	
31388D-P4-4	FED NATL MTG ASSOC #601743		03/01/2012	SCHEDULED REDEMPTION		103	103	105	104		(1)		(1)		103				2	08/01/2016	
31388D-YP-7	FED NATL MTG ASSOC #602018		03/01/2012	SCHEDULED REDEMPTION		1,264	1,264	1,292	1,284		(21)		(21)		1,264				20	08/01/2016	
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2012	SCHEDULED REDEMPTION		40	40	42	44		(4)		(4)		40				1	08/01/2031	
31388D-ZG-6	FED NATL MTG ASSOC #602043		03/01/2012	SCHEDULED REDEMPTION		2,011	2,011	2,053	2,046		(35)		(35)		2,011				30	08/01/2016	
31388E-FY-7	FED NATL MTG ASSOC #602383		03/01/2012	SCHEDULED REDEMPTION		6,390	6,390	6,523	6,492		(102)		(102)		6,390				74	08/01/2016	
31388E-T7-1	FED NATL MTG ASSOC #602774		03/01/2012	SCHEDULED REDEMPTION		93	93	97	96		(3)		(3)		93				1	06/01/2016	
31388E-W4-4	FED NATL MTG ASSOC #602867		03/01/2012	SCHEDULED REDEMPTION		649	649	663	664		(15)		(15)		649				9	10/01/2016	
31388F-FX-6	FED NATL MTG ASSOC #603282		03/01/2012	SCHEDULED REDEMPTION		141	141	148	156		(15)		(15)		141				2	09/01/2031	
31388H-TY-5	FED NATL MTG ASSOC #605467		03/01/2012	SCHEDULED REDEMPTION		56	56	60	62		(5)		(5)		56				1	08/01/2031	
31388J-XL-4	FED NATL MTG ASSOC #606483		03/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2016	

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)
31388K-D9-0	FED NATL MTG ASSOC #606828		03/01/2012	SCHEDULED REDEMPTION		27	27	29	29		(1)		(1)		27					10/01/2031	
31388K-K6-8	FED NATL MTG ASSOC #607017		03/01/2012	SCHEDULED REDEMPTION		288	288	294	293		(5)		(5)		288				4	10/01/2016	
31388K-PK-2	FED NATL MTG ASSOC #607126		03/01/2012	SCHEDULED REDEMPTION		6,264	6,264	6,284	6,283		(19)		(19)		6,264				79	11/01/2031	
31388K-QF-2	FED NATL MTG ASSOC #607154		03/01/2012	SCHEDULED REDEMPTION		329	329	344	364		(35)		(35)		329				5	11/01/2031	
31388K-WJ4-0	FED NATL MTG ASSOC #607367		03/01/2012	SCHEDULED REDEMPTION		208	208	208	209		(1)		(1)		208				3	11/01/2031	
31388K-4F-6	FED NATL MTG ASSOC #607522		03/01/2012	SCHEDULED REDEMPTION		476	476	477	478		(2)		(2)		476				7	11/01/2031	
31388K-7A-4	FED NATL MTG ASSOC #607589		03/01/2012	SCHEDULED REDEMPTION		66	66	67	67		(1)		(1)		66				1	11/01/2016	
31388L-Q5-2	FED NATL MTG ASSOC #608076		03/01/2012	SCHEDULED REDEMPTION		715	715	716	717		(2)		(2)		715				12	10/01/2031	
31388L-U7-3	FED NATL MTG ASSOC #608206		03/01/2012	SCHEDULED REDEMPTION		7,727	7,727	7,807	7,812		(86)		(86)		7,727				86	01/01/2032	
31388M-JQ-2	FED NATL MTG ASSOC #608771		03/01/2012	SCHEDULED REDEMPTION		4,502	4,502	4,574	4,535		(33)		(33)		4,502				65	09/01/2016	
31388M-K4-9	FED NATL MTG ASSOC #608815		03/01/2012	SCHEDULED REDEMPTION		2,935	2,935	2,982	2,956		(21)		(21)		2,935				43	09/01/2016	
31388M-S7-4	FED NATL MTG ASSOC #609042		03/01/2012	SCHEDULED REDEMPTION		2,608	2,608	2,662	2,663		(55)		(55)		2,608				41	09/01/2016	
31388M-UA-4	FED NATL MTG ASSOC #609077		03/01/2012	SCHEDULED REDEMPTION		141	141	144	143		(2)		(2)		141				2	09/01/2016	
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2012	SCHEDULED REDEMPTION		179	179	190	195		(16)		(16)		179				3	07/01/2031	
31388N-CR-5	FED NATL MTG ASSOC #609480		03/01/2012	SCHEDULED REDEMPTION		99	99	104	109		(10)		(10)		99				2	10/01/2031	
31388N-FK-7	FED NATL MTG ASSOC #609570		03/01/2012	SCHEDULED REDEMPTION		891	891	910	907		(16)		(16)		891				13	11/01/2016	
31388N-GW-0	FED NATL MTG ASSOC #609613		03/01/2012	SCHEDULED REDEMPTION		964	964	984	978		(14)		(14)		964				14	11/01/2016	
31388P-CS-8	FED NATL MTG ASSOC #610381		03/01/2012	SCHEDULED REDEMPTION		101	101	105	108		(8)		(8)		101				2	10/01/2031	
31388Q-WB-8	FED NATL MTG ASSOC #611871		03/01/2012	SCHEDULED REDEMPTION		720	720	735	736		(16)		(16)		720				10	11/01/2016	
31388S-AN-5	FED NATL MTG ASSOC #613013		03/01/2012	SCHEDULED REDEMPTION		27	27	28	30		(3)		(3)		27					05/01/2031	
31388S-2G-9	FED NATL MTG ASSOC #613775		03/01/2012	SCHEDULED REDEMPTION		65	65	68	67		(2)		(2)		65				1	11/01/2016	
31388T-MZ-3	FED NATL MTG ASSOC #614276		03/01/2012	SCHEDULED REDEMPTION		131	131	138	137		(6)		(6)		131				2	01/01/2032	
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2012	SCHEDULED REDEMPTION		41	41	43	45		(5)		(5)		41				1	07/01/2031	
31388U-PG-9	FED NATL MTG ASSOC #615223		03/01/2012	SCHEDULED REDEMPTION		3,806	3,806	3,908	3,858		(52)		(52)		3,806				49	11/01/2016	
31388U-PK-0	FED NATL MTG ASSOC #615226		03/01/2012	SCHEDULED REDEMPTION		288	288	294	294		(6)		(6)		288				3	11/01/2016	
31388V-MM-7	FED NATL MTG ASSOC #616064		03/01/2012	SCHEDULED REDEMPTION		17,629	17,629	17,905	17,771		(141)		(141)		17,629				194	11/01/2016	
31388V-M2-1	FED NATL MTG ASSOC #616077		03/01/2012	SCHEDULED REDEMPTION		3,974	3,974	4,057	4,034		(60)		(60)		3,974				57	11/01/2016	
31388W-R2-4	FED NATL MTG ASSOC #617105		03/01/2012	SCHEDULED REDEMPTION		126	126	127	127		(2)		(2)		126				2	12/01/2031	
31388X-AD-6	FED NATL MTG ASSOC #617504		03/01/2012	SCHEDULED REDEMPTION		840	840	874	863		(22)		(22)		840				11	01/01/2017	
31388X-R9-7	FED NATL MTG ASSOC #618012		03/01/2012	SCHEDULED REDEMPTION		989	989	999	1,002		(13)		(13)		989				15	02/01/2032	
31388X-UC-6	FED NATL MTG ASSOC #618079		03/01/2012	SCHEDULED REDEMPTION		1,868	1,868	1,907	1,898		(30)		(30)		1,868				27	12/01/2016	
31388X-X6-6	FED NATL MTG ASSOC #618201		03/01/2012	SCHEDULED REDEMPTION		74	74	76	76		(2)		(2)		74				1	11/01/2031	
31388Y-FW-7	FED NATL MTG ASSOC #618581		03/01/2012	SCHEDULED REDEMPTION		146	146	153	163		(17)		(17)		146				2	08/01/2031	
31389A-CN-1	FED NATL MTG ASSOC #619377		03/01/2012	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					02/01/2032	
31389A-RK-1	FED NATL MTG ASSOC #619790		03/01/2012	SCHEDULED REDEMPTION		381	381	385	387		(5)		(5)		381				6	12/01/2031	
31389A-5Z-2	FED NATL MTG ASSOC #620164		03/01/2012	SCHEDULED REDEMPTION		65	65	68	69		(4)		(4)		65				1	12/01/2031	
31389D-TA-5	FED NATL MTG ASSOC #622545		03/01/2012	SCHEDULED REDEMPTION		160	160	162	163		(2)		(2)		160				2	09/01/2031	
31389D-V3-8	FED NATL MTG ASSOC #622634		03/01/2012	SCHEDULED REDEMPTION		465	465	466	466		(2)		(2)		465				7	06/01/2031	
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2012	SCHEDULED REDEMPTION		2,936	2,936	2,936	2,936						2,936				39	10/01/2031	
31389E-MP-7	FED NATL MTG ASSOC #623266		03/01/2012	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					04/01/2016	
31389E-MQ-5	FED NATL MTG ASSOC #623267		03/01/2012	SCHEDULED REDEMPTION		877	877	904	900		(24)		(24)		877				12	06/01/2021	
31389F-FM-9	FED NATL MTG ASSOC #623972		03/01/2012	SCHEDULED REDEMPTION		44	44	46	49		(5)		(5)		44				1	01/01/2032	
31389F-Q5-4	FED NATL MTG ASSOC #624276		03/01/2012	SCHEDULED REDEMPTION		3,824	3,824	3,926	3,883		(59)		(59)		3,824				49	01/01/2017	
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2012	SCHEDULED REDEMPTION		77	77	80	84		(7)		(7)		77				1	02/01/2032	
31389G-W5-5	FED NATL MTG ASSOC #625368		03/01/2012	SCHEDULED REDEMPTION		19,445	19,445	19,514	19,599		(154)		(154)		19,445				307	02/01/2032	
31389H-LW-6	FED NATL MTG ASSOC #625941		03/01/2012	SCHEDULED REDEMPTION		249	249	256	254		(5)		(5)		249				3	03/01/2017	
31389H-NC-8	FED NATL MTG ASSOC #625987		03/01/2012	SCHEDULED REDEMPTION		3,056	3,056	3,129	3,106		(49)		(49)		3,056				49	01/01/2017	
31389H-NF-1	FED NATL MTG ASSOC #625990		03/01/2012	SCHEDULED REDEMPTION		13,782	13,782	14,151	13,958		(177)		(177)		13,782				175	12/01/2016	
31389J-TH-7	FED NATL MTG ASSOC #627052		03/01/2012	SCHEDULED REDEMPTION		11,183	11,183	11,315	11,338		(155)		(155)		11,183				181	02/01/2032	
31389J-VJ-0	FED NATL MTG ASSOC #627117		03/01/2012	SCHEDULED REDEMPTION		3,456	3,456	3,626	3,699		(244)		(244)		3,456				38	02/01/2032	
31389K-XN-6	FED NATL MTG ASSOC #628085		03/01/2012	SCHEDULED REDEMPTION		343	343	360	366		(23)		(23)		343				5	02/01/2032	
31389K-2L-4	FED NATL MTG ASSOC #628179		03/01/2012	SCHEDULED REDEMPTION		41	41	43	46		(5)		(5)		41				1	02/01/2032	
31389L-VB-2	FED NATL MTG ASSOC #628910		03/01/2012	SCHEDULED REDEMPTION		144	144	151	153		(9)		(9)		144				2	03/01/2032	
31389L-3R-8	FED NATL MTG ASSOC #629108		03/01/2012	SCHEDULED REDEMPTION		911	911	947	938		(27)		(27)		911				12	04/01/2017	
31389M-CQ-8	FED NATL MTG ASSOC #629279		03/01/2012	SCHEDULED REDEMPTION		2,667	2,667	2,798	2,832		(165)		(165)		2,667				39	02/01/2032	
31389M-XZ-5	FED NATL MTG ASSOC #629896		03/01/2012	SCHEDULED REDEMPTION		134	134	140	143		(9)		(9)		134				2	09/01/2032	
31389N-HU-2	FED NATL MTG ASSOC #630343		03/01/2012	SCHEDULED REDEMPTION		91	91	95	101		(10)		(10)		91				1	04/01/2032	
31389N-WF-8	FED NATL MTG ASSOC #630746		03/01/2012	SCHEDULED REDEMPTION		245	245	256	270		(25)		(25)		245				4	05/01/2032	
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2012	SCHEDULED REDEMPTION		6	6	6	7						6					03/01/2032	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31389Q-XF-0	FED NATL MTG ASSOC #632578		03/01/2012	SCHEDULED REDEMPTION		1,561	1,561	1,579	1,581		(20)		(20)		1,561				25	02/01/2032	
31389R-B8-8	FED NATL MTG ASSOC #632863		03/01/2012	SCHEDULED REDEMPTION		558	558	580	575		(18)		(18)		558				7	04/01/2017	
31389R-VP-8	FED NATL MTG ASSOC #633422		03/01/2012	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35					03/01/2032	
31389R-ZK-5	FED NATL MTG ASSOC #633546		03/01/2012	SCHEDULED REDEMPTION		6,749	6,749	6,855	6,811		(62)		(62)		6,749				83	07/01/2017	
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2012	SCHEDULED REDEMPTION		3,310	3,310	3,310	3,310						3,310				44	12/01/2031	
31389S-6W-9	FED NATL MTG ASSOC #634585		03/01/2012	SCHEDULED REDEMPTION		368	368	387	394		(26)		(26)		368				5	01/01/2032	
31389T-E6-5	FED NATL MTG ASSOC #634757		03/01/2012	SCHEDULED REDEMPTION		3,419	3,419	3,507	3,466		(48)		(48)		3,419				40	03/01/2017	
31389T-FH-0	FED NATL MTG ASSOC #634768		03/01/2012	SCHEDULED REDEMPTION		5,015	5,015	5,093	5,055		(41)		(41)		5,015				59	03/01/2017	
31389U-KV-0	FED NATL MTG ASSOC #635808		03/01/2012	SCHEDULED REDEMPTION		312	312	327	335		(23)		(23)		312				5	03/01/2032	
31389U-RF-8	FED NATL MTG ASSOC #635986		03/01/2012	SCHEDULED REDEMPTION		261	261	274	276		(15)		(15)		261				4	04/01/2032	
31389U-7A-1	FED NATL MTG ASSOC #636389		03/01/2012	SCHEDULED REDEMPTION		95	95	100	104		(9)		(9)		95				1	04/01/2032	
31389V-N4-5	FED NATL MTG ASSOC #636811		03/01/2012	SCHEDULED REDEMPTION		255	255	261	267		(12)		(12)		255				4	04/01/2032	
31389V-RL-3	FED NATL MTG ASSOC #636891		03/01/2012	SCHEDULED REDEMPTION		595	595	618	624		(29)		(29)		595				10	04/01/2032	
31389V-TY-3	FED NATL MTG ASSOC #636967		03/01/2012	SCHEDULED REDEMPTION		91	91	95	96		(5)		(5)		91				2	04/01/2032	
31389V-6K-8	FED NATL MTG ASSOC #637274		03/01/2012	SCHEDULED REDEMPTION		1,561	1,561	1,565	1,564		(3)		(3)		1,561				19	05/01/2032	
31389V-7L-5	FED NATL MTG ASSOC #637299		03/01/2012	SCHEDULED REDEMPTION		214	214	222	225		(11)		(11)		214				4	04/01/2032	
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2012	SCHEDULED REDEMPTION		144	144	149	151		(7)		(7)		144				2	04/01/2032	
31389W-AW-5	FED NATL MTG ASSOC #637321		03/01/2012	SCHEDULED REDEMPTION		6,061	6,061	6,365	6,481		(420)		(420)		6,061				67	07/01/2032	
31389W-EA-9	FED NATL MTG ASSOC #637429		03/01/2012	SCHEDULED REDEMPTION		17,493	17,493	17,964	18,054		(560)		(560)		17,493				283	08/01/2032	
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2012	SCHEDULED REDEMPTION		839	839	871	882		(43)		(43)		839				14	03/01/2032	
31389Y-AE-1	FED NATL MTG ASSOC #639105		03/01/2012	SCHEDULED REDEMPTION		405	405	408	409		(4)		(4)		405				7	07/01/2032	
31389Y-AL-5	FED NATL MTG ASSOC #639111		03/01/2012	SCHEDULED REDEMPTION		276	276	278	278		(2)		(2)		276				4	07/01/2032	
31389Y-CJ-8	FED NATL MTG ASSOC #639173		03/01/2012	SCHEDULED REDEMPTION		296	296	305	304		(7)		(7)		296				4	08/01/2032	
31389Y-Q3-8	FED NATL MTG ASSOC #639574		03/01/2012	SCHEDULED REDEMPTION		1,267	1,267	1,324	1,349		(83)		(83)		1,267				20	03/01/2032	
31389Y-UZ-2	FED NATL MTG ASSOC #639700		03/01/2012	SCHEDULED REDEMPTION		1,047	1,047	1,050	1,052		(6)		(6)		1,047				12	03/01/2032	
31390A-BU-3	FED NATL MTG ASSOC #640051		03/01/2012	SCHEDULED REDEMPTION		98	98	98	98						98				1	04/01/2032	
31390A-B4-1	FED NATL MTG ASSOC #640059		03/01/2012	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					03/01/2032	
31390B-D4-7	FED NATL MTG ASSOC #641023		03/01/2012	SCHEDULED REDEMPTION		27	27	27	27						27					05/01/2032	
31390B-ED-6	FED NATL MTG ASSOC #641032		03/01/2012	SCHEDULED REDEMPTION		893	893	929	915		(22)		(22)		893				12	01/01/2018	
31390B-E8-7	FED NATL MTG ASSOC #641059		03/01/2012	SCHEDULED REDEMPTION		565	565	566	567		(2)		(2)		565				8	05/01/2032	
31390B-KV-9	FED NATL MTG ASSOC #641208		03/01/2012	SCHEDULED REDEMPTION		3,010	3,010	3,146	3,288		(278)		(278)		3,010				52	06/01/2032	
31390B-PE-2	FED NATL MTG ASSOC #641321		03/01/2012	SCHEDULED REDEMPTION		16,807	16,807	17,634	18,034		(1,227)		(1,227)		16,807				273	04/01/2032	
31390B-PH-5	FED NATL MTG ASSOC #641324		03/01/2012	SCHEDULED REDEMPTION		85	85	88	95		(10)		(10)		85				1	04/01/2032	
31390B-PL-6	FED NATL MTG ASSOC #641327		03/01/2012	SCHEDULED REDEMPTION		95	95	98	98		(2)		(2)		95				1	04/01/2032	
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2012	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				1	04/01/2032	
31390B-3G-1	FED NATL MTG ASSOC #641699		03/01/2012	SCHEDULED REDEMPTION		110	110	113	111		(1)		(1)		110				1	06/01/2032	
31390C-NX-0	FED NATL MTG ASSOC #642206		03/01/2012	SCHEDULED REDEMPTION		282	282	283	283		(1)		(1)		282				4	05/01/2032	
31390C-TD-8	FED NATL MTG ASSOC #642348		01/10/2012	Various		498,082	437,036	458,683	454,345		222		222		454,567		43,514	43,514	3,233	05/01/2032	
31390D-AR-5	FED NATL MTG ASSOC #642716		03/01/2012	SCHEDULED REDEMPTION		147	147	153	151		(5)		(5)		147				2	06/01/2032	
31390E-HN-5	FED NATL MTG ASSOC #643837		03/01/2012	SCHEDULED REDEMPTION		2,957	2,957	3,081	3,044		(87)		(87)		2,957				38	05/01/2017	
31390E-SP-8	FED NATL MTG ASSOC #644126		03/01/2012	SCHEDULED REDEMPTION		26	26	26	26						26					05/01/2032	
31390F-C7-2	FED NATL MTG ASSOC #644594		03/01/2012	SCHEDULED REDEMPTION		68	68	69	70		(2)		(2)		68				1	05/01/2032	
31390G-GV-3	FED NATL MTG ASSOC #645612		03/01/2012	SCHEDULED REDEMPTION		312	312	327	330		(19)		(19)		312				5	06/01/2032	
31390H-FP-5	FED NATL MTG ASSOC #646474		03/01/2012	SCHEDULED REDEMPTION		206	206	216	221		(14)		(14)		206				3	06/01/2032	
31390H-KW-4	FED NATL MTG ASSOC #646609		03/01/2012	SCHEDULED REDEMPTION		1,724	1,724	1,810	1,815		(91)		(91)		1,724				20	07/01/2032	
31390H-QC-2	FED NATL MTG ASSOC #646751		03/01/2012	SCHEDULED REDEMPTION		179	179	187	199		(21)		(21)		179				3	10/01/2032	
31390H-QN-8	FED NATL MTG ASSOC #646761		03/01/2012	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					01/01/2033	
31390J-CP-4	FED NATL MTG ASSOC #647278		03/01/2012	SCHEDULED REDEMPTION		798	798	837	840		(42)		(42)		798				11	05/01/2032	
31390J-CX-7	FED NATL MTG ASSOC #647286		03/01/2012	SCHEDULED REDEMPTION		91	91	93	95		(4)		(4)		91				1	05/01/2032	
31390J-EP-2	FED NATL MTG ASSOC #647342		03/01/2012	SCHEDULED REDEMPTION		274	274	275	275		(2)		(2)		274				4	07/01/2032	
31390J-J9-3	FED NATL MTG ASSOC #647488		03/01/2012	SCHEDULED REDEMPTION		541	541	544	545		(4)		(4)		541				8	06/01/2032	
31390J-ZL-8	FED NATL MTG ASSOC #647947		03/01/2012	SCHEDULED REDEMPTION		556	556	566	565		(9)		(9)		556				8	06/01/2032	
31390J-2Q-3	FED NATL MTG ASSOC #647983		03/01/2012	SCHEDULED REDEMPTION		127	127	133	137		(10)		(10)		127				2	03/01/2032	
31390J-3Z-2	FED NATL MTG ASSOC #648016		03/01/2012	SCHEDULED REDEMPTION		825	825	829	832		(7)		(7)		825				13	07/01/2032	
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2012	SCHEDULED REDEMPTION		703	703	742	737		(34)		(34)		703				12	07/01/2032	
31390K-RX-8	FED NATL MTG ASSOC #648602		03/01/2012	SCHEDULED REDEMPTION		26	26	26	26						26					07/01/2032	
31390L-E4-4	FED NATL MTG ASSOC #649155		03/01/2012	SCHEDULED REDEMPTION		222	222	232	231		(9)		(9)		222				3	07/01/2032	
31390L-SX-5	FED NATL MTG ASSOC #649534		03/01/2012	SCHEDULED REDEMPTION		3,356	3,356	3,509	3,436		(79)		(79)		3,356				54	06/01/2032	
31390L-WA-0	FED NATL MTG ASSOC #649641		03/01/2012	SCHEDULED REDEMPTION		37	37	37	38						37				1	07/01/2032	

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)
31390M-QJ-6	FED NATL MTG ASSOC #650357		03/01/2012	SCHEDULED REDEMPTION		485	485	510	515		(30)		(30)		485				7	11/01/2032	
31390M-YU-2	FED NATL MTG ASSOC #650623		03/01/2012	SCHEDULED REDEMPTION		22	22	22	23						22					07/01/2032	
31390N-QQ-8	FED NATL MTG ASSOC #651263		03/01/2012	SCHEDULED REDEMPTION		1,472	1,472	1,545	1,561		(88)		(88)		1,472				24	07/01/2032	
31390N-T5-1	FED NATL MTG ASSOC #651372		03/01/2012	SCHEDULED REDEMPTION		954	954	959	962		(8)		(8)		954				15	07/01/2032	
31390N-2T-8	FED NATL MTG ASSOC #651586		03/01/2012	SCHEDULED REDEMPTION		352	352	354	355		(3)		(3)		352				5	07/01/2032	
31390N-5L-2	FED NATL MTG ASSOC #651651		03/01/2012	SCHEDULED REDEMPTION		31	31	33	34		(3)		(3)		31					08/01/2032	
31390P-CQ-8	FED NATL MTG ASSOC #651779		03/01/2012	SCHEDULED REDEMPTION		526	526	552	557		(32)		(32)		526				8	08/01/2032	
31390P-GK-7	FED NATL MTG ASSOC #651902		03/01/2012	SCHEDULED REDEMPTION		1,340	1,340	1,349	1,355		(14)		(14)		1,340				18	08/01/2032	
31390Q-HX-6	FED NATL MTG ASSOC #652846		03/01/2012	SCHEDULED REDEMPTION		838	838	879	903		(65)		(65)		838				14	09/01/2032	
31390Q-2V-6	FED NATL MTG ASSOC #653388		03/01/2012	SCHEDULED REDEMPTION		511	511	536	546		(35)		(35)		511				7	10/01/2032	
31390R-BH-5	FED NATL MTG ASSOC #653540		03/01/2012	SCHEDULED REDEMPTION		181	181	190	193		(12)		(12)		181				3	08/01/2032	
31390R-EX-7	FED NATL MTG ASSOC #653650		03/01/2012	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	08/01/2032	
31390R-E6-6	FED NATL MTG ASSOC #653657		03/01/2012	SCHEDULED REDEMPTION		41	41	43	46		(5)		(5)		41				1	08/01/2032	
31390T-KX-6	FED NATL MTG ASSOC #655610		03/01/2012	SCHEDULED REDEMPTION		459	459	463	462		(3)		(3)		459				7	08/01/2032	
31390T-TK-5	FED NATL MTG ASSOC #655854		03/01/2012	SCHEDULED REDEMPTION		34	34	36	36		(2)		(2)		34				1	08/01/2032	
31390T-T6-6	FED NATL MTG ASSOC #655873		03/01/2012	SCHEDULED REDEMPTION		7,735	7,735	8,123	8,160		(425)		(425)		7,735				125	08/01/2032	
31390T-UF-4	FED NATL MTG ASSOC #655882		03/01/2012	SCHEDULED REDEMPTION		520	520	546	550		(30)		(30)		520				8	08/01/2032	
31390U-AQ-9	FED NATL MTG ASSOC #656215		03/01/2012	SCHEDULED REDEMPTION		506	506	509	511		(5)		(5)		506				7	08/01/2032	
31390U-C5-3	FED NATL MTG ASSOC #656292		03/01/2012	SCHEDULED REDEMPTION		415	415	436	435		(20)		(20)		415				6	09/01/2032	
31390U-D9-4	FED NATL MTG ASSOC #656328		03/01/2012	SCHEDULED REDEMPTION		1,283	1,283	1,318	1,304		(22)		(22)		1,283				17	10/01/2017	
31390U-QB-5	FED NATL MTG ASSOC #656650		03/01/2012	SCHEDULED REDEMPTION		55	55	55	56		(1)		(1)		55				1	05/01/2032	
31390U-RZ-1	FED NATL MTG ASSOC #656704		03/01/2012	SCHEDULED REDEMPTION		409	409	430	429		(20)		(20)		409				6	08/01/2032	
31390V-KP-8	FED NATL MTG ASSOC #657402		01/09/2012	Various		1,093,203	1,013,611	1,046,925	1,032,302		(1,106)		(1,106)		1,031,196		62,006	62,006	7,105	11/01/2017	
31390W-4M-1	FED NATL MTG ASSOC #658828		03/01/2012	SCHEDULED REDEMPTION		25	25	27	27		(1)		(1)		25					08/01/2032	
31390X-UY-4	FED NATL MTG ASSOC #659499		03/01/2012	SCHEDULED REDEMPTION		28,672	28,672	28,976	28,912		(240)		(240)		28,672				380	02/01/2033	
31390Y-PP-7	FED NATL MTG ASSOC #660230		03/01/2012	SCHEDULED REDEMPTION		5,017	5,017	5,268	5,307		(290)		(290)		5,017				73	09/01/2032	
31391A-RJ-0	FED NATL MTG ASSOC #661189		03/01/2012	SCHEDULED REDEMPTION		378	378	396	408		(30)		(30)		378				5	07/01/2032	
31391A-X4-6	FED NATL MTG ASSOC #661399		03/01/2012	SCHEDULED REDEMPTION		3,058	3,058	3,135	3,119		(61)		(61)		3,058				45	10/01/2032	
31391B-DJ-3	FED NATL MTG ASSOC #661705		03/01/2012	SCHEDULED REDEMPTION		384	384	395	394		(10)		(10)		384				6	08/01/2032	
31391B-MR-5	FED NATL MTG ASSOC #661968		03/01/2012	SCHEDULED REDEMPTION		2,935	2,935	3,079	3,101		(166)		(166)		2,935				47	10/01/2032	
31391B-RY-5	FED NATL MTG ASSOC #662103		03/01/2012	SCHEDULED REDEMPTION		14,352	14,352	14,682	14,531		(179)		(179)		14,352				175	09/01/2017	
31391B-7G-6	FED NATL MTG ASSOC #662495		03/01/2012	SCHEDULED REDEMPTION		675	675	708	709		(34)		(34)		675				10	09/01/2032	
31391C-NF-8	FED NATL MTG ASSOC #662890		03/01/2012	SCHEDULED REDEMPTION		1,089	1,089	1,117	1,111		(21)		(21)		1,089				15	12/01/2032	
31391C-PD-1	FED NATL MTG ASSOC #662920		03/01/2012	SCHEDULED REDEMPTION		11,978	11,978	12,381	12,249		(272)		(272)		11,978				147	11/01/2017	
31391C-QA-6	FED NATL MTG ASSOC #662949		03/01/2012	SCHEDULED REDEMPTION		208	208	213	212		(4)		(4)		208				3	02/01/2033	
31391C-XS-9	FED NATL MTG ASSOC #663189		03/01/2012	SCHEDULED REDEMPTION		703	703	720	712		(9)		(9)		703				8	09/01/2017	
31391D-J6-1	FED NATL MTG ASSOC #663685		03/01/2012	SCHEDULED REDEMPTION		29,027	29,027	29,831	29,438		(412)		(412)		29,027				345	01/01/2018	
31391D-QV-8	FED NATL MTG ASSOC #663868		03/01/2012	SCHEDULED REDEMPTION		249	249	261	265		(16)		(16)		249				4	10/01/2032	
31391G-G2-6	FED NATL MTG ASSOC #666317		03/01/2012	SCHEDULED REDEMPTION		50	50	51	53		(3)		(3)		50				1	09/01/2032	
31391G-2Y-1	FED NATL MTG ASSOC #666891		03/01/2012	SCHEDULED REDEMPTION		2,949	2,949	3,097	3,107		(158)		(158)		2,949				48	11/01/2032	
31391H-AM-6	FED NATL MTG ASSOC #667012		03/01/2012	SCHEDULED REDEMPTION		3,153	3,153	3,237	3,201		(48)		(48)		3,153				36	11/01/2017	
31391H-EQ-3	FED NATL MTG ASSOC #667143		03/01/2012	SCHEDULED REDEMPTION		101,806	101,806	104,085	103,149		(1,343)		(1,343)		101,806				1,319	10/01/2017	
31391H-UK-8	FED NATL MTG ASSOC #667586		03/01/2012	SCHEDULED REDEMPTION		2,335	2,335	2,450	2,468		(133)		(133)		2,335				37	10/01/2032	
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2012	SCHEDULED REDEMPTION		3,946	3,946	4,013	4,035		(89)		(89)		3,946				21	11/01/2032	
31391M-4X-8	FED NATL MTG ASSOC #671438		03/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					10/01/2032	
31391M-6Y-4	FED NATL MTG ASSOC #671487		03/01/2012	SCHEDULED REDEMPTION		1,491	1,491	1,515	1,504		(12)		(12)		1,491				18	11/01/2017	
31391P-Z9-0	FED NATL MTG ASSOC #673168		03/01/2012	SCHEDULED REDEMPTION		1,711	1,711	1,724	1,724		(13)		(13)		1,711				21	12/01/2017	
31391P-2L-9	FED NATL MTG ASSOC #673179		03/01/2012	SCHEDULED REDEMPTION		50,913	50,913	53,100	52,104		(1,191)		(1,191)		50,913				594	02/01/2018	
31391P-5L-6	FED NATL MTG ASSOC #673251		03/01/2012	SCHEDULED REDEMPTION		672	672	677	677		(5)		(5)		672				8	01/01/2018	
31391S-RX-0	FED NATL MTG ASSOC #675602		03/01/2012	SCHEDULED REDEMPTION		14,688	14,688	15,365	16,058		(1,371)		(1,371)		14,688				218	01/01/2032	
31391S-5Y-2	FED NATL MTG ASSOC #675963		03/01/2012	SCHEDULED REDEMPTION		50	50	52	56		(6)		(6)		50				1	02/01/2032	
31391T-WE-4	FED NATL MTG ASSOC #676645		03/01/2012	SCHEDULED REDEMPTION		2,971	2,971	3,045	3,037		(67)		(67)		2,971				38	01/01/2033	
31391U-DE-2	FED NATL MTG ASSOC #677001		03/01/2012	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				1	01/01/2033	
31391U-FJ-9	FED NATL MTG ASSOC #677069		03/01/2012	SCHEDULED REDEMPTION		48,023	48,023	48,621	48,404		(382)		(382)		48,023				655	12/01/2032	
31391U-SA-4	FED NATL MTG ASSOC #677413		01/09/2012	Various		1,183,178	1,127,344	1,155,880	1,148,658		(49)		(49)		1,148,609		34,569	34,569	4,095	01/01/2033	
31391V-HB-2	FED NATL MTG ASSOC #678026		03/01/2012	SCHEDULED REDEMPTION		767	767	798	784		(17)		(17)		767				10	09/01/2017	
31391X-RL-5	FED NATL MTG ASSOC #680091		03/01/2012	SCHEDULED REDEMPTION		3,141	3,141	3,165	3,167		(26)		(26)		3,141				33	01/01/2018	
31391Y-VS-3	FED NATL MTG ASSOC #681125		03/01/2012	SCHEDULED REDEMPTION		550	550	563	560		(11)		(11)		550				7	02/01/2033	
31400A-UN-6	FED NATL MTG ASSOC #681989		03/01/2012	SCHEDULED REDEMPTION		319	319	335	342		(23)		(23)		319				5	01/01/2033	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31400B-YK-6	FED NATL MTG ASSOC #683014		03/01/2012	SCHEDULED REDEMPTION		2,422	2,422	2,440	2,483		(61)		(61)		2,422				31	02/01/2018	
31400C-AQ-7	FED NATL MTG ASSOC #683215		03/01/2012	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22					02/01/2033	
31400D-A8-5	FED NATL MTG ASSOC #684131		03/01/2012	SCHEDULED REDEMPTION		761	761	778	771		(9)		(9)		761				7	02/01/2018	
31400E-V9-8	FED NATL MTG ASSOC #685640		01/09/2012	Various		1,592,195	1,531,164	1,578,056	1,566,082		(90)		(90)		1,565,992		26,203	26,203	5,362	02/01/2033	
31400F-RF-6	FED NATL MTG ASSOC #686386		03/01/2012	SCHEDULED REDEMPTION		206	206	210	209		(3)		(3)		206				2	03/01/2033	
31400F-R4-1	FED NATL MTG ASSOC #686407		03/01/2012	SCHEDULED REDEMPTION		217	217	222	220		(3)		(3)		217				3	03/01/2018	
31400H-TG-8	FED NATL MTG ASSOC #688251		03/01/2012	SCHEDULED REDEMPTION		89,374	89,374	90,324	90,076		(702)		(702)		89,374				1,086	02/01/2033	
31400J-DN-6	FED NATL MTG ASSOC #688709		03/01/2012	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					03/01/2033	
31400K-YD-2	FED NATL MTG ASSOC #690208		03/01/2012	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					03/01/2033	
31400P-KV-6	FED NATL MTG ASSOC #693408		03/01/2012	SCHEDULED REDEMPTION		13,488	13,488	13,336	13,415		73		73		13,488				127	04/01/2018	
31400Q-BV-4	FED NATL MTG ASSOC #694052		03/01/2012	SCHEDULED REDEMPTION		903	903	912	914		(11)		(11)		903				11	04/01/2033	
31400Q-JF-1	FED NATL MTG ASSOC #694262		03/01/2012	SCHEDULED REDEMPTION		21	21	22	21						21					03/01/2033	
31400Q-QU-0	FED NATL MTG ASSOC #694467		03/01/2012	SCHEDULED REDEMPTION		1,355	1,355	1,387	1,383		(29)		(29)		1,355				18	03/01/2033	
31400Q-SW-4	FED NATL MTG ASSOC #694533		03/01/2012	SCHEDULED REDEMPTION		3,816	3,816	3,935	3,901		(85)		(85)		3,816				49	03/01/2033	
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		03/01/2012	SCHEDULED REDEMPTION		15,411	15,411	15,574	15,542		(132)		(132)		15,411				180	04/01/2033	
31400W-RF-9	FED NATL MTG ASSOC #699886		03/01/2012	SCHEDULED REDEMPTION		25	25	27	28		(2)		(2)		25					04/01/2033	
31400W-RX-0	FED NATL MTG ASSOC #699902		03/01/2012	SCHEDULED REDEMPTION		27,736	27,736	28,081	27,950		(214)		(214)		27,736				376	04/01/2033	
31400Y-GF-7	FED NATL MTG ASSOC #701398		03/01/2012	SCHEDULED REDEMPTION		2,555	2,555	2,574	2,575		(20)		(20)		2,555				31	02/01/2018	
31401A-HH-3	FED NATL MTG ASSOC #702332		03/01/2012	SCHEDULED REDEMPTION		1,335	1,335	1,320	1,325		9		9		1,335				15	05/01/2018	
31401B-P4-1	FED NATL MTG ASSOC #703443		03/01/2012	SCHEDULED REDEMPTION		1,518	1,518	1,550	1,535		(18)		(18)		1,518				16	05/01/2018	
31401C-GJ-6	FED NATL MTG ASSOC #704101		03/01/2012	SCHEDULED REDEMPTION		16,359	16,359	16,533	16,487		(128)		(128)		16,359				210	05/01/2033	
31401C-RN-5	FED NATL MTG ASSOC #704393		03/01/2012	SCHEDULED REDEMPTION		2,263	2,263	2,334	2,316		(53)		(53)		2,263				30	05/01/2033	
31401F-XJ-0	FED NATL MTG ASSOC #707281		03/01/2012	SCHEDULED REDEMPTION		213	213	218	218		(5)		(5)		213				2	05/01/2033	
31401H-KB-7	FED NATL MTG ASSOC #708690		03/01/2012	SCHEDULED REDEMPTION		869	869	888	880		(11)		(11)		869				9	06/01/2018	
31401J-S6-6	FED NATL MTG ASSOC #709841		03/01/2012	SCHEDULED REDEMPTION		641	641	656	649		(8)		(8)		641				7	06/01/2018	
31401J-3L-0	FED NATL MTG ASSOC #710103		03/01/2012	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	05/01/2033	
31401L-RC-9	FED NATL MTG ASSOC #711583		03/01/2012	SCHEDULED REDEMPTION		327	327	336	332		(5)		(5)		327				4	03/01/2018	
31401V-3P-4	FED NATL MTG ASSOC #720006		03/01/2012	SCHEDULED REDEMPTION		68,669	68,669	69,399	69,174		(505)		(505)		68,669				706	07/01/2033	
31401X-YB-7	FED NATL MTG ASSOC #721706		03/01/2012	SCHEDULED REDEMPTION		31,460	31,460	31,795	31,716		(255)		(255)		31,460				370	04/01/2033	
31401X-YU-5	FED NATL MTG ASSOC #721723		03/01/2012	SCHEDULED REDEMPTION		10,247	10,247	10,501	10,503		(256)		(256)		10,247				110	06/01/2033	
31402A-RP-3	FED NATL MTG ASSOC #723294		03/01/2012	SCHEDULED REDEMPTION		6,721	6,721	6,901	6,794		(73)		(73)		6,721				81	10/01/2017	
31402B-EH-3	FED NATL MTG ASSOC #723836		03/01/2012	SCHEDULED REDEMPTION		53,610	53,610	54,179	54,029		(420)		(420)		53,610				700	06/01/2033	
31402C-PX-4	FED NATL MTG ASSOC #725038		03/01/2012	SCHEDULED REDEMPTION		32,740	32,740	33,399	33,110		(370)		(370)		32,740				399	11/01/2018	
31402C-RV-6	FED NATL MTG ASSOC #725100		03/01/2012	SCHEDULED REDEMPTION		29,126	29,126	29,738	29,470		(344)		(344)		29,126				359	11/01/2018	
31402C-TT-9	FED NATL MTG ASSOC #725162		03/01/2012	SCHEDULED REDEMPTION		708	708	724	722		(14)		(14)		708				9	02/01/2034	
31402C-5E-8	FED NATL MTG ASSOC #725445		03/01/2012	SCHEDULED REDEMPTION		7,044	7,044	7,005	7,023		21		21		7,044				71	05/01/2019	
31402D-F7-0	FED NATL MTG ASSOC #725690		03/01/2012	SCHEDULED REDEMPTION		10,130	10,130	10,386	10,357		(227)		(227)		10,130				136	08/01/2034	
31402E-KE-7	FED NATL MTG ASSOC #726693		03/01/2012	SCHEDULED REDEMPTION		2,293	2,293	2,322	2,313		(20)		(20)		2,293				28	10/01/2033	
31402G-4Q-3	FED NATL MTG ASSOC #729031		03/01/2012	SCHEDULED REDEMPTION		920	920	909	913		7		7		920				10	07/01/2018	
31402H-YP-0	FED NATL MTG ASSOC #729818		03/01/2012	SCHEDULED REDEMPTION		242	242	248	245		(3)		(3)		242				3	02/01/2019	
31402J-F9-3	FED NATL MTG ASSOC #730192		03/01/2012	SCHEDULED REDEMPTION		1,449	1,449	1,465	1,461		(12)		(12)		1,449				19	08/01/2034	
31402K-VV-3	FED NATL MTG ASSOC #731528		03/01/2012	SCHEDULED REDEMPTION		1,284	1,284	1,299	1,293		(9)		(9)		1,284				13	07/01/2018	
31402K-2L-7	FED NATL MTG ASSOC #731679		03/01/2012	SCHEDULED REDEMPTION		655	655	669	663		(8)		(8)		655				7	02/01/2019	
31402N-J7-4	FED NATL MTG ASSOC #733886		03/01/2012	SCHEDULED REDEMPTION		15,055	15,055	15,291	15,180		(125)		(125)		15,055				196	12/01/2017	
31402Q-BK-6	FED NATL MTG ASSOC #734542		03/01/2012	SCHEDULED REDEMPTION		107	107	113	120		(13)		(13)		107				2	06/01/2033	
31402Q-JS-1	FED NATL MTG ASSOC #734773		03/01/2012	SCHEDULED REDEMPTION		1,216	1,216	1,240	1,228		(12)		(12)		1,216				14	09/01/2018	
31402Q-4B-4	FED NATL MTG ASSOC #735318		03/01/2012	SCHEDULED REDEMPTION		17,383	17,383	17,366	17,374		10		10		17,383				174	11/01/2019	
31402S-QG-5	FED NATL MTG ASSOC #736755		01/11/2012	Various		287,441	252,327	264,826	266,137		121		121		266,259		21,182	21,182	1,867	08/01/2034	
31402T-M7-7	FED NATL MTG ASSOC #737582		03/01/2012	SCHEDULED REDEMPTION		5,307	5,307	5,448	5,433		(126)		(126)		5,307				61	09/01/2033	
31402U-SV-5	FED NATL MTG ASSOC #738632		03/01/2012	SCHEDULED REDEMPTION		433	433	438	437		(4)		(4)		433				5	11/01/2018	
31402V-H4-5	FED NATL MTG ASSOC #739251		03/01/2012	SCHEDULED REDEMPTION		378	378	397	408		(31)		(31)		378				6	09/01/2033	
31402W-F4-5	FED NATL MTG ASSOC #740087		03/01/2012	SCHEDULED REDEMPTION		807	807	827	817		(10)		(10)		807				10	09/01/2018	
31402X-PP-5	FED NATL MTG ASSOC #741230		03/01/2012	SCHEDULED REDEMPTION		1,997	1,997	1,975	1,985		12		12		1,997				22	09/01/2018	
31402X-5Z-5	FED NATL MTG ASSOC #741664		03/01/2012	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				1	10/01/2033	
31403B-H8-9	FED NATL MTG ASSOC #743755		01/10/2012	Various		682,792	601,713	617,661	631,597		439		439		632,035		50,757	50,757	4,452	11/01/2033	
31403D-WF-2	FED NATL MTG ASSOC #745946		03/01/2012	SCHEDULED REDEMPTION		27,621	27,621	27,431	27,462		159		159		27,621				338	11/01/2036	
31403D-4H-9	FED NATL MTG ASSOC #746124		03/01/2012	SCHEDULED REDEMPTION		2,434	2,434	2,496	2,486		(52)		(52)		2,434				24	05/01/2023	
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2012	SCHEDULED REDEMPTION		2,415	2,415	2,514	2,547		(132)		(132)		2,415				35	10/01/2033	
31403G-Z4-7	FED NATL MTG ASSOC #748763		03/01/2012	SCHEDULED REDEMPTION		14,560	14,560	15,051	14,890		(330)		(330)		14,560				178	11/01/2018	

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)
31403G-5B-4	FED NATL MTG ASSOC #748842		03/01/2012	SCHEDULED REDEMPTION		7,964	7,964	8,294	8,373		(409)		(409)		7,964				101	06/01/2022	
31403H-E5-5	FED NATL MTG ASSOC #749056		03/01/2012	SCHEDULED REDEMPTION		16,912	16,912	16,629	16,720		192		192		16,912				191	11/01/2033	
31403J-ZM-1	FED NATL MTG ASSOC #750548		03/01/2012	SCHEDULED REDEMPTION		26,713	26,713	26,262	26,397		316		316		26,713				331	02/01/2034	
31403K-R4-7	FED NATL MTG ASSOC #751207		03/01/2012	SCHEDULED REDEMPTION		17,760	17,760	18,198	18,162		(403)		(403)		17,760				264	01/01/2034	
31403Q-NJ-5	FED NATL MTG ASSOC #754693		03/01/2012	SCHEDULED REDEMPTION		1,301	1,301	1,341	1,346		(45)		(45)		1,301				17	11/01/2033	
31403R-AX-6	FED NATL MTG ASSOC #755222		03/01/2012	SCHEDULED REDEMPTION		2,419	2,419	2,446	2,466		(48)		(48)		2,419				36	11/01/2033	
31403S-FA-9	FED NATL MTG ASSOC #756261		03/01/2012	SCHEDULED REDEMPTION		13,211	13,211	12,990	13,031		180		180		13,211				150	11/01/2033	
31403S-K9-6	FED NATL MTG ASSOC #756420		01/11/2012	Various		243,595	213,850	223,752	221,954		108		108		222,061		21,534	21,534	1,582	08/01/2034	
31403T-5M-2	FED NATL MTG ASSOC #757852		03/01/2012	SCHEDULED REDEMPTION		10,949	10,949	10,632	10,740		209		209		10,949				120	08/01/2020	
31403U-GR-6	FED NATL MTG ASSOC #758108		03/01/2012	SCHEDULED REDEMPTION		701	701	708	705		(4)		(4)		701				8	12/01/2018	
31403V-YT-0	FED NATL MTG ASSOC #759522		03/01/2012	SCHEDULED REDEMPTION		5,981	5,981	5,881	5,905		76		76		5,981				79	02/01/2034	
31403V-ZJ-1	FED NATL MTG ASSOC #759545		03/01/2012	SCHEDULED REDEMPTION		13,763	13,763	13,531	13,581		183		183		13,763				189	02/01/2034	
31403X-PA-7	FED NATL MTG ASSOC #761017		03/01/2012	SCHEDULED REDEMPTION		159	159	161	160		(1)		(1)		159				2	12/01/2018	
31403X-QD-0	FED NATL MTG ASSOC #761052		03/01/2012	SCHEDULED REDEMPTION		648	648	655	677		(29)		(29)		648				9	12/01/2033	
31403Y-B3-6	FED NATL MTG ASSOC #761558		03/01/2012	SCHEDULED REDEMPTION		9,516	9,516	9,357	9,404		111		111		9,516				110	12/01/2033	
31404A-NU-4	FED NATL MTG ASSOC #762803		03/01/2012	SCHEDULED REDEMPTION		752	752	769	760		(8)		(8)		752				8	10/01/2018	
31404A-VR-2	FED NATL MTG ASSOC #763024		03/01/2012	SCHEDULED REDEMPTION		8,181	8,181	8,243	8,247		(66)		(66)		8,181				100	08/01/2018	
31404A-7D-0	FED NATL MTG ASSOC #763292		03/01/2012	SCHEDULED REDEMPTION		4,775	4,775	4,879	4,822		(48)		(48)		4,775				55	03/01/2019	
31404B-QD-7	FED NATL MTG ASSOC #763752		03/01/2012	SCHEDULED REDEMPTION		10,532	10,532	10,354	10,400		131		131		10,532				127	01/01/2034	
31404B-V7-4	FED NATL MTG ASSOC #763938		03/01/2012	SCHEDULED REDEMPTION		27,962	27,962	27,490	27,637		325		325		27,962				352	01/01/2034	
31404C-TY-6	FED NATL MTG ASSOC #764767		03/01/2012	SCHEDULED REDEMPTION		15,528	15,528	15,266	15,320		208		208		15,528				170	03/01/2034	
31404D-NP-9	FED NATL MTG ASSOC #765498		03/01/2012	SCHEDULED REDEMPTION		791	791	811	829		(38)		(38)		791				11	01/01/2034	
31404D-3V-8	FED NATL MTG ASSOC #765912		03/01/2012	SCHEDULED REDEMPTION		16,003	16,003	15,733	15,827		177		177		16,003				151	02/01/2034	
31404E-HD-1	FED NATL MTG ASSOC #766228		03/01/2012	SCHEDULED REDEMPTION		976	976	997	993		(17)		(17)		976				12	02/01/2034	
31404E-JY-3	FED NATL MTG ASSOC #766279		03/01/2012	SCHEDULED REDEMPTION		13,850	13,850	13,616	13,681		169		169		13,850				161	03/01/2034	
31404E-RD-0	FED NATL MTG ASSOC #766484		03/01/2012	SCHEDULED REDEMPTION		2,597	2,597	2,553	2,567		30		30		2,597				30	03/01/2034	
31404F-DR-1	FED NATL MTG ASSOC #767012		03/01/2012	SCHEDULED REDEMPTION		1,094	1,094	1,134	1,133		(39)		(39)		1,094				15	10/01/2034	
31404F-VU-4	FED NATL MTG ASSOC #767527		03/01/2012	SCHEDULED REDEMPTION		6,734	6,734	6,883	6,815		(81)		(81)		6,734				82	02/01/2034	
31404J-CX-1	FED NATL MTG ASSOC #769686		03/01/2012	SCHEDULED REDEMPTION		127	127	131	130		(3)		(3)		127				2	03/01/2034	
31404J-G5-8	FED NATL MTG ASSOC #769820		03/01/2012	SCHEDULED REDEMPTION		1,211	1,211	1,256	1,244		(33)		(33)		1,211				13	03/01/2034	
31404J-04-0	FED NATL MTG ASSOC #770075		03/01/2012	SCHEDULED REDEMPTION		10,446	10,446	10,272	10,306		140		140		10,446				141	03/01/2034	
31404K-HA-3	FED NATL MTG ASSOC #770725		03/01/2012	SCHEDULED REDEMPTION		20,855	20,855	20,504	20,612		243		243		20,855				257	04/01/2034	
31404K-LT-7	FED NATL MTG ASSOC #770838		03/01/2012	SCHEDULED REDEMPTION		5,251	5,251	5,163	5,171		81		81		5,251				49	04/01/2034	
31404K-SL-7	FED NATL MTG ASSOC #771023		03/01/2012	SCHEDULED REDEMPTION		397	397	390	392		5		5		397				5	04/01/2034	
31404K-UM-2	FED NATL MTG ASSOC #771088		03/01/2012	SCHEDULED REDEMPTION		266	266	262	262		4		4		266				3	02/01/2034	
31404N-3C-8	FED NATL MTG ASSOC #773995		03/01/2012	SCHEDULED REDEMPTION		26,319	26,319	25,875	25,966		352		352		26,319				250	03/01/2034	
31404P-KD-2	FED NATL MTG ASSOC #774392		03/01/2012	SCHEDULED REDEMPTION		912	912	896	901		11		11		912				11	04/01/2034	
31404X-UU-6	FED NATL MTG ASSOC #781895		03/01/2012	SCHEDULED REDEMPTION		521	521	523	523		(1)		(1)		521				6	04/01/2032	
31404Y-NA-6	FED NATL MTG ASSOC #782585		03/01/2012	SCHEDULED REDEMPTION		1,144	1,144	1,128	1,133		11		11		1,144				14	06/01/2034	
31405D-SM-0	FED NATL MTG ASSOC #786324		01/11/2012	Various		863,023	757,680	777,641	772,785		206		206		772,991		90,032	90,032	5,605	07/01/2034	
31405J-J9-6	FED NATL MTG ASSOC #790588		03/01/2012	SCHEDULED REDEMPTION		662	662	673	673		(12)		(12)		662				10	09/01/2034	
31405M-RA-7	FED NATL MTG ASSOC #793481		03/01/2012	SCHEDULED REDEMPTION		6,220	6,220	6,292	6,276		(57)		(57)		6,220				66	08/01/2019	
31405M-Z2-6	FED NATL MTG ASSOC #793761		03/01/2012	SCHEDULED REDEMPTION		79,321	79,321	81,411	80,825		(1,504)		(1,504)		79,321				862	09/01/2034	
31405R-ER-3	FED NATL MTG ASSOC #796744		01/11/2012	Various		597,070	524,245	550,211	539,404		225		225		539,630		57,440	57,440	3,877	10/01/2034	
31405S-JS-4	FED NATL MTG ASSOC #797773		03/01/2012	SCHEDULED REDEMPTION		2,778	2,778	2,821	2,805		(27)		(27)		2,778				28	03/01/2020	
31405Y-3N-9	FED NATL MTG ASSOC #803705		03/01/2012	SCHEDULED REDEMPTION		5,815	5,815	5,997	5,934		(118)		(118)		5,815				77	09/01/2034	
31406B-3Z-1	FED NATL MTG ASSOC #805516		03/01/2012	SCHEDULED REDEMPTION		3,567	3,567	3,537	3,549		18		18		3,567				44	03/01/2035	
31406D-XX-9	FED NATL MTG ASSOC #807194		03/01/2012	SCHEDULED REDEMPTION		3,791	3,791	3,833	3,842		(52)		(52)		3,791				46	03/01/2035	
31406D-YA-8	FED NATL MTG ASSOC #807205		03/01/2012	SCHEDULED REDEMPTION		11,532	11,532	11,701	11,650		(118)		(118)		11,532				121	01/01/2020	
31406F-A9-2	FED NATL MTG ASSOC #808332		01/11/2012	Various		218,800	192,075	200,734	198,829		82		82		198,911		19,889	19,889	1,421	02/01/2035	
31406J-L9-2	FED NATL MTG ASSOC #811352		03/01/2012	SCHEDULED REDEMPTION		2,511	2,511	2,540	2,530		(19)		(19)		2,511				28	02/01/2020	
31406J-RG-0	FED NATL MTG ASSOC #811487		03/01/2012	SCHEDULED REDEMPTION		5,390	5,390	5,342	5,340		50		50		5,390				60	07/01/2020	
31406J-T4-5	FED NATL MTG ASSOC #811571		03/01/2012	SCHEDULED REDEMPTION		23,730	23,730	24,714	24,858		(1,129)		(1,129)		23,730				229	06/01/2021	
31406J-4T-7	FED NATL MTG ASSOC #811834		03/01/2012	SCHEDULED REDEMPTION		1,246	1,246	1,285	1,288		(43)		(43)		1,246				17	02/01/2035	
31406J-5H-2	FED NATL MTG ASSOC #811848		03/01/2012	SCHEDULED REDEMPTION		72,157	72,157	74,412	74,077		(1,919)		(1,919)		72,157				1,073	02/01/2035	
31406K-PH-7	FED NATL MTG ASSOC #812324		03/01/2012	SCHEDULED REDEMPTION		2,510	2,510	2,489	2,498		12		12		2,510				31	03/01/2035	
31406L-CK-2	FED NATL MTG ASSOC #812874		03/01/2012	SCHEDULED REDEMPTION		6,968	6,968	7,079	7,013		(45)		(45)		6,968				85	02/01/2018	
31406L-EZ-7	FED NATL MTG ASSOC #812952		03/01/2012	SCHEDULED REDEMPTION		1,950	1,950	1,933	1,937		13		13		1,950				24	03/01/2035	
31406L-E2-0	FED NATL MTG ASSOC #812953		03/01/2012	SCHEDULED REDEMPTION		93,870	93,870	93,074	94,338		(468)		(468)		93,870				887	03/01/2035	

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)
31406L-FC-7	FED NATL MTG ASSOC #812963		03/01/2012	SCHEDULED REDEMPTION		1,081	1,081	1,115	1,111		(31)		(31)		1,081				14	02/01/2035	
31406L-FD-5	FED NATL MTG ASSOC #812964		03/01/2012	SCHEDULED REDEMPTION		2,208	2,208	2,277	2,280		(72)		(72)		2,208				29	02/01/2035	
31406M-HD-1	FED NATL MTG ASSOC #813928		03/01/2012	SCHEDULED REDEMPTION		11,148	11,148	10,913	11,012		135		135		11,148				102	11/01/2020	
31406P-BA-6	FED NATL MTG ASSOC #815533		03/01/2012	SCHEDULED REDEMPTION		3,904	3,904	3,948	3,957		(53)		(53)		3,904				48	03/01/2035	
31406R-B7-9	FED NATL MTG ASSOC #817362		03/01/2012	SCHEDULED REDEMPTION		319	319	309	311		8		8		319				3	07/01/2020	
31406R-SR-7	FED NATL MTG ASSOC #817828		03/01/2012	SCHEDULED REDEMPTION		678	678	690	688		(10)		(10)		678				11	10/01/2036	
31406S-4L-4	FED NATL MTG ASSOC #819027		03/01/2012	SCHEDULED REDEMPTION		69,939	69,939	69,346	69,502		437		437		69,939				954	03/01/2035	
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2012	SCHEDULED REDEMPTION		282,423	282,423	282,423	282,423						282,423				3,138	03/01/2034	
31406T-PC-9	FED NATL MTG ASSOC #819519		03/01/2012	SCHEDULED REDEMPTION		1,373	1,373	1,388	1,393		(20)		(20)		1,373				17	03/01/2035	
31406U-R9-1	FED NATL MTG ASSOC #820512		03/01/2012	SCHEDULED REDEMPTION		20,509	20,509	19,916	20,072		437		437		20,509				216	07/01/2020	
31406U-TG-3	FED NATL MTG ASSOC #820551		03/01/2012	SCHEDULED REDEMPTION		4,154	4,154	4,249	4,229		(75)		(75)		4,154				55	04/01/2035	
31406V-NY-8	FED NATL MTG ASSOC #821307		03/01/2012	SCHEDULED REDEMPTION		3,836	3,836	3,895	3,873		(37)		(37)		3,836				39	05/01/2020	
31406W-JJ-4	FED NATL MTG ASSOC #822065		03/01/2012	SCHEDULED REDEMPTION		2,724	2,724	2,633	2,646		79		79		2,724				30	07/01/2020	
31406W-Y8-1	FED NATL MTG ASSOC #822535		03/01/2012	SCHEDULED REDEMPTION		1,577	1,577	1,531	1,537		40		40		1,577				17	07/01/2020	
31406W-7D-0	FED NATL MTG ASSOC #822692		03/01/2012	SCHEDULED REDEMPTION		3,388	3,388	3,431	3,418		(29)		(29)		3,388				40	04/01/2020	
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2012	SCHEDULED REDEMPTION		58,916	58,916	58,916	58,916						58,916				724	03/01/2035	
31406Y-6D-7	FED NATL MTG ASSOC #824468		03/01/2012	SCHEDULED REDEMPTION		636	636	644	641		(5)		(5)		636				7	05/01/2020	
31407B-A4-1	FED NATL MTG ASSOC #825427		03/01/2012	SCHEDULED REDEMPTION		1,214	1,214	1,228	1,226		(12)		(12)		1,214				11	05/01/2020	
31407B-RH-4	FED NATL MTG ASSOC #825888		03/01/2012	SCHEDULED REDEMPTION		10,601	10,601	10,295	10,385		216		216		10,601				106	08/01/2020	
31407B-Y5-2	FED NATL MTG ASSOC #826132		03/01/2012	SCHEDULED REDEMPTION		952	952	965	960		(8)		(8)		952				11	07/01/2020	
31407C-F3-6	FED NATL MTG ASSOC #826486		03/01/2012	SCHEDULED REDEMPTION		400	400	410	409		(9)		(9)		400				4	07/01/2035	
31407D-QS-7	FED NATL MTG ASSOC #827665		03/01/2012	SCHEDULED REDEMPTION		5,392	5,392	5,278	5,325		67		67		5,392				48	10/01/2020	
31407D-XQ-3	FED NATL MTG ASSOC #827887		03/01/2012	SCHEDULED REDEMPTION		918	918	943	939		(21)		(21)		918				12	06/01/2035	
31407E-5F-6	FED NATL MTG ASSOC #828946		03/01/2012	SCHEDULED REDEMPTION		1,789	1,789	1,737	1,745		44		44		1,789				19	06/01/2020	
31407F-BK-5	FED NATL MTG ASSOC #829042		03/01/2012	SCHEDULED REDEMPTION		835	835	847	842		(7)		(7)		835				9	08/01/2020	
31407F-CJ-7	FED NATL MTG ASSOC #829073		03/01/2012	SCHEDULED REDEMPTION		1,066	1,066	1,083	1,077		(11)		(11)		1,066				12	09/01/2020	
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2012	SCHEDULED REDEMPTION		123,132	123,132	123,132	123,132						123,132				1,532	06/01/2035	
31407G-ZF-8	FED NATL MTG ASSOC #830642		03/01/2012	SCHEDULED REDEMPTION		14,841	14,841	14,412	14,509		332		332		14,841				128	08/01/2020	
31407H-KS-4	FED NATL MTG ASSOC #831105		03/01/2012	SCHEDULED REDEMPTION		941	941	934	936		5		5		941				11	11/01/2035	
31407H-YR-1	FED NATL MTG ASSOC #831520		03/01/2012	SCHEDULED REDEMPTION		350	350	365	367		(17)		(17)		350				4	05/01/2021	
31407J-VY-5	FED NATL MTG ASSOC #832331		03/01/2012	SCHEDULED REDEMPTION		969	969	980	977		(9)		(9)		969				11	08/01/2020	
31407J-Y5-5	FED NATL MTG ASSOC #832432		03/01/2012	SCHEDULED REDEMPTION		1,214	1,214	1,204	1,203		11		11		1,214				14	08/01/2020	
31407L-HF-7	FED NATL MTG ASSOC #833730		03/01/2012	SCHEDULED REDEMPTION		2,521	2,521	2,448	2,458		62		62		2,521				22	07/01/2020	
31407M-4H-5	FED NATL MTG ASSOC #835224		03/01/2012	SCHEDULED REDEMPTION		651	651	660	657		(6)		(6)		651				7	08/01/2020	
31407Q-Q7-4	FED NATL MTG ASSOC #837578		03/01/2012	SCHEDULED REDEMPTION		1,392	1,392	1,346	1,352		40		40		1,392				15	08/01/2020	
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2012	SCHEDULED REDEMPTION		12,963	12,963	12,963	12,963						12,963				150	07/01/2035	
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2012	SCHEDULED REDEMPTION		529,598	529,598	529,598	529,598						529,598				5,485	07/01/2035	
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2012	SCHEDULED REDEMPTION		3,918	3,918	3,918	3,918						3,918				44	08/01/2035	
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2012	SCHEDULED REDEMPTION		4,568	4,568	4,455	4,483		84		84		4,568				56	11/01/2035	
31407Y-EM-7	FED NATL MTG ASSOC #844440		03/01/2012	SCHEDULED REDEMPTION		191	191	199	199		(8)		(8)		191				2	12/01/2020	
31408G-WX-1	FED NATL MTG ASSOC #851262		03/01/2012	SCHEDULED REDEMPTION		18,396	18,396	19,084	19,069		(673)		(673)		18,396				223	05/01/2021	
31408J-D8-1	FED NATL MTG ASSOC #852527		03/01/2012	SCHEDULED REDEMPTION		1,190	1,190	1,182	1,182		9		9		1,190				14	05/01/2036	
31408J-HT-1	FED NATL MTG ASSOC #852642		03/01/2012	SCHEDULED REDEMPTION		1,457	1,457	1,447	1,449		8		8		1,457				17	03/01/2036	
31409B-F4-4	FED NATL MTG ASSOC #866087		03/01/2012	SCHEDULED REDEMPTION		5,177	5,177	5,141	5,146		31		31		5,177				67	03/01/2036	
31409C-HV-0	FED NATL MTG ASSOC #867044		03/01/2012	SCHEDULED REDEMPTION		1,405	1,405	1,464	1,468		(63)		(63)		1,405				19	02/01/2021	
31409C-M7-7	FED NATL MTG ASSOC #867182		03/01/2012	SCHEDULED REDEMPTION		556	556	549	551		4		4		556				6	02/01/2021	
31409E-FU-0	FED NATL MTG ASSOC #868779		03/01/2012	SCHEDULED REDEMPTION		7,146	7,146	7,448	7,427		(281)		(281)		7,146				81	04/01/2021	
31409H-PQ-1	FED NATL MTG ASSOC #871731		03/01/2012	SCHEDULED REDEMPTION		2,514	2,514	2,496	2,499		15		15		2,514				34	04/01/2036	
31409W-VS-7	FED NATL MTG ASSOC #880925		03/01/2012	SCHEDULED REDEMPTION		304	304	309	308		(4)		(4)		304				3	05/01/2036	
31409W-2J-9	FED NATL MTG ASSOC #881077		03/01/2012	SCHEDULED REDEMPTION		29,642	29,642	29,438	29,492		150		150		29,642				405	04/01/2036	
31409X-4Y-2	FED NATL MTG ASSOC #882039		03/01/2012	SCHEDULED REDEMPTION		4,298	4,298	4,268	4,277		21		21		4,298				47	05/01/2036	
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2012	SCHEDULED REDEMPTION		20,680	20,680	20,680	20,680						20,680				230	02/01/2036	
31409Y-SX-6	FED NATL MTG ASSOC #882634		03/01/2012	SCHEDULED REDEMPTION		750	750	782	783		(33)		(33)		750				8	05/01/2021	
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2012	SCHEDULED REDEMPTION		3,245	3,245	3,340	3,321		(76)		(76)		3,245				42	06/01/2021	
31410C-V6-6	FED NATL MTG ASSOC #885437		03/01/2012	SCHEDULED REDEMPTION		13,221	13,221	13,676	13,732		(511)		(511)		13,221				147	06/01/2021	
31410C-V9-0	FED NATL MTG ASSOC #885440		03/01/2012	SCHEDULED REDEMPTION		24,015	24,015	25,011	24,901		(886)		(886)		24,015				323	05/01/2021	
31410C-WF-5	FED NATL MTG ASSOC #885446		03/01/2012	SCHEDULED REDEMPTION		29,099	29,099	29,437	29,325		(226)		(226)		29,099				258	06/01/2021	
31410D-VQ-0	FED NATL MTG ASSOC #886323		03/01/2012	SCHEDULED REDEMPTION		1,822	1,822	1,852	1,842		(20)		(20)		1,822				29	08/01/2036	
31410D-YD-6	FED NATL MTG ASSOC #886408		03/01/2012	SCHEDULED REDEMPTION		570	570	579	579		(9)		(9)		570				9	08/01/2036	

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)
31410D-YN-4	FED NATL MTG ASSOC #886417		03/01/2012	SCHEDULED REDEMPTION		674	674	703	709		(34)		(34)		674				9	08/01/2021	
31410D-2U-3	FED NATL MTG ASSOC #886487		03/01/2012	SCHEDULED REDEMPTION		1,012	1,012	1,038	1,042		(30)		(30)		1,012				11	08/01/2021	
31410E-W5-3	FED NATL MTG ASSOC #887268		03/01/2012	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32					07/01/2036	
31410E-YJ-1	FED NATL MTG ASSOC #887313		03/01/2012	SCHEDULED REDEMPTION		2,979	2,979	3,035	3,026		(47)		(47)		2,979				41	08/01/2036	
31410F-GZ-2	FED NATL MTG ASSOC #887716		03/01/2012	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				1	05/01/2036	
31410G-BC-6	FED NATL MTG ASSOC #888435		03/01/2012	SCHEDULED REDEMPTION		3,384	3,384	3,527	3,548		(165)		(165)		3,384				42	06/01/2022	
31410G-N8-2	FED NATL MTG ASSOC #888815		03/01/2012	SCHEDULED REDEMPTION		38,793	38,793	39,779	39,748		(955)		(955)		38,793				383	11/01/2022	
31410G-RU-9	FED NATL MTG ASSOC #888899		03/01/2012	SCHEDULED REDEMPTION		388,098	388,098	403,440	403,092		(14,994)		(14,994)		388,098				3,849	11/01/2022	
31410G-SS-3	FED NATL MTG ASSOC #888929		03/01/2012	SCHEDULED REDEMPTION		29,107	29,107	30,197	30,409		(1,302)		(1,302)		29,107				322	12/01/2022	
31410K-DV-3	FED NATL MTG ASSOC #889416		03/01/2012	SCHEDULED REDEMPTION		5,411	5,411	5,573	5,585		(174)		(174)		5,411				54	04/01/2023	
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2012	SCHEDULED REDEMPTION		573,115	573,115	598,905	600,905		(27,790)		(27,790)		573,115				6,377	05/01/2023	
31410M-ZG-8	FED NATL MTG ASSOC #891843		03/01/2012	SCHEDULED REDEMPTION		16,750	16,750	17,445	17,616		(866)		(866)		16,750				210	05/01/2021	
31410N-2P-2	FED NATL MTG ASSOC #892782		03/01/2012	SCHEDULED REDEMPTION		478	478	487	486		(7)		(7)		478				5	11/01/2036	
31410P-VR-1	FED NATL MTG ASSOC #893524		03/01/2012	SCHEDULED REDEMPTION		719	719	731	731		(12)		(12)		719				8	09/01/2036	
31410Q-UJ-8	FED NATL MTG ASSOC #894385		03/01/2012	SCHEDULED REDEMPTION		328	328	334	334		(6)		(6)		328				4	10/01/2036	
31410Q-6L-0	FED NATL MTG ASSOC #894675		03/01/2012	SCHEDULED REDEMPTION		385	385	392	392		(7)		(7)		385				5	11/01/2036	
31410Q-6S-5	FED NATL MTG ASSOC #894681		03/01/2012	SCHEDULED REDEMPTION		3,246	3,246	3,223	3,227		19		19		3,246				38	11/01/2036	
31410R-U4-9	FED NATL MTG ASSOC #895303		03/01/2012	SCHEDULED REDEMPTION		429	429	437	437		(7)		(7)		429				5	09/01/2036	
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2012	SCHEDULED REDEMPTION		6,486	6,486	6,486	6,486						6,486				72	04/01/2036	
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2012	SCHEDULED REDEMPTION		155,022	155,022	155,022	155,022						155,022				1,934	03/01/2036	
31410S-4H-7	FED NATL MTG ASSOC #896424		03/01/2012	SCHEDULED REDEMPTION		1,047	1,047	1,065	1,066		(19)		(19)		1,047				16	08/01/2036	
31410T-L2-9	FED NATL MTG ASSOC #896845		03/01/2012	SCHEDULED REDEMPTION		792	792	822	827		(34)		(34)		792				8	02/01/2022	
31410T-SD-8	FED NATL MTG ASSOC #897016		03/01/2012	SCHEDULED REDEMPTION		4,851	4,851	4,942	4,941		(90)		(90)		4,851				53	06/01/2036	
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2012	SCHEDULED REDEMPTION		13,015	13,015	13,015	13,015						13,015				144	06/01/2036	
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2012	SCHEDULED REDEMPTION		302,506	302,506	302,506	302,506						302,506				2,967	08/01/2036	
31410U-DJ-8	FED NATL MTG ASSOC #897505		03/01/2012	SCHEDULED REDEMPTION		1,250	1,250	1,273	1,270		(21)		(21)		1,250				20	12/01/2036	
31410U-GX-4	FED NATL MTG ASSOC #897614		03/01/2012	SCHEDULED REDEMPTION		22,304	22,304	23,229	23,274		(971)		(971)		22,304				303	03/01/2022	
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2012	SCHEDULED REDEMPTION		3,788	3,788	3,685	3,703		85		85		3,788				34	11/01/2036	
31410V-SV-3	FED NATL MTG ASSOC #898832		03/01/2012	SCHEDULED REDEMPTION		7,150	7,150	7,101	7,107		43		43		7,150				93	11/01/2036	
31410V-V6-4	FED NATL MTG ASSOC #898937		03/01/2012	SCHEDULED REDEMPTION		240	240	244	244		(4)		(4)		240				4	08/01/2036	
31410V-ZJ-2	FED NATL MTG ASSOC #899045		03/01/2012	SCHEDULED REDEMPTION		1,035	1,035	1,079	1,088		(53)		(53)		1,035				14	02/01/2022	
31410W-EC-8	FED NATL MTG ASSOC #899331		03/01/2012	SCHEDULED REDEMPTION		5,601	5,601	5,768	5,791		(190)		(190)		5,601				56	05/01/2022	
31410W-GH-5	FED NATL MTG ASSOC #899400		03/01/2012	SCHEDULED REDEMPTION		12,229	12,229	12,540	12,552		(322)		(322)		12,229				136	04/01/2022	
31410W-JU-3	FED NATL MTG ASSOC #899475		03/01/2012	SCHEDULED REDEMPTION		4,862	4,862	5,043	5,079		(218)		(218)		4,862				57	06/01/2022	
31410W-LK-2	FED NATL MTG ASSOC #899530		03/01/2012	SCHEDULED REDEMPTION		16	16	16	16						16					05/01/2037	
31410X-HH-2	FED NATL MTG ASSOC #900332		03/01/2012	SCHEDULED REDEMPTION		350	350	348	348		2		2		350				3	09/01/2036	
31410X-2E-5	FED NATL MTG ASSOC #900873		03/01/2012	SCHEDULED REDEMPTION		2,909	2,909	2,983	3,002		(92)		(92)		2,909				29	12/01/2021	
31411A-DH-5	FED NATL MTG ASSOC #902004		03/01/2012	SCHEDULED REDEMPTION		20	20	20	21						20					11/01/2036	
31411A-5M-3	FED NATL MTG ASSOC #902752		03/01/2012	SCHEDULED REDEMPTION		579	579	575	576		3		3		579				7	12/01/2036	
31411B-B4-4	FED NATL MTG ASSOC #902859		03/01/2012	SCHEDULED REDEMPTION		25	25	25	25						25					12/01/2036	
31411B-MD-2	FED NATL MTG ASSOC #903156		03/01/2012	SCHEDULED REDEMPTION		1,268	1,268	1,290	1,290		(21)		(21)		1,268				20	10/01/2036	
31411C-BK-6	FED NATL MTG ASSOC #903742		03/01/2012	SCHEDULED REDEMPTION		808	808	821	820		(12)		(12)		808				13	10/01/2036	
31411C-JL-6	FED NATL MTG ASSOC #903967		03/01/2012	SCHEDULED REDEMPTION		19	19	19	19						19					11/01/2036	
31411C-YK-1	FED NATL MTG ASSOC #904414		03/01/2012	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				1	01/01/2037	
31411C-YZ-8	FED NATL MTG ASSOC #904428		03/01/2012	SCHEDULED REDEMPTION		61,128	61,128	62,683	62,544		(1,416)		(1,416)		61,128				678	02/01/2022	
31411D-B7-3	FED NATL MTG ASSOC #904662		03/01/2012	SCHEDULED REDEMPTION		20,673	20,673	21,531	21,606		(933)		(933)		20,673				270	11/01/2021	
31411D-E2-1	FED NATL MTG ASSOC #904753		03/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12					11/01/2036	
31411E-S5-7	FED NATL MTG ASSOC #906040		03/01/2012	SCHEDULED REDEMPTION		33,393	33,393	34,643	34,635		(1,242)		(1,242)		33,393				357	01/01/2022	
31411E-4Z-7	FED NATL MTG ASSOC #906340		03/01/2012	SCHEDULED REDEMPTION		38,223	38,223	39,440	39,265		(1,042)		(1,042)		38,223				420	01/01/2022	
31411F-WV-2	FED NATL MTG ASSOC #907060		03/01/2012	SCHEDULED REDEMPTION		27,502	27,502	28,201	28,304		(803)		(803)		27,502				246	08/01/2022	
31411F-WX-8	FED NATL MTG ASSOC #907062		03/01/2012	SCHEDULED REDEMPTION		107,431	107,431	111,971	112,781		(5,350)		(5,350)		107,431				1,346	08/01/2022	
31411G-3M-2	FED NATL MTG ASSOC #908104		03/01/2012	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					09/01/2036	
31411H-6J-4	FED NATL MTG ASSOC #909073		03/01/2012	SCHEDULED REDEMPTION		3,409	3,409	3,495	3,471		(62)		(62)		3,409				29	07/01/2022	
31411J-K7-0	FED NATL MTG ASSOC #909418		03/01/2012	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					02/01/2037	
31411J-UY-0	FED NATL MTG ASSOC #909699		03/01/2012	SCHEDULED REDEMPTION		101,255	101,255	103,830	104,730		(3,474)		(3,474)		101,255				938	02/01/2022	
31411J-WR-3	FED NATL MTG ASSOC #909756		03/01/2012	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32					02/01/2037	
31411J-XF-8	FED NATL MTG ASSOC #909778		03/01/2012	SCHEDULED REDEMPTION		17,436	17,436	18,036	18,200		(764)		(764)		17,436				209	02/01/2022	
31411K-QR-7	FED NATL MTG ASSOC #910464		03/01/2012	SCHEDULED REDEMPTION		1,382	1,382	1,434	1,447		(65)		(65)		1,382				16	01/01/2022	
31411N-EK-9	FED NATL MTG ASSOC #911938		03/01/2012	SCHEDULED REDEMPTION		2,004	2,004	2,087	2,087		(83)		(83)		2,004				27	06/01/2022	

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)
31411N-XA-0	FED NATL MTG ASSOC #912473		03/01/2012	SCHEDULED REDEMPTION		237	237	243	242		(5)		(5)		237				2	02/01/2022	
31411N-XL-6	FED NATL MTG ASSOC #912483		03/01/2012	SCHEDULED REDEMPTION		1,000	1,000	1,042	1,046		(46)		(46)		1,000				12	03/01/2022	
31411R-CQ-9	FED NATL MTG ASSOC #912779		03/01/2012	SCHEDULED REDEMPTION		16	16	16	16						16					03/01/2037	
31411R-ES-3	FED NATL MTG ASSOC #912845		03/01/2012	SCHEDULED REDEMPTION		11,513	11,513	11,943	11,837		(325)		(325)		11,513				128	04/01/2022	
31411S-YV-2	FED NATL MTG ASSOC #914324		03/01/2012	SCHEDULED REDEMPTION		112	112	116	117		(5)		(5)		112				1	03/01/2022	
31411S-5Z-5	FED NATL MTG ASSOC #914464		03/01/2012	SCHEDULED REDEMPTION		18,666	18,666	19,307	19,338		(672)		(672)		18,666				210	03/01/2022	
31411U-CX-7	FED NATL MTG ASSOC #914586		03/01/2012	SCHEDULED REDEMPTION		329	329	341	339		(10)		(10)		329				4	03/01/2022	
31411W-FM-4	FED NATL MTG ASSOC #916472		03/01/2012	SCHEDULED REDEMPTION		647	647	658	657		(11)		(11)		647				10	05/01/2037	
31411Y-ED-1	FED NATL MTG ASSOC #918232		03/01/2012	SCHEDULED REDEMPTION		116	116	118	118		(2)		(2)		116				2	05/01/2037	
31411Y-JR-5	FED NATL MTG ASSOC #918372		03/01/2012	SCHEDULED REDEMPTION		273	273	278	279		(5)		(5)		273				4	05/01/2037	
31411Y-L4-3	FED NATL MTG ASSOC #918447		03/01/2012	SCHEDULED REDEMPTION		787	787	820	825		(39)		(39)		787				10	05/01/2022	
31411Y-NP-4	FED NATL MTG ASSOC #918498		03/01/2012	SCHEDULED REDEMPTION		31	31	31	31		(1)		(1)		31					05/01/2037	
31411Y-3G-6	FED NATL MTG ASSOC #918899		03/01/2012	SCHEDULED REDEMPTION		14,105	14,105	14,632	14,830		(726)		(726)		14,105				153	04/01/2022	
31411Y-3H-4	FED NATL MTG ASSOC #918900		03/01/2012	SCHEDULED REDEMPTION		7,953	7,953	8,235	8,328		(375)		(375)		7,953				90	04/01/2022	
31412A-J6-2	FED NATL MTG ASSOC #919285		03/01/2012	SCHEDULED REDEMPTION		41	41	41	42		(1)		(1)		41				1	05/01/2037	
31412B-MA-7	FED NATL MTG ASSOC #920253		03/01/2012	SCHEDULED REDEMPTION		25	25	25	25						25					12/01/2036	
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2012	SCHEDULED REDEMPTION		179,745	179,745	179,745	179,745						179,745				2,006	10/01/2036	
31412D-VV-7	FED NATL MTG ASSOC #922328		03/01/2012	SCHEDULED REDEMPTION		351,614	351,614	366,201	370,742		(19,128)		(19,128)		351,614				4,149	02/01/2022	
31412E-RM-0	FED NATL MTG ASSOC #923092		03/01/2012	SCHEDULED REDEMPTION		382,786	382,786	400,071	403,226		(20,440)		(20,440)		382,786				4,439	03/01/2022	
31412E-Y7-5	FED NATL MTG ASSOC #923334		03/01/2012	SCHEDULED REDEMPTION		36	36	36	36						36					08/01/2037	
31412E-ZZ-2	FED NATL MTG ASSOC #923360		03/01/2012	SCHEDULED REDEMPTION		10,260	10,260	10,613	10,579		(319)		(319)		10,260				114	05/01/2022	
31412F-KP-7	FED NATL MTG ASSOC #923802		03/01/2012	SCHEDULED REDEMPTION		185	185	192	192		(7)		(7)		185				2	04/01/2022	
31412F-V2-6	FED NATL MTG ASSOC #924133		03/01/2012	SCHEDULED REDEMPTION		1,939	1,939	2,005	2,010		(72)		(72)		1,939				22	06/01/2022	
31412G-WM-9	FED NATL MTG ASSOC #925052		03/01/2012	SCHEDULED REDEMPTION		2,463	2,463	2,526	2,519		(56)		(56)		2,463				27	07/01/2022	
31412L-FE-5	FED NATL MTG ASSOC #928165		03/01/2012	SCHEDULED REDEMPTION		728	728	759	767		(39)		(39)		728				9	02/01/2022	
31412L-HR-4	FED NATL MTG ASSOC #928240		03/01/2012	SCHEDULED REDEMPTION		1,265	1,265	1,318	1,324		(59)		(59)		1,265				16	04/01/2022	
31412L-LU-2	FED NATL MTG ASSOC #928339		03/01/2012	SCHEDULED REDEMPTION		1,126	1,126	1,174	1,179		(53)		(53)		1,126				11	04/01/2022	
31412L-QC-7	FED NATL MTG ASSOC #928451		03/01/2012	SCHEDULED REDEMPTION		18,919	18,919	19,622	19,741		(823)		(823)		18,919				229	07/01/2022	
31412L-VW-7	FED NATL MTG ASSOC #928629		03/01/2012	SCHEDULED REDEMPTION		2,469	2,469	2,574	2,613		(143)		(143)		2,469				33	08/01/2022	
31412L-2D-1	FED NATL MTG ASSOC #928772		03/01/2012	SCHEDULED REDEMPTION		25,866	25,866	26,939	27,150		(1,284)		(1,284)		25,866				303	10/01/2022	
31412L-5H-9	FED NATL MTG ASSOC #928848		03/01/2012	SCHEDULED REDEMPTION		9,628	9,628	10,027	10,200		(572)		(572)		9,628				115	10/01/2022	
31412M-NB-0	FED NATL MTG ASSOC #929286		03/01/2012	SCHEDULED REDEMPTION		27,460	27,460	28,404	28,511		(1,050)		(1,050)		27,460				304	04/01/2023	
31412M-RT-7	FED NATL MTG ASSOC #929398		03/01/2012	SCHEDULED REDEMPTION		26,120	26,120	26,785	26,827		(707)		(707)		26,120				262	05/01/2023	
31412M-XM-5	FED NATL MTG ASSOC #929584		03/01/2012	SCHEDULED REDEMPTION		4,567	4,567	4,737	4,764		(198)		(198)		4,567				49	06/01/2023	
31412M-2Y-3	FED NATL MTG ASSOC #929691		03/01/2012	SCHEDULED REDEMPTION		3,638	3,638	3,731	3,732		(93)		(93)		3,638				34	07/01/2023	
31412N-EC-6	FED NATL MTG ASSOC #929931		03/01/2012	SCHEDULED REDEMPTION		328,454	328,454	340,078	342,334		(13,880)		(13,880)		328,454				3,661	09/01/2023	
31412N-FR-2	FED NATL MTG ASSOC #929976		03/01/2012	SCHEDULED REDEMPTION		770	770	802	802		(32)		(32)		770				9	09/01/2023	
31412N-LJ-3	FED NATL MTG ASSOC #930129		03/01/2012	SCHEDULED REDEMPTION		27,996	27,996	29,157	29,469		(1,473)		(1,473)		27,996				327	11/01/2023	
31412N-RU-2	FED NATL MTG ASSOC #930299		03/01/2012	SCHEDULED REDEMPTION		226,041	226,041	234,412	234,949		(8,908)		(8,908)		226,041				2,432	12/01/2023	
31412N-RW-8	FED NATL MTG ASSOC #930301		03/01/2012	SCHEDULED REDEMPTION		881	881	918	926		(45)		(45)		881				11	12/01/2023	
31412N-W8-5	FED NATL MTG ASSOC #930471		03/01/2012	SCHEDULED REDEMPTION		1,279	1,279	1,323	1,342		(64)		(64)		1,279				15	01/01/2024	
31412N-YY-6	FED NATL MTG ASSOC #930527		03/01/2012	SCHEDULED REDEMPTION		48,494	48,494	49,728	49,847		(1,353)		(1,353)		48,494				479	02/01/2024	
31412Q-CS-6	FED NATL MTG ASSOC #931681		03/01/2012	SCHEDULED REDEMPTION		633,810	633,810	653,616	654,626		(20,816)		(20,816)		633,810				6,047	04/01/2023	
31412S-6T-7	FED NATL MTG ASSOC #933882		03/01/2012	SCHEDULED REDEMPTION		497,985	497,985	517,049	519,382		(21,397)		(21,397)		497,985				4,989	04/01/2023	
31412S-6W-0	FED NATL MTG ASSOC #933885		03/01/2012	SCHEDULED REDEMPTION		13,178	13,178	13,513	13,544		(366)		(366)		13,178				130	04/01/2023	
31412S-7A-7	FED NATL MTG ASSOC #933889		03/01/2012	SCHEDULED REDEMPTION		19,603	19,603	20,277	20,215		(612)		(612)		19,603				193	04/01/2023	
31412S-7F-6	FED NATL MTG ASSOC #933894		03/01/2012	SCHEDULED REDEMPTION		179,662	179,662	184,697	184,513		(4,851)		(4,851)		179,662				1,735	04/01/2023	
31412T-BU-6	FED NATL MTG ASSOC #933951		03/01/2012	SCHEDULED REDEMPTION		4,505	4,505	4,639	4,627		(123)		(123)		4,505				47	06/01/2023	
31412T-C4-3	FED NATL MTG ASSOC #933991		03/01/2012	SCHEDULED REDEMPTION		13,465	13,465	14,023	14,183		(718)		(718)		13,465				169	08/01/2023	
31412T-JD-6	FED NATL MTG ASSOC #934160		03/01/2012	SCHEDULED REDEMPTION		3,719	3,719	3,830	3,837		(118)		(118)		3,719				41	11/01/2023	
31412T-J3-8	FED NATL MTG ASSOC #934182		03/01/2012	SCHEDULED REDEMPTION		9,394	9,394	9,791	9,872		(478)		(478)		9,394				112	12/01/2023	
31412T-TV-5	FED NATL MTG ASSOC #934464		03/01/2012	SCHEDULED REDEMPTION		8,961	8,961	9,228	9,228		(267)		(267)		8,961				100	09/01/2023	
31412T-UA-9	FED NATL MTG ASSOC #934477		03/01/2012	SCHEDULED REDEMPTION		23,116	23,116	23,910	24,064		(948)		(948)		23,116				285	09/01/2023	
31412T-UY-7	FED NATL MTG ASSOC #934499		03/01/2012	SCHEDULED REDEMPTION		6,685	6,685	6,884	6,910		(225)		(225)		6,685				66	10/01/2023	
31412T-6D-0	FED NATL MTG ASSOC #934768		03/01/2012	SCHEDULED REDEMPTION		490	490	503	506		(16)		(16)		490				5	01/01/2024	
31412T-6E-8	FED NATL MTG ASSOC #934769		03/01/2012	SCHEDULED REDEMPTION		47,439	47,439	49,072	49,473		(2,035)		(2,035)		47,439				577	01/01/2024	
31412U-ED-8	FED NATL MTG ASSOC #934932		03/01/2012	SCHEDULED REDEMPTION		5,450	5,450	5,623	5,594		(144)		(144)		5,450				55	09/01/2024	
31412U-L6-5	FED NATL MTG ASSOC #935149		03/01/2012	SCHEDULED REDEMPTION		149,316	149,316	154,694	153,924		(4,607)		(4,607)		149,316				1,619	04/01/2024	
31412V-QX-9	FED NATL MTG ASSOC #936170		03/01/2012	SCHEDULED REDEMPTION		1,517	1,517	1,556	1,558		(40)		(40)		1,517				15	01/01/2022	

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)
31412V-RS-9	FED NATL MTG ASSOC #936197		03/01/2012	SCHEDULED REDEMPTION		9,686	9,686	9,932	9,887		(201)		(201)		9,686				98	05/01/2022	
31412W-J2-3	FED NATL MTG ASSOC #936881		03/01/2012	SCHEDULED REDEMPTION		2,869	2,869	2,991	2,995		(126)		(126)		2,869				38	07/01/2022	
31412X-7D-0	FED NATL MTG ASSOC #938392		03/01/2012	SCHEDULED REDEMPTION		13,485	13,485	13,828	13,814		(330)		(330)		13,485				146	07/01/2022	
31412Y-BN-1	FED NATL MTG ASSOC #938445		03/01/2012	SCHEDULED REDEMPTION		11,718	11,718	12,120	12,173		(455)		(455)		11,718				105	07/01/2022	
31412Y-BP-6	FED NATL MTG ASSOC #938446		03/01/2012	SCHEDULED REDEMPTION		2,297	2,297	2,394	2,418		(120)		(120)		2,297				28	07/01/2022	
31412Y-GK-2	FED NATL MTG ASSOC #938602		03/01/2012	SCHEDULED REDEMPTION		9,276	9,276	9,553	9,699		(423)		(423)		9,276				72	05/01/2022	
31413A-JQ-7	FED NATL MTG ASSOC #939571		03/01/2012	SCHEDULED REDEMPTION		2,706	2,706	2,799	2,799		(94)		(94)		2,706				30	07/01/2022	
31413A-JV-6	FED NATL MTG ASSOC #939576		03/01/2012	SCHEDULED REDEMPTION		1,352	1,352	1,408	1,407		(54)		(54)		1,352				17	07/01/2022	
31413B-SJ-1	FED NATL MTG ASSOC #940721		03/01/2012	SCHEDULED REDEMPTION		311	311	321	319		(8)		(8)		311				3	10/01/2022	
31413B-UC-3	FED NATL MTG ASSOC #940779		03/01/2012	SCHEDULED REDEMPTION		1,274	1,274	1,321	1,326		(52)		(52)		1,274				13	06/01/2022	
31413B-VK-4	FED NATL MTG ASSOC #940818		03/01/2012	SCHEDULED REDEMPTION		1,963	1,963	2,046	2,076		(113)		(113)		1,963				27	07/01/2022	
31413B-WU-1	FED NATL MTG ASSOC #940859		03/01/2012	SCHEDULED REDEMPTION		151,016	151,016	157,398	160,900		(9,884)		(9,884)		151,016				1,848	08/01/2022	
31413B-5C-1	FED NATL MTG ASSOC #941043		03/01/2012	SCHEDULED REDEMPTION		3,979	3,979	4,080	4,130		(152)		(152)		3,979				40	07/01/2022	
31413D-DE-4	FED NATL MTG ASSOC #942101		03/01/2012	SCHEDULED REDEMPTION		36,719	36,719	37,652	37,586		(868)		(868)		36,719				401	07/01/2022	
31413D-UQ-8	FED NATL MTG ASSOC #942591		03/01/2012	SCHEDULED REDEMPTION		20,531	20,531	21,382	21,615		(1,084)		(1,084)		20,531				256	08/01/2022	
31413G-GD-6	FED NATL MTG ASSOC #944896		03/01/2012	SCHEDULED REDEMPTION		310	310	318	316		(6)		(6)		310				3	07/01/2022	
31413G-GH-7	FED NATL MTG ASSOC #944900		03/01/2012	SCHEDULED REDEMPTION		10,551	10,551	10,997	11,166		(615)		(615)		10,551				120	07/01/2022	
31413G-JB-7	FED NATL MTG ASSOC #944958		03/01/2012	SCHEDULED REDEMPTION		30,173	30,173	30,941	31,087		(913)		(913)		30,173				307	07/01/2022	
31413G-JH-4	FED NATL MTG ASSOC #944964		03/01/2012	SCHEDULED REDEMPTION		168	168	175	179		(12)		(12)		168				2	07/01/2022	
31413G-JZ-4	FED NATL MTG ASSOC #944980		03/01/2012	SCHEDULED REDEMPTION		1,546	1,546	1,612	1,646		(99)		(99)		1,546				18	07/01/2022	
31413G-KP-4	FED NATL MTG ASSOC #945002		03/01/2012	SCHEDULED REDEMPTION		5,037	5,037	5,122	5,106		(69)		(69)		5,037				82	07/01/2037	
31413K-ZF-1	FED NATL MTG ASSOC #948142		03/01/2012	SCHEDULED REDEMPTION		33,169	33,169	34,013	33,948		(778)		(778)		33,169				314	11/01/2022	
31413K-4L-2	FED NATL MTG ASSOC #948227		03/01/2012	SCHEDULED REDEMPTION		1,650	1,650	1,677	1,687		(38)		(38)		1,650				18	08/01/2037	
31413M-G6-8	FED NATL MTG ASSOC #949421		03/01/2012	SCHEDULED REDEMPTION		39,428	39,428	40,431	40,430		(1,002)		(1,002)		39,428				383	03/01/2023	
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2012	SCHEDULED REDEMPTION		259,495	259,495	269,206	269,888		(10,393)		(10,393)		259,495				2,803	03/01/2023	
31413M-HK-6	FED NATL MTG ASSOC #949434		03/01/2012	SCHEDULED REDEMPTION		48,188	48,188	49,414	49,336		(1,148)		(1,148)		48,188				517	05/01/2023	
31413M-HV-2	FED NATL MTG ASSOC #949444		03/01/2012	SCHEDULED REDEMPTION		82,293	82,293	84,745	84,905		(2,613)		(2,613)		82,293				804	05/01/2023	
31413M-HW-0	FED NATL MTG ASSOC #949445		03/01/2012	SCHEDULED REDEMPTION		1,051	1,051	1,087	1,086		(35)		(35)		1,051				12	06/01/2023	
31413M-QQ-3	FED NATL MTG ASSOC #949663		03/01/2012	SCHEDULED REDEMPTION		747	747	778	781		(34)		(34)		747				9	08/01/2022	
31413U-XU-8	FED NATL MTG ASSOC #956191		03/01/2012	SCHEDULED REDEMPTION		256	256	267	276		(20)		(20)		256				3	10/01/2022	
31413Y-4W-8	FED NATL MTG ASSOC #959937		03/01/2012	SCHEDULED REDEMPTION		35,780	35,780	36,690	37,120		(1,341)		(1,341)		35,780				396	11/01/2022	
31414A-CL-4	FED NATL MTG ASSOC #960075		03/01/2012	SCHEDULED REDEMPTION		22,148	22,148	22,711	22,562		(414)		(414)		22,148				246	10/01/2023	
31414B-GD-6	FED NATL MTG ASSOC #961096		03/01/2012	SCHEDULED REDEMPTION		7,541	7,541	7,766	7,741		(200)		(200)		7,541				83	04/01/2023	
31414B-SJ-0	FED NATL MTG ASSOC #961421		03/01/2012	SCHEDULED REDEMPTION		31,745	31,745	32,836	32,833		(1,089)		(1,089)		31,745				320	01/01/2023	
31414B-WY-2	FED NATL MTG ASSOC #961563		03/01/2012	SCHEDULED REDEMPTION		10,444	10,444	10,803	10,839		(395)		(395)		10,444				105	02/01/2023	
31414B-2V-1	FED NATL MTG ASSOC #961688		03/01/2012	SCHEDULED REDEMPTION		706	706	732	738		(32)		(32)		706				7	02/01/2023	
31414C-FT-0	FED NATL MTG ASSOC #961978		03/01/2012	SCHEDULED REDEMPTION		16,823	16,823	17,251	17,239		(416)		(416)		16,823				170	03/01/2023	
31414C-JX-7	FED NATL MTG ASSOC #962078		03/01/2012	SCHEDULED REDEMPTION		841	841	866	868		(26)		(26)		841				9	03/01/2023	
31414C-2S-6	FED NATL MTG ASSOC #962585		03/01/2012	SCHEDULED REDEMPTION		99,970	99,970	102,949	103,140		(3,171)		(3,171)		99,970				1,025	04/01/2023	
31414D-ET-9	FED NATL MTG ASSOC #962846		03/01/2012	SCHEDULED REDEMPTION		15,332	15,332	15,859	15,876		(544)		(544)		15,332				188	05/01/2023	
31414D-FL-5	FED NATL MTG ASSOC #962871		03/01/2012	SCHEDULED REDEMPTION		33,408	33,408	34,257	34,236		(828)		(828)		33,408				338	05/01/2023	
31414D-J8-0	FED NATL MTG ASSOC #962987		03/01/2012	SCHEDULED REDEMPTION		62,646	62,646	64,513	64,375		(1,729)		(1,729)		62,646				601	05/01/2023	
31414D-P7-5	FED NATL MTG ASSOC #963146		03/01/2012	SCHEDULED REDEMPTION		7,403	7,403	7,591	7,577		(174)		(174)		7,403				75	05/01/2023	
31414D-SC-1	FED NATL MTG ASSOC #963215		03/01/2012	SCHEDULED REDEMPTION		8,963	8,963	9,230	9,216		(254)		(254)		8,963				93	05/01/2023	
31414D-U3-8	FED NATL MTG ASSOC #963302		03/01/2012	SCHEDULED REDEMPTION		224,440	224,440	243,972	243,443		(19,003)		(19,003)		224,440				2,584	05/01/2023	
31414D-WX-0	FED NATL MTG ASSOC #963362		03/01/2012	SCHEDULED REDEMPTION		1,921	1,921	1,969	1,969		(49)		(49)		1,921				19	05/01/2023	
31414D-2X-3	FED NATL MTG ASSOC #963490		03/01/2012	SCHEDULED REDEMPTION		3,335	3,335	3,474	3,470		(135)		(135)		3,335				41	06/01/2023	
31414E-EG-5	FED NATL MTG ASSOC #963735		03/01/2012	SCHEDULED REDEMPTION		1,763	1,763	1,807	1,805		(42)		(42)		1,763				18	06/01/2023	
31414E-JC-9	FED NATL MTG ASSOC #963859		03/01/2012	SCHEDULED REDEMPTION		43,924	43,924	45,556	45,524		(1,600)		(1,600)		43,924				496	06/01/2023	
31414E-WT-7	FED NATL MTG ASSOC #964258		03/01/2012	SCHEDULED REDEMPTION		26,704	26,704	27,622	27,706		(1,002)		(1,002)		26,704				324	07/01/2023	
31414E-ZV-9	FED NATL MTG ASSOC #964356		03/01/2012	SCHEDULED REDEMPTION		3,656	3,656	3,749	3,732		(75)		(75)		3,656				40	07/01/2023	
31414E-3Q-5	FED NATL MTG ASSOC #964407		03/01/2012	SCHEDULED REDEMPTION		2,924	2,924	3,011	3,009		(85)		(85)		2,924				32	07/01/2023	
31414F-K9-1	FED NATL MTG ASSOC #964820		03/01/2012	SCHEDULED REDEMPTION		1,562	1,562	1,615	1,618		(56)		(56)		1,562				19	08/01/2023	
31414F-UA-7	FED NATL MTG ASSOC #965077		03/01/2012	SCHEDULED REDEMPTION		697	697	723	726		(29)		(29)		697				8	09/01/2023	
31414G-BS-7	FED NATL MTG ASSOC #965449		03/01/2012	SCHEDULED REDEMPTION		770	770	802	815		(45)		(45)		770				9	11/01/2022	
31414H-F6-9	FED NATL MTG ASSOC #966489		03/01/2012	SCHEDULED REDEMPTION		28,672	28,672	29,738	29,854		(1,181)		(1,181)		28,672				307	01/01/2023	
31414H-M8-7	FED NATL MTG ASSOC #966683		03/01/2012	SCHEDULED REDEMPTION		1,058	1,058	1,085	1,085		(27)		(27)		1,058				12	03/01/2023	
31414H-M9-5	FED NATL MTG ASSOC #966684		03/01/2012	SCHEDULED REDEMPTION		11,654	11,654	12,055	12,072		(418)		(418)		11,654				131	03/01/2023	
31414J-CD-3	FED NATL MTG ASSOC #967268		03/01/2012	SCHEDULED REDEMPTION		3,607	3,607	3,756	3,756		(150)		(150)		3,607				44	11/01/2022	

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)
31414K-CJ-7	FED NATL MTG ASSOC #968173		03/01/2012	SCHEDULED REDEMPTION		48,587	48,587	50,405	50,474		(1,887)		(1,887)		48,587				572	01/01/2023	
31414K-D4-9	FED NATL MTG ASSOC #968223		03/01/2012	SCHEDULED REDEMPTION		129	129	134	135		(6)		(6)		129				2	02/01/2023	
31414K-TF-7	FED NATL MTG ASSOC #968650		03/01/2012	SCHEDULED REDEMPTION		1,111	1,111	1,158	1,174		(62)		(62)		1,111				14	01/01/2023	
31414L-BZ-0	FED NATL MTG ASSOC #969056		03/01/2012	SCHEDULED REDEMPTION		4,080	4,080	4,220	4,207		(127)		(127)		4,080				39	03/01/2023	
31414L-J5-8	FED NATL MTG ASSOC #969284		03/01/2012	SCHEDULED REDEMPTION		477	477	495	503		(25)		(25)		477				5	01/01/2023	
31414L-RA-8	FED NATL MTG ASSOC #969481		03/01/2012	SCHEDULED REDEMPTION		23,292	23,292	24,163	24,624		(1,333)		(1,333)		23,292				238	01/01/2023	
31414M-B3-9	FED NATL MTG ASSOC #969958		03/01/2012	SCHEDULED REDEMPTION		14,298	14,298	14,790	14,756		(457)		(457)		14,298				175	04/01/2023	
31414M-CJ-3	FED NATL MTG ASSOC #969973		03/01/2012	SCHEDULED REDEMPTION		10,313	10,313	10,575	10,530		(218)		(218)		10,313				105	04/01/2023	
31414M-CU-8	FED NATL MTG ASSOC #969983		03/01/2012	SCHEDULED REDEMPTION		16,785	16,785	17,320	17,309		(524)		(524)		16,785				169	05/01/2023	
31414M-JW-7	FED NATL MTG ASSOC #970177		03/01/2012	SCHEDULED REDEMPTION		37,806	37,806	38,767	38,730		(925)		(925)		37,806				358	04/01/2023	
31414M-5G-7	FED NATL MTG ASSOC #970747		03/01/2012	SCHEDULED REDEMPTION		57,391	57,391	59,816	60,130		(2,740)		(2,740)		57,391				665	11/01/2023	
31414N-US-1	FED NATL MTG ASSOC #971393		03/01/2012	SCHEDULED REDEMPTION		7,151	7,151	7,364	7,290		(139)		(139)		7,151				58	05/01/2023	
31414P-JN-0	FED NATL MTG ASSOC #971969		03/01/2012	SCHEDULED REDEMPTION		18,538	18,538	19,307	19,396		(858)		(858)		18,538				228	02/01/2023	
31414Q-X2-8	FED NATL MTG ASSOC #973297		03/01/2012	SCHEDULED REDEMPTION		20,308	20,308	20,824	20,832		(525)		(525)		20,308				201	03/01/2023	
31414R-QC-2	FED NATL MTG ASSOC #973951		03/01/2012	SCHEDULED REDEMPTION		3,598	3,598	3,725	3,745		(147)		(147)		3,598				37	04/01/2023	
31414R-VA-0	FED NATL MTG ASSOC #974109		03/01/2012	SCHEDULED REDEMPTION		232	232	241	252		(19)		(19)		232				3	02/01/2023	
31414R-7J-8	FED NATL MTG ASSOC #974397		03/01/2012	SCHEDULED REDEMPTION		1,566	1,566	1,613	1,633		(67)		(67)		1,566				16	04/01/2023	
31414S-H8-9	FED NATL MTG ASSOC #974655		03/01/2012	SCHEDULED REDEMPTION		516,899	516,899	536,767	538,574		(21,675)		(21,675)		516,899				5,478	03/01/2023	
31414S-LS-0	FED NATL MTG ASSOC #974737		03/01/2012	SCHEDULED REDEMPTION		731	731	749	751		(20)		(20)		731				7	04/01/2023	
31414S-NB-5	FED NATL MTG ASSOC #974786		03/01/2012	SCHEDULED REDEMPTION		7,995	7,995	8,198	8,200		(205)		(205)		7,995				74	04/01/2023	
31414S-NF-6	FED NATL MTG ASSOC #974790		03/01/2012	SCHEDULED REDEMPTION		77,649	77,649	79,623	79,767		(2,119)		(2,119)		77,649				768	04/01/2023	
31414S-Q2-2	FED NATL MTG ASSOC #974873		03/01/2012	SCHEDULED REDEMPTION		8,067	8,067	8,273	8,333		(265)		(265)		8,067				84	04/01/2023	
31414S-XL-2	FED NATL MTG ASSOC #975083		03/01/2012	SCHEDULED REDEMPTION		52,251	52,251	53,809	54,084		(1,832)		(1,832)		52,251				466	05/01/2023	
31414S-4K-6	FED NATL MTG ASSOC #975226		03/01/2012	SCHEDULED REDEMPTION		21,523	21,523	22,070	22,082		(560)		(560)		21,523				235	03/01/2023	
31414S-5U-3	FED NATL MTG ASSOC #975259		03/01/2012	SCHEDULED REDEMPTION		15,245	15,245	15,633	15,676		(431)		(431)		15,245				153	04/01/2023	
31414T-GD-7	FED NATL MTG ASSOC #975496		03/01/2012	SCHEDULED REDEMPTION		1,933	1,933	1,991	1,976		(43)		(43)		1,933				21	03/01/2023	
31414T-QK-0	FED NATL MTG ASSOC #975758		03/01/2012	SCHEDULED REDEMPTION		357	357	367	367		(10)		(10)		357				4	09/01/2023	
31414T-TN-1	FED NATL MTG ASSOC #975857		03/01/2012	SCHEDULED REDEMPTION		62,243	62,243	64,383	64,439		(2,195)		(2,195)		62,243				618	05/01/2023	
31414T-TP-6	FED NATL MTG ASSOC #975858		03/01/2012	SCHEDULED REDEMPTION		753,989	753,989	782,971	791,547		(37,558)		(37,558)		753,989				7,210	05/01/2023	
31414T-Z8-7	FED NATL MTG ASSOC #976067		03/01/2012	SCHEDULED REDEMPTION		319,955	319,955	330,704	330,722		(10,766)		(10,766)		319,955				3,242	03/01/2023	
31414U-BL-1	FED NATL MTG ASSOC #976243		03/01/2012	SCHEDULED REDEMPTION		48,483	48,483	50,297	50,922		(2,439)		(2,439)		48,483				552	08/01/2023	
31414U-G2-8	FED NATL MTG ASSOC #976417		03/01/2012	SCHEDULED REDEMPTION		308,343	308,343	318,942	318,838		(10,495)		(10,495)		308,343				2,924	03/01/2023	
31414U-JJ-8	FED NATL MTG ASSOC #976465		03/01/2012	SCHEDULED REDEMPTION		8,659	8,659	8,917	8,869		(210)		(210)		8,659				94	04/01/2023	
31414U-MT-2	FED NATL MTG ASSOC #976570		03/01/2012	SCHEDULED REDEMPTION		461,031	461,031	473,691	477,378		(16,348)		(16,348)		461,031				4,582	03/01/2023	
31414U-TC-2	FED NATL MTG ASSOC #976747		03/01/2012	SCHEDULED REDEMPTION		1,115,702	1,115,702	1,158,570	1,158,517		(42,816)		(42,816)		1,115,702				10,629	04/01/2023	
31414Y-FV-7	FED NATL MTG ASSOC #979980		03/01/2012	SCHEDULED REDEMPTION		1,465	1,465	1,509	1,500		(35)		(35)		1,465				12	06/01/2023	
31415A-TM-3	FED NATL MTG ASSOC #981256		03/01/2012	SCHEDULED REDEMPTION		13,548	13,548	13,892	13,944		(396)		(396)		13,548				141	05/01/2023	
31415A-WT-4	FED NATL MTG ASSOC #981358		03/01/2012	SCHEDULED REDEMPTION		5,220	5,220	5,376	5,422		(201)		(201)		5,220				53	04/01/2023	
31415A-5J-6	FED NATL MTG ASSOC #981549		03/01/2012	SCHEDULED REDEMPTION		157	157	161	161		(4)		(4)		157				2	05/01/2023	
31415A-6H-9	FED NATL MTG ASSOC #981572		03/01/2012	SCHEDULED REDEMPTION		265,563	265,563	272,856	273,198		(7,635)		(7,635)		265,563				2,501	06/01/2023	
31415A-7D-7	FED NATL MTG ASSOC #981592		03/01/2012	SCHEDULED REDEMPTION		1,160	1,160	1,195	1,196		(36)		(36)		1,160				11	06/01/2023	
31415B-BG-3	FED NATL MTG ASSOC #981639		03/01/2012	SCHEDULED REDEMPTION		10,445	10,445	10,804	10,852		(406)		(406)		10,445				122	06/01/2023	
31415B-B2-4	FED NATL MTG ASSOC #981657		03/01/2012	SCHEDULED REDEMPTION		1,870	1,870	1,918	1,924		(54)		(54)		1,870				19	06/01/2023	
31415B-DU-0	FED NATL MTG ASSOC #981715		03/01/2012	SCHEDULED REDEMPTION		78,388	78,388	81,300	81,296		(2,908)		(2,908)		78,388				961	07/01/2023	
31415B-FY-0	FED NATL MTG ASSOC #981783		03/01/2012	SCHEDULED REDEMPTION		2,676	2,676	2,744	2,731		(55)		(55)		2,676				27	04/01/2023	
31415B-K5-7	FED NATL MTG ASSOC #981916		03/01/2012	SCHEDULED REDEMPTION		1,393	1,393	1,435	1,431		(38)		(38)		1,393				13	06/01/2023	
31415B-WR-6	FED NATL MTG ASSOC #982256		03/01/2012	SCHEDULED REDEMPTION		852	852	878	884		(31)		(31)		852				9	06/01/2023	
31415B-W9-6	FED NATL MTG ASSOC #982272		03/01/2012	SCHEDULED REDEMPTION		8,488	8,488	8,806	8,796		(308)		(308)		8,488				94	11/01/2023	
31415C-FA-0	FED NATL MTG ASSOC #982661		03/01/2012	SCHEDULED REDEMPTION		1,488	1,488	1,541	1,546		(57)		(57)		1,488				18	06/01/2023	
31415L-DH-7	FED NATL MTG ASSOC #983104		03/01/2012	SCHEDULED REDEMPTION		9,532	9,532	9,889	9,880		(348)		(348)		9,532				116	05/01/2023	
31415L-LE-5	FED NATL MTG ASSOC #983325		03/01/2012	SCHEDULED REDEMPTION		3,620	3,620	3,728	3,740		(120)		(120)		3,620				36	07/01/2023	
31415L-LF-2	FED NATL MTG ASSOC #983326		03/01/2012	SCHEDULED REDEMPTION		16,812	16,812	17,390	17,600		(788)		(788)		16,812				176	07/01/2023	
31415L-MC-8	FED NATL MTG ASSOC #983355		03/01/2012	SCHEDULED REDEMPTION		96,662	96,662	100,083	100,775		(4,113)		(4,113)		96,662				992	08/01/2023	
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2012	SCHEDULED REDEMPTION		80,848	80,848	82,453	82,417		(1,568)		(1,568)		80,848				978	04/01/2038	
31415L-U7-0	FED NATL MTG ASSOC #983606		03/01/2012	SCHEDULED REDEMPTION		10,152	10,152	10,532	10,685		(532)		(532)		10,152				101	05/01/2023	
31415L-VW-4	FED NATL MTG ASSOC #983629		03/01/2012	SCHEDULED REDEMPTION		51,230	51,230	52,533	52,861		(1,631)		(1,631)		51,230				508	05/01/2023	
31415L-VX-2	FED NATL MTG ASSOC #983630		03/01/2012	SCHEDULED REDEMPTION		27,567	27,567	28,388	28,664		(1,097)		(1,097)		27,567				270	05/01/2023	
31415M-FQ-3	FED NATL MTG ASSOC #984075		03/01/2012	SCHEDULED REDEMPTION		35,422	35,422	36,478	36,765		(1,343)		(1,343)		35,422				332	06/01/2023	
31415M-FS-9	FED NATL MTG ASSOC #984077		03/01/2012	SCHEDULED REDEMPTION		4,232	4,232	4,390	4,409		(177)		(177)		4,232				46	06/01/2023	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31415M-RN-7	FED NATL MTG ASSOC #984393		03/01/2012	SCHEDULED REDEMPTION		17,795	17,795	18,325	18,292		(497)		(497)		17,795				198	05/01/2023	
31415M-ZS-7	FED NATL MTG ASSOC #984653		03/01/2012	SCHEDULED REDEMPTION		37,822	37,822	38,784	38,626		(804)		(804)		37,822				359	07/01/2023	
31415P-AD-0	FED NATL MTG ASSOC #984804		03/01/2012	SCHEDULED REDEMPTION		13,026	13,026	13,473	13,637		(611)		(611)		13,026				141	06/01/2023	
31415P-AE-8	FED NATL MTG ASSOC #984805		03/01/2012	SCHEDULED REDEMPTION		339,212	339,212	352,198	357,623		(18,410)		(18,410)		339,212				3,278	06/01/2023	
31415P-VK-1	FED NATL MTG ASSOC #985418		03/01/2012	SCHEDULED REDEMPTION		6,882	6,882	7,087	7,151		(269)		(269)		6,882				76	07/01/2023	
31415Q-AQ-9	FED NATL MTG ASSOC #985715		03/01/2012	SCHEDULED REDEMPTION		16,648	16,648	17,085	17,186		(538)		(538)		16,648				165	06/01/2023	
31415Q-CG-9	FED NATL MTG ASSOC #985771		03/01/2012	SCHEDULED REDEMPTION		40,143	40,143	41,808	42,452		(2,309)		(2,309)		40,143				377	11/01/2022	
31415Q-PS-9	FED NATL MTG ASSOC #986133		03/01/2012	SCHEDULED REDEMPTION		17,956	17,956	18,701	18,678		(721)		(721)		17,956				243	11/01/2023	
31415Q-RS-7	FED NATL MTG ASSOC #986197		03/01/2012	SCHEDULED REDEMPTION		69,593	69,593	71,363	71,972		(2,378)		(2,378)		69,593				709	07/01/2023	
31415Q-SC-1	FED NATL MTG ASSOC #986215		03/01/2012	SCHEDULED REDEMPTION		29,450	29,450	30,463	30,698		(1,247)		(1,247)		29,450				325	07/01/2023	
31415R-QZ-0	FED NATL MTG ASSOC #987072		03/01/2012	SCHEDULED REDEMPTION		263	263	271	270		(6)		(6)		263				3	08/01/2023	
31415R-4B-7	FED NATL MTG ASSOC #987418		03/01/2012	SCHEDULED REDEMPTION		120	120	123	123		(4)		(4)		120				1	06/01/2023	
31415R-6F-6	FED NATL MTG ASSOC #987470		03/01/2012	SCHEDULED REDEMPTION		1,836	1,836	1,904	1,901		(65)		(65)		1,836				20	07/01/2023	
31415S-HS-4	FED NATL MTG ASSOC #987741		03/01/2012	SCHEDULED REDEMPTION		3,689	3,689	3,827	3,833		(144)		(144)		3,689				45	08/01/2023	
31415S-JB-9	FED NATL MTG ASSOC #987758		03/01/2012	SCHEDULED REDEMPTION		36,195	36,195	37,494	37,552		(1,358)		(1,358)		36,195				313	08/01/2023	
31415S-MP-4	FED NATL MTG ASSOC #987866		03/01/2012	SCHEDULED REDEMPTION		14,890	14,890	15,402	15,485		(595)		(595)		14,890				152	08/01/2023	
31415S-NH-1	FED NATL MTG ASSOC #987892		03/01/2012	SCHEDULED REDEMPTION		517	517	536	549		(32)		(32)		517				6	09/01/2023	
31415S-PP-1	FED NATL MTG ASSOC #987930		03/01/2012	SCHEDULED REDEMPTION		39,732	39,732	41,139	41,396		(1,664)		(1,664)		39,732				429	11/01/2023	
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2012	SCHEDULED REDEMPTION		95,308	95,308	98,781	98,573		(3,266)		(3,266)		95,308				836	09/01/2023	
31415T-H7-8	FED NATL MTG ASSOC #988654		03/01/2012	SCHEDULED REDEMPTION		5,568	5,568	5,799	5,848		(280)		(280)		5,568				70	09/01/2023	
31415T-SN-1	FED NATL MTG ASSOC #988925		03/01/2012	SCHEDULED REDEMPTION		79,541	79,541	82,517	84,098		(4,557)		(4,557)		79,541				886	08/01/2023	
31415T-TK-6	FED NATL MTG ASSOC #988954		03/01/2012	SCHEDULED REDEMPTION		25,699	25,699	26,465	26,589		(890)		(890)		25,699				232	08/01/2023	
31415V-ZW-8	FED NATL MTG ASSOC #990957		03/01/2012	SCHEDULED REDEMPTION		80,687	80,687	83,590	84,927		(4,240)		(4,240)		80,687				861	09/01/2023	
31415V-ZY-4	FED NATL MTG ASSOC #990959		03/01/2012	SCHEDULED REDEMPTION		25,541	25,541	26,452	27,088		(1,548)		(1,548)		25,541				284	09/01/2023	
31415V-6A-8	FED NATL MTG ASSOC #991065		03/01/2012	SCHEDULED REDEMPTION		102,192	102,192	104,791	105,517		(3,324)		(3,324)		102,192				1,083	10/01/2023	
31415Y-BA-6	FED NATL MTG ASSOC #992933		03/01/2012	SCHEDULED REDEMPTION		7,750	7,750	8,072	8,010		(260)		(260)		7,750				100	11/01/2023	
31416A-L5-7	FED NATL MTG ASSOC #994148		03/01/2012	SCHEDULED REDEMPTION		152,446	152,446	157,871	161,467		(9,021)		(9,021)		152,446				1,710	12/01/2023	
31416A-L7-3	FED NATL MTG ASSOC #994150		03/01/2012	SCHEDULED REDEMPTION		548,171	548,171	568,042	578,813		(30,643)		(30,643)		548,171				5,634	12/01/2023	
31416B-Y4-4	FED NATL MTG ASSOC #995431		03/01/2012	SCHEDULED REDEMPTION		158,491	158,491	165,066	166,111		(7,620)		(7,620)		158,491				1,944	02/01/2023	
31416B-Z2-7	FED NATL MTG ASSOC #995461		03/01/2012	SCHEDULED REDEMPTION		140,583	140,583	146,525	147,664		(7,080)		(7,080)		140,583				1,685	12/01/2023	
31416B-Z7-6	FED NATL MTG ASSOC #995466		03/01/2012	SCHEDULED REDEMPTION		30,232	30,232	31,001	31,009		(777)		(777)		30,232				293	12/01/2022	
31416B-7J-1	FED NATL MTG ASSOC #995597		03/01/2012	SCHEDULED REDEMPTION		1,442	1,442	1,503	1,514		(72)		(72)		1,442				18	03/01/2024	
31416H-YD-1	FED NATL MTG ASSOC #AA0707		03/01/2012	SCHEDULED REDEMPTION		10,635	10,635	11,001	11,105		(470)		(470)		10,635				131	01/01/2024	
31416J-FS-5	FED NATL MTG ASSOC #AA1076		03/01/2012	SCHEDULED REDEMPTION		4,455	4,455	4,597	4,613		(158)		(158)		4,455				46	01/01/2024	
31416K-MT-2	FED NATL MTG ASSOC #AA2169		03/01/2012	SCHEDULED REDEMPTION		39,774	39,774	41,179	41,344		(1,570)		(1,570)		39,774				491	02/01/2024	
31416T-FD-6	FED NATL MTG ASSOC #AA9163		03/01/2012	SCHEDULED REDEMPTION		345,483	345,483	356,482	354,868		(9,385)		(9,385)		345,483				3,270	08/01/2024	
31417J-SM-3	FED NATL MTG ASSOC #AC0523		03/01/2012	SCHEDULED REDEMPTION		24,607	24,607	25,390	25,185		(578)		(578)		24,607				235	07/01/2024	
31417Y-JM-0	FED NATL MTG ASSOC #MA0267		03/01/2012	SCHEDULED REDEMPTION		1,296,113	1,296,113	1,365,772	1,362,689		(66,576)		(66,576)		1,296,113				11,504	12/01/2019	
31417Y-KL-0	FED NATL MTG ASSOC #MA0298		03/01/2012	SCHEDULED REDEMPTION		642,634	642,634	677,172	675,617		(32,983)		(32,983)		642,634				5,701	01/01/2020	
31393V-P9-6	FHR 2628 LE		03/01/2012	SCHEDULED REDEMPTION		17,276	17,276	16,193	16,815		460		460		17,276				124	06/15/2033	
31394T-TV-7	FHR 2764 JA		03/01/2012	SCHEDULED REDEMPTION		711,310	711,310	674,411	695,198		16,112		16,112		711,310				7,395	03/15/2019	
31398Q-CF-2	FHR 3665 GP		03/14/2012	Various		12,035,844	11,507,157	12,111,165	12,094,526		(47,845)		(47,845)		12,046,681		(10,837)	(10,837)	116,273	05/15/2025	
3137AB-BT-7	FHR 3864 AJ		03/01/2012	SCHEDULED REDEMPTION		127,895	127,895	134,797	134,577		(6,682)		(6,682)		127,895				994	06/15/2039	
31392F-ES-2	FNR 2002-71 AP		03/01/2012	SCHEDULED REDEMPTION		114,949	114,949	116,924	117,538		(2,590)		(2,590)		114,949				1,311	11/25/2032	
31393U-K3-6	FNR 2003-129 JB		03/01/2012	SCHEDULED REDEMPTION		827,242	827,242	768,301	813,624		13,619		13,619		827,242				5,561	09/25/2018	
31396Y-T5-1	FNR 2008-21 HA		03/01/2012	SCHEDULED REDEMPTION		665,259	665,259	707,056	705,039		(39,780)		(39,780)		665,259				6,518	04/25/2018	
31398S-JH-7	FNR 2010-128 LA		03/01/2012	SCHEDULED REDEMPTION		669,329	669,329	672,872	672,696		(3,367)		(3,367)		669,329				2,969	11/25/2020	
31398S-UR-2	FNR 2010-145 MA		03/01/2012	SCHEDULED REDEMPTION		1,077,797	1,077,797	1,075,530	1,075,643		2,154		2,154		1,077,797				4,817	12/25/2020	
31398R-3W-3	FNR 2010-53 MV		03/01/2012	SCHEDULED REDEMPTION		33,956	33,956	37,169	36,971		(3,015)		(3,015)		33,956				340	08/25/2021	
31397Q-ZP-6	FNR 2011-17 KA		03/01/2012	SCHEDULED REDEMPTION		194,725	194,725	208,078	207,825		(13,100)		(13,100)		194,725				1,729	03/25/2041	
31397S-MH-4	FNR 2011-30 MK		03/14/2012	Various		1,155,806	1,117,396	1,166,991	1,162,713		(7,873)		(7,873)		1,154,840		967	967	9,903	10/25/2030	
38377W-EP-5	GNR 1175G GA		03/01/2012	SCHEDULED REDEMPTION		44,556	44,556	47,613	47,522		(2,966)		(2,966)		44,556				396	05/20/2040	
38375J-DU-6	GNR 2007-2 PB		03/14/2012	STEPHENS, INC.		4,757,484	4,475,000	4,762,159	4,722,297		(35,326)		(35,326)		4,686,971		70,513	70,513	73,837	06/20/2035	
383742-W8-2	GNR 2008-35 NA		03/14/2012	Various		3,017,540	2,893,014	3,028,332	3,019,611		(15,153)		(15,153)		3,004,459		13,081	13,081	35,283	02/20/2037	
383742-8E-6	GNR 2008-54 DC		03/01/2012	SCHEDULED REDEMPTION		87,015	87,015	90,634	90,335		(3,319)		(3,319)		87,015				914	01/16/2035	
38375D-F2-9	GNR 2008-94 JB		03/01/2012	SCHEDULED REDEMPTION		79,414	79,414	88,769	88,605		(9,192)		(9,192)		79,414				854	12/20/2038	
38376P-R5-1	GNR 2009-116 KC		03/20/2012	Various		4,984,652	4,827,415	4,981,396	4,973,565		(13,289)		(13,289)		4,960,275		24,376	24,376	44,240	08/20/2037	
38376P-XL-9	GNR 2009-117 KE		03/20/2012	Various		6,452,192	6,253,318	6,441,212	6,430,800		(17,932)		(17,932)		6,412,868		39,324	39,324	57,293	04/20/2037	
38374V-H7-7	GNR 2009-59 P		03/01/2012	SCHEDULED REDEMPTION		51,197	51,197	54,314	54,163		(2,966)		(2,966)		51,197				483	09/20/2033	

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)
38377D-NE-2	GNR 2010-101 GM		02/15/2012	Various		6,238,378	5,894,759	6,265,863	6,248,364		(12,592)		(12,592)		6,235,773		2,605	2,605	45,485	02/20/2038	
38377J-UQ-4	GNR 2010-108 PA		02/16/2012	Various		1,806,367	1,723,399	1,813,068	1,808,817		(3,191)		(3,191)		1,805,625		742	742	11,537	02/20/2038	
38377J-CU-5	GNR 2010109 MH		02/15/2012	Various		6,207,264	5,949,695	6,228,179	6,214,402		(9,848)		(9,848)		6,204,555		2,710	2,710	39,363	10/20/2037	
38376X-SK-0	GNR 2010-29 AG		03/01/2012	SCHEDULED REDEMPTION		90,554	90,554	97,519	97,382		(6,828)		(6,828)		90,554				803	10/20/2039	
38377F-Z3-8	GNR 2010-73 LA		03/01/2012	SCHEDULED REDEMPTION		129,930	129,930	139,646	139,414		(9,483)		(9,483)		129,930				1,196	03/20/2038	
38374Y-GV-9	GNR 2010-86 PJ		02/15/2012	Various		18,845,785	17,912,368	18,950,178	18,884,434		(50,659)		(50,659)		18,833,775		12,011	12,011	137,815	01/20/2036	
38377V-HF-6	GNR 2011-52 NK		03/01/2012	SCHEDULED REDEMPTION		235,257	235,257	253,081	252,466		(17,209)		(17,209)		235,257				1,828	04/16/2041	
38377V-W9-3	GNR 2011-68 EC		03/01/2012	SCHEDULED REDEMPTION		145,260	145,260	156,038	155,823		(10,563)		(10,563)		145,260				1,129	04/20/2041	
010257-EC-3	ALABAMA DRINK WTR FIN REVOLVG FD LN 02A		03/15/2012	CALLED @ 100.00		425,000	425,000	417,325		420,496	85		420,581		420,581		4,419	4,419	13,016	08/15/2021	
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		02/01/2012	Various		210,000	210,000	205,210	205,774		22		22		205,797		4,203	4,203	9,450	02/01/2029	
556589-CY-3	MADISON AL WTR & WSTWTR SWR 06A		02/08/2012	Various		794,934	725,000	732,497	729,114		(51)		(51)		729,064		65,871	65,871	4,900	12/01/2025	
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		03/13/2012	PRAGER MCCARTHY & SEALY		537,540	500,000	526,771	507,478		(673)		(673)		506,805		30,735	30,735	12,569	03/15/2020	
04057P-DS-4	ARIZONA SCH FACS BRD COP 2004 C		01/05/2012	MORGAN STANLEY DEAN WITTER		3,209,834	3,010,000	3,120,218	3,047,203		(329)		(329)		3,046,874		162,959	162,959	51,233	09/01/2019	
221825-AV-4	COTTONWOOD AZ WTR SYS 2006 SR		03/08/2012	PRAGER MCCARTHY & SEALY		275,935	260,000	271,383	265,557		(226)		(226)		265,331		10,605	10,605	9,100	07/01/2030	
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB		03/19/2012	Various		1,553,339	1,450,000	1,455,641	1,452,590		(109)		(109)		1,452,481		100,858	100,858	44,550	07/01/2024	
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB		01/06/2012	PRAGER MCCARTHY & SEALY		214,058	200,000	200,146	200,067						200,067		13,991	13,991	4,750	07/01/2025	
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB		01/12/2012	PRAGER MCCARTHY & SEALY		269,220	250,000	248,995	249,197		2		2		249,199		20,021	20,021	6,156	07/01/2026	
382512-BP-5	GOODYEAR AZ PUB IMPT CORP MUN FACS 07A		01/01/2012	CALLED @ 100.0		5,650,000	5,650,000	5,506,208	5,529,812						5,529,812		120,188	120,188	127,125	07/01/2027	
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		01/01/2012	SCHEDULED REDEMPTION		165,000	165,000	128,448	137,008	26,656	1,337		27,992		165,000				4,950	07/01/2030	
87972F-AS-6	TEMPE AZ INDL LSE AZ ST UNIV FDNTN 03		02/13/2012	PRAGER MCCARTHY & SEALY		233,404	225,000	226,874		225,364	(30)		225,334		225,334		8,069	8,069	7,031	07/01/2023	
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		01/01/2012	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				694	07/01/2022	
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		01/01/2012	CALLED @ 100.00000000		160,000	160,000	160,000	160,000						160,000				3,760	07/01/2027	
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		01/01/2012	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				875	07/01/2022	
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO		02/01/2012	CALLED @ 100.00		135,472	135,472	122,819	87,619	35,972	47		36,018		123,638		11,834	11,834	4,742	02/01/2034	
010869-DP-7	ALAMEDA CORRIDOR TRANSN CA SUB CAB 04A		02/22/2012	CITIGROUP GLOBAL MARKETS		12,461,515	14,305,000	7,866,463	11,376,925		85,660		85,660		11,462,585		998,930	998,930		10/01/2016	
050286-CS-0	AUBURN CA UNION SCH DIST COP 2008		01/30/2012	SEATTLE NORTHWEST SECURITIES CORP.		3,066,073	2,925,000	2,925,000	2,925,000						2,925,000		141,073	141,073	24,781	06/01/2033	
079438-AW-7	BELLFLOWER CA USD COP FING PROJ 03		01/05/2012	Various		1,820,718	1,760,000	1,813,838	1,770,071		(152)		(152)		1,769,919		50,799	50,799	38,867	08/01/2024	
079438-BA-4	BELLFLOWER CA USD COP FING PROJ 03		03/02/2012	RAYMOND JAMES & ASSOCIATES, INC.		385,560	375,000	384,015	376,692		(190)		(190)		376,502		9,058	9,058	11,250	08/01/2028	
10727U-BF-0	BRENTWOOD CA INFRA FING CAP IMPT 01		02/14/2012	CALLED @ 100.00		5,830,000	5,830,000	5,830,000	5,830,000						5,830,000				83,401	11/01/2031	
130795-FZ-5	CALIFORNIA STWIDE CMNTY VALLEYCARE 07A		02/16/2012	ROSS SINCLAIRE & ASSOCIATES LLC		3,635,800	4,000,000	4,000,000	3,289,080	710,920			710,920		4,000,000		(364,200)	(364,200)	123,569	07/15/2031	
171294-DR-9	CHULA VISTA CA COPS POLICE FAC 2002		01/09/2012	Various		1,432,779	1,395,000	1,418,366	1,401,680		(64)		(64)		1,401,616		31,163	31,163	30,916	08/01/2021	
17131M-JV-0	CHULA VISTA CA ELEM SCH DIST COP 03 A		02/24/2012	PRAGER MCCARTHY & SEALY		920,421	900,000	846,750	853,364		523		523		853,887		66,534	66,534	20,915	09/01/2022	
28282Q-AV-4	EL CENTRO CA FING WSTWTR 2006 A		01/06/2012	SEATTLE NORTHWEST SECURITIES CORP.		5,513,792	5,055,000	5,143,968	5,101,554		(243)		(243)		5,101,311		412,480	412,480	70,208	10/01/2026	
296344-CP-7	ESCONDIDO CA COP WSTWTR PROJ 05A		01/11/2012	PRAGER MCCARTHY & SEALY		1,224,666	1,175,000	1,062,428	1,080,049		209		209		1,080,258		144,408	144,408	20,305	09/01/2024	
296344-CQ-5	ESCONDIDO CA COP WSTWTR PROJ 05A		01/25/2012	PRAGER MCCARTHY & SEALY		806,290	775,000	691,735	703,829		261		261		704,090		102,199	102,199	14,643	09/01/2025	
296344-CR-3	ESCONDIDO CA COP WSTWTR PROJ 05A		01/05/2012	CITIGROUP GLOBAL MARKETS		1,681,209	1,625,000	1,614,031	1,616,435		10		10		1,616,445		64,764	64,764	27,659	09/01/2026	
513799-QV-1	LANCASTER CA REDEV HSG SUB TAX 03		03/16/2012	MESIROW FINANCIAL, INC.		2,405,878	2,530,000	2,577,669	2,549,275		(679)		(679)		2,548,597		(142,718)	(142,718)	76,778	08/01/2023	
54438E-HA-9	LOS ANGELES CA CMNTY REDEV BUNKER 04A		02/22/2012	Various		4,193,395	3,850,000	3,679,865	3,690,624		1,601		1,601		3,692,225		501,170	501,170	44,458	12/01/2022	
556454-BS-4	MADERA CA USD COP SCH FAC PROJ 04		01/09/2012	STIFEL NICOLAUS & CO, INC.		3,760,611	3,625,000	3,477,209	3,516,266		190		190		3,516,456		244,155	244,155	65,955	09/01/2028	
658620-CQ-0	NORTH CITY WEST CA SCH SPL TAX 02 SUB		02/07/2012	STIFEL NICOLAUS & CO, INC.		606,085	595,000	553,284	552,587		309		309		552,896		53,189	53,189	13,140	09/01/2022	

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)
699202-EQ-6	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		02/22/2012	PRAGER MCCARTHY & SEALY		1,908,904	1,850,000	1,734,216	1,734,403		1,240		1,240		1,735,642		173,262	173,262	52,931	08/01/2023	
724568-FX-3	PITTSBURG CA REDEV TAX LOS MEDANOS 99		03/08/2012	PRAGER MCCARTHY & SEALY		509,216	715,000	286,558	457,124		4,791		4,791		461,914		47,301	47,301		08/01/2020	
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08		01/11/2012	SEATTLE NORTHWEST SECURITIES CORP.		1,089,100	1,000,000	997,280	997,635		5		5		997,640		91,460	91,460	25,861	07/01/2029	
769045-QS-7	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A		01/25/2012	PRAGER MCCARTHY & SEALY		102,626	100,000	87,487	89,821		56		56		89,877		12,749	12,749	2,238	08/01/2022	
768901-PL-8	RIVERSIDE CNTY CA COP HIST COURTHSE 05B		02/23/2012	PRAGER MCCARTHY & SEALY		107,889	100,000	92,923	93,600		54		54		93,654		14,235	14,235	1,625	11/01/2024	
785849-QP-8	SACRAMENTO CA CITY FING TAX ALLOC 05A		02/28/2012	MESIROW FINANCIAL, INC.		2,776,698	8,545,000	2,552,990	3,188,821		26,831		26,831		3,215,652		(438,954)	(438,954)		12/01/2031	
79765A-DW-3	SAN FRANCISCO CA ARPT INTL 2ND SER 23A 9		03/23/2012	CALLED @ 100.00		14,310,000	14,310,000	14,166,900	14,185,751		1,218		1,218		14,186,969		123,031	123,031	282,225	05/01/2030	
799134-BS-9	SAN PABLO CA JT PWRS FING TAX ALLO 04		02/27/2012	PRAGER MCCARTHY & SEALY		579,263	550,000	606,259	579,372		(556)		(556)		578,817		446	446	5,736	12/01/2017	
801825-EM-8	SANTA CRUZ CNTY CA REDEV LIVE OAK 03		02/14/2012	RBC DAIN RAUSCHER		3,245,207	3,115,000	3,115,000	3,115,000						3,115,000		130,207	130,207	71,818	09/01/2023	
802595-DD-7	SANTA ROSA CA COP BLDG ACQ 07 B		03/22/2012	PRAGER MCCARTHY & SEALY		103,106	100,000	96,587	97,106		34		34		97,140		5,966	5,966	3,510	07/01/2037	
861394-BV-5	STOCKTON CA PUB FING AUTH LSE 06A		03/13/2012	CITIGROUP GLOBAL MARKETS		1,464,735	1,710,000	1,561,453	1,569,601		1,224		1,224		1,570,825		(106,090)	(106,090)	48,094	08/01/2028	
861394-BY-9	STOCKTON CA PUB FING AUTH LSE 06A		03/13/2012	CITIGROUP GLOBAL MARKETS		1,658,957	1,970,000	1,709,199	1,721,162		1,609		1,609		1,722,771		(63,814)	(63,814)	55,406	08/01/2031	
861422-BZ-5	STOCKTON CA UNI SCH DIST COP 04 CAP		03/13/2012	CITIGROUP GLOBAL MARKETS		937,350	1,990,000	568,941	875,293		9,988		9,988		885,282		52,068	52,068		02/01/2027	
861422-CA-9	STOCKTON CA UNI SCH DIST COP 04 CAP		03/13/2012	CITIGROUP GLOBAL MARKETS		935,088	2,100,000	567,252	873,363		9,984		9,984		883,348		51,740	51,740		02/01/2028	
861422-CB-7	STOCKTON CA UNI SCH DIST COP 04 CAP		03/13/2012	CITIGROUP GLOBAL MARKETS		883,638	2,100,000	535,836	825,628		9,455		9,455		835,083		48,555	48,555		02/01/2029	
861422-CC-5	STOCKTON CA UNI SCH DIST COP 04 CAP		03/13/2012	CITIGROUP GLOBAL MARKETS		794,940	2,000,000	481,960	743,186		8,527		8,527		751,713		43,227	43,227		02/01/2030	
861431-CW-2	STOCKTON-EAST WTR DIST CA COP REF 02B		03/07/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,802,495	2,900,000	1,008,040	1,783,506		20,852		20,852		1,804,358		(1,863)	(1,863)		04/01/2020	
861431-CX-0	STOCKTON-EAST WTR DIST CA COP REF 02B		03/07/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,030,477	3,475,000	1,132,120	2,009,079		23,614		23,614		2,032,693		(2,216)	(2,216)		04/01/2021	
861431-CY-8	STOCKTON-EAST WTR DIST CA COP REF 02B		03/07/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,135,532	3,890,000	1,187,928	2,113,711		24,959		24,959		2,138,670		(3,138)	(3,138)		04/01/2022	
861431-CZ-5	STOCKTON-EAST WTR DIST CA COP REF 02B		03/07/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,702,998	3,300,000	945,681	1,685,843		19,972		19,972		1,705,816		(2,818)	(2,818)		04/01/2023	
861431-DA-9	STOCKTON-EAST WTR DIST CA COP REF 02B		03/07/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,454,790	3,000,000	806,460	1,440,349		17,120		17,120		1,457,469		(2,679)	(2,679)		04/01/2024	
861431-DB-7	STOCKTON-EAST WTR DIST CA COP REF 02B		03/07/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,002,147	4,390,000	1,109,046	1,982,627		23,603		23,603		2,006,230		(4,083)	(4,083)		04/01/2025	
861431-DC-5	STOCKTON-EAST WTR DIST CA COP REF 02B		03/07/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,672,476	3,900,000	925,743	1,656,486		19,752		19,752		1,676,238		(3,762)	(3,762)		04/01/2026	
861431-DD-3	STOCKTON-EAST WTR DIST CA COP REF 02B		03/08/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,612,840	4,000,000	891,960	1,597,521		19,349		19,349		1,616,871		(4,031)	(4,031)		04/01/2027	
861431-DF-8	STOCKTON-EAST WTR DIST CA COP REF 02B		03/08/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,555,231	4,410,000	867,271	1,556,836		18,928		18,928		1,575,764		(20,533)	(20,533)		04/01/2029	
899111-CD-8	TULARE CITY CA PUB FIN LSE CAP FAC 08		01/06/2012	CITIGROUP GLOBAL MARKETS		3,243,720	3,000,000	3,144,120	3,096,513		(370)		(370)		3,096,143		147,577	147,577	43,750	04/01/2027	
91412F-UK-1	UNIVERSITY OF CA GEN REV 2005 G		01/06/2012	PRAGER MCCARTHY & SEALY		137,048	135,000	133,308	133,501		1		1		133,502		3,546	3,546	998	05/15/2035	
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		03/02/2012	CALLED @ 103.00000000		20,600	20,000	20,000	20,000						20,000		600	600	850	09/02/2017	
196632-MX-8	COLORADO SPRINGS COLO UTILS REV REF - SE		03/21/2012	WELLS FARGO BROKERAGE SERVICES		13,137,591	10,870,000	13,098,133	13,029,503		(51,550)		(51,550)		12,977,953		159,638	159,638	300,435	11/15/2020	
283365-FC-3	EL PASO CNTY CO COP PIKES PEAK CTR 03		03/05/2012	RAYMOND JAMES & ASSOCIATES, INC.		363,208	340,000	351,859	342,587		(242)		(242)		342,345		20,863	20,863	4,581	12/01/2020	
283484-AY-9	EL PASO CNTY CO SD NO 49 FALCON COP 06A		02/16/2012	PRAGER MCCARTHY & SEALY		145,720	125,000	129,308	127,301		(59)		(59)		127,242		18,478	18,478	1,163	12/15/2019	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
283484-BY-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A		01/06/2012	MORGAN STANLEY DEAN WITTER		1,387,042	1,220,000	1,272,033	1,252,797		(135)		(135)		1,252,662		134,381	134,381	4,406	12/15/2022	
283484-BZ-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A		01/06/2012	MORGAN STANLEY DEAN WITTER		2,301,344	2,040,000	2,123,558	2,092,687		(217)		(217)		2,092,471		208,874	208,874	7,367	12/15/2023	
283484-CD-3	EL PASO CNTY CO SD NO 49 FALCON COP 07A		01/06/2012	MORGAN STANLEY DEAN WITTER		2,473,909	2,260,000	2,337,428	2,308,896		(201)		(201)		2,308,695		165,214	165,214	8,161	12/15/2027	
283484-CE-1	EL PASO CNTY CO SD NO 49 FALCON COP 07A		01/06/2012	MORGAN STANLEY DEAN WITTER		2,787,866	2,560,000	2,641,331	2,611,390		(211)		(211)		2,611,179		176,687	176,687	9,244	12/15/2028	
34511L-EC-4	FOOTHILLS CO PK & REC BLDG AUTH COP 02		02/22/2012	PRAGER MCCARTHY & SEALY		262,120	255,000	260,525	255,864		(145)		(145)		255,719		6,401	6,401	3,046	12/01/2022	
357178-CN-0	FREMONT CNTY CO FIN COP 03 A REF		02/22/2012	RAYMOND JAMES & ASSOCIATES, INC.		2,809,769	2,650,000	2,775,080	2,678,367		(2,177)		(2,177)		2,676,190		133,578	133,578	27,825	12/15/2022	
75289F-AQ-3	RANGEVIEW CO LIBRARY DIST COP 2008		03/02/2012	PRAGER MCCARTHY & SEALY		116,459	100,000	95,338	95,922		40		40		95,963		20,496	20,496	1,139	12/15/2024	
20774U-WZ-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1		02/21/2012	GRIGSBY & ASSOCIATES		114,979	100,000	95,455	95,980		30		30		96,011		18,968	18,968	3,236	07/01/2025	
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B		01/01/2012	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				849	07/01/2032	
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		01/01/2012	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				129	07/01/2028	
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		02/21/2012	PRAGER MCCARTHY & SEALY		113,533	100,000	106,561	103,435		(105)		(105)		103,330		10,203	10,203	1,153	06/01/2021	
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006		02/23/2012	PRAGER MCCARTHY & SEALY		932,510	825,000	877,899	852,668		(448)		(448)		852,220		80,290	80,290	6,649	06/01/2022	
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		02/17/2012	CALLED @ 100.00000000		17,300,000	17,300,000	17,300,000	17,300,000						17,300,000				762,759	12/01/2034	
131197-BW-4	CALLAWAY-BAY CNTY FL WSTWTR SYS 04		03/30/2012	RAYMOND JAMES & ASSOCIATES, INC.		444,061	425,000	454,006	434,126		(840)		(840)		433,286		10,775	10,775	12,573	09/01/2018	
29087L-AS-7	EMERALD COAST FL UTILS AUTH 04		01/20/2012	PRAGER MCCARTHY & SEALY		169,133	160,000	156,184	155,781		27		27		155,808		13,325	13,325	4,307	01/01/2021	
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		01/01/2012	CALLED @ 101.00000000		20,200	20,000	20,000	20,000						20,000		200	200	595	07/01/2020	
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		01/01/2012	CALLED @ 100.00000000		65,000	65,000	64,675	64,733						64,733		267	267	1,528	07/01/2022	
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		01/01/2012	CALLED @ 100.00000000		355,000	355,000	355,000	355,000						355,000				8,875	07/01/2023	
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		01/01/2012	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				1,170	07/01/2028	
43232V-KC-4	HILLSBOROUGH CNTY FL SCH BRD COP 04A		01/05/2012	RBC DAIN RAUSCHER		4,690,880	4,000,000	4,455,942	4,226,748		(930)		(930)		4,225,818		465,062	465,062	110,250	07/01/2017	
43232V-PQ-8	HILLSBOROUGH CNTY FL SCH BRD COP 06		01/06/2012	RBC DAIN RAUSCHER		3,496,130	3,170,000	3,368,379	3,285,444		(524)		(524)		3,284,920		211,209	211,209	83,653	07/01/2023	
432281-DS-9	HILLSBOROUGH CNTY FL SPL ASSMT 06		03/02/2012	PRAGER MCCARTHY & SEALY		110,246	100,000	103,526	101,687		(67)		(67)		101,620		8,626	8,626	2,583	03/01/2021	
46613C-CM-5	JEA FL ELEC SYS SUBORDINATE 2002 D		02/13/2012	CALLED @ 100.00000000		1,705,000	1,705,000	1,681,113	1,684,446		54		54		1,684,500		20,500	20,500	30,477	10/01/2037	
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		03/20/2012	DISTRIBUTION		67,840											67,840	67,840		05/01/2011	
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999		02/02/2012	CALLED @ 100.00		730,000	730,000	730,000	730,000						730,000				12,917	05/01/2012	
696550-PV-8	PALM BEACH CNTY FL SCH BRD COP 05A		01/05/2012	CITIGROUP GLOBAL MARKETS		6,680,760	6,000,000	6,130,560	6,074,218		(473)		(473)		6,073,745		607,015	607,015	132,500	08/01/2017	
698148-AQ-6	PANAMA CITY BEACH FL FRONT BCH RD 06		01/17/2012	PRAGER MCCARTHY & SEALY		262,637	240,000	241,349	240,717		(7)		(7)		240,710		21,927	21,927	2,370	11/01/2022	
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D		03/01/2012	CALLED @ 100.00000000		25,000	25,000	24,679	24,862		5		5		24,867		133	133	708	07/01/2018	
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		03/01/2012	CALLED @ 100.00000000		410,000	410,000	410,000	410,000						410,000				12,300	01/01/2016	
803313-CV-5	SARASOTA CNTY FL SOLID WASTE SYS 05		03/14/2012	PRAGER MCCARTHY & SEALY		164,636	150,000	150,273	149,265		15		15		149,279		15,356	15,356	3,500	10/01/2020	
875301-CZ-4	TAMPA-HILLSBOROUGH CNTY FL EXPWY 05		03/14/2012	RAYMOND JAMES & ASSOCIATES, INC.		1,099,590	1,000,000	1,075,821	1,036,193		(1,604)		(1,604)		1,034,589		65,001	65,001	35,833	07/01/2020	
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2012	CALLED @ 100.00000000		200,000	200,000	198,822	199,680						199,680		320	320	5,625	01/01/2016	
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		01/01/2012	CALLED @ 100.00000000		45,000	45,000	41,964	42,860						42,860		2,140	2,140	1,294	07/01/2030	
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		01/01/2012	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				984	01/01/2014	
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005		01/01/2012	CALLED @ 100.00000000		605,000	605,000	310,063	424,227						424,227		180,773	180,773	17,394	01/01/2015	
167520-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A		02/15/2012	CALLED @ 100.00000000		1,000,000	1,000,000	984,745	991,204		1,649		1,649		992,853		7,147	7,147	65,700	02/15/2013	
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2012	SCHEDULED REDEMPTION		100,665	100,665	89,149	89,213		11,452		11,452		100,665				7,043	12/31/2024	
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2012	SCHEDULED REDEMPTION		74,577	74,577	66,050	66,099		8,479		8,479		74,577				5,219	12/31/2024	
45200F-MS-5	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08		02/07/2012	VINING SPARKS		1,931,250	2,500,000	2,321,761	2,331,968		1,048		1,048		2,333,017		(401,767)	(401,767)	76,780	09/15/2028	
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08		02/07/2012	VINING SPARKS		8,370,038	10,835,000	9,733,750	9,757,307		2,197		2,197		9,759,504		(1,389,467)	(1,389,467)	338,218	09/15/2038	
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		02/01/2012	CALLED @ 100.00000000		235,000	235,000	235,000	235,000						235,000				5,816	08/01/2021	
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		03/06/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,079,000	2,100,000	2,079,000	2,054,808	40,152	(842)		39,310		2,094,118		(15,118)	(15,118)	57,269	03/01/2015	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2		03/01/2012	CALLED @ 100.00000000		100,000	100,000	100,000	85,054	14,946			14,946		100,000				3,000	03/01/2035	
058507-5Q-3	BALL ST UNIV IN STUDENT FEE 2001 K		01/01/2012	CALLED @ 100.00000000		1,000,000	1,000,000	1,049,600	1,000,000						1,000,000				28,750	07/01/2016	
058508-CB-6	BALL ST UNIV IN STUDENT FEE 2001 K		01/01/2012	CALLED @ 100.00000000		515,000	515,000	524,507	515,000						515,000				14,806	07/01/2014	
094743-LS-8	BLOOMINGTON IN WTRWKS REVENUE SER A		01/10/2012	LOOP CAPITAL MARKETS		834,056	770,000	766,751	766,783		6		6		766,790		67,267	67,267	6,588	07/01/2025	
094743-LT-6	BLOOMINGTON IN WTRWKS REVENUE SER A		01/10/2012	Various		1,085,314	1,015,000	1,000,526	1,000,658		25		25		1,000,683		84,631	84,631	8,662	07/01/2026	
455057-GE-3	INDIANA FIN AUTH FORENSIC SCIENCE 06A		02/06/2012	PRAGER MCCARTHY & SEALY		1,408,187	1,300,000	1,288,534	1,290,834		29		29		1,290,863		117,324	117,324	32,625	07/01/2025	
596232-CF-3	MIDDLEBURY IN SCH BLDG 1ST MTG 07		03/01/2012	PRAGER MCCARTHY & SEALY		1,349,163	1,235,000	1,231,875	1,232,505		26		26		1,232,531		116,633	116,633	35,661	07/15/2025	
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2012	CALLED @ 100.00000000		425,000	425,000	425,000	404,375	20,625			20,625		425,000				11,688	01/15/2021	
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04		01/01/2012	CALLED @ 100.00000000		20,000	20,000	20,000	19,801	199			199		20,000				129	12/01/2019	
890630-EL-6	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		03/08/2012	DAVIDSON, D.A., & CO.		1,415,940	1,200,000	1,287,996	1,263,972		(1,276)		(1,276)		1,262,696		153,244	153,244	17,000	06/01/2024	
473020-LV-5	JEFFERSON CNTY KY LSE CAP PROJS 07A		01/12/2012	UNION BANK OF SWITZERLAND		3,476,160	3,200,000	3,208,960	3,205,246		(41)		(41)		3,205,205		270,955	270,955	18,278	06/01/2025	
473020-LW-3	JEFFERSON CNTY KY LSE CAP PROJS 07A		01/12/2012	UNION BANK OF SWITZERLAND		3,749,560	3,475,000	3,479,031	3,477,361		(18)		(18)		3,477,343		272,217	272,217	19,849	06/01/2026	
473020-LX-1	JEFFERSON CNTY KY LSE CAP PROJS 07A		01/12/2012	UNION BANK OF SWITZERLAND		2,113,455	1,970,000	1,968,562	1,968,798		3		3		1,968,801		144,655	144,655	11,252	06/01/2027	
49140M-JM-2	KENTUCKY RURAL WTR FIN FLEX TERM 04 B		01/04/2012	PRAGER MCCARTHY & SEALY		1,756,542	1,700,000	1,531,528	1,570,497		230		230		1,570,727		185,815	185,815	31,710	02/01/2022	
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2008A		03/13/2012	PRAGER MCCARTHY & SEALY		115,162	100,000	100,804	100,569		(15)		(15)		100,554		14,608	14,608	2,438	09/01/2021	
914391-ZF-7	UNIVERSITY OF LOUISVILLE KY 2008A		01/11/2012	LOOP CAPITAL MARKETS		2,165,775	1,875,000	1,880,963	1,879,224		(24)		(24)		1,879,200		286,575	286,575	31,875	09/01/2022	
546395-D8-4	LOUISIANA PUB FAC LAKE CHARLES HOSP 07		01/18/2012	GATES CAPITAL CORP.		2,002,500	2,000,000	1,980,000	1,982,794		48		48		1,982,841		19,659	19,659	18,417	12/01/2034	
546398-ED-6	LOUISIANA PUB FAC TULANE UNIV 02D		02/15/2012	CALLED @ 100.00000000		1,100,000	1,100,000	1,162,194	1,101,004		(1,004)		(1,004)		1,100,000				29,563	02/15/2018	
546398-EE-4	LOUISIANA PUB FAC TULANE UNIV 02D		02/15/2012	CALLED @ 100.00000000		2,345,000	2,345,000	2,456,176	2,346,803		(1,803)		(1,803)		2,345,000				63,022	02/15/2019	
546398-EF-1	LOUISIANA PUB FAC TULANE UNIV 02D		02/15/2012	CALLED @ 100.00000000		2,495,000	2,495,000	2,601,986	2,496,740		(1,740)		(1,740)		2,495,000				67,053	02/15/2020	
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006		01/31/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,395,137	1,205,000	1,271,347	1,238,657		(610)		(610)		1,238,048		157,089	157,089	35,481	07/01/2019	
647753-JT-0	NEW ORLEANS LA WTR 2002		02/23/2012	CITIGROUP GLOBAL MARKETS		649,288	635,000	686,557	643,230	1,533	(781)		752		643,982		5,306	5,306	7,673	12/01/2013	
647753-JU-7	NEW ORLEANS LA WTR 2002		02/23/2012	CITIGROUP GLOBAL MARKETS		797,550	780,000	836,662	788,018	6,882	(765)		6,117		794,135		3,415	3,415	9,425	12/01/2014	
647753-JV-5	NEW ORLEANS LA WTR 2002		02/23/2012	CITIGROUP GLOBAL MARKETS		915,138	895,000	946,427	900,646		(964)		(964)		899,682		15,455	15,455	10,815	12/01/2015	
647753-JW-3	NEW ORLEANS LA WTR 2002		02/23/2012	CITIGROUP GLOBAL MARKETS		1,344,588	1,315,000	1,377,410	1,321,886		(1,175)		(1,175)		1,320,710		23,877	23,877	15,890	12/01/2016	
647753-JX-1	NEW ORLEANS LA WTR 2002		02/23/2012	CITIGROUP GLOBAL MARKETS		864,013	845,000	878,141	848,076	596	(626)		(31)		848,045		15,968	15,968	10,210	12/01/2017	
647753-JY-9	NEW ORLEANS LA WTR 2002		02/23/2012	CITIGROUP GLOBAL MARKETS		1,749,240	1,720,000	1,773,423	1,723,990	1,952	(1,014)		938		1,724,929		24,311	24,311	20,783	12/01/2018	
647753-JZ-6	NEW ORLEANS LA WTR 2002		02/23/2012	CITIGROUP GLOBAL MARKETS		3,147,615	3,095,000	3,181,103	3,098,095	6,498	(1,636)		4,862		3,102,957		44,658	44,658	37,398	12/01/2019	
647753-KA-9	NEW ORLEANS LA WTR 2002		02/23/2012	CITIGROUP GLOBAL MARKETS		3,300,165	3,245,000	3,162,075	3,149,484		1,336		1,336		3,150,820		149,345	149,345	39,210	12/01/2020	
647753-KB-7	NEW ORLEANS LA WTR 2002		02/23/2012	CITIGROUP GLOBAL MARKETS		2,959,470	2,910,000	2,813,590	2,817,041		1,135		1,135		2,818,176		141,294	141,294	35,163	12/01/2021	
647753-KC-5	NEW ORLEANS LA WTR 2002		02/23/2012	CITIGROUP GLOBAL MARKETS		2,735,730	2,690,000	2,537,156	2,557,252		1,415		1,415		2,558,667		177,063	177,063	32,504	12/01/2022	
560427-FK-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A		01/11/2012	JANNEY MONTGOMERY SCOTT		1,263,091	1,110,000	1,157,518	1,141,790		(288)		(288)		1,141,502		121,589	121,589	30,217	07/01/2022	
914399-JB-7	UNIVERSITY OF MAINE SYS REV 2007		01/11/2012	RAYMOND JAMES & ASSOCIATES, INC.		425,408	390,000	380,823	382,373		17		17		382,390		43,019	43,019	6,630	03/01/2026	
914399-JC-5	UNIVERSITY OF MAINE SYS REV 2007		01/11/2012	RAYMOND JAMES & ASSOCIATES, INC.		1,106,486	1,020,000	993,929	997,994		44		44		998,038		108,448	108,448	17,340	03/01/2027	
574298-BD-6	MARYLAND TRANS ARPT PKG BALTIMORE 02B		03/01/2012	MATURED		3,425,000	3,425,000	3,540,729	3,427,708		(2,708)		(2,708)		3,425,000				89,906	03/01/2012	
792909-BG-7	MINNEAPOLIS MN HLTH CARE ALLINA 07H		02/08/2012	RBC DAIN RAUSCHER		2,293,060	2,000,000	2,113,620	2,071,904		(1,204)		(1,204)		2,070,700		222,360	222,360	23,889	11/15/2021	
603827-QD-1	MINNEAPOLIS ST PAUL MN METRO ARPT 08A		01/01/2012	MATURED		4,000,000	4,000,000	4,188,840	4,000,000						4,000,000				100,000	01/01/2012	
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		01/01/2012	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						95,000				2,375	07/01/2023	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2012	CALLED @ 100.00		215,000	215,000	213,925	214,846		(134)		(134)		214,712		288	288	6,853	01/01/2016	
605343-X9-8	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B		01/20/2012	CALLED @ 102.00000000		530,400	520,000	532,376	521,449		(75)		(75)		521,374		9,026	9,026	14,372	07/01/2013	
60534P-7K-3	MISSISSIPPI DEV BK LAUREL CITY HWY 05		01/06/2012	BOSC, INC.		315,970	290,000	290,073	290,040						290,040		25,929	25,929	7,653	01/01/2025	
60534P-7L-1	MISSISSIPPI DEV BK LAUREL CITY HWY 05		01/06/2012	BOSC, INC.		303,310	280,000	278,415	278,649		2		2		278,651		24,659	24,659	7,389	01/01/2026	
60534Q-NT-4	MISSISSIPPI DEV BK MADISON CNTY HWY 06		01/19/2012	PRAGER MCCARTHY & SEALY		112,551	100,000	100,856	100,441		(6)		(6)		100,436		12,115	12,115	2,538	01/01/2021	
60534Q-GF-2	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A		03/06/2012	MORGAN KEEGAN & COMPANY, INC.		383,327	350,000	361,967	355,770		(238)		(238)		355,533		27,794	27,794	9,139	03/01/2022	
16645P-EB-3	CHESTERFIELD MO COP 2005		03/22/2012	Various		876,310	800,000	767,593	765,617		385		385		766,002		110,308	110,308	11,629	12/01/2024	
46737E-DC-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03		01/06/2012	MORGAN KEEGAN & COMPANY, INC.		533,915	500,000	509,110	502,076		(29)		(29)		502,047		31,868	31,868	2,778	12/01/2022	
46737E-DD-1	JACKSON CNTY MO PUB BLDG CORP IMPT 03		01/12/2012	WELLS FARGO BROKERAGE SERVICES		1,497,927	1,405,000	1,420,483	1,408,540		(84)		(84)		1,408,456		89,471	89,471	9,172	12/01/2023	
48503S-CB-3	KANSAS CITY MO UP & MID REDEV 2007		03/22/2012	PRAGER MCCARTHY & SEALY		113,193	100,000	107,957	104,546		(186)		(186)		104,360		8,833	8,833	2,444	04/01/2020	
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		03/01/2012	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				1,875	09/01/2023	
606092-BG-8	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		01/31/2012	Various		3,044,648	2,700,000	2,874,096	2,782,722		(1,699)		(1,699)		2,781,024		263,624	263,624	79,431	01/01/2019	
606092-BH-6	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		01/31/2012	Various		2,544,520	2,275,000	2,414,435	2,341,316		(1,013)		(1,013)		2,340,303		204,217	204,217	64,361	01/01/2020	
606341-CC-7	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		01/05/2012	MORGAN STANLEY DEAN WITTER		4,337,385	3,900,000	3,921,606	3,911,502		(54)		(54)		3,911,447		425,938	425,938	48,263	10/01/2023	
606341-CD-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		03/22/2012	Various		4,444,170	4,000,000	4,012,600	4,006,712		(140)		(140)		4,006,572		437,598	437,598	64,875	10/01/2024	
606341-CE-3	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		01/11/2012	PRAGER MCCARTHY & SEALY		1,104,170	1,000,000	1,001,560	1,000,831		(7)		(7)		1,000,824		103,346	103,346	13,250	10/01/2025	
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		01/11/2012	PRAGER MCCARTHY & SEALY		3,785,030	3,450,000	3,450,000	3,450,000						3,450,000		335,030	335,030	45,713	10/01/2026	
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06		03/19/2012	PRAGER MCCARTHY & SEALY		321,420	300,000	299,592	299,683		4		4		299,687		21,733	21,733	5,288	05/01/2026	
85100L-CD-3	SPRINGFIELD MO PUB BLDG STORMWTR 07		02/23/2012	Various		2,243,249	2,010,000	2,052,813	2,036,215		(602)		(602)		2,035,613		207,636	207,636	30,663	05/01/2027	
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A		02/21/2012	PRAGER MCCARTHY & SEALY		199,962	175,000	188,046	180,833		(204)		(204)		180,629		19,333	19,333	2,017	12/01/2019	
79130G-EQ-0	ST LOUIS CNTY MO IND HLTH MARY 01 GNMA		03/20/2012	Various		3,741,950	3,705,000	3,679,954	3,681,136		22		22		3,681,157		60,793	60,793	68,017	03/20/2041	
79165T-FY-2	ST LOUIS MO MUN FIN LSE JUST CTR 01A		02/15/2012	CALLED @ 100.00		1,030,000	1,030,000	1,104,438	1,031,269		(1,269)		(1,269)		1,030,000				27,038	02/15/2016	
557352-CQ-2	MADISON CNTY NE HOSP NO 1 FAITH REGL 01		01/01/2012	CALLED @ 100.00000000		1,000,000	1,000,000	994,080	1,000,000						1,000,000				27,500	07/01/2021	
557352-CU-3	MADISON CNTY NE HOSP NO 1 FAITH REGL 01		01/01/2012	CALLED @ 100.00000000		1,040,000	1,040,000	1,051,950	1,040,000						1,040,000				28,600	07/01/2016	
639707-AN-8	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		01/01/2012	CALLED @ 100.00000000		1,285,000	1,285,000	1,299,957	1,285,000						1,285,000				33,731	01/01/2016	
639707-AP-3	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		01/01/2012	CALLED @ 100.00000000		800,000	800,000	795,528	797,850						797,850		2,150	2,150	21,000	01/01/2019	
843460-BW-5	SOUTHERN NE PUB PWR DIST ELEC SYS 06		03/08/2012	DAVIDSON, D.A., & CO.		1,750,531	1,565,000	1,552,292	1,556,720		184		184		1,556,904		193,627	193,627	35,789	09/15/2021	
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2012	CALLED @ 103.00000000		20,600	20,000	20,835	20,515		(13)		(13)		20,502		98	98	500	03/01/2019	
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2012	CALLED @ 103.00000000		20,600	20,000	19,960	19,914		1		1		19,915		685	685	500	03/01/2020	
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2012	CALLED @ 103.00000000		25,750	25,000	24,573	24,595		6		6		24,601		1,149	1,149	625	03/01/2021	
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2012	CALLED @ 103.00000000		15,450	15,000	14,097	14,206		9		9		14,215		1,235	1,235	375	03/01/2023	
914658-T9-0	UNIVERSITY & CMNTY CLG SYS OF NV 01A		01/01/2012	CALLED @ 100.00000000		4,835,000	4,835,000	4,728,437	4,835,000						4,835,000				126,919	07/01/2031	
644614-DY-2	NEW HAMPSHIRE HLTH EXETER HOSP 01A		03/12/2012	CALLED @ 101.00		1,414,000	1,400,000	1,394,680	1,396,670		52		52		1,396,722		17,278	17,278	37,567	10/01/2024	
64579F-UN-1	NEW JERSEY HLTH CARE WARREN HOSP 08A		01/31/2012	Various		33,839,985	33,840,000	33,840,000	32,534,453	1,305,547			1,305,547		33,840,000		(15)	(15)	2,862,300	07/01/2038	
64579F-UP-6	NEW JERSEY HLTH CARE WARREN HOSP 08B		01/31/2012	Various		9,505,015	9,505,000	9,505,000	8,971,009	533,991			533,991		9,505,000		15	15	1,108,917	07/01/2018	
646046-MR-0	NEW JERSEY ST COP EQUIP LSE 2008 A		03/07/2012	PRAGER MCCARTHY & SEALY		115,601	100,000	94,331	95,280		67		67		95,346		20,255	20,255	1,208	06/15/2022	
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2012	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						250,000				7,500	01/01/2014	
750718-DA-3	RAHWAY VALLEY NJ SEW AUTH 2005A		03/27/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,250,053	9,650,000	2,986,193	3,674,833		49,986		49,986		3,724,819		525,234	525,234		09/01/2029	
592596-C4-0	METRO NY TRANSN AUTH COMTR FAC REV 97D		01/01/2012	CALLED @ 100.00000000		1,780,000	1,780,000	1,683,768	1,780,000						1,780,000				44,500	07/01/2014	
592596-C8-1	METRO NY TRANSN AUTH COMTR FAC REV 97D		01/01/2012	CALLED @ 100.00000000		2,915,000	2,915,000	2,838,277	2,915,000						2,915,000				72,875	07/01/2016	
592598-8F-6	METRO NY TRANSN AUTH TRAN FAC REV 98C		01/01/2012	CALLED @ 100.00000000		1,035,000	1,035,000	1,024,566	1,035,000						1,035,000				26,522	07/01/2013	
64970M-2T-9	NEW YORK NY HSG DEV CORP MULTI FAM 09C-2		01/23/2012	CALLED @ 100.00		13,185,000	13,185,000	13,185,000	13,185,000						13,185,000				105,114	05/01/2013	
649839-NJ-2	NEW YORK ST DORM NORTH GEN 98G REF		02/15/2012	MATURED		775,000	775,000	791,570	775,000						775,000				19,763	02/15/2012	
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005		02/22/2012	Various		2,340,377	2,145,000	2,220,504	2,181,009		(1,507)		(1,507)		2,179,502		160,875	160,875	21,367	06/15/2021	
653424-CG-4	NIAGARA FALLS NY CITY SD HS COP 2005		02/22/2012	Various		1,596,119	1,470,000	1,518,760	1,493,268		(864)		(864)		1,492,404		103,715	103,715	13,367	06/15/2022	
653544-CH-7	NIAGARA NY FRONTIER TRANSN ARPT 99B		02/28/2012	Various		1,196,290	1,175,000	1,162,392	1,170,597		155		155		1,170,752		25,538	25,538	27,038	04/01/2016	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
653544-CJ-3	NIAGARA NY FRONTIER TRANSN ARPT 99B		02/09/2012	PRAGER MCCARTHY & SEALY		3,373,433	3,345,000	3,293,153	3,323,931		413		413		3,324,344		49,089	49,089	67,969	04/01/2017	
89602N-WN-0	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF		03/22/2012	GOLDMAN, SACHS & CO.		7,220,520	6,000,000	7,189,440	7,164,660		(27,673)		(27,673)		7,136,986		83,534	83,534	136,667	01/01/2021	
121352-CC-0	BURKE CNTY NC COP 2006 B		02/08/2012	PRAGER MCCARTHY & SEALY		405,006	365,000	381,403	373,111		(146)		(146)		372,965		32,040	32,040	6,096	04/01/2023	
658196-TC-4	NORTH CAROLINA EASTN MUN PWR AGY 93C		01/01/2012	CALLED @ 100.00000000		1,085,000	1,085,000	1,137,015	1,086,223						1,086,223		(1,223)	(1,223)	37,975	01/01/2013	
724500-GR-8	PITT CNTY NC COP SCH FACS 2007		01/05/2012	MORGAN STANLEY DEAN WITTER		3,449,416	3,140,000	3,378,734	3,276,731		(585)		(585)		3,276,146		173,269	173,269	43,175	04/01/2024	
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		01/24/2012	PRAGER MCCARTHY & SEALY		326,244	300,000	300,225	300,099		(2)		(2)		300,097		26,147	26,147	2,100	12/01/2024	
199521-BF-1	COLUMBUS OH MUN ARPT AUTH IMPT 98 B		01/01/2012	MATURED		1,225,000	1,225,000	1,308,141	1,225,000						1,225,000				32,156	01/01/2012	
199562-BN-8	COLUMBUS OH TIF POLARIS PROJ 04A		03/02/2012	BOSC, INC.		954,270	900,000	854,631	855,675		495		495		856,170		98,100	98,100	11,400	12/01/2023	
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05		03/02/2012	PRAGER MCCARTHY & SEALY		165,150	150,000	150,482	150,209		(9)		(9)		150,200		14,950	14,950	1,800	12/01/2022	
39317Q-AV-0	GREEN OH CLC INCOME TAX 2004		01/04/2012	PRAGER MCCARTHY & SEALY		917,454	865,000	868,313	865,973		(9)		(9)		865,965		51,489	51,489	4,109	12/01/2023	
39317Q-AW-8	GREEN OH CLC INCOME TAX 2004		01/04/2012	PRAGER MCCARTHY & SEALY		895,399	850,000	772,385	783,770		80		80		783,850		111,549	111,549	4,038	12/01/2024	
463281-AU-9	IRONTON HSG DEV CORP OH FIRST LIEN		02/01/2012	MATURED		340,000	340,000	340,000	340,000						340,000				12,580	02/01/2012	
677409-BR-4	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 04		01/27/2012	PRAGER MCCARTHY & SEALY		743,050	700,000	700,000	700,000						700,000		43,050	43,050	16,139	02/15/2023	
70960U-AS-3	PENTA CAREER CTR OH COP 2004		02/01/2012	FTN FINANCIAL		1,353,744	1,275,000	1,290,199	1,279,155		(171)		(171)		1,278,984		74,760	74,760	19,922	04/01/2021	
70960U-AT-1	PENTA CAREER CTR OH COP 2004		03/05/2012	MORGAN STANLEY DEAN WITTER		2,238,417	2,130,000	2,146,178	2,134,512		(355)		(355)		2,134,157		104,260	104,260	41,801	04/01/2022	
70960U-AU-8	PENTA CAREER CTR OH COP 2004		02/28/2012	BOSC, INC.		2,332,178	2,225,000	2,232,098	2,226,873		(134)		(134)		2,226,739		105,439	105,439	41,997	04/01/2023	
70960U-AV-6	PENTA CAREER CTR OH COP 2004		02/29/2012	Various		2,112,798	2,020,000	2,012,021	2,014,313		39		39		2,014,352		98,446	98,446	32,885	04/01/2024	
70960U-AW-4	PENTA CAREER CTR OH COP 2004		01/05/2012	BOSC, INC.		1,513,177	1,450,000	1,467,928	1,455,031		(53)		(53)		1,454,978		58,198	58,198	18,941	04/01/2025	
70960U-AX-2	PENTA CAREER CTR OH COP 2004		01/06/2012	BOSC, INC.		2,575,840	2,470,000	2,496,389	2,477,441		(87)		(87)		2,477,354		98,486	98,486	32,590	04/01/2026	
850223-BY-3	SPRINGBORO OH SWR SYS MTG 2004		01/05/2012	PRAGER MCCARTHY & SEALY		1,211,513	1,125,000	1,173,014	1,139,891		(148)		(148)		1,139,744		71,769	71,769	5,789	06/01/2019	
914023-EN-2	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		01/27/2012	PRAGER MCCARTHY & SEALY		1,011,796	970,000	873,212	888,430		357		357		888,786		123,010	123,010	24,663	01/01/2023	
914023-EP-7	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		03/01/2012	BOSC, INC.		577,233	555,000	492,405	502,145		568		568		502,713		74,520	74,520	16,997	01/01/2024	
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A		02/23/2012	PRAGER MCCARTHY & SEALY		199,757	175,000	179,892	176,162		(38)		(38)		176,125		23,633	23,633	2,115	06/01/2020	
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 REF		03/22/2012	PRAGER MCCARTHY & SEALY		197,103	175,000	182,312	178,286		(193)		(193)		178,093		19,009	19,009	4,278	10/01/2019	
628207-EC-2	MUSTANG OK IMPT AUTH UTIL 06 REF		03/14/2012	BOSC, INC.		1,041,652	925,000	961,491	941,411		(872)		(872)		940,539		101,113	101,113	21,583	10/01/2020	
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O		03/05/2012	BOSC, INC.		115,799	100,000	107,182	104,189		(128)		(128)		104,061		11,738	11,738	3,431	07/01/2019	
678535-2N-4	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O		03/05/2012	BOSC, INC.		2,193,930	1,900,000	2,031,499	1,976,739		(2,337)		(2,337)		1,974,402		219,528	219,528	65,181	07/01/2020	
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O		03/02/2012	BOSC, INC.		1,725,633	1,505,000	1,606,557	1,564,291		(1,778)		(1,778)		1,562,513		163,120	163,120	51,421	07/01/2021	
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		01/01/2012	CALLED @ 100.00000000		225,000	225,000	225,767	225,447						225,447		(447)	(447)	5,625	01/01/2025	
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		01/01/2012	CALLED @ 100.00000000		185,000	185,000	185,000	185,000						185,000				4,579	07/01/2026	
735240-A2-9	PORT PORTLAND ORE ARPT REV AMT SER 2011C		01/31/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,321,940	2,000,000	2,054,600	2,052,838		(408)		(408)		2,052,430		269,510	269,510	43,250	07/01/2021	
735240-A3-7	PORT PORTLAND ORE ARPT REV AMT SER 2011C		01/31/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,298,460	2,000,000	2,023,820	2,023,059		(177)		(177)		2,022,882		275,578	275,578	43,250	07/01/2022	
41473M-GU-1	HARRISBURG PA AUTH WTR 2004 REF		01/20/2012	FIRST MIAMI SECURITIES		4,415,000	4,415,000	4,669,701	4,490,657		(1,882)		(1,882)		4,488,776		(73,776)	(73,776)	116,507	07/15/2018	
41473M-GV-9	HARRISBURG PA AUTH WTR 2004 REF		01/20/2012	FIRST MIAMI SECURITIES		5,025,000	5,025,000	5,285,798	5,102,647		(1,930)		(1,930)		5,100,718		(75,718)	(75,718)	132,604	07/15/2019	
41473M-GW-7	HARRISBURG PA AUTH WTR 2004 REF		01/20/2012	FIRST MIAMI SECURITIES		5,055,000	5,055,000	5,280,049	5,122,202		(1,668)		(1,668)		5,120,534		(65,534)	(65,534)	133,396	07/15/2020	
41473M-GZ-0	HARRISBURG PA AUTH WTR 2004 REF		01/20/2012	FIRST MIAMI SECURITIES		334,163	335,000	342,886	337,375		(59)		(59)		337,316		(3,154)	(3,154)	8,840	07/15/2023	
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		02/29/2012	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				94	05/01/2046	
85732G-BJ-8	PENNSYLVANIA PUB SCH COP DAN BOONE 07		03/09/2012	PRAGER MCCARTHY & SEALY		220,250	200,000	184,866	187,170		170		170		187,340		32,910	32,910	4,075	04/01/2023	
745291-SN-5	PUERTO RICO PUB FIN CORP APPROP 01 E		02/01/2012	CALLED @ 100.00000000		15,165,000	15,165,000	15,146,897	15,164,752		248		248		15,165,000				417,038	08/01/2029	
745291-SP-0	PUERTO RICO PUB FIN CORP APPROP 01 E		02/01/2012	CALLED @ 100.00000000		4,835,000	4,835,000	4,829,228	4,834,888		112		112		4,835,000				132,963	08/01/2029	
743810-LX-9	PROVIDENCE RI PUB BLDG AUTH SCH 03A		02/22/2012	PRAGER MCCARTHY & SEALY		579,142	565,000	583,430	567,430		(391)		(391)		567,039		12,103	12,103	5,650	12/15/2017	

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)
74381P-BY-3	PROVIDENCE RI REDEV AGY COP PORT 06 A		03/28/2012	CITIGROUP GLOBAL MARKETS		749,763	1,735,000	658,849	642,939	244,874	11,951		256,824		899,763		(150,000)	(150,000)		09/01/2024	
74381P-CA-4	PROVIDENCE RI REDEV AGY COP PORT 06 A		03/28/2012	CITIGROUP GLOBAL MARKETS		255,012	685,000	231,249	212,446	100,196	4,255		104,451		316,897		(61,885)	(61,885)		09/01/2026	
74381P-CB-2	PROVIDENCE RI REDEV AGY COP PORT 06 A		03/28/2012	CITIGROUP GLOBAL MARKETS		633,112	1,835,000	583,567	517,562	272,705	10,815		283,521		801,082		(167,971)	(167,971)		09/01/2027	
74381P-CC-0	PROVIDENCE RI REDEV AGY COP PORT 06 A		03/28/2012	CITIGROUP GLOBAL MARKETS		586,172	1,835,000	549,436	469,797	275,473	10,255		285,728		755,525		(169,352)	(169,352)		09/01/2028	
74381P-CD-8	PROVIDENCE RI REDEV AGY COP PORT 06 A		03/28/2012	CITIGROUP GLOBAL MARKETS		423,999	1,435,000	405,215	335,675	214,573	7,599		222,172		557,847		(133,847)	(133,847)		09/01/2029	
74381P-CE-6	PROVIDENCE RI REDEV AGY COP PORT 06 A		03/28/2012	CITIGROUP GLOBAL MARKETS		501,010	1,835,000	489,633	388,323	276,925	9,204		286,129		674,452		(173,442)	(173,442)		09/01/2030	
762243-RJ-4	RHODE ISLAND HLTH ED UNIV OF RI 05G		01/03/2012	PRAGER MCCARTHY & SEALY		188,867	175,000	176,519	175,648		(2)		(2)		175,645		13,222	13,222	6,366	09/15/2021	
762243-UB-7	RHODE ISLAND HLTH PROVIDENCE SCH 06A		03/27/2012	CITIGROUP GLOBAL MARKETS		2,357,496	2,180,000	2,339,903	2,260,393		(4,178)		(4,178)		2,256,215		101,281	101,281	40,875	05/15/2018	
762243-UD-3	RHODE ISLAND HLTH PROVIDENCE SCH 06A		03/27/2012	CITIGROUP GLOBAL MARKETS		3,209,648	3,015,000	3,083,771	3,036,091		(1,079)		(1,079)		3,035,012		174,636	174,636	56,531	05/15/2020	
762243-UE-1	RHODE ISLAND HLTH PROVIDENCE SCH 06A		03/27/2012	CITIGROUP GLOBAL MARKETS		2,820,188	2,670,000	2,702,097	2,671,999		(102)		(102)		2,671,897		148,290	148,290	50,063	05/15/2021	
762243-UF-8	RHODE ISLAND HLTH PROVIDENCE SCH 06A		03/27/2012	CITIGROUP GLOBAL MARKETS		2,726,880	2,600,000	2,603,300	2,580,610		354		354		2,580,964		145,916	145,916	48,750	05/15/2022	
762243-ZS-5	RHODE ISLAND HLTH PROVIDENCE SCH 07C		02/27/2012	CITIGROUP GLOBAL MARKETS		4,221,386	3,875,000	4,122,884	4,028,249		(4,269)		(4,269)		4,023,980		197,406	197,406	57,049	05/15/2020	
762243-ZT-3	RHODE ISLAND HLTH PROVIDENCE SCH 07C		02/27/2012	CITIGROUP GLOBAL MARKETS		1,144,279	1,065,000	1,066,536	1,063,102		27		27		1,063,129		81,150	81,150	15,679	05/15/2021	
762243-ZU-0	RHODE ISLAND HLTH PROVIDENCE SCH 07C		02/24/2012	Various		4,572,346	4,275,000	4,504,268	4,417,067		(3,799)		(3,799)		4,413,268		159,078	159,078	61,625	05/15/2022	
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C		02/09/2012	JANNEY MONTGOMERY SCOTT		529,230	500,000	507,530	504,700		(93)		(93)		504,607		24,623	24,623	5,872	05/15/2025	
762224-CN-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		03/07/2012	PRAGER MCCARTHY & SEALY		218,124	200,000	212,620	204,251		(221)		(221)		204,030		14,094	14,094	4,014	10/01/2019	
762224-CQ-4	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		03/05/2012	PRAGER MCCARTHY & SEALY		324,269	300,000	317,043	305,385		(277)		(277)		305,108		19,161	19,161	6,000	10/01/2020	
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		03/21/2012	PRAGER MCCARTHY & SEALY		1,016,111	950,000	954,916	941,090		149		149		941,239		74,871	74,871	21,868	10/01/2021	
762224-CT-8	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		02/21/2012	PRAGER MCCARTHY & SEALY		687,502	640,000	619,197	615,097		201		201		615,298		72,204	72,204	11,764	10/01/2022	
762224-CU-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		01/10/2012	PRAGER MCCARTHY & SEALY		158,564	150,000	134,989	137,597		25		25		137,622		20,941	20,941	1,913	10/01/2023	
396066-EC-2	GREENVILLE CNTY SC SD BEST 06		03/02/2012	Various		4,463,362	4,100,000	4,038,705	4,052,362		444		444		4,052,807		410,555	410,555	45,438	12/01/2024	
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		01/01/2012	CALLED @ 100.00000000		85,000	85,000	85,483	85,215						85,215		(215)	(215)	2,083	07/01/2021	
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		01/01/2012	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				3,000	07/01/2027	
837151-BJ-7	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S		03/22/2012	RAYMOND JAMES & ASSOCIATES, INC.		18,007,399	16,070,000	17,992,776	17,931,061		(44,649)		(44,649)		17,886,412		120,987	120,987	207,124	12/01/2020	
837151-BK-4	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S		03/29/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		21,016,969	18,570,000	20,718,363	20,657,453		(47,170)		(47,170)		20,610,283		406,686	406,686	251,727	12/01/2021	
914857-AW-7	UNIVERSITY OF SC ED FACS 2005 A REF		01/11/2012	LOOP CAPITAL MARKETS		1,323,468	1,220,000	1,224,348	1,221,945		(20)		(20)		1,221,924		101,544	101,544	7,015	06/01/2026	
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2012	CALLED @ 100.00000000		70,000	70,000	73,063	70,000						70,000				2,231	01/01/2016	
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2012	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						125,000				4,375	01/01/2016	
83755L-HX-7	SOUTH DAKOTA BLDG AUTH REV 06A		03/06/2012	Various		1,832,746	1,645,000	1,594,024	1,594,461		559		559		1,595,020		237,725	237,725	42,133	09/01/2024	
83755L-HY-5	SOUTH DAKOTA BLDG AUTH REV 06A		01/06/2012	PRAGER MCCARTHY & SEALY		1,757,141	1,590,000	1,632,167	1,611,708		(115)		(115)		1,611,592		145,549	145,549	28,708	09/01/2026	
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 08		03/14/2012	PRAGER MCCARTHY & SEALY		553,215	500,000	490,705	492,085		91		91		492,176		61,039	61,039	6,656	06/01/2025	
83755L-LA-2	SOUTH DAKOTA BLDG AUTH REV 08		03/13/2012	PRAGER MCCARTHY & SEALY		275,265	250,000	243,695	244,553		56		56		244,608		30,657	30,657	3,281	06/01/2026	
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		01/01/2012	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				2,500	07/01/2023	
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		01/01/2012	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				1,658	07/01/2028	
963864-ER-0	WHITE HOUSE TN UTIL DIST WTRWKS 78		01/01/2012	MATURED		575,000	575,000	575,000	575,000						575,000				20,844	01/01/2012	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004		01/06/2012	PRAGER MCCARTHY & SEALY		323,127	300,000	316,546	303,962		(57)		(57)		303,905		19,222	19,222	2,333	11/15/2019	
052455-CJ-9	AUSTIN TX REV REF SUB LIEN 1998A		01/06/2012	CALLED @ 100.00000000		9,400,000	9,400,000	6,999,334	7,703,000		1,180		1,180		7,704,180		1,695,820	1,695,820	56,596	05/15/2028	
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		01/09/2012	CALLED @ 100.00000000		55,000	55,000	48,107	28,875	18,826	(39)		18,788		47,663		7,337	7,337	2,269	09/01/2026	
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		03/01/2012	CALLED @ 100.00000000		80,000	80,000	80,000	81,339		61		61		81,400		(1,400)	(1,400)	2,900	09/01/2037	
088563-QP-9	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		03/19/2012	HUTCHINSON SHOCKEY ERLEY & CO.		391,390	365,000	359,470	360,835		63		63		360,898		30,491	30,491	6,433	05/01/2023	
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -		03/23/2012	CALLED @ 100.00000000		2,550,000	2,550,000	2,550,000	2,550,000						2,550,000				6,222	03/01/2040	
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		03/19/2012	CALLED @ 100.00000000		600,000	600,000	545,730	550,202		178		178		550,380		49,620	49,620	943	07/01/2038	
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2012	CALLED @ 100.00000000		305,000	305,000	305,000	305,000						305,000				14,335	01/01/2013	
220245-LJ-1	CORPUS CHRISTI TEX UTIL SYS REV REF		01/06/2012	PRAGER MCCARTHY & SEALY		373,643	310,000	337,915	324,892		(66)		(66)		324,826		48,817	48,817	7,957	07/15/2019	
799204-JA-1	SAN PATRICIO TX MUN WTR DIST 2006		02/21/2012	Various		1,335,698	1,230,000	1,241,291	1,235,154		(148)		(148)		1,235,006		100,692	100,692	32,289	07/10/2023	
799204-JB-9	SAN PATRICIO TX MUN WTR DIST 2006		02/21/2012	RAYMOND JAMES & ASSOCIATES, INC.		741,423	685,000	629,426	636,908		405		405		637,313		104,111	104,111	19,180	07/10/2024	
799204-JC-7	SAN PATRICIO TX MUN WTR DIST 2006		03/16/2012	PRAGER MCCARTHY & SEALY		480,232	450,000	452,849	451,301		(72)		(72)		451,229		29,003	29,003	13,863	07/10/2025	
799204-JD-5	SAN PATRICIO TX MUN WTR DIST 2006		02/17/2012	PRAGER MCCARTHY & SEALY		161,321	150,000	150,737	150,337		(13)		(13)		150,324		10,997	10,997	4,181	07/10/2026	
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A		03/20/2012	Various		9,391,412	9,150,000	9,071,676	9,083,291		532		532		9,083,824		307,588	307,588	161,933	11/01/2027	
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		01/01/2012	CALLED @ 100.00000000		15,000	15,000	15,015	15,006						15,006		(6)	(6)	366	07/01/2023	
95640E-FY-6	WEST VALLEY CITY UT MUN BLDG LSE 06A		01/27/2012	LOOP CAPITAL MARKETS		1,774,017	1,645,000	1,652,715	1,649,006		(65)		(65)		1,648,941		125,076	125,076	37,013	08/01/2022	
95640E-FZ-3	WEST VALLEY CITY UT MUN BLDG LSE 06A		01/31/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,890,306	1,745,000	1,584,044	1,609,127		748		748		1,609,875		280,431	280,431	39,699	08/01/2023	
95640E-GA-7	WEST VALLEY CITY UT MUN BLDG LSE 06A		01/31/2012	Various		2,092,930	1,940,000	1,747,255	1,774,863		779		779		1,775,643		317,287	317,287	43,835	08/01/2024	
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B		02/10/2012	PRAGER MCCARTHY & SEALY		251,438	250,000	250,000	250,000						250,000		1,438	1,438	3,539	11/01/2022	
166406-AR-9	CHESTERFIELD CNTY VA INDL DEV MTG 98		02/15/2012	ROSS SINCLAIRE & ASSOCIATES LLC		10,869,081	11,034,600	11,034,600	10,258,537	776,063			776,063		11,034,600		(165,519)	(165,519)	446,288	01/01/2028	
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2012	CALLED @ 100.00000000		80,000	80,000	79,384	79,908						79,908		92	92	2,320	01/01/2016	
927781-GT-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		01/26/2012	PRAGER MCCARTHY & SEALY		3,358,410	3,000,000	2,977,230	2,980,748		77		77		2,980,825		377,585	377,585	56,250	09/01/2026	
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		01/06/2012	PRAGER MCCARTHY & SEALY		1,093,880	1,000,000	988,300	989,968		12		12		989,981		103,899	103,899	16,250	09/01/2027	
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002		03/28/2012	Various		1,526,088	3,550,000	794,419	1,332,685		18,521		18,521		1,351,205		174,882	174,882		11/01/2029	
29270M-CC-5	ENERGY NORTHWEST WA WIND PROJ 05		03/07/2012	PRAGER MCCARTHY & SEALY		292,620	275,000	246,925	250,513		321		321		250,834		41,786	41,786	8,679	07/01/2021	
495289-A2-6	KING CNTY WA SWR REVENUE REF SER B		03/29/2012	TD SECURITIES		4,157,216	3,450,000	4,094,840	4,080,150		(15,927)		(15,927)		4,064,223		92,993	92,993	85,292	01/01/2022	
93978T-HB-8	WASHINGTON ST HSG FIN COMM SGL 2007 5A		02/01/2012	CALLED @ 100.00		5,590,000	5,590,000	5,701,800	5,676,811		(1,182)		(1,182)		5,675,629		(85,629)	(85,629)	47,515	12/01/2027	
254761-CE-7	DISTRICT COLUMBIA COP 2006		01/12/2012	Various		7,355,607	6,825,000	6,709,521	6,745,178		336		336		6,745,514		610,093	610,093	167,816	01/01/2021	
97710V-DW-5	WISCONSIN HLTH & ED WHEATON FRAN 02		02/15/2012	CALLED @ 101.00000000		23,230,000	23,000,000	22,218,460	23,204,200		25,800		25,800		23,230,000				661,250	08/15/2030	
3199999. Subtotal - Bonds - U.S. Special Revenues						743,105,560	759,004,812	710,982,381	718,552,497	5,531,964	(1,149,717)		4,382,247		722,934,744		20,170,816	20,170,816	15,719,872	XXX	XXX
04541G-EU-2	ABSHE 2003-HE4 M1 RMBS		03/15/2012	SCHEDULED REDEMPTION		542,292	542,292	542,801	542,315		(22)		(22)		542,292				1,955	08/15/2033	
00432C-AD-3	ACCESS GROUP, INC. ABS		02/27/2012	SCHEDULED REDEMPTION		1,272,837	1,272,837	1,130,628	1,135,773		137,064		137,064		1,272,837				2,859	05/25/2029	
00432C-BG-5	ACCESS GROUP, INC. ABS		01/26/2012	SCHEDULED REDEMPTION		1,142,253	1,142,253	1,064,640	1,067,545		74,708		74,708		1,142,253				1,980	04/25/2029	
00432C-DH-1	ACCESS GROUP, INC. ABS		02/27/2012	SCHEDULED REDEMPTION		2,685,890	2,685,890	2,526,415	2,533,974		151,916		151,916		2,685,890				4,420	08/25/2026	
004421-BH-5	ACE 2002-HE3, M1 RMBS		03/26/2012	SCHEDULED REDEMPTION		128,062	128,062	128,623	128,517		(454)		(454)		128,062				600	10/25/2032	
004421-EX-7	ACE 2004-OP1, M2 RMBS		03/26/2012	SCHEDULED REDEMPTION		31,380	31,380	31,252	20,671	10,459	250		10,709		31,380				136	04/25/2034	
004406-AA-2	ACE 2006-GP1, A RMBS		03/26/2012	SCHEDULED REDEMPTION		99,150	99,150	99,150	76,053	23,081	17		23,098		99,150				59	02/25/2031	
00442B-AD-3	ACE 2006-HE4, A2C RMBS		03/26/2012	Various		1,342,066	4,617,690	2,688,255	1,157,830	1,387,269	(1,942)		1,385,327		2,543,158		(1,201,092)	(1,201,092)	5,019	12/25/2041	
00442B-AE-1	ACE 2006-HE4, A2D RMBS		03/26/2012	SCHEDULED REDEMPTION		241,198	241,198	145,326	64,528	72,001	104,669		176,670		241,198				292	12/25/2041	
00441Y-AC-6	ACE 2006-OP2, A2B RMBS		03/26/2012	SCHEDULED REDEMPTION		475,338	475,338	403,066	391,715		83,623		83,623		475,338				219	08/25/2036	
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2012	SCHEDULED REDEMPTION		19,853	19,853	12,427	19,359		494		494		19,853					03/01/2017	
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2012	SCHEDULED REDEMPTION		54,592	54,592	34,173	53,234		1,358		1,358		54,592					03/01/2017	
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		03/30/2012	SCHEDULED REDEMPTION		4,391	4,391	4,439	4,314	150	(73)		77		4,391				58	12/17/2017	
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		03/30/2012	SCHEDULED REDEMPTION		12,355	12,355	12,391	11,006	1,385	(36)		1,349		12,355					10/09/2016	
009158-AR-7	AIR PRODUCTS & CHEMICALS		02/10/2012	SOCIETE GENERALE		10,268,500	10,000,000	9,994,000	9,994,084		63		63		9,994,147		274,353	274,353	85,000	11/03/2021	
471109-AB-4	ALLTRISTA CORP		03/14/2012	BARCLAYS BANK		3,675,488	3,330,000	3,344,100	3,340,587		(365)		(365)		3,340,222		335,265	335,265	95,738	05/01/2017	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02005P-AB-1	ALLY AUTO RECEIVABLES TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		1,060,736	1,060,736	1,061,311	1,061,051		(316)		(316)		1,060,736				1,110	02/15/2013	
02005T-AB-3	ALLY AUTO RECEIVABLES TRUST ABS		02/21/2012	Various		6,263,989	6,260,439	6,264,674	6,263,793		(1,312)		(1,312)		6,262,481		1,508	1,508	8,792	10/15/2013	
02586G-AD-4	AMERICAN EXPRESS ISSUANCE TRUS ABS		01/04/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,349,633	2,350,000	2,348,313	2,348,732		36		36		2,348,768		865	865	568	08/15/2013	
030615-AF-5	AMERICREDIT PRIME AUTOMOBILE R ABS		01/08/2012	SCHEDULED REDEMPTION		2,751,480	2,751,480	2,879,918	2,767,347		(15,868)		(15,868)		2,751,480				12,450	02/10/2014	
03077J-AA-8	AMERIGAS FINANCE LLC/COR		01/05/2012	OPPENHEIMER & CO. INC		252,500	250,000	250,000							250,000		2,500	2,500		05/20/2020	
030981-AF-1	AMERIGAS PART/FIN CORP		01/17/2012	J. P. MORGAN SECURITIES, INC.		3,415,500	3,450,000	3,462,250	3,389,625	71,535	(63)		71,472		3,461,097		(45,597)	(45,597)	37,375	05/20/2021	
02005A-BT-4	AMOT 2011-4 A2 ABS		01/26/2012	J. P. MORGAN SECURITIES, INC.		15,620,212	15,525,000	15,520,934	15,521,305		112		112		15,521,416		98,795	98,795	40,143	09/15/2016	
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		03/23/2012	PRINCIPAL PAYMENT		2,000,922	2,000,922	1,998,522	1,997,484		(6,558)		(6,558)		1,990,926		9,996	9,996	36,107	06/30/2014	
03938L-AF-1	ARCELORMITTAL	F	02/24/2012	BANK OF AMERICA		5,239,200	5,000,000	5,272,300	5,222,357		(4,740)		(4,740)		5,217,617		21,583	21,583	74,861	06/01/2018	
03938L-AR-5	ARCELORMITTAL	F	02/24/2012	BARCLAYS BANK		12,065,880	12,000,000	11,894,760	11,922,313		3,251		3,251		11,925,564		140,316	140,316	255,000	08/05/2015	
03938L-AV-6	ARCELORMITTAL	F	03/01/2012	J. P. MORGAN SECURITIES, INC.		12,225,120	12,000,000	11,974,200			183		183		11,974,383		250,737	250,737	10,000	02/25/2015	
039686-AA-8	ARDAGH PACKAGING FINANCE	F	01/12/2012	OPPENHEIMER & CO. INC		1,428,000	1,400,000	1,379,000	1,379,856		113		113		1,379,969		48,031	48,031	25,997	10/15/2017	
040507-FG-5	ARIZONA HLTH FAC BLOOD SYS INC 2004		01/26/2012	Various		1,778,738	1,725,000	1,659,674	1,677,362		230		230		1,677,592		101,146	101,146	26,785	04/01/2025	
007036-PC-4	ARMT 2005-6A A22 RMBS		03/25/2012	SCHEDULED REDEMPTION		6,740	6,740	6,740	2,126	4,615	(1)		4,615		6,740				15	11/25/2035	
040104-MY-4	ARSI 2005-W1, A2 RMBS		03/26/2012	SCHEDULED REDEMPTION		67,523	67,523	67,523	34,576	9,883	(108,254)		(98,371)		67,523				53	03/25/2041	
04013B-AB-8	ARSI 2006-M2, A2B RMBS		03/26/2012	Various		1,596,712	5,105,872	2,837,570	2,558,620		(1,947)		(1,947)		2,556,672		(959,960)	(959,960)	4,890	07/25/2041	
04541G-HX-3	ASSET BACKED SECURITIES CORP H RMBS		02/27/2012	SCHEDULED REDEMPTION		43,400	43,400	43,712	26,193	17,245	(39)		17,206		43,400				181	04/25/2034	
04963J-AA-3	ATRIUM CDO, CLASS A LOANS CLO	F	01/27/2012	SCHEDULED REDEMPTION		965,480	965,480	916,081	937,964		27,516		27,516		965,480				2,103	06/27/2015	
002447-AA-8	AWAS AVIATION CAPITAL LT	F	01/09/2012	BANK OF AMERICA		4,134,873	4,004,720	4,096,431	4,004,720	79,736	(741)		78,995		4,083,715		51,159	51,159	66,189	10/15/2016	
05946X-SC-8	BAFC 2005-B 3A3 RMBS		03/20/2012	SCHEDULED REDEMPTION		66,523	66,523	46,701	47,833		18,690		18,690		66,523				85	04/20/2035	
058928-AA-0	BAFC 2006-B 1A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		97,935	167,354	98,847	100,068		(2,133)		(2,133)		97,935				1,967	03/20/2036	
059522-AB-8	BAFC 2007-C 6A2 RMBS		03/20/2012	SCHEDULED REDEMPTION		98,860	98,860	57,869	57,368		41,493		41,493		98,860				128	05/20/2047	
059522-AC-6	BAFC 2007-C 7A1 RMBS		03/20/2012	SCHEDULED REDEMPTION		132,202	132,202	84,752	85,139		47,063		47,063		132,202				147	06/25/2049	
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		03/01/2012	SCHEDULED REDEMPTION		304,156	304,156	303,396	303,554		602		602		304,156				3,790	09/26/2037	
058498-AL-0	BALL CORP		03/09/2012	TENDER OFFER		9,555,385	9,500,000	9,820,625	9,731,623		(20,091)		(20,091)		9,711,533		(156,148)	(156,148)	494,198	03/15/2018	
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS CLO	E	01/25/2012	SCHEDULED REDEMPTION		141,926	141,926	130,159	135,710		6,216		6,216		141,926				235	07/25/2017	
07386H-SQ-5	BALTA 2005-4 1A2 RMBS		03/26/2012	SCHEDULED REDEMPTION		113,709	113,709	113,816	113,729		(20)		(20)		113,709				192	04/25/2035	
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2 ABS		02/21/2012	DISTRIBUTION		6											6	6		08/21/2027	
06052D-AC-9	BANK OF AMERICA AUTO TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		23,348	23,348	23,446	23,402		(54)		(54)		23,348				93	07/15/2013	
06052F-AC-4	BANK OF AMERICA AUTO TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		29,648	29,648	29,767	29,730		(82)		(82)		29,648				140	09/15/2013	
06052G-AC-2	BANK OF AMERICA AUTO TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		591,227	591,227	593,540	592,866		(1,639)		(1,639)		591,227				2,194	12/15/2013	
06052J-AC-6	BANK OF AMERICA AUTO TRUST ABS		02/21/2012	Various		1,518,042	1,515,023	1,520,387	1,519,278		(1,445)		(1,445)		1,517,833		210	210	3,704	03/15/2014	
063679-CG-7	BANK OF MONTREAL	A	01/23/2012	BARCLAYS BANK		10,183,800	10,000,000	9,994,200	9,997,070		135		135		9,997,205		186,595	186,595	16,528	06/28/2013	
063679-JJ-4	BANK OF MONTREAL	A	03/13/2012	CIBC WORLD MARKETS		5,266,650	5,000,000	5,038,700	5,032,810		(1,605)		(1,605)		5,031,205		235,445	235,445	84,219	01/25/2016	
06739G-BP-3	BARCLAYS BANK PLC	F	02/21/2012	BARCLAYS BANK		1,890,880	2,000,000	1,987,500	1,988,662		151		151		1,988,812		(97,932)	(97,932)	37,122	10/14/2020	
06741J-S2-6	BARCLAYS BANK PLC	F	03/05/2012	Various		13,056,740	13,000,000	12,992,200			90		90		12,992,290		64,450	64,450	12,833	02/23/2015	
055451-AP-3	BHP BILLITON FIN USA LTD	F	03/19/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		19,789,200	20,000,000	19,945,600			815		815		19,946,415		(157,215)	(157,215)	25,278	02/24/2017	
055451-AD-0	BHP BILLITON FINANCE	F	03/29/2012	MATURED		6,000,000	6,000,000	5,915,710	5,993,715		6,285		6,285		6,000,000				153,750	03/29/2012	
064255-AE-2	BK TOKYO-MITSUBISHI UFJ	F	02/06/2012	PARIBAS CAPITAL MARKETS		5,091,950	5,000,000	4,999,550	4,999,675		16		16		4,999,691		92,259	92,259	51,563	02/24/2014	
064255-AH-5	BK TOKYO-MITSUBISHI UFJ	F	02/15/2012	HSBC SECURITIES, INC.		5,033,200	5,000,000	4,997,200							4,997,200		36,000	36,000		02/23/2017	
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		01/15/2012	SCHEDULED REDEMPTION		300,817	300,817	300,817	300,817						300,817				1,386	07/17/2017	
05948K-F9-5	BOAA 2005-6 6A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		296,905	296,905	286,189	284,602		12,303		12,303		296,905				3,200	12/25/2021	
05949A-TA-8	BOAMS 2004-8 1A18 RMBS		03/01/2012	SCHEDULED REDEMPTION		277,426	277,426	277,398	277,426						277,426				2,377	10/25/2034	
10553M-AD-3	BRASIL TELECOM S/A	F	02/09/2012	Various		5,006,450	5,000,000	5,000,000							5,000,000		6,450	6,450	2,013	02/10/2022	
07388A-AB-0	BSABS 2006-HE4, IA2 RMBS		03/26/2012	SCHEDULED REDEMPTION		448,494	448,494	358,640	337,523		110,972		110,972		448,494				276	05/25/2036	
07384M-4L-3	BSARM 2004-10 31A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		31,945	31,945	31,625	31,433		511		511		31,945				200	01/25/2035	
07384M-6H-0	BSARM 2004-12 2A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		69,731	69,731	68,566	68,612		1,120		1,120		69,731				423	10/25/2051	
07401U-AU-7	BSSLT 2007-SV1A, A3 RMBS		02/29/2012	Various		5,470,593	6,943,033	6,943,033	4,536,918	2,406,115			2,406,115		6,943,033		(1,472,440)	(1,472,440)	6,969	12/25/2036	
14041N-CL-3	CAPITAL ONE MULTI-ASSET EXECUT ABS		02/21/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,000,156	2,000,000	1,997,463	1,998,001		336		336		1,998,338		1,819	1,819	1,417	09/15/2015	
14041N-DY-4	CAPITAL ONE MULTI-ASSET EXECUT ABS		01/04/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,406,117	5,400,000	5,405,904	5,404,744		(109)		(109)		5,404,635		1,483	1,483	3,173	10/15/2015	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
14313B-AD-0	CARMAX AUTO OWNER TRUST ABS		02/07/2012	RBC DOMINION SECURITIES		8,552,486	8,316,000	8,536,569	8,534,850		(16,767)		(16,767)		8,518,082		34,404	34,404	35,828	12/15/2014	
17305E-BU-8	CCCIT 2003-A7, A7 ABS		02/07/2012	Various		22,812,893	20,590,000	22,730,602	22,724,010		(64,579)		(64,579)		22,659,431		153,462	153,462	505,570	07/07/2017	
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		03/27/2012	Various		1,992,500	2,000,000	1,980,014			102		102		1,980,102		12,398	12,398	(3,940)	02/14/2019	
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		03/30/2012	SCHEDULED REDEMPTION		8,702	8,702	7,629	7,674		1,028		1,028		8,702				80	09/06/2016	
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2012	SCHEDULED REDEMPTION		109,641	109,641	83,463	80,815		28,826		28,826		109,641				461	03/25/2037	
165167-BS-5	CHESAPEAKE ENERGY CORP		02/16/2012	BANK OF AMERICA		5,150,000	5,000,000	5,343,750	5,305,347		(6,560)		(6,560)		5,298,787		(148,787)	(148,787)	168,458	08/15/2017	
125196-AA-3	CHRYSLER FINANCIAL AUTO SECURI ABS		02/08/2012	CALLED @ 100.00		9,000,000	9,000,000	9,342,422	9,093,086		(16,814)		(16,814)		9,076,272		(76,272)	(76,272)	93,750	05/08/2014	
12519A-AA-4	CHRYSLER FINANCIAL AUTO SECURI ABS		03/08/2012	CALLED @ 100.00		9,100,000	9,100,000	9,358,781	9,166,372		(19,161)		(19,161)		9,147,211		(47,211)	(47,211)	126,717	08/08/2014	
12558M-BM-3	CITHE 2003-1 RMBS		03/01/2012	SCHEDULED REDEMPTION		37,091	37,091	37,087	16,776	20,309	5		20,315		37,091				358	10/20/2032	
12558M-BN-1	CITHE 2003-1 RMBS		01/01/2012	SCHEDULED REDEMPTION		3,935	3,935	3,934	837	3,096	2		3,098		3,935				33	09/20/2032	
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE ABS		03/14/2012	GREENWICH CAPITAL MARKETS, INC.		11,524,219	10,000,000	11,585,547	11,577,462		(80,895)		(80,895)		11,496,567		27,652	27,652	273,833	03/15/2018	
17305E-EM-3	CITIBANK CREDIT CARD ISSUANCE ABS		03/15/2012	SCHEDULED REDEMPTION		4,700,000	4,700,000	4,734,599	4,716,189		(16,189)		(16,189)		4,700,000				24,010	03/17/2014	
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS		03/14/2012	GREENWICH CAPITAL MARKETS, INC.		16,971,289	15,500,000	16,647,539	16,376,750		(65,368)		(65,368)		16,311,382		659,907	659,907	265,825	11/15/2018	
172967-FS-5	CITIGROUP INC		01/13/2012	Various		20,050,500	20,000,000	20,407,680	20,366,619		(3,725)		(3,725)		20,362,894		(312,394)	(312,394)	73,570	06/15/2016	
172967-FW-6	CITIGROUP INC		02/15/2012	Various		26,047,800	25,000,000	25,047,700			(912)		(912)		25,046,788		1,001,012	1,001,012	87,764	01/10/2017	
186108-CE-4	CLEVELAND ELECTRIC ILLUM		01/18/2012	ROYAL BANK OF SCOTLAND PLC		6,667,920	6,000,000	4,766,884	4,815,766		986		986		4,816,752		1,851,168	1,851,168	37,683	12/15/2036	
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS	F	02/20/2012	SCHEDULED REDEMPTION		259,832	259,832	241,969	248,415		11,417		11,417		259,832				524	01/20/2017	
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		439,294	439,294	359,755	335,296	26,841	77,157		103,997		439,294				5,808	08/25/2036	
17316D-AC-8	CMLTI 2010-3 1A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		177,890	177,890	176,445	176,885		1,005		1,005		177,890				1,680	03/25/2046	
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		517,276	517,276	514,043	514,036		3,240		3,240		517,276				5,510	08/25/2037	
19416Q-DR-8	COLGATE-PALMOLIVE CO		02/10/2012	BNY CAPITAL MARKETS		2,783,929	2,660,000	2,709,981	2,708,116		(591)		(591)		2,707,525		76,405	76,405	22,669	11/01/2020	
19416Q-DY-3	COLGATE-PALMOLIVE CO		01/20/2012	J. P. MORGAN SECURITIES, INC.		15,890,560	16,000,000	15,768,640	15,771,632		1,357		1,357		15,772,989		117,571	117,571	83,844	11/15/2021	
991355-9A-8	COMMUNITY INVESTMENT CORP SER 07-01 CMBS		03/01/2012	SCHEDULED REDEMPTION		504	504	376	376		128		128		504				4	06/01/2027	
991355-9B-6	COMMUNITY INVESTMENT CORP SER 07-02 CMBS		03/15/2012	SCHEDULED REDEMPTION		465	465	346	347		118		118		465				3	12/05/2027	
991355-9C-4	COMMUNITY INVESTMENT CORP SER 08-01 CMBS		03/15/2012	SCHEDULED REDEMPTION		388	388	289	289		99		99		388				4	04/01/2028	
991355-9D-2	COMMUNITY INVESTMENT CORP SER 08-02 CMBS		03/15/2012	SCHEDULED REDEMPTION		429	429	319	320		109		109		429				3	08/01/2028	
991355-9E-0	COMMUNITY INVESTMENT CORP SER 08-03 CMBS		03/15/2012	SCHEDULED REDEMPTION		479	479	357	357		122		122		479				4	10/01/2028	
991355-9F-7	COMMUNITY INVESTMENT CORP SER 08-04 CMBS		03/15/2012	SCHEDULED REDEMPTION		561	561	418	418		143		143		561				4	12/04/2028	
991355-9G-5	COMMUNITY INVESTMENT CORP SER 09-01 CMBS		03/15/2012	SCHEDULED REDEMPTION		854	854	636	637		217		217		854				5	03/12/2029	
991355-9H-3	COMMUNITY INVESTMENT CORP SER 09-02 CMBS		03/15/2012	SCHEDULED REDEMPTION		660	660	491	492		168		168		660				6	05/01/2029	
991355-9Z-3	COMMUNITY INVESTMENT CORP SER 09-03 CMBS		03/15/2012	SCHEDULED REDEMPTION		434	434	324	324		110		110		434				3	09/01/2029	
991355-9J-9	COMMUNITY INVESTMENT CORP SER 10-01 CMBS		03/15/2012	SCHEDULED REDEMPTION		688	688	512	513		175		175		688				6	03/01/2030	
991355-9K-6	COMMUNITY INVESTMENT CORP SER 10-02 CMBS		03/15/2012	SCHEDULED REDEMPTION		385	385	287	287		98		98		385				4	07/01/2030	
991355-9L-4	COMMUNITY INVESTMENT CORP SER 10-03 CMBS		03/15/2012	SCHEDULED REDEMPTION		469	469	350	350		119		119		469				3	10/01/2030	
991355-9M-2	COMMUNITY INVESTMENT CORP SER 10-04 CMBS		03/15/2012	SCHEDULED REDEMPTION		213	213	158	159		54		54		213				2	12/01/2030	
991355-9N-0	COMMUNITY INVESTMENT CORP SER 11-01 CMBS		03/15/2012	SCHEDULED REDEMPTION		318	318	237	237		81		81		318				3	03/01/2031	
991355-9W-0	COMMUNITY INVESTMENT CORP SER 11-02 CMBS		03/15/2012	SCHEDULED REDEMPTION		501	501	373	373		127		127		501				5	08/01/2031	
991355-9P-5	COMMUNITY INVESTMENT CORP SER 11-03 CMBS		03/15/2012	SCHEDULED REDEMPTION		15,688	15,688	11,690	11,700		3,988		3,988		15,688				165	12/05/2031	
991355-9*-1	COMMUNITY INVESTMENT SER 12-01 CMBS		03/15/2012	SCHEDULED REDEMPTION		173	173	173							173				1	03/01/2032	
210518-CD-6	CONSUMERS ENERGY-ITC		02/15/2012	MATURED		2,500,000	2,500,000	2,380,532	2,496,206		3,794		3,794		2,500,000				62,500	02/15/2012	
21079Y-AA-1	CONTL AIRLINES 2010-A ABS		01/12/2012	SCHEDULED REDEMPTION		61,232	61,232	59,931	60,004		1,228		1,228		61,232				1,454	01/12/2021	
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		03/01/2012	SCHEDULED REDEMPTION		916,327	916,327	783,349	762,855		153,472		153,472		916,327				12,000	08/25/2040	
12619M-AD-1	CPS 2007-B A4 ABS		03/15/2012	SCHEDULED REDEMPTION		437,482	437,482	406,859	427,294		10,189		10,189		437,482				5,474	01/15/2014	
126186-AA-3	CPS AUTO TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		1,422,055	1,422,055	1,421,860	1,421,868		188		188		1,422,055				8,960	04/16/2018	
126193-AB-7	CPS AUTO TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		708,557	708,557	709,169	708,981		(424)		(424)		708,557				4,561	03/15/2016	
126193-AC-5	CPS AUTO TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		679,857	679,857	679,840	679,853		4		4		679,857				8,797	03/15/2016	
126195-AA-4	CPS AUTO TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		3,395,069	3,395,069	3,394,665	3,394,700		369		369		3,395,069				27,791	09/17/2018	
12619B-AD-5	CPS AUTO TRUST ABS		02/15/2012	SCHEDULED REDEMPTION		742,109	742,109	755,212	747,542		(5,433)		(5,433)		742,109				6,029	06/17/2013	
12619R-AD-0	CPS AUTO TRUST ABS		02/15/2012	SCHEDULED REDEMPTION		6,498,966	6,498,966	6,451,654	6,507,505		(8,539)		(8,539)		6,498,966				52,323	11/15/2013	
12619X-AB-1	CPS AUTO TRUST ABS		02/15/2012	SCHEDULED REDEMPTION		795,574	795,574	811,952	803,653		(8,079)		(8,079)		795,574				6,656	12/16/2013	
12623N-AA-9	CPS AUTO TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		1,927,669	1,927,669	1,927,573	1,927,575		94		94		1,927,669				17,680	03/15/2019	
22411F-AD-5	CPS AUTO TRUST ABS		02/15/2012	SCHEDULED REDEMPTION		887,065	887,065	896,521	892,910		(5,845)		(5,845)		887,065				7,200	08/15/2013	
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		03/01/2012	SCHEDULED REDEMPTION		51,683	149,364	69,937	70,118		(18,436)		(18,436)		51,683				2,028	08/25/2037	
22822R-9A-0	CROWN CASTLE OPERATING COMPANY TERM LOAN		03/30/2012	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500					01/31/2019	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS CLO	F	01/16/2012	SCHEDULED REDEMPTION		207,547	207,547	197,489	201,341		6,206		6,206		207,547				447	10/15/2016	
225458-UJ-5	CSFB 2005-5 6A2 RMBS		03/01/2012	SCHEDULED REDEMPTION		283,757	283,757	280,919	283,456		300		300		283,757				2,800	07/25/2035	
225470-M4-2	CSMC 2006-3 1A2 RMBS		03/26/2012	SCHEDULED REDEMPTION		352,594	352,594	85,857	65,921		286,673		286,673		352,594				387	02/27/2045	
12638P-BV-0	CSMC 2007-3 4A6 RMBS		03/25/2012	SCHEDULED REDEMPTION		415,196	415,196	340,911	337,275		77,921		77,921		415,196				453	11/25/2040	
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		852,917	852,917	869,176	868,121		(15,204)		(15,204)		852,917				11,582	09/26/2037	
12641T-CN-4	CSMC 2009-5R 4A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		1,237,462	1,237,462	1,218,297	1,227,338		10,124		10,124		1,237,462				6,160	06/30/2036	
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS		03/25/2012	SCHEDULED REDEMPTION		73,892	73,892	73,880	73,889		3		3		73,892				111	03/25/2034	
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		03/01/2012	SCHEDULED REDEMPTION		627,299	627,299	623,679	625,530		1,770		1,770		627,299				7,797	08/25/2036	
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		03/01/2012	SCHEDULED REDEMPTION		16,261	28,372	27,307	19,237		(2,976)		(2,976)		16,261				360	01/25/2041	
02151L-AA-4	CWALT 2007-20 A1 RMBS		03/25/2012	SCHEDULED REDEMPTION		121,230	193,941	123,801	119,274		1,956		1,956		121,230				357	06/25/2047	
126685-AB-2	CWHEL 2005-B, 2A RMBS		02/16/2012	Various		1,435,517	2,787,750	1,871,573	1,759,444		(563)		(563)		1,758,881		(323,364)	(323,364)	2,430	05/15/2035	
12669E-K2-1	CWHL 2003-40 A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		14,261	14,261	14,720	14,711		(450)		(450)		14,261				141	08/25/2023	
12669F-KR-3	CWHL 2004-2 1A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		4,273	4,273	3,740	3,741		533		533		4,273				23	02/25/2034	
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		03/25/2012	SCHEDULED REDEMPTION		1,337	1,337	1,284	1,294		44		44		1,337				3	03/25/2035	
126694-GD-4	CWHL 2005-HYB7 3A2 RMBS		03/01/2012	SCHEDULED REDEMPTION		313,427	4,516,309	989,246			313,427		313,427		313,427				31,409	11/20/2035	
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2012	SCHEDULED REDEMPTION		751,146	786,294	609,869	643,700		107,446		107,446		751,146				9,331	01/25/2038	
12543P-AK-9	CWHL 2006-21 A10 RMBS		03/01/2012	SCHEDULED REDEMPTION		1,243,843	1,243,843	985,648	977,769		266,074		266,074		1,243,843				16,259	03/25/2039	
12544V-AD-1	CWHL 2007-5 A4 RMBS		03/01/2012	SCHEDULED REDEMPTION		322,228	322,228	266,638	265,982		56,246		56,246		322,228				4,194	01/25/2039	
12544T-AC-8	CWHL 2007-7 A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		503,873	503,873	408,719	408,187		95,687		95,687		503,873				6,599	06/25/2037	
126670-QS-0	CWL 2005-17, 1AF2 RMBS		03/01/2012	Various		329,587	512,626	472,862	570,380		(116,870)		(116,870)		329,587				6,722	05/25/2036	
126673-ZY-1	CWL 2005-3, MF4 RMBS		02/06/2012	GLEACHER DESCAP		443,180	4,220,758	767,735	564,260		(17,965)		(17,965)		546,295		(103,115)	(103,115)	46,097	08/25/2035	
126673-ZZ-8	CWL 2005-3, MF5 RMBS		02/06/2012	GLEACHER DESCAP		254,027	2,988,554	493,419	326,682		(12,794)		(12,794)		313,889		(59,862)	(59,862)	32,916	08/25/2035	
12666R-AF-7	CWL 2006-9 1AF6 RMBS		03/01/2012	SCHEDULED REDEMPTION		10,536	10,536	9,348	6,487	2,673	1,376		4,049		10,536				147	10/25/2046	
126685-CZ-7	CWL 2006-S1, A2 RMBS		02/16/2012	Various		5,431,962	5,518,515	4,815,642	4,843,568	182,310	(2,669)		179,641		5,023,209		408,753	408,753	66,250	08/25/2021	
126685-DW-3	CWL 2006-S2, A2 RMBS		01/01/2012	SCHEDULED REDEMPTION		416,571	416,571	306,760	321,719		94,852		94,852		416,571				1,953	07/25/2027	
12668X-AC-9	CWL 2006-S8, A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		244,599	244,599	244,595	160,482	84,113	4		84,117		244,599				3,080	04/25/2036	
12669R-AC-1	CWL 2007-S1 A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		71,624	71,624	71,620	47,322	24,311	(9)		24,302		71,624				914	11/25/2036	
251510-FB-4	DBALT 2005-AR1 1A1 RMBS		03/26/2012	SCHEDULED REDEMPTION		54,982	54,982	25,535	25,933		29,049		29,049		54,982				63	08/25/2035	
251510-GL-1	DBALT 2005-AR2 1A1 RMBS		03/26/2012	SCHEDULED REDEMPTION		152	152	131	134		18		18		152					10/25/2035	
25151E-AA-1	DBALT 2006-AB3 A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		70,833	149,531	98,693	62,397		8,436		8,436		70,833				1,598	12/25/2040	
24023C-AB-2	DBS BANK LTD/SINGAPORE	F	03/08/2012	Various		18,021,000	18,000,000	17,997,480			16		16		17,997,496		23,504	23,504	13,969	02/28/2017	
24736V-AA-0	DELTA AIR LINES ABS		01/02/2012	SCHEDULED REDEMPTION		131,944	131,944	136,562	135,730		(3,786)		(3,786)		131,944				4,090	07/02/2018	
2515A1-4E-8	DEUTSCHE BANK AG LONDON	F	02/09/2012	Various		12,285,648	12,000,000	12,307,080			(914)		(914)		12,306,166		(20,518)	(20,518)	35,100	01/11/2016	
25380Q-AF-6	DIGICEL LIMITED	F	02/07/2012	CITIBANK		753,750	750,000	750,000							750,000		3,750	3,750		02/15/2020	
254683-AH-8	DISCOVER CARD MASTER TRUST ABS		01/31/2012	GREENWICH CAPITAL MARKETS, INC.		10,868,025	10,160,000	10,873,978	10,868,601		(43,029)		(43,029)		10,825,572		42,453	42,453	76,539	12/15/2015	
25746U-BN-8	DOMINION RESOURCES INC		01/09/2012	SCOTIA CAPITAL MARKETS (USA)		6,061,980	6,000,000	5,998,560	5,998,664		8		8		5,998,673		63,307	63,307	47,775	08/15/2016	
260543-BZ-5	DOW CHEMICAL CO/THE		03/08/2012	CALLED @ 101.8349596		10,183,496	10,000,000	9,998,500	9,999,674		97		97		9,999,770		183,726	183,726	273,486	08/15/2012	
92718B-AD-7	DT AUTO OWNER TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		321,541	321,541	345,406	332,794		(11,252)		(11,252)		321,541				7,643	10/15/2015	
26441C-AF-2	DUKE ENERGY CORP		03/06/2012	HSBC SECURITIES, INC.		5,278,800	5,000,000	4,999,050	4,999,078		15		15		4,999,093		279,707	279,707	95,653	09/15/2021	
532457-BD-9	ELI LILLY & CO		03/06/2012	MATURED		7,000,000	7,000,000	6,992,860	6,999,551		449		449		7,000,000				124,250	03/06/2012	
28932M-AG-0	ELM RD GENERATING STAT		01/19/2012	SCHEDULED REDEMPTION		134,780	134,780	135,719	135,672		(891)		(891)		134,780				3,149	01/19/2031	
30246Q-AB-9	FBRSI 2005-1, A2 RMBS		03/28/2012	SCHEDULED REDEMPTION		96,191	96,191	96,191	63,924	32,267			32,267		96,191				160	06/28/2035	
31959A-AA-1	FCHT 2005-1A, A RMBS		03/15/2012	SCHEDULED REDEMPTION		99,954	99,954	81,668	83,791		16,163		16,163		99,954				68	09/15/2022	
313747-AN-7	FEDERAL REALTY INVS TRST		01/03/2012	WACHOVIA SECURITIES		5,597,552	5,012,000	5,662,006	5,609,523		(1,493)		(1,493)		5,608,030		(10,478)	(10,478)	147,603	01/15/2017	
314275-AB-4	FEDERATED RETAIL HOLDING		03/15/2012	MATURED		1,250,000	1,250,000	1,145,712	1,243,412		6,588		6,588		1,250,000				33,438	03/15/2012	
32029G-AC-8	FFML 2007-FF2 A2B RMBS		03/26/2012	SCHEDULED REDEMPTION		126,211	126,211	104,322	46,531	53,312	26,367		79,679		126,211				68	05/25/2040	
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		278,348	395,022	283,821	278,025		322		322		278,348				5,656	08/25/2036	
341081-FF-9	FLORIDA POWER & LIGHT		01/18/2012	WELLS FARGO BROKERAGE SERVICES		10,425,800	10,000,000	9,975,300	9,975,321		25		25		9,975,346		450,454	450,454	45,833	02/01/2042	
341099-CP-2	FLORIDA POWER CORP		03/16/2012	CITIBANK		1,001,930	1,000,000	997,960	998,025		39		39		998,064		3,866	3,866	18,342	08/15/2021	
34529U-AD-6	FORD CREDIT AUTO OWNER TRUST		03/14/2012	NOMURA SECURITIES INTERNATIONAL, INC.		9,999,219	10,000,000	9,997,450			108		108		9,997,558		1,661	1,661	17,889	06/15/2017	
34529P-AB-1	FORD CREDIT AUTO OWNER TRUST ABS		02/21/2012	Various		3,094,060	3,093,387	3,094,487	3,094,164		(408)		(408)		3,093,756		304	304	3,188	07/15/2013	
34529R-AB-7	FORD CREDIT AUTO OWNER TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		791,971	791,971	795,042	794,082		(2,111)		(2,111)		791,971				1,280	01/15/2014	
35242W-AF-0	FRANKLIN AUTO TRUST ABS		02/20/2012	SCHEDULED REDEMPTION		3,566,697	3,566,697	3,624,656	3,572,434	13,659	(19,396)		(5,737)		3,566,697				30,812	07/21/2014	
35242Y-AL-3	FRANKLIN AUTO TRUST ABS		03/20/2012	SCHEDULED REDEMPTION		164,045	164,045	177,732	167,292		(3,247)		(3,247)		164,045				2,936	05/20/2016	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
35671D-AU-9	FREEPORT-MCMORAN C & G		02/27/2012	J. P. MORGAN SECURITIES, INC.		9,942,200	10,000,000	9,974,700			104		104		9,974,804		(32,604)	(32,604)	17,750	03/01/2022	
36159J-BT-7	GE CAPITAL CREDIT CARD MASTER ABS		02/16/2012	Various		33,426,493	30,975,000	33,330,525	33,321,593		(94,916)		(94,916)		33,226,677		199,816	199,816	191,301	11/15/2017	
369550-AR-9	GENERAL DYNAMICS CORP		03/16/2012	CITIBANK		6,967,740	6,500,000	6,924,060	6,922,376		(8,526)		(8,526)		6,913,850		53,890	53,890	174,214	07/15/2021	
36962G-W7-5	GENERAL ELEC CAP CORP		03/12/2012	BANK OF AMERICA		3,912,500	5,000,000	2,619,789	2,911,132		20,377		20,377		2,931,509		980,991	980,991	15,107	05/05/2026	
370334-BM-5	GENERAL MILLS INC		01/25/2012	CITIBANK		15,059,250	15,000,000	14,938,350	14,938,828		424		424		14,939,252		119,998	119,998	81,375	12/15/2021	
991358-9A-2	GENESYS TELECOMMUNICATIONS TERM LOAN		02/21/2012	GOLDMAN, SACHS & CO.		500,000	500,000	490,000							490,000		10,000	10,000		01/31/2019	
361856-EC-7	GMACM 2005-HE1, A3 RMBS		02/16/2012	Various		6,505,003	9,803,532	7,857,342	7,649,750		(1,137)		(1,137)		7,648,613		(1,143,610)	(1,143,610)	7,171	08/25/2035	
26225K-AC-3	GOLDEN LIVING (DRUMM)		03/30/2012	SCHEDULED REDEMPTION		12,159	12,159	12,049	10,578	1,468	113		1,581		12,159					05/04/2018	
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS		02/22/2012	DISTRIBUTION		34									34		34	34		06/08/2026	
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS		02/15/2012	DISTRIBUTION		54									54		54	54		06/08/2026	
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS		02/15/2012	DISTRIBUTION		24									24		24	24		08/14/2026	
38141G-EA-8	GOLDMAN SACHS GROUP INC		02/17/2012	GOLDMAN, SACHS & CO.		10,595,500	10,000,000	10,352,800			(9,099)		(9,099)		10,343,701		251,799	251,799	54,097	01/15/2015	
38141G-EE-0	GOLDMAN SACHS GROUP INC		02/21/2012	GOLDMAN, SACHS & CO.		10,548,400	10,000,000	10,390,500	10,277,388		(9,280)		(9,280)		10,268,108		280,292	280,292	325,458	01/15/2016	
38141G-FM-1	GOLDMAN SACHS GROUP INC		02/17/2012	GOLDMAN, SACHS & CO.		10,693,500	10,000,000	10,583,000	10,468,724		(9,172)		(9,172)		10,459,552		233,948	233,948	242,583	04/01/2018	
38143U-SC-6	GOLDMAN SACHS GROUP INC		02/17/2012	Various		16,861,590	17,000,000	17,013,120	17,012,166		(406)		(406)		17,011,760		(150,170)	(150,170)	335,010	02/07/2016	
382550-BC-4	GOODYEAR TIRE & RUBBER		02/23/2012	OPPENHEIMER & CO. INC		913,500	900,000	900,000							900,000		13,500	13,500		05/15/2022	
38259P-AB-8	GOOGLE INC		01/23/2012	WELLS FARGO BROKERAGE SERVICES		16,361,400	15,000,000	16,087,200	16,050,353		(6,838)		(6,838)		16,043,515		317,885	317,885	101,198	05/19/2021	
38376G-Z2-9	GOVERNMENT NATIONAL MORTGAGE A CMBS		03/01/2012	SCHEDULED REDEMPTION		28,096	28,096	28,605	28,598		(502)		(502)		28,096				139	11/16/2036	
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A RMBS		03/01/2012	SCHEDULED REDEMPTION		32,779	32,779	34,218	34,102		(1,324)		(1,324)		32,779				569	09/19/2027	
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A R		03/01/2012	SCHEDULED REDEMPTION		8,978	8,978	9,407	9,390		(412)		(412)		8,978				162	09/19/2027	
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A R		03/01/2012	SCHEDULED REDEMPTION		30,599	30,599	31,885	31,800		(1,201)		(1,201)		30,599				544	05/19/2027	
36228F-CG-9	GSMPS 99-2 A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		34,399	34,399	35,367	34,861		(462)		(462)		34,399				549	09/19/2027	
36228F-G6-7	GSR 2004-3F 2A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		714,621	714,621	720,794	719,633		(5,012)		(5,012)		714,621				8,620	02/25/2034	
362631-AB-9	GSR 2006-0A1 2A1 RMBS		03/26/2012	SCHEDULED REDEMPTION		663,292	663,292	422,576	452,643		210,649		210,649		663,292				671	08/25/2046	
40431K-AG-5	HALO 2007-WF1 M1 RMBS		03/01/2012	SCHEDULED REDEMPTION			551,185	47,681											6,141	12/25/2036	
41283J-AC-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		03/15/2012	SCHEDULED REDEMPTION		331,442	331,442	332,584	332,207		(765)		(765)		331,442				1,377	02/15/2014	
40430H-DC-9	HASC 2006-OPT1 2A3 RMBS		03/26/2012	SCHEDULED REDEMPTION		235,565	235,565	235,307	235,565						235,565				242	12/25/2035	
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 07B		01/31/2012	Various		5,199,650	5,200,000	5,200,000	5,200,000						5,200,000		(350)	(350)	61,052	05/01/2026	
225470-QV-8	HEMT 2005-5, A1A RMBS		03/05/2012	Various		460,147	1,126,922	774,265	323,755	394,724	(138)		394,586		718,340		(258,193)	(258,193)	1,067	04/25/2036	
225470-W5-8	HEMT 2006-2, 2A1 RMBS		02/28/2012	Various		982,162	2,676,423	1,320,054	778,183	319,010	(1,046)		317,965		1,096,148		(113,986)	(113,986)	2,158	07/25/2036	
428040-CG-2	HERTZ CORP		03/26/2012	OPPENHEIMER & CO. INC		690,625	650,000	698,750			(278)		(278)		698,472		(7,847)	(7,847)	9,854	01/15/2021	
428040-CJ-6	HERTZ CORP		03/27/2012	Various		7,452,000	7,200,000	7,238,750	7,213,000	21,041	(1,338)		19,703		7,232,703		219,297	219,297	222,300	04/15/2019	
428040-BZ-1	HERTZ CORPORATION		01/04/2012	ROYAL BANK OF SCOTLAND PLC		36,180	36,000	36,630	36,000						36,000		180	180	1,669	01/01/2014	
428236-BM-4	HEWLETT-PACKARD CO		02/07/2012	HSBC SECURITIES, INC.		10,458,800	10,000,000	9,979,900	9,980,853		180		180		9,981,033		477,767	477,767	82,417	06/01/2021	
423074-AN-3	HJ HEINZ CO		03/19/2012	Various		19,761,500	20,000,000	19,969,400			312		312		19,969,712		(208,212)	(208,212)	15,833	03/01/2017	
43739E-AJ-6	HMBT 2004-2 A1 RMBS		03/26/2012	SCHEDULED REDEMPTION		11,806	11,806	11,825	11,821		(14)		(14)		11,806				29	12/25/2034	
43739E-BK-2	HMBT 2005-3 A2 RMBS		03/26/2012	Various		63,504	63,504	44,602	53,269		22,054		22,054		63,504				86	07/25/2035	
43739E-BS-5	HMBT 2005-4 A1 RMBS		03/26/2012	SCHEDULED REDEMPTION		215,728	215,728	166,785	170,235		45,493		45,493		215,728				260	10/25/2035	
43739E-CB-1	HMBT 2005-5 A1 RMBS		03/26/2012	SCHEDULED REDEMPTION		253,993	253,993	159,168	160,227		93,766		93,766		253,993				299	01/25/2036	
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		03/01/2012	SCHEDULED REDEMPTION		45,016	45,016	37,471	36,696		8,320		8,320		45,016				300	12/01/2015	
438516-BA-3	HONEYWELL INTERNATIONAL		01/20/2012	ROYAL BANK OF SCOTLAND PLC		7,153,487	6,319,000	6,303,013	6,304,149		88		88		6,304,238		849,250	849,250	107,423	03/01/2021	
44107T-AN-6	HOST HOTELS & RESORTS LP		03/14/2012	JEFFERIES & COMPANY, INC.		1,881,250	1,750,000	1,894,375			(1,554)		(1,554)		1,892,821		(11,571)	(11,571)	35,292	10/01/2021	
44923X-AB-5	HYUNDAI AUTO LEASE SECURITIZAT ABS		02/21/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,002,539	1,000,000	998,777	999,078		195		195		999,273		3,266	3,266	1,323	11/15/2013	
44890B-AB-2	HYUNDAI AUTO RECEIVABLES TRUST ABS		01/04/2012	MORGAN STANLEY DEAN WITTER		4,302,411	4,301,907	4,302,495	4,302,368		(27)		(27)		4,302,341		70	70	1,979	11/15/2013	
44890E-AB-6	HYUNDAI AUTO RECEIVABLES TRUST ABS		01/04/2012	MORGAN STANLEY DEAN WITTER		3,889,929	3,892,818	3,888,341	3,889,467		131		131		3,889,598		331	331	1,531	03/15/2014	
459200-GU-9	IBM CORP		02/08/2012	DEUTSCHE BANK SECURITIES		5,187,750	5,000,000	4,983,900	4,987,130		361		361		4,987,491		200,259	200,259	60,556	01/05/2016	
459200-HC-8	IBM CORP		03/08/2012	J. P. MORGAN SECURITIES, INC.		23,935,700	24,000,000	23,893,680			2,098		2,098		23,895,778		39,922	39,922	30,503	02/06/2017	
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		01/01/2012	SCHEDULED REDEMPTION		125,000	125,000	124,283	124,292		708		708		125,000				938	01/01/2015	
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		03/22/2012	SCHEDULED REDEMPTION		116,277	116,277	116,172	116,227		49		49		116,277				672	10/25/2056	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45257H-AA-5	IMPACT FUNDING 2010-1, A1 CMBS		03/25/2012	SCHEDULED REDEMPTION		146,218	146,218	146,218	146,218						146,218				1,609	08/25/2024	
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		03/01/2012	SCHEDULED REDEMPTION		65,243	65,243	67,065	66,649		(1,406)		(1,406)		65,243				860	07/25/2031	
44984W-AC-1	INEOS FINANCE PLC	F	02/03/2012	OPPENHEIMER & CO. INC		258,125	250,000	250,000							250,000		8,125	8,125		02/15/2019	
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	01/12/2012	SCHEDULED REDEMPTION		12,500	12,500	12,641	12,391	240	(131)		109		12,500				168	04/02/2018	
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		02/15/2012	SCHEDULED REDEMPTION		10,723	10,723	10,736			(13)		(13)		10,723				70	11/01/2013	
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2012	SCHEDULED REDEMPTION		155,680	155,680	155,680	128,436	27,244			27,244		155,680				4,834	01/02/2020	
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2012	SCHEDULED REDEMPTION		154,518	154,518	154,518	127,477	27,041			27,041		154,518				4,798	01/02/2020	
478160-AZ-7	JOHNSON & JOHNSON		01/25/2012	Various		11,108,110	10,000,000	10,982,300	10,948,377		(5,582)		(5,582)		10,942,795		165,315	165,315	67,253	05/15/2021	
46629Q-AG-1	JPMAC 2006-CH2, AF6 RMBS		03/01/2012	SCHEDULED REDEMPTION		152,313	152,313	126,279	89,846	36,227	26,240		62,467		152,313				1,733	04/25/2041	
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2012	SCHEDULED REDEMPTION		19,368	19,368	14,762	12,394	1,825	5,149		6,973		19,368				246	12/25/2050	
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		03/01/2012	SCHEDULED REDEMPTION		16,230	16,230	13,606	9,474	3,993	2,764		6,757		16,230				210	11/25/2041	
46630P-AP-0	JPMMT 07A2 3A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		723,321	723,321	679,922	466,625		256,697		256,697		723,321				8,379	04/25/2037	
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		03/01/2012	SCHEDULED REDEMPTION		653,929	653,929	443,290	442,033		211,896		211,896		653,929				8,270	08/25/2036	
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		03/01/2012	SCHEDULED REDEMPTION		571,895	571,895	493,948	467,002		104,893		104,893		571,895				6,749	04/25/2037	
46625H-HU-7	JPMORGAN CHASE & CO		01/17/2012	J. P. MORGAN SECURITIES, INC.		9,971,300	10,000,000	9,951,000	9,955,829		219		219		9,956,048		15,252	15,252	112,153	10/15/2020	
466247-YH-0	JPMT 2005-A8 1A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		312,843	312,843	276,321	269,807		43,037		43,037		312,843				3,480	11/25/2035	
48601T-AA-6	KATONAH 7, CLASS A1 LOANS CLO	F	02/15/2012	SCHEDULED REDEMPTION		58,166	58,166	52,495	54,425		3,741		3,741		58,166				107	11/15/2017	
48601T-AB-4	KATONAH 7, CLASS A2 LOANS CLO	F	02/15/2012	SCHEDULED REDEMPTION		58,166	58,166	53,428	55,403		2,763		2,763		58,166				107	11/15/2017	
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS		01/27/2012	SCHEDULED REDEMPTION		2,948,244	2,948,244	2,756,691	2,427,787		181,291		181,291		2,948,244				5,441	10/28/2041	
49460Y-AN-5	KINETIC CONCEPTS, INC. TERM B-1		11/10/2011	VARIOUS															160	05/04/2018	
49460Y-AQ-8	KINETIC CONCEPTS, INC. TERM B-2		11/10/2011	VARIOUS															298	11/04/2016	
50064Y-AB-9	KOREA HYDRO & NUCLEAR PO	F	02/17/2012	BANK OF AMERICA		4,024,200	4,000,000	3,888,450	3,910,177		3,257		3,257		3,913,435		110,765	110,765	54,514	09/16/2015	
54265S-AA-3	LGCLO 2004-1A A LOANS CLO	E	02/25/2012	SCHEDULED REDEMPTION		434,841	434,841	359,831	394,300		40,541		40,541		434,841				1,006	05/25/2016	
52520M-DR-1	LMT 2005-3 1A5 RMBS		03/01/2012	SCHEDULED REDEMPTION		243,291	243,291	211,153	191,621	17,628	34,042		51,671		243,291				3,006	01/25/2036	
52522Q-AP-7	LMT 2007-10 3A3 RMBS		03/01/2012	Various		187,323	5,951,629	1,998,856	273,943		450,499		450,499		187,323				50,931	12/25/2037	
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORP		03/01/2012	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				3,810	06/02/2014	
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		03/01/2012	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				3,810	03/22/2015	
52524V-AL-3	LXS 2007-15N AF3 RMBS		03/26/2012	SCHEDULED REDEMPTION		1,831,753	6,090,674	1,529,449	256,870		1,556,489		1,556,489		1,831,753				53,052	08/25/2047	
576449-AB-8	MABS 2006-HE4 A2 RMBS		03/26/2012	Various		2,425,844	7,021,535	4,613,122	2,290,958	2,234,337	(2,138)		2,232,199		4,523,157		(2,097,313)	(2,097,313)	6,729	07/25/2051	
55608P-AA-2	MACQUARIE BANK LTD	F	02/15/2012	Various		17,136,000	17,000,000	16,988,780							16,988,780		147,220	147,220		02/22/2017	
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G	F	03/26/2012	Various		1,230,612	1,230,612	1,198,298	1,217,418		14,450	1,256	13,194		1,230,612				6,327	03/24/2014	
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		03/20/2012	SCHEDULED REDEMPTION		1,007,503	1,007,503	1,019,917	449,701		(12,420)		(12,420)		1,007,503				6,843	10/20/2032	
55264T-DS-7	MBNA CREDIT CARD MASTER NOTE T ABS		02/21/2012	GREENWICH CAPITAL MARKETS, INC.		2,100,410	2,100,000	2,099,404	2,099,513		70		70		2,099,583		827	827	1,405	06/15/2015	
58013M-EM-2	MCDONALD'S CORP		01/25/2012	HSBC SECURITIES, INC.		8,000,640	8,000,000	7,887,040	7,889,441		771		771		7,890,212		110,428	110,428	70,000	01/15/2022	
58404J-AE-8	MEDASSETS INC TERM LOAN		03/30/2012	SCHEDULED REDEMPTION		8,773	8,773	8,817			(44)		(44)		8,773				12	11/16/2016	
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1 ABS		02/22/2012	DISTRIBUTION		40									40		40	40		05/30/2027	
05070D-30-7	MERRILL LYNCH - RITS 2007-2 2007-2 ABS		02/22/2012	DISTRIBUTION		54									54		54	54		05/22/2027	
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3 ABS		03/01/2012	DISTRIBUTION		24									24		24	24		05/29/2027	
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4 ABS		03/01/2012	DISTRIBUTION		79									79		79	79		06/01/2027	
61913P-AZ-5	MHL 2005-4 A1 RMBS		03/25/2012	SCHEDULED REDEMPTION		128,464	128,464	81,893	82,060		46,404		46,404		128,464				161	10/25/2035	
61915R-CK-0	MHL 2006-1 2A1B RMBS		03/26/2012	SCHEDULED REDEMPTION		116,969	227,465	32,598	32,550		84,419		84,419		116,969				293	04/25/2036	
594918-AG-9	MICROSOFT CORP		01/23/2012	HSBC SECURITIES, INC.		3,107,940	3,000,000	2,976,680	2,981,701		328		328		2,982,029		125,911	125,911	16,385	09/25/2015	
605417-BX-1	MISSISSIPPI POWER CO		03/19/2012	DEUTSCHE BANK SECURITIES		5,120,850	5,000,000	5,179,400			(1,356)		(1,356)		5,178,044		(57,194)	(57,194)	49,938	10/15/2016	
59020U-YL-3	MLMI 2005-A5 A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		108,131	108,131	99,481	104,776		3,356		3,356		108,131				601	06/25/2035	
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		226,872	226,872	192,549	189,682		37,189		37,189		226,872				2,847	09/25/2035	
55314J-AB-9	MMCA AUTOMOBILE TRUST ABS		01/04/2012	MORGAN STANLEY DEAN WITTER		5,022,424	5,022,424	5,021,083	5,021,514		51		51		5,021,565		859	859	2,511	10/15/2013	
617446-7N-3	MORGAN STANLEY		02/21/2012	MORGAN STANLEY DEAN WITTER		9,958,100	10,000,000	9,965,500	9,974,685		976		976		9,975,662		(17,562)	(17,562)	233,333	07/24/2015	
61746S-BR-9	MORGAN STANLEY		02/17/2012	PARIBAS CAPITAL MARKETS		2,073,260	2,000,000	1,182,587	1,470,634		15,328		15,328		1,485,962		587,298	587,298	38,222	10/15/2015	
61747Y-CL-7	MORGAN STANLEY		02/16/2012	BANK OF AMERICA		5,983,140	6,000,000	5,892,840	5,930,625		2,999		2,999		5,933,624		49,516	49,516	140,767	01/26/2015	
61747Y-CT-0	MORGAN STANLEY		02/21/2012	BANK OF AMERICA		14,652,600	15,000,000	14,990,400	14,992,492		270		270		14,992,762		(340,162)	(340,162)	161,000	11/02/2015	
61747Y-DD-4	MORGAN STANLEY		02/03/2012	Various		39,294,060	40,000,000	39,960,400	39,965,306		691		691		39,965,997		(671,937)	(671,937)	403,592	04/29/2016	
X3123F-AE-6	MORGAN STANLEY (GAZPROM)	F	03/27/2012	Various		10,675,000	10,000,000	10,225,000	10,078,456		(15,941)		(15,941)		10,062,515		612,485	612,485	558,785	03/01/2013	
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA RMBS		03/26/2012	SCHEDULED REDEMPTION		199,014	199,014	176,489	100,103	72,489	26,422		98,911		199,014				193	04/25/2036	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		03/01/2012	SCHEDULED REDEMPTION		197,304	197,304	130,529		66,775			66,775		197,304				807	04/25/2037	
61746R-BX-8	MSAC 2003-HE1, M3 RMBS		03/26/2012	SCHEDULED REDEMPTION		37,746	37,746	38,056	17,201	20,545			20,545		37,746				344	05/25/2033	
61746R-EJ-6	MSAC 2003-HE3 M2 RMBS		03/26/2012	SCHEDULED REDEMPTION		37,319	37,319	37,725	17,463	19,863	(7)		19,856		37,319				226	10/25/2033	
61746R-GT-2	MSAC 2004-WMC1 M2 RMBS		03/26/2012	SCHEDULED REDEMPTION		50,144	50,144	50,489	23,060	27,260	(175)		27,084		50,144				230	06/25/2034	
61750S-AE-2	MSAC 2006-HE8, A2C RMBS		03/22/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		4,834,375	14,000,000	8,802,586	3,992,576	4,800,446	(4,440)		4,796,005		8,788,581		(3,954,206)	(3,954,206)	14,562	02/25/2051	
61745M-6M-0	MSC 2005-HQ6 C CMBS		03/09/2012	RAYMOND JAMES & ASSOCIATES, INC.		7,898,438	8,425,000	6,081,883	6,276,833		89,301		89,301		6,366,134		1,532,303	1,532,303	124,670	08/13/2042	
61746W-WK-2	MSDWC 2002-AM3, M1 RMBS		03/26/2012	SCHEDULED REDEMPTION		195,432	195,432	196,623	131,897	64,239	(704)		63,535		195,432				766	02/25/2033	
61749Q-AD-2	MSIX 2006-1 A3 RMBS		02/27/2012	SCHEDULED REDEMPTION		274,349	274,349	196,594	86,663	96,735	88,280		185,016		274,349				205	10/25/2051	
61748H-EF-4	MSM 2004-8AR 4A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		103,543	103,543	72,221	73,232		30,310		30,310		103,543				658	08/25/2041	
61750Y-AA-7	MSM 2006-15XS A1 RMBS		03/26/2012	SCHEDULED REDEMPTION		9,193	9,193	2,164	2,910		6,283		6,283		9,193				7	10/25/2051	
61751J-AF-8	MSM 2007-6XS 2A1S RMBS		03/26/2012	SCHEDULED REDEMPTION		198,261	198,261	129,252	149,177		49,084		49,084		198,261				181	02/25/2047	
57164U-AA-3	MVCOT 2006-2A A ABS		03/01/2012	SCHEDULED REDEMPTION		129,853	129,853	129,851	129,852		1		1		129,853				1,553	10/20/2028	
571628-AA-4	MVCOT 2007-1A A ABS		03/01/2012	SCHEDULED REDEMPTION		298,191	298,191	298,184	298,186		5		5		298,191				3,670	05/20/2029	
629855-AP-2	NALCO CO		01/10/2012	Various		3,506,257	3,125,000	3,299,375	3,228,226		(636)		(636)		3,227,589		278,668	278,668	38,889	05/15/2017	
629855-AQ-0	NALCO CO		01/10/2012	Various		17,911,107	15,825,000	16,417,500	16,345,176		(2,056)		(2,056)		16,343,120		1,567,987	1,567,987	509,543	01/15/2019	
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		03/01/2012	SCHEDULED REDEMPTION		67,665	67,665	54,486	51,060		16,605		16,605		67,665				728	01/25/2042	
995470-9A-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		03/01/2012	SCHEDULED REDEMPTION		67,215	67,215	52,362	52,405		14,810		14,810		67,215				637	05/01/2041	
995473-9A-5	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		03/01/2012	SCHEDULED REDEMPTION		106,106	106,106	64,357	64,473		41,632		41,632		106,106				905	10/01/2050	
995474-9A-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		03/01/2012	SCHEDULED REDEMPTION		17,588	17,588	11,729	11,745		5,843		5,843		17,588				158	10/01/2041	
645778-BD-2	NEW JERSEY ECON DEV PSEG POWER 2001		03/01/2012	MATURED		20,000,000	20,000,000	20,506,800	20,032,613		(32,613)		(32,613)		20,000,000				500,000	03/01/2012	
65476B-AB-9	NISSAN AUTO RECEIVABLES OWNER ABS		03/15/2012	SCHEDULED REDEMPTION		803,327	803,327	803,305	803,313		14		14		803,327				832	03/15/2013	
65535H-AC-3	NOMURA HOLDINGS INC	F	02/06/2012	BANK OF AMERICA		1,009,960	1,000,000	992,910	994,145		140		140		994,285		15,675	15,675	22,917	01/19/2016	
66989H-AD-0	NOVARTIS CAPITAL CORP	R	01/25/2012	PARIBAS CAPITAL MARKETS		5,631,295	4,938,000	5,545,374	5,522,566		(5,045)		(5,045)		5,517,520		113,775	113,775	57,939	04/24/2020	
674599-CC-7	OCCIDENTAL PETROLEUM COR		03/15/2012	Various		15,250,400	15,000,000	14,976,000	14,977,056		(686)		(686)		14,976,370		274,030	274,030	254,340	02/15/2022	
690768-BF-2	OWENS-ILLINOIS INC		03/13/2012	STIFEL NICOLAUS & CO, INC.		1,132,500	1,000,000	1,130,000			(932)		(932)		1,129,068		3,432	3,432	26,217	05/15/2018	
69121P-DE-0	OWNIT 2006-2, A2B RMBS		03/01/2012	SCHEDULED REDEMPTION		80,395	80,395	76,311	52,797	23,514	4,084		27,599		80,395				488	09/25/2041	
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L	E	02/01/2012	SCHEDULED REDEMPTION		51,265	51,265	42,024	38,535		12,731		12,731		51,265				99	05/31/2012	
713448-BR-8	PEPSICO INC		03/13/2012	Various		13,979,621	13,375,000	13,621,475	13,612,623		(3,285)		(3,285)		13,609,338		370,283	370,283	123,405	11/01/2020	
713448-BW-7	PEPSICO INC		01/17/2012	Various		11,372,200	11,000,000	10,914,130	10,916,638		280		280		10,916,918		455,282	455,282	124,250	08/25/2021	
71645W-AT-8	PETROBRAS INTL FIN CO	F	02/07/2012	Various		9,265,700	9,000,000	9,077,471	9,068,944		(1,859)		(1,859)		9,067,085		198,615	198,615	183,955	01/27/2016	
71645W-AU-5	PETROBRAS INTL FIN CO	F	02/09/2012	DEUTSCHE BANK SECURITIES		10,028,500	10,000,000	9,941,900			238		238		9,942,138		86,362	86,362	7,778	02/06/2017	
71654Q-AV-4	PETROLEOS MEXICANOS	F	01/03/2012	GOLDMAN SACHS INTERNATIONAL		2,656,250	2,500,000	2,550,000	2,533,125		(133)		(133)		2,532,992		123,258	123,258	37,578	03/15/2015	
71654Q-AX-0	PETROLEOS MEXICANOS	F	01/03/2012	CITIBANK		4,340,000	4,000,000	3,960,440	3,964,617		41		41		3,964,658		375,342	375,342	100,833	01/21/2021	
47009Y-AA-5	PHARMACEUTICAL DEVELOPMENT INC. TERM LOA		12/14/2011	VARIOUS															309	12/05/2018	
69337M-AA-8	PHHAM 2007-3 A1 RMBS		02/27/2012	SCHEDULED REDEMPTION		573,962	573,962	460,604	570,403		3,559		3,559		573,962				284	07/25/2037	
69336Q-AC-6	PHMMC 2007-4 A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		260,975	260,975	254,408	259,487		1,487		1,487		260,975				3,146	08/15/2037	
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN		03/30/2012	SCHEDULED REDEMPTION		7,500	7,500	7,380	7,375		125		125		7,500					09/30/2016	
73179Y-AB-3	POLYONE CORP TERM B		01/06/2012	BANK OF AMERICA		50,063	50,000	49,500	49,502		1		1		49,503		560	560	71	12/20/2017	
73328U-AB-1	PORSCHE FINANCIAL AUTO SECURIT ABS		01/04/2012	MORGAN STANLEY DEAN WITTER		5,192,239	5,193,862	5,190,462	5,191,515		127		127		5,191,641		598	598	1,858	12/16/2013	
73328U-AD-7	PORSCHE FINANCIAL AUTO SECURIT ABS		02/16/2012	NOMURA SECURITIES INTERNATIONAL, INC.		8,557,110	8,500,000	8,535,860	8,535,702		(2,008)		(2,008)		8,533,694		23,416	23,416	18,544	12/17/2018	
69351U-AP-8	PPL ELECTRIC UTILITIES		03/16/2012	Various		8,026,950	8,000,000	7,939,820	7,941,648		1,116		1,116		7,942,764		84,186	84,186	135,667	09/15/2021	
74005P-AZ-7	PRAXAIR INC		03/16/2012	WELLS FARGO BROKERAGE SERVICES		5,046,750	5,000,000	4,958,650	4,959,788		795		795		4,960,583		86,167	86,167	81,250	09/01/2021	
740816-AF-0	PRES & FELLOWS OF HARVAR		03/12/2012	CALLED @ 107.66417130		7,751,820	7,200,000	7,900,272	7,582,306		(36,281)		(36,281)		7,546,024		205,796	205,796	237,000	01/15/2014	
742718-DS-5	PROCTER & GAMBLE CO/THE		01/20/2012	GOLDMAN, SACHS & CO.		39,333,040	38,000,000	37,702,360	37,766,607		3,878		3,878		37,770,484		1,562,556	1,562,556	133,000	11/15/2015	
742718-DV-8	PROCTER & GAMBLE CO/THE		03/08/2012	Various		23,392,050	23,000,000	22,815,080	22,828,551		3,043		3,043		22,831,594		560,456	560,456	154,425	08/15/2016	
144141-DA-3	PROGRESS ENERGY CAROLINA		02/10/2012	J. P. MORGAN SECURITIES, INC.		18,540,940	18,000,000	17,969,040	17,969,828		327		327		17,970,155		570,785	570,785	225,000	09/15/2021	
744448-CD-1	PUBLIC SERVICE COLORADO		03/16/2012	ROYAL BANK OF SCOTLAND PLC		3,093,690	3,000,000	2,987,790	2,988,977		239		239		2,989,216		104,474	104,474	33,600	11/15/2020	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74733V-AA-8	QEP RESOURCES INC		01/18/2012	DEUTSCHE BANK SECURITIES		2,155,000	2,000,000	2,100,000	2,093,284		(462)		(462)		2,092,822		62,178	62,178	54,236	03/01/2021	
74734*-AB-4	QINETIQ GROUP SR NTS 5.5% 12/06/16	R	03/30/2012	PRINCIPAL PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				1,494,664	12/06/2016	
74733L-AA-0	QTEL INTERNATIONAL FIN	F	01/09/2012	BNP PARIBAS SECURITIES CORP		2,176,000	2,000,000	2,030,000	2,015,979		(188)		(188)		2,015,791		160,209	160,209	11,556	06/10/2014	
74733L-AC-6	QTEL INTERNATIONAL FIN	F	01/19/2012	Various		18,101,250	18,000,000	18,130,908	18,133,203		(1,928)		(1,928)		18,131,275		(30,025)	(30,025)	159,469	10/14/2016	
748351-AR-4	QUEST 2006-X1, A-2 RMBS		03/26/2012	Various		1,746,082	4,584,877	3,655,149	1,816,152	1,774,144	(1,013)		1,773,131		3,589,284		(1,843,201)	(1,843,201)	5,319	07/25/2040	
21685W-DD-6	RABOBANK NEDERLAND UTREC	F	02/09/2012	Various		19,782,700	20,000,000	19,844,400			107		107		19,844,507		(61,807)	(61,807)	6,458	02/08/2022	
74922G-AN-4	RALI 2006-QA14 A13 RMBS		03/01/2012	Various		355,509	748,041	544,486	577,187		(66,686)		(66,686)		355,509				16,064	11/25/2036	
761118-WQ-7	RALI 2006-Q03 A2 RMBS		03/26/2012	SCHEDULED REDEMPTION		179,017	179,017	66,251	65,970		113,048		113,048		179,017				190	04/25/2046	
759950-FX-1	RAMC 2005-4, A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		420,397	420,397	417,978	418,392		2,006		2,006		420,397				4,962	02/25/2036	
759950-GV-4	RAMC 2006-1, AF3 RMBS		02/01/2012	SCHEDULED REDEMPTION		97,553	97,553	97,549	43,219	54,333	1		54,334		97,553				977	05/25/2036	
760985-D2-4	RAMP 2003-RS10, MI1 RMBS		03/01/2012	SCHEDULED REDEMPTION		66,926	66,926	66,907	66,903		24		24		66,926				721	11/25/2033	
760985-YW-5	RAMP 2003-RZ4, M1 RMBS		02/01/2012	SCHEDULED REDEMPTION		5,523	5,523	5,510	5,503		19		19		5,523				49	10/25/2033	
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		03/01/2012	SCHEDULED REDEMPTION		314,302	329,243	313,203	313,434		867		867		314,302				4,135	03/25/2034	
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		03/01/2012	SCHEDULED REDEMPTION		31,842	31,842	31,836	17,608	14,227	7		14,233		31,842				384	12/25/2033	
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		03/01/2012	SCHEDULED REDEMPTION		74,211	74,211	74,194	36,478	37,713	20		37,733		74,211				951	01/25/2034	
45660N-QS-7	RAST 2003-A6 A2 RMBS		03/01/2012	SCHEDULED REDEMPTION		155,163	155,163	153,418	153,931		1,233		1,233		155,163				1,463	06/01/2033	
749343-AA-7	RCI BANQUE SA	F	02/07/2012	VARIOUS		14,698,330	15,000,000	14,982,600	14,986,622		479		479		14,987,100		(288,770)	(288,770)	156,494	04/11/2014	
76009N-AH-3	RENT-A-CENTER INC		02/06/2012	J. P. MORGAN SECURITIES, INC.		3,875,063	3,735,000	3,770,125	3,750,062	15,712	(390)		15,322		3,765,384		109,678	109,678	57,084	11/15/2020	
76110V-SR-0	RFMS2 2005-HS2, AI2 RMBS		03/01/2012	SCHEDULED REDEMPTION		980,657	980,657	908,264	676,992		303,664		303,664		980,657				11,586	12/25/2035	
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS		03/01/2012	SCHEDULED REDEMPTION		69,704	69,704	47,626	32,254	13,695	23,756		37,450		69,704				856	12/25/2035	
76110V-TV-0	RFMS2 2006-HI1, A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		809,764	809,764	809,735	809,761		3		3		809,764				10,098	02/25/2036	
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		03/01/2012	SCHEDULED REDEMPTION		464,232	464,232	434,247	391,247	35,149	37,835		72,984		464,232				5,850	07/25/2036	
749581-AH-7	RFMSI 2007-S1 A4 RMBS		03/01/2012	SCHEDULED REDEMPTION		581,155	630,895	456,036	460,336		120,819		120,819		581,155				8,827	01/25/2037	
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		03/01/2012	SCHEDULED REDEMPTION		226,849	226,849	198,067	193,556		33,293		33,293		226,849				3,219	01/25/2037	
774341-AC-5	ROCKWELL COLLINS INC		03/16/2012	CITIBANK		3,020,250	3,000,000	2,991,570	2,991,651		161		161		2,991,812		28,438	28,438	31,000	11/15/2021	
78080E-9A-8	RPI FINANCE TRUST TERM LOAN 6.75 YEAR		03/30/2012	SCHEDULED REDEMPTION		3,750	3,750	3,732	3,732		18		18		3,750					05/09/2018	
07384M-6M-9	SAMI 0412 2A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		217,911	217,911	211,008	211,316		6,595		6,595		217,911				1,323	10/25/2051	
86360K-BL-1	SAMI 2006-AR3 3A3 RMBS		03/26/2012	SCHEDULED REDEMPTION		113,128	3,090,221	716,597			86,572		86,572		113,128				3,804	02/25/2036	
797440-BN-3	SAN DIEGO G & E		03/16/2012	HSBC SECURITIES, INC.		8,116,080	8,000,000	7,958,960	7,960,268		793		793		7,961,061		155,019	155,019	142,000	08/15/2021	
799183-AA-6	SAN PASQUAL CASINO		02/16/2012	CALLED @ 100.00		3,755,000	3,755,000	3,772,338	3,698,675	36,145	1,371		37,516		3,736,191		18,809	18,809	126,001	09/15/2013	
80282F-AC-1	SANTANDER DRIVE AUTO RECEIVABL ABS		03/15/2012	SCHEDULED REDEMPTION		131,787	131,787	132,010	131,959		(172)		(172)		131,787				402	08/15/2013	
80282F-AE-7	SANTANDER DRIVE AUTO RECEIVABL ABS		02/15/2012	Various		12,038,181	11,960,000	12,047,693	12,008,684		(2,343)		(2,343)		12,006,342		31,840	31,840	22,283	11/17/2014	
80282P-AC-9	SANTANDER DRIVE AUTO RECEIVABL ABS		03/21/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		12,543,555	12,500,000	12,489,463	12,485,019		2,123		2,123		12,487,142		56,413	56,413	43,684	01/15/2015	
G7815@-AC-5	SAP IRELAND US FINANCIAL SERVICES LTD 20	F	01/25/2012	BARCLAYS BANK		15,321,300	15,000,000	15,000,000	15,000,000						15,000,000		321,300	321,300	62,325	06/01/2016	
G7815@-AA-9	SAP IRELAND US FINANCIAL SERVICES LTD, 2	F	02/08/2012	BARCLAYS BANK		4,542,795	4,500,000	4,371,210	4,388,907		2,851		2,851		4,391,758		151,037	151,037	33,345	10/14/2015	
86359A-4X-8	SASC 2003-34 2A3 RMBS		03/01/2012	SCHEDULED REDEMPTION		18,115	18,115	15,060	15,096		3,019		3,019		18,115				122	11/25/2033	
86359D-NW-3	SASC 2005-15 4A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		262,933	262,933	220,054	220,657		42,276		42,276		262,933				3,642	08/25/2035	
86359D-SR-9	SASC 2005-17 5A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		435,279	435,279	349,616	348,988		86,292		86,292		435,279				5,441	10/25/2035	
81721M-AA-7	SENIOR HOUSING TRUST		01/15/2012	MATURED		3,100,000	3,100,000	3,411,750	3,102,170		(2,170)		(2,170)		3,100,000				133,688	01/15/2012	
82651A-AB-3	SIERRA RECEIVABLES FUNDING CO		03/20/2012	SCHEDULED REDEMPTION		651,887	651,887	632,330			19,557		19,557		651,887				1,374	09/20/2019	
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2012	SCHEDULED REDEMPTION		1,762,312	1,762,312	1,761,966	1,761,973		340		340		1,762,312				13,286	07/20/2028	
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2012	SCHEDULED REDEMPTION		783,250	783,250	783,223	783,223		27		27		783,250				7,639	07/20/2028	
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		03/20/2012	SCHEDULED REDEMPTION		413,401	413,401	413,291	413,300		101		101		413,401				3,881	04/20/2026	
82669J-AA-6	SIG6 6A 6 INVESTMENT GRADE CLO	E	03/27/2012	SCHEDULED REDEMPTION		570,404	570,404	545,306	561,361		9,043		9,043		570,404					09/27/2016	
78444K-AA-3	SLC STUDENT LOAN TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		824,041	824,041	834,213	833,123		(9,082)		(9,082)		824,041				8,962	06/15/2033	
78443C-BG-8	SLM STUDENT LOAN TRUST		03/15/2012	SCHEDULED REDEMPTION		641,785	641,785	627,746			14,039		14,039		641,785				1,211	03/16/2020	
78443C-BM-5	SLM STUDENT LOAN TRUST		03/15/2012	SCHEDULED REDEMPTION		230,368	230,368	222,593			7,775		7,775		230,368				435	06/15/2021	
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		03/15/2012	Various		7,219,728	7,926,333	6,974,179	1,555,071		82,169		82,169		7,060,057		159,671	159,671	17,446	12/16/2030	
78443C-AF-1	SLM STUDENT LOAN TRUST ABS		03/16/2012	SCHEDULED REDEMPTION		630,120	630,120	609,991	543,344		19,597		19,597		630,120				1,571	09/15/2020	
78443C-AM-6	SLM STUDENT LOAN TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		1,055,876	1,055,876	1,013,641	1,016,879		38,997		38,997		1,055,876				2,526	03/15/2022	
78443C-CG-7	SLM STUDENT LOAN TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		1,274,588	1,274,588	1,250,291	1,252,639		21,948		21,948		1,274,588				2,211	06/15/2022	
78443C-CS-1	SLM STUDENT LOAN TRUST ABS		03/15/2012	SCHEDULED REDEMPTION		1,868,919	1,868,919	1,849,260	1,443,230		18,835		18,835		1,868,919				3,242	12/15/2022	
78444Y-AD-7	SLM STUDENT LOAN TRUST ABS		03/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		13,302,341	12,837,000	13,254,090	13,236,700		(14,809)		(14,809)		13,221,891		80,450	80,450	125,907	07/25/2023	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
832248-AQ-1	SMITHFIELD FOODS INC		03/13/2012	J. P. MORGAN SECURITIES, INC.		15,423,750	13,500,000	15,426,250			(24,003)		(24,003)		15,402,247		21,503	21,503	217,969	07/01/2017	
842400-FR-9	SOUTHERN CAL EDISON		03/13/2012	CITIBANK		5,495,200	5,000,000	5,415,950	5,401,995		(7,783)		(7,783)		5,394,212		100,988	100,988	56,510	06/01/2021	
84649Q-AD-5	SPANSION LLC TERM LOAN		03/30/2012	SCHEDULED REDEMPTION		121,205	121,205	118,835	119,084	114	2,007		2,121		121,205				64	02/09/2015	
852061-AQ-3	SPRINT NEXTEL CORP		02/27/2012	BANK OF AMERICA		1,507,500	1,500,000	1,500,000							1,500,000		7,500	7,500		03/01/2020	
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	03/21/2012	SCHEDULED REDEMPTION		1,614,550	1,614,550	1,501,531	1,540,073		74,477		74,477		1,614,550				3,538	03/21/2017	
85771P-AF-9	STATOIL ASA	F	01/12/2012	Various		10,296,300	10,000,000	9,983,000	9,983,149		67		67		9,983,216		313,084	313,084	48,125	01/23/2022	
84751P-LM-9	SURF 2006-BC2, A2B RMBS		03/01/2012	SCHEDULED REDEMPTION		175,731	175,731	129,083	115,145		60,586		60,586		175,731				2,175	06/25/2038	
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		03/01/2012	SCHEDULED REDEMPTION		843,177	843,177	836,425	836,502		6,675		6,675		843,177				8,815	11/20/2027	
78487M-AA-7	SVOVM 2006-AA A ABS		03/01/2012	SCHEDULED REDEMPTION		202,054	202,054	202,014	202,034		20		20		202,054				2,287	02/20/2024	
871503-AG-3	SYMANTEC CORP		02/07/2012	HSBC SECURITIES, INC.		10,040,843	9,750,000	9,743,663	9,745,219		133		133		9,745,352		295,491	295,491	107,995	09/15/2015	
87612E-AV-8	TARGET CORP		02/09/2012	DEUTSCHE BANK SECURITIES		11,000,500	10,000,000	10,782,300	10,753,054		(9,337)		(9,337)		10,743,717		256,783	256,783	224,965	07/15/2020	
87239M-AA-9	TDIC FINANCE LTD	F	02/07/2012	Various		21,643,750	20,000,000	20,313,500	20,169,962		(6,594)		(6,594)		20,163,368		1,480,382	1,480,382	781,806	07/02/2014	
87927V-AE-8	TELECOM ITALIA CAPITAL	F	02/21/2012	GOLDMAN, SACHS & CO.		10,150,000	10,000,000	10,442,600	10,304,186		(21,056)		(21,056)		10,283,130		(133,130)	(133,130)	137,083	11/15/2013	
87938W-AN-3	TELEFONICA EMISIONES SAU	F	02/15/2012	Various		30,192,892	30,000,000	30,000,000	30,000,000						30,000,000		192,892	192,892	590,062	02/16/2016	
880349-AK-1	TENNECO INC		03/22/2012	TENDER OFFER		4,057,520	4,000,000	4,165,000	4,141,897		(16,353)		(16,353)		4,125,543		(68,023)	(68,023)	234,653	11/15/2015	
88078F-AR-9	TEREX CORP TERM LOAN B		03/30/2012	SCHEDULED REDEMPTION		27,836	27,836	28,052	3,738		(217)		(217)		27,836				110	04/28/2017	
881575-AC-8	TESCO PLC	F	01/19/2012	WARBURG DILLION READ LLC		1,185,670	1,000,000	820,852	827,306		139		139		827,444		358,226	358,226	11,788	11/15/2037	
891145-TN-4	TORONTO-DOMINION BANK	A	03/19/2012	J. P. MORGAN SECURITIES, INC.		35,460,140	36,000,000	35,877,600			470		470		35,878,070		(417,930)	(417,930)	10,750	03/13/2017	
89114Q-AB-4	TORONTO-DOMINION BANK	A	01/23/2012	CITIBANK		10,207,900	10,000,000	9,962,700	9,965,964		492		492		9,966,456		241,444	241,444	133,333	07/14/2016	
89235X-AB-3	TOYOTA AUTO RECEIVABLES OWNER ABS		02/21/2012	Various		4,128,723	4,127,437	4,128,502	4,128,175		(315)		(315)		4,127,860		863	863	4,359	05/15/2013	
89334G-AG-9	TRANS UNION LLC REPLACEMENT TERM LOAN		03/30/2012	SCHEDULED REDEMPTION		20,151	20,151	20,252			(101)		(101)		20,151				49	02/10/2018	
89469A-AA-2	TREEHOUSE FOODS INC		01/23/2012	OPPENHEIMER & CO. INC		7,525,000	7,000,000	7,490,000	7,396,864		(5,646)		(5,646)		7,391,218		133,782	133,782	217,431	03/01/2018	
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T ABS		03/12/2012	SCHEDULED REDEMPTION		2,376,499	2,376,499	2,451,863	2,395,600		(19,101)		(19,101)		2,376,499				28,710	07/14/2014	
N8879V-AB-3	TRONOX INCORPORATED TERM LOAN B		03/02/2012	GOLDMAN, SACHS & CO.		783,750	785,714	777,857			3		3		777,860		5,890	5,890	1,514	02/08/2018	
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B ABS		01/20/2012	DISTRIBUTION		5									5		5	5		04/10/2026	
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B ABS		01/27/2012	DISTRIBUTION		27									27		27	27		04/10/2026	
902733-AB-0	U-HAUL S FLEET LLC ABS		03/25/2012	SCHEDULED REDEMPTION		573,082	573,082	597,687	514,947	1,629	(20,376)		(18,747)		573,082				6,927	02/25/2020	
911312-AM-8	UNITED PARCEL SERVICE		01/06/2012	PARIBAS CAPITAL MARKETS		5,311,350	5,000,000	4,966,500	4,969,725		80		80		4,969,805		341,545	341,545	76,389	01/15/2021	
91911X-AR-5	VALEANT PHARMACEUTICALS		03/07/2012	GOLDMAN, SACHS & CO.		1,012,500	1,000,000	1,000,000	998,750	1,250			1,250		1,000,000		12,500	12,500	42,792	07/15/2016	
919136-AA-9	VALEO IG CDO, CLASS A1 INVESTMENT GRAD	F	01/16/2012	SCHEDULED REDEMPTION		576,102	576,102	562,242	575,814		288		288		576,102				2,718	01/15/2013	
92867G-AD-5	VOLKSWAGEN AUTO LOAN ENHANCED		03/14/2012	NOMURA SECURITIES INTERNATIONAL, INC.		11,993,906	12,000,000	11,999,899			4		4		11,999,903		(5,997)	(5,997)	21,083	07/20/2018	
92867D-AB-6	VOLKSWAGEN AUTO LOAN ENHANCED ABS		02/21/2012	Various		886,276	885,690	885,957	885,900		(70)		(70)		885,830		446	446	989	12/20/2013	
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2012	SCHEDULED REDEMPTION		317,022	317,022	317,022	317,022						317,022				8,972	01/15/2019	
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2012	SCHEDULED REDEMPTION		269,381	269,381	269,381	269,381						269,381				7,623	01/15/2019	
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2012	SCHEDULED REDEMPTION		221,491	221,491	221,491	221,491						221,491				6,268	01/15/2019	
931422-AD-1	WALGREEN CO		02/01/2012	CITIBANK		2,664,500	2,500,000	2,683,408	2,660,005		(8,917)		(8,917)		2,651,088		13,412	13,412	61,615	08/01/2013	
931142-CZ-4	WAL-MART STORES INC		01/25/2012	Various		15,927,200	15,000,000	15,185,275	15,178,397		(727)		(727)		15,177,670		749,530	749,530	109,688	10/25/2020	
25468P-CL-8	WALT DISNEY COMPANY/THE		03/13/2012	Various		14,760,080	13,500,000	14,436,635	14,404,837		(12,643)		(12,643)		14,392,194		367,886	367,886	115,365	06/01/2021	
25468P-CM-6	WALT DISNEY COMPANY/THE		02/08/2012	Various		52,393,400	52,000,000	51,587,120	51,615,807		5,234		5,234		51,621,041		772,359	772,359	297,450	08/16/2016	
25468P-CN-4	WALT DISNEY COMPANY/THE		03/15/2012	Various		20,027,050	20,000,000	19,743,400	19,751,404		4,039		4,039		19,755,443		271,607	271,607	296,007	08/16/2021	
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS		03/25/2012	SCHEDULED REDEMPTION		218,437	1,064,667	159,613	146,907	13,476	58,054		71,530		218,437				1,263	09/25/2046	
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS		03/25/2012	SCHEDULED REDEMPTION		118,575	358,806	115,470	91,923	10,265	16,388		26,652		118,575				431	06/25/2046	
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS		03/25/2012	SCHEDULED REDEMPTION		40,913	280,449	50,138	48,767		(7,855)		(7,855)		40,913				322	08/25/2046	
92926W-AB-3	WAMU 2007-0A1 A1B RMBS		03/25/2012	SCHEDULED REDEMPTION		345,443	345,443	73,884	54,415		291,028		291,028		345,443				356	02/25/2047	
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		246,943	246,943	140,535	138,019		108,925		108,925		246,943				1,311	12/25/2041	
941063-AQ-2	WASTE MANAGEMENT INC		01/20/2012	ROYAL BANK OF SCOTLAND PLC		5,445,650	5,000,000	4,988,100	4,988,905		65		65		4,988,970		456,680	456,680	92,000	03/01/2021	
95235L-AJ-9	WEST CORPORATION TERM B-4		03/30/2012	SCHEDULED REDEMPTION		8,187	8,187	8,217			(31)		(31)		8,187				422	07/15/2016	
949808-AT-6	WFMBS 2003-J 2A5 RMBS		03/01/2012	SCHEDULED REDEMPTION		464,229	464,229	456,830	461,222		3,007		3,007		464,229				4,545	10/25/2033	
94980S-AT-2	WFMBS 2006-9 1A18 RMBS		03/01/2012	SCHEDULED REDEMPTION		999,471	999,471	946,998	932,450		67,020		67,020		999,471				13,261	01/25/2037	
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		245,657	245,657	191,480	192,749		52,908		52,908		245,657				2,706	10/25/2036	
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		03/01/2012	SCHEDULED REDEMPTION		398,983	398,983	357,039	357,526		41,458		41,458		398,983				4,671	11/25/2036	
94985W-DN-8	WFMBS 2007-11 A85 RMBS		03/01/2012	SCHEDULED REDEMPTION		271,735	271,735	242,099	241,333		30,402		30,402		271,735				3,535	09/25/2039	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		03/01/2012	SCHEDULED REDEMPTION		666,859	666,859	588,219	580,113		86,745		86,745		666,859				8,675	09/25/2039	
94985L-AG-0	WFMBS 2007-13 A7 RMBS		03/01/2012	SCHEDULED REDEMPTION		358,318	358,318	318,007	312,772		45,546		45,546		358,318				4,344	09/25/2037	
94985L-AH-8	WFMBS 2007-13 A8 RMBS		03/01/2012	SCHEDULED REDEMPTION		231,712	231,712	203,472	200,995		30,717		30,717		231,712				2,809	09/25/2037	
94985R-AQ-5	WFMBS 2007-4 A15 RMBS		03/01/2012	SCHEDULED REDEMPTION		350,828	350,828	310,093	310,174		40,654		40,654		350,828				5,262	10/25/2037	
94986A-AE-8	WFMBS 2007-8 1A5 RMBS		03/01/2012	SCHEDULED REDEMPTION		491,581	491,581	428,785	427,042		64,538		64,538		491,581				6,537	07/25/2037	
97381W-AJ-3	WINDSTREAM CORP		03/29/2012	ROYAL BANK OF SCOTLAND PLC		5,500,000	5,000,000	5,462,500	5,412,500	631	(15,163)		(14,532)		5,397,968		102,032	102,032	166,250	11/01/2017	
976656-CD-8	WISC ELEC POWER		03/16/2012	WELLS FARGO BROKERAGE SERVICES		9,977,800	10,000,000	9,897,300	9,899,954		1,968		1,968		9,901,922		75,878	75,878	154,056	09/15/2021	
92928D-AH-0	WM. BOLTHOUSE FARMS, INC. 1ST LIEN TERM		03/19/2012	SCHEDULED REDEMPTION		62,404	62,404	65,002	62,118	3,539	(3,254)		286		62,404				55	02/11/2016	
983024-AA-8	WYETH		02/01/2012	U.S. BANCORP PIPER JAFFRAY		1,057,310	1,000,000	1,067,610	1,056,690		(4,160)		(4,160)		1,052,530		4,780	4,780	21,083	03/15/2013	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,662,127,804	1,682,769,055	1,650,927,098	1,308,775,953	14,748,258	7,410,181	1,256	22,157,183		1,649,184,223		12,943,581	12,943,581	19,642,350	XXX	XXX
8399997. Total - Bonds - Part 4						3,508,775,923	3,550,718,259	3,432,427,024	2,986,953,264	20,994,016	5,810,653	1,256	26,803,412		3,462,284,232		46,491,691	46,491,691	45,115,477	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						3,508,775,923	3,550,718,259	3,432,427,024	2,986,953,264	20,994,016	5,810,653	1,256	26,803,412		3,462,284,232		46,491,691	46,491,691	45,115,477	XXX	XXX
00371G-10-5	ABN AMRO N AMERICAN CAP FUNDING		03/15/2012	BANK OF AMERICA SECURITIES LLC	35,000.000	25,900,000	0.00	14,000,000	14,000,000						14,000,000		11,900,000	11,900,000	140,000		P3UFE
20451N-10-1	COMPASS MINERALS INTERNATION		02/17/2012	Various	1,060.000	76,445	0.00	81,567	72,981	8,586			8,586		81,567		(5,122)	(5,122)			P3LZ
38144G-80-4	GOLDMAN SACHS SERIES D		02/08/2012	BEAR STEARNS SECURITIES CORP.	109,878.000	2,183,234	0.00	148,400	1,887,704	(1,739,304)			(1,739,304)		148,400		2,034,834	2,034,834	28,080		P2LFE
45257#-AA-1	IMPACT COMMERC OPPRT LLC SER 2006-1 ABS		01/01/2012	VARIOUS	2,167,077.000	2,167,077		2,167,077	2,167,077						2,167,077						RP5A
64572*-13-8	NEW JERSEY WATER CO., 4.70% CUM.		03/09/2012	DIRECT	900.000	90,000	0.00	69,794	90,000						90,000				1,857		RP2A
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						30,416,756	XXX	16,466,838	18,217,762	(1,730,718)			(1,730,718)		16,487,044		13,929,712	13,929,712	169,937	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						30,416,756	XXX	16,466,838	18,217,762	(1,730,718)			(1,730,718)		16,487,044		13,929,712	13,929,712	169,937	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						30,416,756	XXX	16,466,838	18,217,762	(1,730,718)			(1,730,718)		16,487,044		13,929,712	13,929,712	169,937	XXX	XXX
336901-10-3	1ST SOURCE CORP		02/17/2012	Various	600.000	15,193		12,639	15,198	(2,559)			(2,559)		12,639		2,553	2,553	96		L
88554D-20-5	3D SYSTEMS CORP		02/17/2012	Various	1,680.000	34,576		26,533	24,192	2,341			2,341		26,533		8,043	8,043			L
88579Y-10-1	3M COMPANY		02/17/2012	Various	29,800.000	2,605,274		2,494,098	2,435,554	58,593		35	58,558		2,494,112		111,162	111,162	8,720		L
65440K-10-6	99 CENTS ONLY STORES		01/13/2012	MERGER	6,840.000	150,480		93,324	150,138	(56,814)			(56,814)		93,324		57,156	57,156			L
000361-10-5	A A R CORP.		02/17/2012	Various	1,180.000	26,527		27,976	22,621	5,357		2	5,355		27,976		(1,449)	(1,449)	89		L
03739T-10-8	A123 SYSTEMS, INC.		02/17/2012	Various	5,300.000	11,251		8,533	8,533						8,533		2,718	2,718			L
G2953R-10-6	AAC TECHNOLOGIES HOLDINGS INC	D	02/17/2012	Various	20,000.000	53,510		27,472	44,910	(17,181)		35	(17,216)	(221)	27,472	180	25,857	26,037			U
000360-20-6	AAON INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	240.000	4,613		3,887	4,918	(1,031)			(1,031)		3,887		726	726			L
W9609T-10-7	AARHUSKARLSHAMN AB	D	02/17/2012	Various	2,327.000	74,231		40,703	67,456	(16,596)		9	(16,605)	(10,148)	40,703	8,369	25,160	33,528			U
002535-30-0	AARONS INC		02/17/2012	Various	3,620.000	101,704		77,070	96,582	(19,512)			(19,512)		77,070		24,635	24,635	54		L
00015N-10-4	ABACUS PROPERTY GROUP	D	02/17/2012	Various	14,557.000	28,513		22,611	28,289	(1)		5	(5)	(5,673)	22,611	7,025	(1,123)	5,902	1,197		U
002567-10-5	ABAXIS INC		02/17/2012	Various	1,040.000	28,141		25,770	28,777	(3,005)		2	(3,006)		25,770		2,371	2,371			L
002824-10-0	ABBOTT LABS		02/17/2012	Various	68,180.000	3,769,361		3,407,623	3,833,761	(426,067)		72	(426,138)		3,407,623		361,738	361,738	32,726		L
J00056-10-1	ABC-MART	D	02/17/2012	Various	1,000.000	35,913		29,035	38,028	(3,058)		1	(3,059)	(5,934)	29,035	4,788	2,090	6,878			U
002896-20-7	ABERCROMBIE + FITCH CO		02/17/2012	Various	4,040.000	184,589		152,362	197,314	(44,946)		6	(44,952)		152,362		32,227	32,227			L
003654-10-0	ABIOMED INC		02/17/2012	Various	2,140.000	43,133		20,202	39,526	(19,321)		2	(19,324)		20,202		22,931	22,931			L
003687-20-9	ABITIBIBOWATER		02/02/2012	Various	3,620.000	53,891		56,389	52,671	3,718			3,718		56,389		(2,498)	(2,498)			U
000957-10-0	ABM INDUSTRIES		02/17/2012	Various	1,460.000	32,971		32,108	30,105	2,005		2	2,003		32,108		863	863	212		L
00374N-10-7	ABOVENET INC		02/17/2012	Various	1,360.000	94,026		63,689	88,414	(24,723)		2	(24,725)		63,689		30,337	30,337			L
003830-10-6	ABRAXAS PETROLEUM CORP		02/17/2012	Various	5,700.000	21,879		15,483	18,810	(3,327)			(3,327)		15,483		6,396	6,396			L
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		02/17/2012	Various	2,260.000	91,916		34,277	82,513	(48,233)		3	(48,236)		34,277		57,639	57,639			L
004239-10-9	ACADIA REALTY TRUST		02/17/2012	Various	4,640.000	100,007		70,019	93,450	(23,425)		6	(23,431)		70,019		29,988	29,988	835		L
00430U-10-3	ACCELRYS INC		02/17/2012	Various	2,100.000	15,248		12,995	14,112	(1,117)			(1,117)		12,995		2,253	2,253			L
G1151C-10-1	ACCENTURE PLC		02/17/2012	Various	30,280.000	1,752,911		1,251,637	1,611,804	(360,132)		35	(360,167)		1,251,637		501,274	501,274			L
J0005L-10-8	ACCESS CO LTD	D	02/17/2012	Various	15.000	6,577		7,962	6,373	2,572			2,572	(982)	7,962	1,292	(2,677)	(1,385)			U
00081T-10-8	ACCO BRANDS CORP		02/17/2012	Various	2,600.000	29,515		19,747	25,090	(5,340)		4	(5,343)		19,747		9,768	9,768			L
00438V-10-3	ACCRETIVE HEALTH INC		02/17/2012	Various	840.000	21,546		23,359	19,303	4,056			4,056		23,359		(1,814)	(1,814)			L
004397-10-5	ACCURAY		02/17/2012	Various	10,500.000	64,336		41,321	44,415	(3,082)			(3,082)		41,333		23,004	23,004			L
00439T-20-6	ACCURIDE CORP NEW		02/17/2012	Various	3,320.000	26,527		19,935	23,638	(3,699)			(3,699)		19,940		6,588	6,588			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)
H0023R-10-5	ACE LIMITED		02/17/2012	Various	15,600.000	1,136,047		833,978	1,093,872	(259,874)		20	(259,894)		833,978		302,069	302,069	7,332		U
004498-10-1	ACI WORLDWIDE INC		03/22/2012	Various	1,421.016	46,030		25,174	40,669	(15,529)		1	(15,530)		25,174		20,855	20,855			L
004764-10-6	ACME PACKET INC		02/17/2012	Various	3,240.000	104,082		33,334	100,148	(66,810)		4	(66,814)		33,334		70,747	70,747			L
J00105-10-6	ACOM CO	D	02/17/2012	Various	2,400.000	47,618		31,494	42,967	(7,721)			(7,721)	(3,752)	31,494	2,414	13,709	16,123			U
00484M-10-6	ACORDA THERAPEUTICS INC		02/17/2012	Various	1,300.000	34,092		30,759	30,992	(232)		1	(233)		30,759		3,333	3,333			L
H0032X-13-5	ACTELION LTD REG	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	2,953.000	111,132		102,786	101,389	3,701			3,701	(2,304)	102,786	4,756	3,591	8,346			U
W0250B-19-8	ACTIVE BIOTECH AB	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	1,126.000	4,219		2,845	3,616	(227)			(227)	(544)	2,845	585	789	1,374			U
00507V-10-9	ACTIVISION BLIZZARD INC	R	02/17/2012	Various	20,020.000	245,241		217,840	246,646	(28,777)		30	(28,807)		217,840		27,401	27,401			L
00508X-20-3	ACTUANT CORP		02/17/2012	Various	3,780.000	99,928		62,999	85,768	(22,764)		5	(22,769)		62,999		36,928	36,928			L
00508Y-10-2	ACUITY BRANDS INC		02/17/2012	Various	1,940.000	115,917		66,572	102,820	(36,245)		3	(36,248)		66,572		49,345	49,345	252		L
005125-10-9	ACXIOM CORP		02/17/2012	Various	3,900.000	53,783		38,207	47,619	(9,406)		5	(9,412)		38,207		15,576	15,576			L
H00392-31-8	ADECCO CHESEREX	D	02/17/2012	Various	3,757.000	191,532		194,871	157,392	48,135		45	48,090	(10,611)	194,871	18,584	(21,923)	(3,339)			U
J0011Q-10-9	ADEKA CORP	D	02/17/2012	Various	2,600.000	25,610		23,997	25,537	2,399		5	2,394	(3,935)	23,997	3,878	(2,265)	1,613			U
00109N-10-1	ADELAIDE BRIGHTON LTD	D	02/17/2012	Various	13,609.000	43,222		30,462	40,227	(1,692)		6	(1,698)	(8,066)	30,462	9,464	3,297	12,760			U
00724F-10-1	ADOBE SYS INC		02/17/2012	Various	15,360.000	495,168		515,384	434,227	81,180		22	81,158		515,386		(20,218)	(20,218)			L
00738A-10-6	ADTRAN INC		02/17/2012	Various	2,840.000	105,523		76,684	85,654	(8,966)		4	(8,970)		76,684		28,839	28,839	238		L
00739W-10-7	ADVANCE AMERICA CASH ADVANCE		02/17/2012	Various	2,680.000	25,800		19,833	23,986	(4,153)			(4,153)		19,833		5,966	5,966			L
00752J-10-8	ADVANCED ANALOGIC TECH INC		01/11/2012	MERGER	700.000	4,060		3,025	4,046	(1,021)			(1,021)		3,025		1,035	1,035			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		02/17/2012	Various	6,420.000	495,079		348,552	447,025	(98,469)		4	(98,473)		348,552		146,527	146,527	385		L
007973-10-0	ADVANCED ENERGY INDUSTRIES		02/17/2012	Various	3,080.000	34,278		39,280	33,048	6,235		3	6,232		39,280		(5,002)	(5,002)			L
007903-10-7	ADVANCED MICRO DEVICES INC		02/17/2012	Various	29,400.000	209,506		173,593	158,760	14,833			14,833		173,593		35,912	35,912			L
00765F-10-1	ADVANTAGE OIL & GAS LTD	C	02/17/2012	Various	4,400.000	16,690		15,666	18,313	8,758		10,754	(1,996)	(651)	15,666	925	99	1,024			U
J00210-10-4	ADVANTEST	D	02/17/2012	Various	4,200.000	53,775		39,997	39,997	4,349			4,349	(4,349)	39,997	4,137	9,641	13,778			U
007974-10-8	ADVENT SOFTWARE		02/17/2012	Various	1,640.000	44,606		36,078	39,950	(3,871)		1	(3,872)		36,078		8,528	8,528			L
00762W-10-7	ADVISORY BOARD CO		02/17/2012	Various	480.000	36,516		30,605	35,621	(5,016)			(5,016)		30,605		5,911	5,911			L
00766T-10-0	AECOM TECHNOLOGY GROUP		02/17/2012	Various	5,380.000	124,765		120,818	110,667	10,158			10,158		120,824		3,941	3,941			L
00770F-10-4	AEGION CORP		02/17/2012	Various	3,240.000	56,911		51,158	49,702	1,462		2	1,460		51,162		5,749	5,749			L
J00288-10-0	AEON CO LTD NPV	D	02/17/2012	Various	15,100.000	199,425		158,500	207,363	(8,542)		3	(8,545)	(40,317)	158,500	36,857	4,069	40,926			U
J0021H-10-7	AEON CREDIT SERV JPY50	D	02/17/2012	Various	5,300.000	77,922		57,823	83,731	(12,840)		3	(12,843)	(13,065)	57,823	9,500	10,599	20,099	323		U
J10005-10-6	AEON MALL CO	D	02/17/2012	Various	2,300.000	52,851		48,084	48,827	4,981		1	4,980	(5,723)	48,084	5,429	(662)	4,767			U
007865-10-8	AEROPOSTALE INC		02/17/2012	Various	5,220.000	89,103		56,428	79,605	(23,177)			(23,177)		56,428		32,675	32,675			L
008073-10-8	AEROVIRONMENT INC		02/17/2012	Various	560.000	16,043		14,265	17,623	(3,357)		1	(3,358)		14,265		1,778	1,778			L
00130H-10-5	AES CORP		02/17/2012	Various	40,080.000	528,131		434,125	474,547	(40,385)		37	(40,422)		434,125		94,005	94,005			L
00817Y-10-8	AETNA INC.		02/17/2012	Various	19,720.000	907,211		553,707	831,987	(278,251)		28	(278,279)		553,707		353,503	353,503	3,451		L
00104Q-10-7	AFC ENTERPRISES INC		02/17/2012	Various	2,200.000	37,729		26,379	32,340	(5,961)			(5,961)		26,379		11,350	11,350			L
008252-10-8	AFFILIATED MANAGERS GR		02/17/2012	Various	2,620.000	274,261		207,006	251,389	(44,383)			(44,383)		207,006		67,255	67,255			L
00826T-10-8	AFFYMETRIX INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	420.000	1,925		2,037	1,718	319			319		2,037		(112)	(112)			L
001055-10-2	AFLAC INC.		02/17/2012	Various	23,240.000	1,125,146		1,092,542	1,005,362	87,209		21	87,188		1,092,550		32,596	32,596	3,247		L
001181-10-6	AG GROWTH INTERNATIONAL INC	C	02/17/2012	Various	500.000	17,639		15,243	18,395	(2,495)		4	(2,499)	(654)	15,243	900	1,497	2,397	170		U
001084-10-2	AGCO CORP.		02/17/2012	Various	6,440.000	336,285		218,825	276,727	(57,898)		4	(57,902)		218,825		117,460	117,460			L
001092-10-5	AGF MANAGEMENT LTD	C	02/17/2012	Various	2,000.000	31,649		27,167	31,058	(2,780)		7	(2,787)	(1,104)	27,167	1,604	2,879	4,482	453		U
00846U-10-1	AGILENT TECHNOLOGIES INC		02/17/2012	Various	13,040.000	567,939		359,640	455,487	(95,834)		14	(95,848)		359,640		208,299	208,299			L
001630-10-4	AGL ENERGY	D	02/17/2012	Various	13,025.000	199,129		168,019	190,904	(6,826)		34	(6,860)	(16,025)	168,019	24,171	6,939	31,110			U
001204-10-6	AGL RESOURCES INC		02/17/2012	Various	3,440.000	142,904		128,336	145,374	(17,036)		2	(17,038)		128,336		14,568	14,568	563		L
10000D-UM-0	AGNICO EAGLE MINES LTD COM	C	02/17/2012	ITG, INC CANADA	5,200.000	184,757		280,421	189,114	99,494			99,494	(8,187)	280,421	18,960	(114,624)	(95,664)			U
008492-10-0	AGREE REALTY CORP		03/27/2012	DISTRIBUTION	0.000	1		1							1						L
008916-10-8	AGRIUM INC COM	C	02/17/2012	Various	3,800.000	310,922		202,834	255,062	(41,114)		71	(41,185)	(11,042)	202,834	13,717	94,372	108,088	731		U
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	02/17/2012	Various	204,000.000	699,939		596,939	636,957	(39,328)		764	(40,092)	74	596,939	849	102,150	102,999			U
J07686-10-8	AICHI BANK LTD/THE	D	02/17/2012	Various	700.000	41,600		43,268	40,561	6,104		8	6,097	(3,390)	43,268	3,057	(4,725)	(1,668)			U
00912X-30-2	AIR LEASE CORP		02/17/2012	Various	3,360.000	85,611		74,833	79,666	(4,828)			(4,828)		74,838		10,773	10,773			L
009128-30-7	AIR METHODS CORP		02/17/2012	Various	840.000	71,764		27,854	70,938	(43,083)		1	(43,084)		27,854		43,910	43,910			L
009158-10-6	AIR PRODUCTS & CHEM		02/17/2012	Various	7,600.000	690,306		570,412	647,444	(77,021)		11	(77,032)		570,412		119,894	119,894	4,408		L
J00662-11-4	AIR WATER INC	D	02/17/2012	Various	3,000.000	39,362		35,888	38,197	3,653		2	3,651	(5,960)	35,888	6,114	(2,640)	3,473			U
G0129K-10-4	AIRCASTLE LTD		02/17/2012	Various	4,200.000	58,236		43,909	53,424	(9,511)		4	(9,515)		43,909		14,327	14,327			L
009363-10-2	AIRGAS INC		02/17/2012	Various	1,820.000	145,090		116,762	142,106	(25,341)		3	(25,343)		116,762		28,328	28,328	582		L
J00714-10-5	AISIN SEIKI CO JPY50	D	02/17/2012	Various	5,100.000	175,374		155,740	145,374	33,057		8	33,049	(22,683)	155,740	25,633	(5,999)	19,634			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
J00882-12-6	AJINOMOTO	D	02/17/2012	Various	18,000.000	212,376		182,961	216,084	601		9	592	(33,716)	182,961	29,844	(429)	29,415			U
001547-10-8	AK STL HLD G CORP COM		02/17/2012	Various	8,380.000	76,563		54,805	69,219	(14,414)			(14,414)		54,805		21,758	21,758	152		L
00971T-10-1	AKAMAI TECHNOLOGIES		02/17/2012	Various	8,000.000	277,992		207,916	258,240	(50,316)			(50,316)		207,924		70,068	70,068			U
J01050-10-3	AKEBONO BRAKE INDUSTRY CO LTD	D	02/17/2012	Various	5,000.000	26,480		23,050	21,567	4,811		5	4,806	(3,323)	23,050	3,717	(286)	3,431			U
R0180X-10-0	AKER SOLUTIONS ASA	D	02/17/2012	Various	4,845.000	72,224		54,339	50,995	8,841		14	8,827	(5,483)	54,339	8,981	8,904	17,885			U
009728-10-6	AKORN INC		02/17/2012	Various	3,360.000	40,021		27,341	37,363	(10,022)			(10,022)		27,341		12,680	12,680			L
010679-10-8	ALACER GOLD CORP	C	02/17/2012	Various	8,600.000	79,757		41,284	88,554	(44,112)		10	(44,122)	(3,148)	41,284	2,438	36,035	38,473			U
011527-10-8	ALAMOS GOLD INC	C	02/17/2012	Various	3,000.000	57,048		46,145	51,681	(7,182)		3	(7,184)	1,648	46,145	(454)	11,357	10,903			U
011659-10-9	ALASKA AIR GROUP, INC.		02/17/2012	Various	980.000	73,061		60,253	46,556	(9,069)	22,766		13,697		60,253		12,808	12,808			U
01167P-10-1	ALASKA COM SYSTEMS GRP		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	3,556		3,431	3,431						3,431		125	125	57		L
012348-10-8	ALBANY INTERNATIONAL CORP.		02/17/2012	Various	1,120.000	27,431		27,076	25,894	1,183		2	1,181		27,076		356	356	146		L
012653-10-1	ALBEMARLE CORP		02/17/2012	Various	3,520.000	230,248		149,118	181,315	(32,194)		3	(32,198)		149,118		81,130	81,130	616		L
013817-10-1	ALCOA INC COM		02/17/2012	Various	43,100.000	443,053		526,316	372,815	153,552		52	153,501		526,316		(83,262)	(83,262)	1,036		L
01449J-10-5	ALERE INC		02/17/2012	Various	3,920.000	99,064		77,028	90,513	(13,485)			(13,485)		77,028		22,036	22,036			L
014482-10-3	ALEXANDER & BALDWIN, INC.		02/17/2012	Various	3,480.000	161,491		118,768	142,054	(23,283)		2	(23,285)		118,768		42,723	42,723	265		L
014752-10-9	ALEXANDERS, INC.		02/15/2012	Various	60.000	24,198		18,307	22,202	(3,895)			(3,895)		18,307		5,891	5,891	225		L
015271-10-9	ALEXANDRIA REAL ESTATE		03/28/2012	Various	2,780.000	202,348		182,258	191,737	(10,101)			(10,101)		182,258		20,090	20,090	1,106		L
015351-10-9	ALEXION PHARMACEUTICAL INC		02/17/2012	Various	12,820.000	994,885		507,737	916,630	(408,889)		5	(408,893)		507,737		487,149	487,149			L
W04008-15-2	ALFA LAVAL	D	02/17/2012	Various	8,830.000	178,566		120,306	167,309	(49,152)		27	(49,180)	2,176	120,306	1,334	56,927	58,261			U
J0109X-10-7	ALFRESA HOLDINGS	D	02/17/2012	Various	1,000.000	44,123		43,421	42,159	7,842		2	7,840	(6,578)	43,421	7,160	(6,458)	702			U
015857-10-5	ALGONQUIN POWER & UTILITIES CO	C	02/17/2012	Various	6,100.000	37,361		23,462	38,441	(13,607)		6	(13,613)	(1,367)	23,462	1,385	12,513	13,898	357		U
016255-10-1	ALIGN TECHNOLOGY INC		02/17/2012	Various	3,240.000	83,281		54,502	76,869	(22,363)		4	(22,367)		54,502		28,779	28,779			L
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	02/17/2012	Various	3,200.000	96,393		58,257	99,573	(37,762)		15	(37,776)	(3,540)	58,257	3,440	34,696	38,136			U
G01767-10-5	ALKERMES PLC		02/17/2012	Various	4,920.000	91,710		43,037	85,411	(42,366)		9	(42,374)		43,037		48,673	48,673			L
J51914-10-9	ALL NIPPON AIRWAYS CO	D	02/17/2012	Various	22,000.000	68,760		65,614	61,453	13,753		3	13,750	(9,589)	65,614	10,771	(7,625)	3,146			U
017175-10-0	ALLEGHANY CORP.		03/19/2012	Various	300.036	89,754		85,876	85,587	278			278		85,876		3,878	3,878			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		02/17/2012	Various	5,720.000	260,284		255,018	273,416	(18,390)		9	(18,398)		255,018		5,266	5,266			L
018490-10-2	ALLERGAN I NC COM		02/17/2012	Various	14,320.000	1,256,506		910,453	1,256,437	(345,968)		16	(345,984)		910,453		346,053	346,053			L
018522-30-0	ALLETE INC		02/17/2012	Various	2,060.000	85,941		75,126	86,479	(11,351)		3	(11,353)		75,126		10,815	10,815	304		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		02/17/2012	Various	2,540.000	299,024		147,895	263,754	(115,854)		4	(115,858)		147,895		151,129	151,129			L
G0252S-10-6	ALLIANCE OIL COMPANY LTD	D	02/17/2012	Various	3,219.000	39,320		38,287	40,109	4,221		9	4,212	(6,034)	38,287	7,872	(6,839)	1,033			U
018802-10-8	ALLIANT ENERGY CORP COM		02/17/2012	Various	7,600.000	324,802		268,132	335,236	(67,093)		11	(67,104)		268,132		56,670	56,670	3,420		L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		02/17/2012	Various	320.000	18,983		24,968	18,291	6,677			6,677		24,968		(5,985)	(5,985)			L
019344-10-0	ALLIED NEVADA GOLD CORP		02/17/2012	Various	3,640.000	124,578		94,554	110,219	(15,660)		5	(15,665)		94,554		30,024	30,024			L
019456-10-2	ALLIED PROPERTIES REIT	C	02/17/2012	Various	1,000.000	25,822		18,576	24,815	(5,352)		5	(5,356)	(882)	18,576	1,097	6,149	7,246	185		U
H01531-10-4	ALLIED WORLD ASSURANCE CO		02/17/2012	Various	2,000.000	128,616		121,452	125,860	(4,405)			(4,405)		121,455		7,161	7,161	750		L
H0151D-10-0	ALLREAL HLD N	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	575.000	88,138		88,378	83,560	3,810			3,810	1,008	88,378	826	(1,066)	(240)			U
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		02/17/2012	Various	7,880.000	158,145		138,063	149,247	(11,184)		1	(11,184)		138,063		20,082	20,082			L
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	2,120.000	25,945		20,903	17,278	3,625			3,625		20,903		5,042	5,042			L
02076X-10-2	ALPHA NATURAL RESOURCES		02/17/2012	Various	8,940.000	185,687		158,149	182,644	(24,496)			(24,496)		158,149		27,538	27,538			L
J01134-10-5	ALPINE ELECTRONICS INC	D	02/17/2012	Various	3,000.000	39,524		33,496	32,311	4,007			4,007	(2,822)	33,496	2,586	3,441	6,027			U
J01176-11-4	ALPS ELECTRIC CO JPY50	D	02/17/2012	Various	5,000.000	41,824		47,220	34,364	16,410		2	16,408	(3,552)	47,220	4,570	(9,966)	(5,396)			U
021361-10-0	ALTAGAS LTD	C	02/17/2012	Various	2,500.000	74,325		42,489	78,135	(32,857)		11	(32,868)	(2,778)	42,489	2,508	29,328	31,836	485		U
021441-10-0	ALTERA CORP		02/17/2012	Various	16,140.000	650,331		456,854	598,794	(141,925)		16	(141,940)		456,854		193,477	193,477	469		L
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		02/17/2012	Various	3,000.000	72,610		65,230	70,890	(5,657)		4	(5,660)		65,230		7,381	7,381	174		L
L0175J-10-4	ALTISOURCE PORTFOLIO SOL	R	02/17/2012	Various	1,360.000	73,231		31,282	68,245	(36,962)		1	(36,963)		31,282		41,949	41,949			L
02208R-10-6	ALTRA HOLDINGS INC		02/17/2012	Various	780.000	15,894		11,646	14,687	(3,040)		1	(3,041)		11,646		4,248	4,248			L
Q0269M-10-9	ALUMINA	D	02/17/2012	Various	64,859.000	82,465		99,777	73,967	32,039		20	32,019	(6,209)	99,777	14,354	(31,666)	(17,312)			U
J01218-10-6	AMADA CO	D	02/17/2012	Various	14,000.000	96,639		96,723	88,762	21,657		19	21,638	(13,677)	96,723	15,694	(15,779)	(84)			U
00163U-10-6	AMAG PHARMACEUTICALS INC		02/17/2012	Various	740.000	12,412		12,591	13,993	(1,403)			(1,403)		12,591		(179)	(179)			L
023135-10-6	AMAZON COM INC		02/17/2012	Various	16,620.000	3,074,752		2,083,191	2,876,922	(793,711)		19	(793,731)		2,083,191		991,561	991,561			L
00164V-10-3	AMC NETWORKS INC		02/17/2012	Various	4,100.000	174,911		135,295	154,078	(18,783)			(18,783)		135,295		39,616	39,616			L
02341W-10-3	AMCOL INTL CORP		02/17/2012	Various	820.000	24,234		24,441	22,017	2,426		1	2,424		24,441		(207)	(207)	148		L
Q03080-10-0	AMCOR LTD ORD	D	02/17/2012	Various	32,771.000	243,605		173,902	241,665	(47,444)		35	(47,478)	(20,286)	173,902	25,018	44,686	69,703			U
023436-10-8	AMEDISYS INC		02/17/2012	Various	280.000	3,175		2,940	3,055	1,121		1,236	(115)		2,940		235	235			L
023586-10-0	AMERCO		02/17/2012	Various	520.000	52,720		24,361	45,968	(21,607)		1	(21,607)		24,361		28,359	28,359	520		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)
02361E-10-8	AMERESCO INC-CL A		02/17/2012	Various	2,520.000	33,968		29,498	34,574	(5,073)			(5,073)		29,501		4,467	4,467			L
02913V-10-3	AMERICA PUBLIC EDUCATION		02/17/2012	Various	940.000	39,129		33,517	40,683	(7,165)		1	(7,166)		33,517		5,612	5,612			L
024013-10-4	AMERICAN ASSETS TR INC		03/29/2012	Various	980.000	23,160		19,101	20,100	(2,235)			(2,235)		19,101		4,059	4,059	(148)		L
024061-10-3	AMERICAN AXLE MFG HLDGS		02/17/2012	Various	3,000.000	37,337		29,253	29,670	(413)		4	(417)		29,253		8,085	8,085			L
02503Y-10-3	AMERICAN C AP LTD		02/17/2012	Various	17,840.000	153,200		58,951	120,063	(61,086)		26	(61,112)		58,951		94,249	94,249			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/27/2012	Various	3,320.000	148,217		94,672	139,307	(51,777)		4	(51,780)		94,672		53,545	53,545	(2,283)		L
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		02/17/2012	Various	8,380.000	251,676		231,942	235,310	(3,362)		3	(3,365)		231,945		19,731	19,731	11,732		L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		02/17/2012	Various	8,280.000	117,489		98,962	126,601	(27,639)			(27,639)		98,962		18,528	18,528	911		L
025537-10-1	AMERICAN ELEC PWR INC		02/17/2012	Various	16,920.000	670,474		602,866	698,965	(96,073)		25	(96,099)		602,866		67,608	67,608	4,888		L
025676-20-6	AMERICAN EQUITY INVT LIFE HL		02/17/2012	Various	5,180.000	61,118		46,690	53,872	(7,182)			(7,182)		46,690		14,428	14,428			L
025816-10-9	AMERICAN EXPRESS CO		02/17/2012	Various	48,120.000	2,479,633		2,020,709	2,269,820	(249,055)		57	(249,111)		2,020,709		458,924	458,924	8,662		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		02/17/2012	Various	3,080.000	115,876		89,351	113,621	(24,270)			(24,270)		89,351		26,525	26,525	539		L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		02/17/2012	Various	1,960.000	29,336		28,165	24,520	20,018		16,373	3,646		28,165		1,171	1,171	294		L
026874-78-4	AMERICAN INTL GROUP INC		02/17/2012	Various	23,120.000	607,628		526,070	536,384	(10,314)			(10,314)		526,070		81,558	81,558			L
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		02/17/2012	Various	280.000	21,027		23,320	20,448	2,872			2,871		23,320		(2,293)	(2,293)			L
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		02/17/2012	Various	360.000	27,429		27,673	24,520	3,154		1	3,153		27,673		(244)	(244)	50		L
029899-10-1	AMERICAN STATES WATER CO		02/17/2012	Various	1,080.000	39,776		37,610	37,692	(80)		2	(82)		37,610		2,166	2,166	179		L
03027X-10-0	AMERICAN TOWER CORP		02/17/2012	Various	19,760.000	1,246,247		904,843	1,185,798	(280,932)		23	(280,955)		904,843		341,404	341,404			L
030371-10-8	AMERICAN VANGUARD CORP		02/17/2012	Various	840.000	13,890		9,476	11,206	(1,730)			(1,730)		9,476		4,414	4,414			L
030420-10-3	AMERICAN WATER WORKS CO INC		02/17/2012	Various	10,300.000	344,243		233,912	328,158	(94,243)		3	(94,246)		233,912		110,331	110,331	460		L
03062T-10-5	AMERICAS CAR-MART INC		02/17/2012	Various	740.000	30,860		21,261	28,993	(7,733)			(7,733)		21,261		9,599	9,599			L
03073T-10-2	AMERIGROUP CORPORATE		02/17/2012	Various	2,580.000	178,403		60,134	152,426	(92,289)		3	(92,293)		60,134		118,269	118,269			L
03076C-10-6	AMERIPRISE FINL INC		02/17/2012	Various	16,480.000	890,333		709,653	818,067	(108,397)		13	(108,411)		709,657		180,677	180,677	2,038		L
03071H-10-0	AMERISAFE INC		02/17/2012	Various	1,700.000	40,632		30,910	39,525	(8,613)		2	(8,615)		30,910		9,723	9,723			L
03073E-10-5	AMERISOURCEBERGEN CORP		02/17/2012	Various	13,460.000	512,178		390,702	500,577	(109,862)		13	(109,875)		390,702		121,476	121,476	741		L
030700-10-1	AMERISTAR CASINOS INC		02/17/2012	Various	380.000	7,787		7,264	6,570	694		1	694		7,264		523	523			L
031100-10-0	AMETEK INC		02/17/2012	Various	9,420.000	451,500		377,008	396,582	(19,566)		8	(19,575)		377,008		74,492	74,492			L
031162-10-0	AMGEN INC		02/27/2012	Various	88,660.000	6,017,956		4,993,204	5,692,859	(699,559)		95	(699,654)		4,993,204		1,024,752	1,024,752	19,656		L
031652-10-0	AMKOR TECHNOLOGY		02/17/2012	Various	4,800.000	30,390		20,928	20,928						20,928		9,462	9,462			L
00344G-10-1	AMP LTD	D	02/17/2012	Various	88,671.000	406,852		480,351	369,119	117,687		17	117,670	(6,437)	480,351	31,877	(105,376)	(73,500)			U
032095-10-1	AMPHENOL CORP.		02/17/2012	Various	7,160.000	394,223		324,372	324,992	(610)		11	(621)		324,372		69,851	69,851	107		L
03232P-40-5	AMSUNG CORP		02/17/2012	Various	2,220.000	58,284		46,818	57,809	(10,988)		3	(10,991)		46,818		11,466	11,466			L
032346-10-8	AMYLIN PHARMACEUTIALS INC		02/17/2012	Various	7,860.000	134,993		89,368	89,447	(79)			(79)		89,368		45,625	45,625			L
03236M-10-1	AMYRIS INC		02/15/2012	CREDIT SUISSE INTERNATIONAL	560.000	3,699		6,311	6,462	(151)			(151)		6,311		(2,613)	(2,613)			L
032511-10-7	ANADARKO PETE CORP		02/17/2012	Various	23,740.000	1,994,874		1,245,766	1,812,074	(566,282)		26	(566,308)		1,245,766		749,107	749,107			L
032654-10-5	ANALOG DEVICES INC		02/17/2012	Various	12,340.000	490,002		348,397	441,525	(93,114)		14	(93,128)		348,397		141,605	141,605			L
032657-20-7	ANALOGIC CORP.		02/17/2012	Various	820.000	47,132		36,586	47,002	(10,415)		1	(10,416)		36,586		10,546	10,546			L
032803-10-8	ANCESTRY.COM INC		02/17/2012	Various	840.000	23,883		29,638	19,286	10,351			10,351		29,638		(5,755)	(5,755)			L
034164-10-3	ANDERSON INC		02/17/2012	Various	620.000	26,163		21,993	27,069	(5,075)		1	(5,076)		21,993		4,170	4,170	93		L
03475V-10-1	ANGIODYNAMICS INC		02/17/2012	Various	1,260.000	16,705		19,830	18,661	1,172		2	1,170		19,830		(3,125)	(3,125)			L
034760-20-7	ANGLE ENERGY INC	C	02/17/2012	Various	2,000.000	11,789		15,033	12,466	3,014		4	3,010	(443)	15,033	887	(4,132)	(3,244)			U
W05244-10-3	ANGPANNEFORENINGEN AB	D	02/17/2012	Various	1,215.000	23,596		17,560	19,597	915		4	911	(2,948)	17,560	3,610	2,425	6,036			U
035290-10-5	ANIXTER INTERNATIONAL INC		02/17/2012	Various	1,680.000	114,773		88,755	100,195	(11,439)		1	(11,440)		88,755		26,018	26,018			U
035623-10-7	ANN INC		02/17/2012	Various	2,020.000	47,352		49,072	50,056	(981)		3	(984)		49,072		(1,720)	(1,720)			U
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		03/26/2012	Various	35,820.000	599,827		610,351	571,687	38,670		3	38,666		610,354		(10,526)	(10,526)	20,417		L
004020-10-5	ANSELL LTD	D	02/17/2012	Various	5,682.000	87,329		60,254	84,500	(7,289)		12	(7,301)	(16,944)	60,254	18,719	8,356	27,075	369		U
036620-10-5	ANSYS INC		02/17/2012	Various	5,000.000	315,655		225,861	286,400	(60,535)		5	(60,539)		225,861		89,794	89,794			L
037347-10-1	ANWORTH MORTGAGE ASSET CORP		02/17/2012	Various	5,060.000	33,139		33,005	31,777	1,236		8	1,228		33,005		135	135	1,063		L
009504-13-7	ANZ NATIONAL BANK	D	02/17/2012	Various	64,744.000	1,495,227		1,308,720	1,359,498	88,736		262	88,474	(139,252)	1,308,720	218,719	(32,212)	186,507			U
00184X-10-5	AOL INC		02/17/2012	Various	4,940.000	90,539		76,966	74,594	2,372			2,372		76,966		13,573	13,573			L
J01680-10-7	AOMORI BANK LTD/THE	D	02/17/2012	Various	12,000.000	38,147		27,667	36,638	(3,260)		6	(3,266)	(5,705)	27,667	4,512	5,968	10,480			U
037389-10-3	AON PLC		02/17/2012	Various	15,060.000	730,425		638,562	704,808	(66,229)		17	(66,246)		638,562		91,863	91,863	2,034		L
J01722-10-7	AOYAMA TRADING CO LTD	D	02/17/2012	Various	1,700.000	30,662		30,471	31,937	3,461		6	3,454	(4,921)	30,471	4,914	(4,722)	191			U
K0514G-13-5	AP MOLLER MAERSK A	D	02/17/2012	Various	16.000	124,712		113,947	99,845	(1,468)		26	(1,493)	15,596	113,947	(13,978)	24,743	10,765			U
K0514G-10-1	AP MOLLER MAERSK B	D	02/17/2012	Various	34.000	276,916		250,189	224,484	(9,303)		56	(9,359)	35,064	250,189	(30,752)	57,479	26,727			U
00437B-10-0	APA GROUP	D	02/17/2012	Various	18,042.000	92,642		78,814	82,855	(5,168)			(5,168)	1,126	78,814	2,663	11,165	13,828	3,043		U
037411-10-5	APACHE CORP		02/17/2012	Various	14,900.000	1,556,110		1,366,377	1,349,642	16,755		20	16,735		1,366,377		189,733	189,733	2,235		L
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		02/17/2012	Various	5,320.000	132,322		118,740	121,881	(3,133)		5	(3,139)		118,743		13,579	13,579	295		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)
01076J-10-7	APN NEWS & MEDIA LTD	D	02/17/2012	Various	11,845.000	9,731		10,952	8,602	4,075			4,075	(1,725)	10,952	3,403	(4,624)	(1,221)			U
037598-10-9	APOGEE ENTERPRISES, INC.		02/17/2012	Various	4,500.000	63,567		46,178	55,170	(8,986)			(8,986)		46,184		17,383	17,383	93		L
037604-10-5	APOLLO GROUP		02/17/2012	Various	3,180.000	168,745		165,488	171,307	(5,815)		4	(5,819)		165,488		3,257	3,257			L
03761U-10-6	APOLLO INVESTMENT CORP		02/17/2012	Various	5,180.000	37,607		48,918	33,359	15,566		7	15,559		48,918		(11,311)	(11,311)	1,450		L
037833-10-0	APPLE INC.		02/17/2012	Various	41,740.000	20,037,394		10,435,895	16,904,700	(6,468,757)		48	(6,468,805)		10,435,895		9,601,499	9,601,499			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		02/17/2012	Various	2,000.000	76,911		52,349	70,340	(17,991)			(17,991)		52,349		24,562	24,562	71		L
038222-10-5	APPLIED MATERIALS INC		02/17/2012	Various	48,760.000	629,225		636,671	522,220	114,525		63	114,462		636,682		(7,457)	(7,457)			L
03822W-40-6	APPLIED MICRO CIRCUITS CORP		02/17/2012	Various	1,660.000	12,428		9,445	11,155	(1,710)			(1,710)		9,445		2,983	2,983			L
03834A-10-3	APPROACH RESOURCES INC		02/17/2012	Various	720.000	26,428		23,701	21,175	2,526			2,526		23,701		2,727	2,727			L
038336-10-3	APTARGROUP INC		02/17/2012	Various	2,980.000	157,497		126,091	155,467	(29,372)		4	(29,375)		126,091		31,406	31,406	537		L
03836W-10-3	AQUA AMERICA INC		02/17/2012	Various	7,420.000	164,099		131,260	163,611	(32,351)			(32,351)		131,260		32,840	32,840	640		L
G0440M-12-8	AQUARIUS PLATINUM LTD	D	02/17/2012	Various	15,308.000	34,283		45,979	36,637	10,692			10,692	(1,351)	45,979	4,044	(15,740)	(11,696)			U
00460J-10-3	AQUILA RESOURCES LTD	D	02/17/2012	Various	4,796.000	28,267		29,687	28,696	6,752	367	7	7,113	(5,754)	29,687	9,224	(10,643)	(1,420)			U
03875Q-10-8	ARBITRON INC		02/17/2012	Various	1,440.000	50,953		45,766	49,550	(3,782)		2	(3,784)		45,766		5,187	5,187	144		L
00208D-40-8	ARC RESOURCES LTD	C	02/17/2012	Various	7,000.000	170,656		141,337	172,466	(26,709)		35	(26,745)	(4,385)	141,337	6,786	22,534	29,319	1,180		U
G0450A-10-5	ARCH CAPITAL GROUP		02/17/2012	Various	9,980.000	371,088		257,059	371,555	(114,494)		3	(114,497)		257,059		114,029	114,029			L
039380-10-0	ARCH COAL INC		02/17/2012	Various	9,960.000	147,033		144,520	144,520						144,520		2,514	2,514			L
039483-10-2	ARCHER DANIELS MIDLAND CO		02/17/2012	Various	30,480.000	927,073		919,386	871,728	47,704		27	47,676		919,404		7,668	7,668	2,947		L
03969P-10-7	ARDEA BIOSCIENCES INC		02/17/2012	Various	1,460.000	27,734		23,021	24,543	(1,521)			(1,521)		23,021		4,713	4,713			L
04010L-10-3	ARES CAPITAL CORP		02/17/2012	Various	9,680.000	156,007		105,746	149,556	(43,795)		15	(43,810)		105,746		50,262	50,262			L
G0464B-10-7	ARGO GROUP INTL		02/17/2012	Various	800.000	23,874		25,732	23,168	2,565		1	2,564		25,732		(1,858)	(1,858)			L
04033A-10-0	ARIAD PHARMACEUTICALS INC		02/17/2012	Various	2,440.000	36,903		5,066	29,890	(24,820)		4	(24,824)		5,066		31,836	31,836			L
J01964-10-5	ARIAKE JAPAN CO LTD	D	02/17/2012	Various	1,200.000	24,320		19,373	23,136	(1,614)			(1,614)	(2,149)	19,373	1,603	3,345	4,947			U
04033V-20-3	ARIBA INC		02/17/2012	Various	4,200.000	123,345		57,269	117,936	(60,662)		5	(60,667)		57,269		66,076	66,076			L
Q0521T-10-8	ARISTOCRAT LEISURE NPV	D	02/17/2012	Various	13,027.000	33,140		37,973	29,313	12,103			12,103	(3,443)	37,973	7,716	(12,549)	(4,833)			U
040790-10-7	ARKANSAS BEST CORP DEL		02/17/2012	Various	1,500.000	31,534		24,225	28,905	(4,680)			(4,680)		24,225		7,309	7,309	19		L
04247X-10-2	ARMSTRONG WORLD IND		02/17/2012	Various	920.000	45,350		34,726	40,360	(5,633)		1	(5,634)		34,726		10,624	10,624			L
J0197M-10-4	ARNEST ONE CORP	D	02/17/2012	Various	2,200.000	25,057		21,068	22,580	1,971		4	1,967	(3,479)	21,068	3,402	587	3,989			U
04269E-10-7	ARQULE INC		02/17/2012	Various	3,060.000	24,114		15,124	17,258	(2,134)			(2,134)		15,124		8,990	8,990			L
04269Q-10-0	ARRIS GROUP INC		02/17/2012	Various	4,860.000	57,430		58,018	52,585	5,440		7	5,433		58,018		(588)	(588)			U
042735-10-0	ARROW ELECTRONICS INC		02/17/2012	Various	6,760.000	277,929		202,550	252,892	(50,333)		9	(50,342)		202,550		75,379	75,379			L
043136-10-0	ARTHROCARE CORP		02/17/2012	Various	1,120.000	32,031		35,067	35,482	(413)		2	(415)		35,067		(3,036)	(3,036)			L
363576-10-9	ARTHUR J GALLAGHER & CO		02/17/2012	Various	6,040.000	207,913		153,242	201,978	(48,730)		6	(48,736)		153,242		54,671	54,671	1,993		L
04315B-10-7	ARTIO GLOBAL INVESTORS INC.		02/17/2012	Various	1,000.000	4,525		4,880	4,880						4,880		(355)	(355)	60		L
043176-10-6	ARUBA NETWORKS INC		02/17/2012	Various	3,300.000	76,662		39,638	61,116	(21,474)		4	(21,478)		39,638		37,024	37,024			L
H0336B-11-0	ARYZTA	D	02/17/2012	Various	2,810.000	140,320		111,058	135,818	(18,559)	35	31	(18,555)	(10,550)	111,058	11,277	17,985	29,262			U
J02268-10-0	ASAHI DIAMOND INDUSTRIAL CO LTD	D	02/17/2012	Various	1,600.000	20,236		23,352	19,332	7,003		5	6,999	(2,979)	23,352	3,765	(6,881)	(3,116)			U
J02394-12-0	ASAHI GLASS CO LTD COMMON STOCK	D	02/17/2012	Various	26,000.000	218,601		279,197	218,215	90,191		25	90,166	(29,184)	279,197	37,641	(98,237)	(60,596)	3,798		U
J02773-10-9	ASAHI HOLDINGS INC	D	02/17/2012	Various	2,000.000	41,085		37,128	39,678	3,571		7	3,564	(6,114)	37,128	6,023	(2,066)	3,957			U
J0242P-11-0	ASAHI KASEI CORP	D	02/17/2012	Various	30,000.000	187,843		159,868	180,850	7,245		8	7,237	(28,218)	159,868	26,362	1,613	27,975			U
J03014-10-7	ASATSU-DK INC	D	02/17/2012	Various	1,200.000	33,531		27,864	31,540	1,189		6	1,184	(4,860)	27,864	4,482	1,186	5,668	134		L
043436-10-4	ASBURY AUTOMOTIVE GROUP		02/17/2012	Various	2,000.000	48,652		29,601	43,120	(13,517)		2	(13,519)		29,601		19,051	19,051			L
04351G-10-1	ASCENA RETAIL GROUP		02/17/2012	Various	3,740.000	137,773		70,778	111,153	(40,367)		7	(40,375)		70,778		66,995	66,995			L
Y0205X-10-3	ASCENDAS REAL ESTATE INV	D	02/17/2012	Various	38,000.000	59,175		51,129	53,614	918		41	877	(3,401)	51,129	5,166	2,881	8,047	935		U
043632-10-8	ASCENT CAPITAL GROUP INC		02/17/2012	Various	820.000	39,702		24,471	41,590	(17,118)		1	(17,119)		24,471		15,231	15,231			L
Q0557G-10-3	ASCIANO LTD	D	02/17/2012	Various	25,310.000	123,526		118,667	116,492	9,241		22	9,219	(7,043)	118,667	13,692	(8,832)	4,859			U
044103-10-9	ASHFORD HOSPITALITY TRUST		03/28/2012	Various	1,140.000	13,323		7,449	9,120	(4,367)		2	(4,369)		7,449		5,873	5,873	(342)		L
044209-10-4	ASHLAND INC		02/17/2012	Various	3,360.000	215,539		185,523	192,058	(6,530)		4	(6,534)		185,523		30,015	30,015	312		L
J03234-15-0	ASICS CORP	D	02/17/2012	Various	4,200.000	50,689		37,039	47,364	(3,019)		7	(3,027)	(7,298)	37,039	5,994	7,656	13,650			U
J03325-10-7	ASKUL CORP	D	02/17/2012	Various	800.000	12,504		14,816	11,350	5,218		3	5,215	(1,749)	14,816	2,434	(4,745)	(2,312)	144		U
G0535Q-13-3	ASM PACIFIC	D	02/17/2012	Various	5,800.000	79,081		51,113	65,083	(14,030)		71	(14,102)	132	51,113	(21)	27,990	27,969			U
G0538M-10-5	ASPEN INSURANCE HLDGS LTD	R	02/17/2012	Various	3,720.000	102,010		98,883	98,580	308		5	303		98,883		3,128	3,128	216		L
045327-10-3	ASPEN TECHNOLOGY		02/17/2012	Various	3,360.000	71,354		58,832	58,296	541			541		58,837		12,517	12,517			L
W0817X-10-5	ASSA ABLOY B	D	02/17/2012	Various	7,878.000	231,247		156,201	197,578	(43,912)		35	(43,947)	2,569	156,201	1,732	73,315	75,047			U
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		02/17/2012	Various	1,480.000	23,843		20,822	22,037	(1,215)			(1,215)		20,822		3,021	3,021			L
045487-10-5	ASSOCIATED BANC-CORP		02/17/2012	Various	11,280.000	143,686		140,291	125,998	14,310		9	14,301		140,298		3,388	3,388			L
045604-10-5	ASSOCIATED ESTATES		03/27/2012	Various	1,560.000	24,970		24,904	24,882	(406)			(406)		24,904		66	66	135		L
04621X-10-8	ASSURANT I NC		02/17/2012	Various	8,140.000	339,417		303,501	334,228	(30,718)		9	(30,727)		303,501		35,916	35,916			L
G0585R-10-6	ASSURED GUARANTY LTD		02/17/2012	Various	6,960.000	115,977		125,710	91,454	34,265		9	34,256		125,710		(9,734)	(9,734)			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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
046224-10-1	ASTEC INDS INC		02/17/2012	Various	260.000	9,502		8,291	8,375	(83)			(84)		8,291		1,211	1,211			L
J96216-12-2	ASTELLAS PHARMA INC	D	02/17/2012	Various	10,700.000	439,582		395,902	435,118	21,329		60	21,269	(60,484)	395,902	56,043	(12,363)	43,680			U
046265-10-4	ASTORIA FINANCIAL CORP		02/17/2012	Various	1,240.000	10,603		13,665	10,528	3,140		2	3,137		13,665		(3,062)	(3,062)	161		L
046346-20-1	ASTRAL MEDIA INC-A	C	02/17/2012	Various	1,200.000	44,087		49,178	41,804	5,878		6	5,872	1,502	49,178	(642)	(4,449)	(5,091)	425		U
Q0604U-10-5	ASX	D	02/17/2012	Various	4,754.000	154,403		116,644	148,692	(2,208)		23	(2,231)	(29,816)	116,644	36,237	1,522	37,759			L
00206R-10-2	AT&T INC		02/17/2012	Various	252,760.000	7,543,480		6,759,351	7,643,462	(883,801)		311	(884,111)		6,759,351		784,129	784,129	111,214		L
046789-40-0	ATCO LTD CLASS'1'N/VTG COM NPV	C	02/17/2012	Various	1,200.000	74,596		53,771	70,958	(14,651)		13	(14,664)	(2,522)	53,771	3,175	17,649	20,825	285		U
046827-10-1	ATHABASCA OIL SANDS CORP	C	02/17/2012	Various	6,000.000	72,353		59,509	73,561	(11,422)		15	(11,437)	(2,615)	59,509	3,514	9,330	12,844			U
04685W-10-3	ATHENAHEALTH INC		02/17/2012	Various	1,540.000	95,831		44,055	75,645	(31,588)		2	(31,590)		44,055		51,776	51,776			L
048780-86-3	ATLANTIC POWER CORP	C	02/17/2012	Various	3,300.000	48,227		38,410	47,034	(6,942)		10	(6,952)	(1,672)	38,410	2,268	7,549	9,817	540		U
W10020-11-8	ATLAS COPCO AB-A S HS	D	02/17/2012	Various	18,020.000	451,885		297,747	387,524	(131,768)		24	(131,791)	42,013	297,747	(22,552)	176,691	154,138			U
W10020-13-4	ATLAS COPCO B	D	02/17/2012	Various	10,973.000	244,694		145,389	208,552	(65,842)		34	(65,876)	2,712	145,389	1,612	97,694	99,306			L
Q0622U-10-3	ATLAS IRON LTD	D	02/17/2012	Various	18,125.000	61,432		28,856	50,053	(11,154)		6	(11,160)	(10,037)	28,856	8,965	23,611	32,575			U
049513-10-4	ATMEL CORP		02/17/2012	Various	20,020.000	203,903		112,112	162,162	(50,050)			(50,050)		112,112		91,791	91,791			L
00207R-10-1	ATMI INC		02/17/2012	Various	2,240.000	52,843		39,596	44,867	(5,270)		2	(5,271)		39,596		13,247	13,247			L
049560-10-5	ATMOS ENERGY CORP.		02/17/2012	Various	5,060.000	162,908		144,733	168,751	(24,012)		6	(24,018)		144,733		18,175	18,175			L
00208J-10-8	ATP OIL GAS CORP		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	320.000	2,406		2,349	2,355	(6)			(6)		2,349		57	57			L
050095-10-8	ATWOOD OCEANICS INC		02/17/2012	Various	3,880.000	177,313		122,467	154,385	(31,915)		3	(31,918)		122,467		54,845	54,845			L
Q06213-10-4	AUCKLAND INTL AIRPORT	D	02/17/2012	Various	27,993.000	57,006		34,073	54,910	(12,552)		17	(12,569)	(8,267)	34,073	8,979	13,954	22,933			U
05155C-10-5	AURICO GOLD INC	C	02/17/2012	Various	7,500.000	68,012		58,258	60,294	122		15	107	(2,143)	58,258	3,440	6,314	9,754			U
05155P-10-6	AURIZON MINES LTD	C	02/17/2012	Various	4,100.000	21,644		20,369	20,123	967		5	962	(715)	20,369	1,203	72	1,275			U
Q07160-10-9	AUSTAR UNITED COMMUNICATIONS LTD	D	02/17/2012	Various	21,695.000	28,696		17,566	26,517	(3,630)		4	(3,633)	(5,317)	17,566	5,457	5,673	11,130			U
R0814U-10-0	AUSTEVOLL SEAFOOD ASA	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	5,123.000	22,085		19,070	17,988	3,016			3,016	(1,934)	19,070	3,152	(137)	3,014			U
Q07932-10-8	AUSTRALAND PROPERTY GROUP	D	02/17/2012	Various	13,293.000	37,402		26,319	32,631	237		5	231	(6,543)	26,319	8,176	2,907	11,084	1,475		U
Q09994-10-6	AUSTRALIAN INFRASTRUCTURE FUND	D	02/17/2012	Various	20,489.000	44,217		28,493	40,445	(3,836)		6	(3,842)	(8,110)	28,493	8,851	6,872	15,724	1,068		U
Q1233E-10-8	AUSTRALIAN WORLDWIDE EXPLORATION LTD	D	02/17/2012	Various	23,473.000	39,651		41,882	31,331	10,126			10,126	426	41,882	1,415	(3,647)	(2,231)	1,231		U
J03507-10-0	AUTOBACS SEVEN CO LTD	D	02/17/2012	Various	800.000	37,936		28,535	36,586	(2,408)		6	(2,413)	(5,637)	28,535	4,687	4,714	9,401			U
052769-10-6	AUTODESK INCORPORATED		02/17/2012	Various	9,900.000	375,188		285,271	300,267	(14,986)		10	(14,996)		285,271		89,917	89,917			L
052800-10-9	AUTOLIV INV		02/17/2012	Various	340.000	23,020		26,784	18,187	8,598		1	8,597		26,784		(3,764)	(3,764)	153		L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		02/17/2012	Various	23,720.000	1,297,449		962,638	1,281,117	(318,443)		35	(318,479)		962,638		334,811	334,811	9,369		L
05329W-10-2	AUTONATION INC DEL		02/17/2012	Various	2,740.000	98,300		69,077	101,024	(31,944)		2	(31,947)		69,077		29,223	29,223			L
H04165-10-8	AUTONEUM HOLDING AG	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	111.000	6,369		6,918	5,785	2,199			2,199	(1,066)	6,918	1,745	(2,294)	(549)			U
053332-10-2	AUTOZONE INC		02/02/2012	Various	1,000.000	349,237		207,864	324,970	(117,106)		1	(117,106)		207,864		141,373	141,373			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		02/17/2012	Various	3,020.000	60,046		51,370	60,189	(8,818)			(8,818)		51,370		8,676	8,676			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		02/17/2012	Various	7,240.000	253,443		191,745	208,946	(17,192)		9	(17,202)		191,745		61,698	61,698			U
053484-10-1	AVALONBAY CMNTYS INC		02/17/2012	Various	4,000.000	540,257		409,543	522,400	(112,852)		5	(112,857)		409,543		130,714	130,714	3,570		L
05348P-40-1	AVANIR PHARMACEUTICALS INC		02/17/2012	Various	5,020.000	15,216		14,345	10,291	4,054			4,054		14,345		871	871			L
W4218X-13-6	AVANZA BANK HOLDING AB	D	02/17/2012	Various	1,532.000	42,474		50,890	36,619	13,901		9	13,892	379	50,890	699	(9,116)	(8,417)			U
053611-10-9	AVERY DENNISON CORP		02/17/2012	Various	2,100.000	62,838		78,619	60,228	18,394		3	18,391		78,619		(15,781)	(15,781)			L
05367P-10-0	AVID TECHNOLOGY INC		02/17/2012	Various	3,120.000	35,594		24,149	26,614	(2,465)			(2,465)		24,149		11,445	11,445			L
053774-10-5	AVIS BUDGET GROUP INC		02/17/2012	Various	3,560.000	49,681		46,770	38,163	8,612		5	8,607		46,770		2,911	2,911			L
05379B-10-7	AVISTA CORP		02/17/2012	Various	1,860.000	47,716		38,033	47,895	(9,859)		3	(9,862)		38,033		9,683	9,683			L
053807-10-3	AVNET INC		02/17/2012	Various	5,120.000	184,388		152,610	159,181	(6,563)		8	(6,571)		152,610		31,778	31,778			L
054303-10-2	AVON PRODS INC COM		02/17/2012	Various	26,420.000	489,513		449,140	461,557	(12,417)			(12,417)		449,140		40,373	40,373			L
002444-10-7	AVX CORP	R	02/17/2012	Various	1,920.000	25,784		24,840	24,499	346			346		24,845		939	939	81		L
J03612-10-8	AWA BANK LTD/THE	D	02/17/2012	Various	6,000.000	40,075		34,505	40,379	355		7	348	(6,222)	34,505	5,507	63	5,570			U
W1051R-10-1	AXFOOD AB	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	2,064.000	73,622		77,189	76,057	(5,550)			(5,550)	6,682	77,189	(4,514)	947	(3,567)			U
G0692U-10-9	AXIS CAPITAL HOLDINGS		02/17/2012	Various	9,620.000	308,262		293,482	307,455	(13,962)		12	(13,973)		293,482		14,780	14,780	2,309		L
J96348-10-7	AZBIL CORP	D	02/17/2012	Various	2,300.000	51,405		53,987	50,022	8,155		9	8,146	(4,181)	53,987	3,861	(6,443)	(2,582)			U
002474-10-4	AZZ INC		02/17/2012	Various	820.000	41,401		32,271	37,261	(4,989)		1	(4,990)		32,271		9,131	9,131	205		L
05508R-10-6	B G FOODS INC CL A		02/17/2012	Various	2,040.000	46,673		24,084	49,103	(25,018)			(25,018)		24,084		22,589	22,589	469		L
05615F-10-2	BABCOCK AND WILCOX CO		02/17/2012	Various	5,020.000	129,237		127,889	121,183	6,713		7	6,706		127,889		1,347	1,347			L
056525-10-8	BADGER METER INC		02/17/2012	Various	320.000	10,881		13,520	9,418	4,103			4,103		13,520		(2,639)	(2,639)			L
057224-10-7	BAKER HUGHES INC		02/17/2012	Various	18,840.000	927,709		755,456	916,378	(160,895)		26	(160,922)		755,456		172,253	172,253	2,604		L
K4002E-11-5	BAKKAFROST P/F	D	02/21/2012	Various	4,815.000	32,494		37,809	29,466	8,292		7	8,285	58	37,809	1,462	(6,777)	(5,315)			U

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)
057665-20-0	BALCHEM CORP		02/17/2012	Various	1,280.000	47,378		24,634	51,891	(27,257)		1	(27,258)		24,634		22,745	22,745	230		L
058498-10-6	BALL CORP COM		02/17/2012	Various	5,700.000	225,335		195,777	203,547	(7,768)		2	(7,770)		195,777		29,559	29,559			L
05874B-10-7	BALLY TECHNOLOGIES INC		02/17/2012	Various	2,100.000	92,857		56,658	83,076	(26,418)			(26,418)		56,658		36,199	36,199			L
H04530-20-2	BALOISE HOLDING NAMEN	D	02/17/2012	Various	1,256.000	100,025		113,373	86,113	32,118		25	32,093	(4,834)	113,373	9,244	(22,591)	(13,347)			U
059692-10-3	BANCORPSOUTH INC		02/17/2012	Various	2,740.000	32,449		40,062	30,195	9,870		3	9,868		40,062		(7,613)	(7,613)	27		L
060505-10-4	BANK AMER CORP COM		02/17/2012	Various	442,240.000	3,414,393		4,094,655	2,458,854	1,635,869			1,635,869		4,094,723		(680,331)	(680,331)			L
Y06942-10-9	BANK EAST ASIA	D	02/17/2012	Various	42,600.000	165,429		175,423	161,260	14,382		232	14,150	14	175,423	272	(10,266)	(9,994)			L
M1586M-11-5	BANK HAPOALIM B.M.	D	02/21/2012	Various	28,221.000	99,022		104,848	91,972	14,766		105	14,661	(1,784)	104,848	4,042	(9,868)	(5,826)			L
J03990-10-8	BANK KYOTO	D	02/17/2012	Various	7,000.000	59,846		62,018	60,296	11,132		3	11,129	(9,408)	62,018	10,081	(12,253)	(2,171)			U
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.	D	02/21/2012	Various	33,482.000	108,565		128,396	95,851	34,404			34,404	(1,860)	128,396	4,950	(24,782)	(19,831)			U
064058-10-0	BANK NEW YORK MELLON CORP		02/17/2012	Various	51,620.000	1,101,476		1,453,152	1,027,754	426,766		1,369	425,398		1,453,152		(351,676)	(351,676)	6,711		L
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	02/17/2012	Various	26,500.000	1,402,719		1,209,466	1,322,204	(54,998)		498	(55,496)	(57,241)	1,209,466	81,785	111,468	193,253	11,704		L
062540-10-9	BANK OF HAWAII CORP		02/17/2012	Various	440.000	20,683		23,115	19,576	3,541		1	3,540		23,115		(2,432)	(2,432)			L
J25510-10-8	BANK OF IWATE LTD/THE	D	02/17/2012	Various	300.000	13,951		11,515	12,979	536			536	(2,000)	11,515	1,931	505	2,436			U
063671-10-1	BANK OF MONTREAL	C	02/17/2012	Various	14,080.000	820,458		806,316	772,310	57,659		189	57,470	(23,464)	806,316	42,717	(28,574)	14,142	7,950		L
J04032-10-8	BANK OF OKINAWA LTD/THE	D	02/17/2012	Various	500.000	21,300		16,951	21,210	(987)		3	(990)	(3,268)	16,951	2,750	1,599	4,349			U
012764-11-6	BANK OF QUEENSLAND LTD	D	02/17/2012	Various	6,435.000	49,490		59,838	48,112	19,404		9	19,395	(7,669)	59,838	15,096	(25,445)	(10,348)			U
063904-10-6	BANK OF THE OZARKS		02/17/2012	Various	1,660.000	47,866		30,792	49,186	(18,392)		1	(18,393)		30,792		17,074	17,074	183		L
J04158-10-1	BANK OF THE RYUKYUS LTD	D	02/17/2012	Various	1,900.000	23,969		20,969	23,475	1,115		4	1,111	(3,617)	20,969	3,402	(403)	2,999			U
J04242-10-3	BANK OF YOKOHAMA	D	02/17/2012	Various	28,000.000	133,822		135,214	132,415	18,898		17	18,881	(16,083)	135,214	16,110	(17,502)	(1,392)			U
H3822H-28-6	BANK SARASIN & COMPAGNIE AG	D	02/17/2012	Various	816.000	25,401		29,432	23,847	9,985		7	9,978	(4,393)	29,432	7,423	(11,454)	(4,032)			U
066286-30-3	BANKERS PETROLEUM LTD	C	02/17/2012	Various	5,400.000	25,928		34,000	23,535	11,311		9	11,302	(837)	34,000	2,007	(10,079)	(8,072)			U
06652K-10-3	BANKUNITED INC		02/17/2012	Various	1,280.000	29,652		26,343	28,147	(1,804)			(1,804)		26,343		3,309	3,309	179		U
H0482P-86-3	BANQUE CANTONALE VAUDOIS-REG	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	80.000	41,680		44,186	38,859	4,858			4,858	469	44,186	413	(2,918)	(2,505)			U
067383-10-9	BARD (C.R.) INC.		02/17/2012	Various	4,320.000	405,849		345,322	369,360	(24,036)		2	(24,038)		345,322		60,527	60,527	821		L
067774-10-9	BARNES & NOBLE		02/17/2012	Various	1,960.000	24,661		25,284	28,381	(3,097)			(3,097)		25,284		(623)	(623)			L
067806-10-9	BARNES GROUP INC		02/17/2012	Various	1,580.000	42,297		31,841	38,094	(6,250)		2	(6,253)		31,841		10,456	10,456			L
06846N-10-4	BARRETT BILL CORP		02/17/2012	Various	1,700.000	47,301		54,982	57,919	(2,935)		3	(2,937)		54,982		(7,680)	(7,680)			U
067901-10-8	BARRICK GOLD CORP COM NPV	C	02/17/2012	Various	24,700.000	1,183,488		1,039,728	1,118,925	(56,967)		244	(57,211)	(21,986)	1,039,728	41,801	101,960	143,761			L
H05072-10-5	BARRY CALLEBAUT AG	D	03/02/2012	Various	104.000	104,031		67,552	102,472	(20,384)		14	(20,399)	(18,876)	67,552	15,935	20,545	36,479			U
06985P-10-0	BASICENERGY SERVICES INC		02/17/2012	Various	1,680.000	31,221		23,972	33,096	(9,124)			(9,124)		23,972		7,249	7,249			L
H05172-20-2	BASLER KANTONALBK - PC	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	310.000	38,667		46,862	43,696	2,638			2,638	527	46,862	438	(8,632)	(8,194)			U
K0834C-11-1	BAVARIAN NORDIC A/S	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	435.000	4,343		3,236	2,908	553			553	(225)	3,236	321	786	1,107			U
071813-10-9	BAXTER INTL INC		02/17/2012	Various	21,020.000	1,188,456		1,173,656	1,040,070	133,761		175	133,586		1,173,656		14,800	14,800	7,042		L
073170-10-5	BAYTEX ENERGY CORP	C	02/17/2012	Various	3,100.000	176,952		94,200	173,357	(73,541)		24	(73,564)	(5,592)	94,200	5,079	77,673	82,752	1,151		U
054937-10-7	BB+T CORP		02/17/2012	Various	32,240.000	925,513		807,641	811,481	(3,830)		1	(3,832)		807,649		117,864	117,864	5,158		L
05534B-76-0	BCE INC COM NPV	C	02/17/2012	Various	6,500.000	259,016		163,591	270,974	(95,530)		122	(95,652)	(11,731)	163,591	11,062	84,362	95,424	2,796		U
073302-10-1	BE AEROSPACE		02/17/2012	Various	5,020.000	224,005		135,038	194,324	(59,286)			(59,286)		135,038		88,967	88,967			L
W22229-10-3	BE GROUP AB	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	2,933.000	11,826		9,102	8,524	1,861			1,861	(1,282)	9,102	1,871	853	2,725			U
013921-10-3	BEACH ENERGY LTD	D	02/17/2012	Various	45,183.000	77,297		36,106	57,073	(18,857)		6	(18,863)	(2,104)	36,106	3,176	38,015	41,190			U
073685-10-9	BEACON ROOFING SUPPLY INC		02/17/2012	Various	1,980.000	46,621		31,226	40,055	(8,826)		4	(8,830)		31,226		15,396	15,396			L
075560-10-5	BEAZER HOMES USA		02/14/2012	DISTRIBUTION	0.000	171											171	171			L
075571-10-9	BEBE STORES INC		02/17/2012	Various	1,640.000	14,355		11,679	13,661	(1,982)			(1,982)		11,679		2,676	2,676			L
075887-10-9	BECTON DICKINSON		02/17/2012	Various	10,540.000	831,101		748,734	787,549	(38,808)		6	(38,815)		748,734		82,367	82,367			L
075896-10-0	BED BATH & BEYOND INC		02/17/2012	Various	11,880.000	720,629		442,493	688,684	(246,180)		11	(246,191)		442,493		278,137	278,137			L
077454-10-6	BELDEN INC		02/17/2012	Various	2,260.000	89,194		61,097	75,213	(14,113)		3	(14,116)		61,097		28,097	28,097	113		L
080555-10-5	BELO CORPORATION		02/17/2012	Various	10,480.000	79,177		82,391	66,024	16,373		6	16,367		82,391		(3,213)	(3,213)	163		L
081437-10-5	BEMIS CO INC		02/17/2012	Various	5,480.000	174,253		156,015	164,838	(8,818)		5	(8,823)		156,015		18,237	18,237	750		L
08160H-10-1	BENCHMARK ELECTRONICS INC		02/17/2012	Various	2,480.000	44,213		44,293	33,406	10,891		4	10,888		44,293		(80)	(80)			L
01456C-11-0	BENDIGO & ADELAIDE BANK	D	02/17/2012	Various	10,255.000	88,516		76,038	84,225	6,434		15	6,419	(14,607)	76,038	20,290	(7,812)	12,478			L
J0429N-10-2	BENESSE HOLDINGS	D	02/17/2012	Various	1,600.000	73,571		67,193	77,433	1,845		3	1,842	(12,082)	67,193	11,014	(4,636)	6,378			U
084423-10-2	BERKLEY W R CORP COM		02/17/2012	Various	8,700.000	315,502		240,365	299,193	(58,815)		13	(58,828)		240,365		75,136	75,136			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		02/17/2012	Various	40,540.000	3,200,345		3,220,580	3,093,202	127,436		47	127,389		3,220,591		(20,246)	(20,246)			L
084680-10-7	BERKSHIRE HILLS BANCORP INC		02/17/2012	Various	1,420.000	33,199		29,706	31,510	(1,801)		2	(1,804)		29,706		3,493	3,493	129		L
085789-10-5	BERRY PETROLEUM CO CL A		02/17/2012	Various	1,900.000	94,468		62,114	79,838	(17,721)		3	(17,724)		62,114		32,355	32,355			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)
086516-10-1	BEST BUY CO INC		02/17/2012	Various	11,640.000	293,563		369,686	272,027	97,660			97,660		369,686		(76,124)	(76,124)	1,862		L
M20120-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.	D	02/21/2012	Various	49,697.000	84,739		101,434	91,048	12,258		106	12,152	(1,766)	101,434	3,911	(20,605)	(16,695)			U
05541T-10-1	BGC PARTNERS INC		02/17/2012	Various	2,620.000	17,503		16,026	15,563	463			463		16,026		1,477	1,477			L
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	02/17/2012	Various	85,044.000	3,281,143		3,036,080	2,993,949	323,724		477	323,247	(281,116)	3,036,080	461,518	(216,455)	245,063			L
089302-10-3	BIG LOTS INC		02/17/2012	Various	2,920.000	125,301		107,135	110,259	(3,124)			(3,124)		107,135		18,166	18,166			L
08986R-10-1	BIGLARI HOLDINGS INC		02/17/2012	Various	100.000	40,336		23,228	36,824	(13,592)		4	(13,596)		23,228		17,108	17,108			L
Q1502G-10-7	BILLABONG INTERNAT NPV	D	02/17/2012	Various	6,272.000	14,474		11,355	11,355	135			135	(135)	11,355	731	2,388	3,119			L
090572-20-7	BIO RAD LABORATORIES INC		02/17/2012	Various	740.000	76,715		72,967	71,070	1,898		1	1,897		72,967		3,748	3,748			L
09062X-10-3	BIOGEN IDEC INC.		02/17/2012	Various	12,320.000	1,463,336		690,438	1,355,816	(665,365)		13	(665,378)		690,438		772,898	772,898			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		02/17/2012	Various	4,400.000	163,954		92,796	151,272	(58,476)			(58,476)		92,796		71,158	71,158			L
09063H-10-7	BIOMED REALTY TRUST INC		03/28/2012	Various	4,880.000	99,531		67,987	88,230	(26,489)		9	(26,498)		67,987		31,544	31,544	(1,026)		L
09057G-60-2	BIO-REFERENCE LABS INC		02/17/2012	Various	2,120.000	40,970		38,101	34,492	3,610		1	3,609		38,101		2,869	2,869			L
09069N-10-8	BIOSCRIP INC		02/17/2012	Various	2,060.000	13,294		12,913	11,248	1,665			1,665		12,913		381	381			L
G11325-10-0	BIOSENSORS INTERNATIONAL GROUP LTD	D	02/17/2012	Various	33,000.000	39,454		17,732	36,383	(15,543)		11	(15,553)	(3,097)	17,732	2,256	19,466	21,722			U
W2R76B-10-6	BIOVITRUM	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	4,258.000	11,092		10,177	9,343	2,240			2,240	(1,406)	10,177	2,093	(1,178)	914			U
090697-10-3	BIRCHCLIFF ENERGY LTD	C	02/17/2012	Various	2,700.000	34,415		25,480	36,044	(9,277)		6	(9,283)	(1,281)	25,480	1,504	7,431	8,935			U
09180C-10-6	BJS RESTAURANTS INC		02/17/2012	Various	860.000	43,417		25,934	38,975	(13,041)			(13,042)		25,934		17,484	17,484			L
091826-10-7	BLACK BOX CORP		02/17/2012	Various	1,340.000	38,474		35,589	37,574	(1,982)		2	(1,985)		35,589		2,885	2,885	94		L
G1311M-11-4	BLACK EARTH FARMING LTD	D	02/17/2012	Various	4,437.000	9,764		12,341	8,929	4,757		3	4,755	(1,343)	12,341	2,537	(5,114)	(2,577)			U
092113-10-9	BLACK HILLS CORP.		02/17/2012	Various	1,800.000	61,674		46,064	60,444	(14,378)		2	(14,380)		46,064		15,610	15,610	259		L
09227Q-10-0	BLACKBAUD INC		02/17/2012	Various	2,060.000	64,881		46,869	57,062	(10,190)		3	(10,193)		46,869		18,012	18,012			L
09251U-10-0	BLACKPEARL RESOURCES INC	C	02/17/2012	ITG, INC CANADA	7,500.000	34,088		35,741	30,258	3,777			3,777	1,707	35,741	(1,185)	(469)	(1,653)			U
09247X-10-1	BLACKROCK INC		02/17/2012	Various	5,400.000	1,026,264		956,604	962,496	(5,882)		5	(5,887)		956,609		69,655	69,655			L
092533-10-8	BLACKROCK KELSO CAPITAL CORP		02/17/2012	Various	1,980.000	18,656		16,349	16,157	195		3	192		16,349		2,307	2,307	515		L
095180-10-5	BLOUNT INTERNATIONAL INC.		02/15/2012	Various	2,500.000	40,975		24,330	36,300	(11,968)		2	(11,970)		24,330		16,645	16,645			L
09534T-50-8	BLUE COAT SYSTEMS INC		02/15/2012	Various	6,040.000	155,831		139,716	153,718	(13,993)		8	(14,002)		139,716		16,115	16,115			L
09578R-10-3	BLUE NILE INC		02/17/2012	Various	40.000	1,623		2,059	1,635	424			424		2,059		(436)	(436)			L
Q1415L-10-2	BLUESCOPE STEEL LTD	D	02/17/2012	Various	46,192.000	19,222		19,861	19,134	14,698		12,770	1,928	(1,201)	19,861	2,382	(3,021)	(639)			L
09643P-20-7	BLYTH INC.		02/17/2012	Various	240.000	14,923		7,798	13,632	(5,834)			(5,834)		7,798		7,125	7,125			L
055921-10-0	BMC SOFTWARE INC		02/17/2012	Various	10,020.000	373,489		372,352	328,456	43,906		9	43,897		372,352		1,137	1,137			L
096631-10-6	BOARDWALK REAL ESTATE INVESTMENT TRUST	C	02/17/2012	Various	600.000	32,713		21,887	29,707	(6,758)		5	(6,764)	(1,056)	21,887	1,294	9,532	10,826	152		U
Q1645L-10-4	BOART LONGYEAR GROUP	D	02/17/2012	Various	14,098.000	53,715		30,433	40,086	(1,609)		6	(1,615)	(8,038)	30,433	9,454	13,828	23,283			L
096761-10-1	BOB EVANS FARMS, INC.		02/17/2012	Various	1,500.000	56,713		44,616	50,310	(5,692)		2	(5,694)		44,616		12,097	12,097			L
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	02/17/2012	Various	98,500.000	273,329		246,869	233,358	13,357		343	13,014	497	246,869	(132)	26,592	26,460			L
097023-10-5	BOEING CO		02/17/2012	Various	31,220.000	2,348,882		2,028,281	2,289,987	(261,664)		42	(261,706)		2,028,281		320,601	320,601	7,506		L
09746Y-10-5	BOISE INC		02/17/2012	Various	5,400.000	42,853		29,087	38,448	(9,361)			(9,361)		29,087		13,766	13,766			L
05561Q-20-1	BOK FINANCIAL CORP		02/17/2012	Various	1,020.000	54,228		55,707	56,029	(321)			(322)		55,707		(1,479)	(1,479)	310		L
W17218-10-3	BOLIDEN AB	D	02/17/2012	Various	6,510.000	114,479		70,792	95,067	(9,957)		16	(9,973)	(14,302)	70,792	14,556	29,131	43,687			U
097751-20-0	BOMBARDIER INC CMN STK	C	02/17/2012	Various	37,000.000	172,750		167,826	147,455	27,450		695	26,755	(6,384)	167,826	11,348	(6,425)	4,923	797		L
09784Y-10-8	BONAVISTA ENERGY CORP	C	02/17/2012	Various	3,400.000	77,632		75,971	87,007	(7,924)		19	(7,943)	(3,093)	75,971	4,486	(2,825)	1,661	688		U
Q16969-10-9	BORAL LIMITED NPV	D	02/17/2012	Various	18,810.000	84,517		89,192	69,260	22,501		16	22,486	(2,553)	89,192	7,844	(12,520)	(4,676)			U
09950M-30-0	BORALEX INC	C	02/17/2012	Various	1,800.000	14,778		14,827	12,598	2,680		4	2,677	(448)	14,827	876	(924)	(48)			U
099724-10-6	BORG WARNER INC.		02/17/2012	Various	4,800.000	376,172		217,743	305,952	(88,203)		6	(88,209)		217,743		158,429	158,429			L
101121-10-1	BOSTON PPTYS INC		03/28/2012	Various	6,740.000	707,164		545,882	671,304	(126,787)		8	(126,795)		545,882		161,282	161,282	3,707		L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		02/17/2012	Various	3,660.000	32,754		22,974	29,060	(6,079)		7	(6,086)		22,974		9,780	9,780	17		L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		02/17/2012	Various	72,960.000	432,106		479,346	389,606	89,821		82	89,739		479,346		(47,240)	(47,240)			L
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		02/17/2012	Various	1,640.000	45,305		22,465	37,999	(15,532)		2	(15,534)		22,465		22,840	22,840			L
103304-10-1	BOYD GAMING CORP		02/17/2012	Various	2,040.000	18,880		14,790	15,218	(428)			(428)		14,790		4,090	4,090			L
Q17369-10-1	BRADKEN LTD	D	02/17/2012	Various	5,538.000	47,953		32,358	40,443	32		6	25	(8,110)	32,358	10,053	5,542	15,594	932		U
104674-10-6	BRADY CORPORATION		02/17/2012	Various	1,520.000	50,762		51,481	47,986	3,497		2	3,494		51,481		(719)	(719)	281		L
06634U-10-6	BRAMBLES	D	02/17/2012	Various	38,996.000	297,026		248,926	285,577	(7,367)		50	(7,417)	(29,234)	248,926	41,477	6,623	48,100			U
105368-20-3	BRANDYWINE REALTY		03/27/2012	Various	5,720.000	67,428		70,305	54,340	10,351		9	10,342		70,305		(2,878)	(2,878)	(941)		L
10567B-10-9	BRAVO BRIO RESTAURANT G		02/17/2012	Various	920.000	19,013		15,477	15,778	(301)			(301)		15,477		3,536	3,536			L
05564E-10-6	BRE PROPERTIES INC		03/29/2012	Various	3,240.000	166,846		138,593	163,555	(27,086)			(27,086)		138,593		28,254	28,254	(889)		L
10807M-10-5	BRIDGEPOINT EDUCATION INC		02/17/2012	Various	900.000	23,581		15,317	20,700	(5,381)		1	(5,383)		15,317		8,264	8,264			L
J04578-12-6	BRIDGESTONE	D	02/17/2012	Various	16,200.000	371,588		275,151	367,273	(34,802)		14	(34,816)	(57,306)	275,151	45,179	51,257	96,436	2,182		U
109043-10-9	BRIGGS & STRATTON CORP.		02/17/2012	Various	1,800.000	29,795		36,256	27,882	8,376		3	8,374		36,256		(6,461)	(6,461)	198		L
G1371C-10-5	BRIGHTOIL PETROLEUM HOLDINGS LTD	D	02/17/2012	Various	60,000.000	17,475		17,185	11,665	5,577			5,577	(57)	17,185	113	178	290			U

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)
109473-40-5	BRIGHTPOINT		02/17/2012	Various	3,140.000	33,514		24,846	33,786	(8,937)		3	(8,940)		24,846		8,667	8,667			L
109641-10-0	BRINKER INTERNATIONAL, INC.		02/17/2012	Various	4,020.000	109,051		74,450	107,575	(33,125)			(33,125)		74,450		34,601	34,601			L
109696-10-4	BRINKS COMPANY		02/17/2012	Various	2,520.000	63,608		63,779	67,738	(3,955)		3	(3,959)		63,779		(171)	(171)	214		L
110122-10-8	BRISTOL MYERS SQUIBB CO		02/17/2012	Various	76,640.000	2,483,276		2,019,595	2,700,794	(681,107)		91	(681,198)		2,019,595		463,681	463,681	26,058		L
110394-10-3	BRISTOW GROUP INC		02/17/2012	Various	1,560.000	76,580		49,722	73,928	(24,204)		3	(24,207)		49,722		26,858	26,858			L
111320-10-7	BROADCOM CORP		02/17/2012	Various	17,300.000	636,542		561,159	507,928	53,249		18	53,231		561,159		75,383	75,383	872		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		02/17/2012	Various	5,600.000	135,860		123,256	126,280	(3,024)			(3,024)		123,256		12,604	12,604	896		L
11133B-40-9	BROADSOFT INC		02/17/2012	Various	700.000	23,203		22,131	21,140	991			991		22,131		1,072	1,072			L
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		02/17/2012	Various	21,000.000	121,496		120,970	108,990	12,007		16	11,991		120,981		515	515			L
112463-10-4	BROOKDALE SENIOR LIVING INC		02/17/2012	Various	6,460.000	117,506		107,356	112,339	(4,975)		2	(4,977)		107,362		10,144	10,144			L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	02/17/2012	Various	13,400.000	420,967		318,248	368,821	(34,354)		252	(34,606)	(15,967)	318,248	21,519	81,201	102,720	1,492		L
112900-10-5	BROOKFIELD OFFICE PROPERTIES INC	C	02/17/2012	Various	6,500.000	115,550		88,460	101,894	(9,790)		22	(9,812)	(3,622)	88,460	5,223	21,867	27,090			U
G16258-10-8	BROOKFIELD RENEWABLE ENERGY PARTNERS LP	C	02/17/2012	Various	2,100.000	57,168		39,552	55,986	(14,434)		10	(14,444)	(1,990)	39,552	2,336	15,280	17,616	660		U
114340-10-2	BROOKS AUTOMATION INC		02/17/2012	Various	2,820.000	33,256		18,922	28,961	(10,039)			(10,039)		18,922		14,334	14,334			L
114813-10-8	BROTHER INDUSTRIES	D	02/17/2012	Various	6,800.000	86,198		79,632	83,487	9,175		4	9,171	(13,027)	79,632	13,093	(6,527)	6,566			U
115236-10-1	BROWN & BROWN		02/17/2012	Various	7,660.000	180,463		150,134	173,346	(23,206)		5	(23,211)		150,134		30,328	30,328	304		L
115736-10-0	BROWN SHOE COMPANY		02/17/2012	Various	6,300.000	61,068		53,364	56,070	(2,696)		2	(2,698)		53,372		7,696	7,696	441		L
116794-10-8	BRUKER CORP		02/17/2012	Various	1,580.000	24,445		22,741	19,624	3,120		2	3,117		22,741		1,705	1,705			L
117043-10-9	BRUNSWICK CORP.		02/17/2012	Various	4,600.000	105,009		92,349	83,076	9,277		5	9,273		92,349		12,660	12,660			L
H10914-17-6	BUCHER INDUSTRIES AG-REG	D	02/17/2012	Various	251.000	52,789		44,058	43,878	1,199		8	1,191	(1,011)	44,058	2,010	6,721	8,732			U
118255-10-8	BUCKEYE TECHNOLOGIES INC		02/17/2012	Various	2,500.000	84,421		34,267	83,600	(49,331)		2	(49,333)		34,267		50,154	50,154	63		L
118440-10-6	BUCKLE INC		02/17/2012	Various	1,120.000	49,668		40,019	45,774	(5,754)		1	(5,755)		40,019		9,649	9,649	224		L
119848-10-9	BUFFALO WILD WINGS INC		02/17/2012	Various	740.000	56,195		29,516	49,957	(20,440)		1	(20,441)		29,516		26,679	26,679			L
G16962-10-5	BUNGE LTD		02/17/2012	Various	7,740.000	478,094		419,862	442,728	(22,858)		9	(22,866)		419,862		58,233	58,233	875		L
H12013-10-0	BURCKHARDT COMPRESSION HOLDING AG	D	02/17/2012	Various	116.000	30,592		18,489	29,022	(5,183)		4	(5,187)	(5,346)	18,489	4,663	7,440	12,103			U
G1190N-10-0	BW OFFSHORE LTD	D	02/17/2012	Various	13,965.000	19,822		35,271	22,065	13,015		6	13,008	197	35,271	1,085	(16,534)	(15,449)			U
126501-10-5	C T S CORP.		02/17/2012	Various	1,360.000	14,578		14,524	12,512	2,014		2	2,012		14,524		54	54	48		L
12467B-30-4	C&J ENERGY SERVICES INC		02/17/2012	Various	1,900.000	35,819		37,371	39,767	(2,393)			(2,393)		37,374		(1,555)	(1,555)			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		02/17/2012	Various	7,620.000	495,352		493,217	531,724	(38,495)		11	(38,506)		493,217		2,134	2,134	2,515		L
12673P-10-5	CA INC		02/17/2012	Various	16,340.000	428,508		352,040	330,313	21,742		15	21,727		352,040		76,469	76,469	2,000		L
126804-30-1	CABELAS INC		02/17/2012	Various	2,480.000	72,617		48,744	63,042	(14,294)		3	(14,297)		48,744		23,873	23,873			L
12686C-10-9	CABLEVISION SYSTEMS		02/17/2012	Various	5,520.000	82,432		95,361	78,494	16,874		6	16,868		95,363		(12,930)	(12,930)			L
127055-10-1	CABOT CORP.		02/17/2012	Various	3,340.000	133,777		100,000	107,348	(7,348)			(7,348)		100,000		33,777	33,777			L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		02/17/2012	Various	1,260.000	64,306		47,121	59,535	(12,413)		1	(12,414)		47,121		17,185	17,185			L
127097-10-3	CABOT OIL + GAS CORP COM		02/17/2012	Various	10,300.000	352,789		171,838	390,885	(219,042)		5	(219,047)		171,838		180,951	180,951	206		L
127190-30-4	CACI INTERNATIONAL SERVICES		02/17/2012	Various	1,640.000	97,394		76,880	91,709	(14,827)		2	(14,829)		76,880		20,514	20,514			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		02/17/2012	Various	11,400.000	132,708		77,256	118,560	(41,290)		15	(41,304)		77,256		55,453	55,453			L
12738T-10-0	CADENCE PHARMACEUTICALS INC		02/17/2012	Various	620.000	2,556		2,673	2,449	225			225		2,674		(118)	(118)			U
124765-10-8	CAE INC	C	02/17/2012	Various	6,500.000	68,891		56,370	63,102	(4,475)		14	(4,489)	(2,243)	56,370	3,329	9,193	12,521			U
G1744V-10-3	CAFE DE CORAL HOLDINGS LTD	D	02/17/2012	Various	14,000.000	34,241		32,867	32,086	836		6	830	(49)	32,867	103	1,271	1,374			U
12802T-10-1	CAL DIVE INTL INC		02/15/2012	Various	8,820.000	28,180		19,648	19,845	(183)			(183)		19,662		8,518	8,518			U
128030-20-2	CAL MAINE FOODS		02/17/2012	Various	1,060.000	40,398		27,129	38,764	(11,634)		1	(11,635)		27,129		13,269	13,269	345		L
129584-10-8	CALFRAC WELL SERVICES LTD	C	02/17/2012	Various	1,100.000	28,774		20,677	30,773	(8,997)		5	(9,002)	(1,094)	20,677	1,222	6,876	8,097	93		U
129603-10-6	CALGON CARBON CORP.		02/17/2012	Various	2,040.000	32,274		31,720	32,048	(325)		3	(328)		31,720		554	554			L
130788-10-2	CALIFORNIA WATER SERVICE GRP		02/17/2012	Various	1,640.000	30,707		31,325	29,946	1,380		1	1,378		31,325		(617)	(617)	258		L
131193-10-4	CALLOWAY GOLF COMPANY		02/17/2012	Various	7,700.000	50,669		39,809	42,581	(2,772)			(2,772)		39,809		10,860	10,860	29		L
131253-20-5	CALLOWAY REIT	C	02/17/2012	Various	2,200.000	59,967		51,326	57,810	(7,364)		13	(7,377)	893	51,326	301	8,341	8,641	478		U
131347-10-6	CALPINE CORP		03/28/2012	DISTRIBUTION	0.000	2,264											2,264	2,264			L
131347-30-4	CALPINE CORP		02/17/2012	Various	14,880.000	225,505		201,295	242,990	(41,674)		21	(41,695)		201,295		24,209	24,209			L
Q19884-10-7	CALTEX AUSTRALIA ORD	D	02/17/2012	Various	4,523.000	60,913		40,013	54,449	(8,818)		8	(8,826)	(5,610)	40,013	6,639	14,261	20,900			U
Y10820-10-4	CAMBRIDGE INDUSTRIAL TRUST	D	02/17/2012	Various	92,000.000	37,184		31,018	33,692	213		19	194	(2,868)	31,018	3,947	2,219	6,166	603		U
133131-10-2	CAMDEN PROP		03/28/2012	Various	3,320.000	215,307		171,600	206,637	(39,623)		5	(39,628)		171,600		43,707	43,707	(164)		L
13321L-10-8	CAMECO CORP COM	C	02/17/2012	Various	10,000.000	232,893		304,727	180,712	132,027		188	131,839	(7,823)	304,727	20,604	(92,439)	(71,835)	831		U
13342B-10-5	CAMERON INTERNATIONAL		02/17/2012	Various	12,140.000	666,298		505,511	597,167	(91,639)		16	(91,655)		505,511		160,787	160,787			L
Q20240-10-9	CAMPBELL BROTHERS LTD	D	02/17/2012	Various	2,155.000	125,806		49,119	107,980	(37,199)		10	(37,209)	(21,653)	49,119	15,259	61,428	76,687			U
134429-10-9	CAMPBELL SOUP CO		02/17/2012	Various	11,040.000	353,353		399,033	366,970	32,080		17	32,063		399,033		(45,680)	(45,680)	3,202		L
13466Y-10-5	CAMPUS CREST COMMUNITIES INC		03/26/2012	DISTRIBUTION	0.000	1,532		1,532							1,532						L
136069-10-1	CANADIAN IMP BANK COM NPV	C	02/17/2012	Various	9,600.000	737,915		646,605	695,346	(23,861)		162	(24,022)	(24,719)	646,605	38,181	53,128	91,309	7,338		U
13643E-10-5	CANADIAN OIL SANDS LTD	C	02/17/2012	Various	12,200.000	280,299		338,925	278,430	73,581		243	73,339	(12,843)	338,925	24,000	(82,626)	(58,626)			U

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)
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	C	02/17/2012	Various	6,500.000	478,251		326,267	440,309	(94,858)		122	(94,981)	(19,062)	326,267	22,062	129,922	151,984	1,653		U
136681-20-2	CANADIAN TIRE LTD CL A	C	02/17/2012	Various	1,800.000	117,322		94,476	116,437	(17,798)		24	(17,821)	(4,139)	94,476	5,581	17,265	22,846	466		U
136717-83-2	CANADIAN UTILITIES LTD A	C	02/17/2012	Various	2,200.000	136,693		89,583	132,896	(38,567)		22	(38,589)	(4,724)	89,583	5,289	41,821	47,111	687		U
13677F-10-1	CANADIAN WESTERN BANK	C	02/17/2012	Various	2,200.000	60,670		47,537	55,715	(6,186)		12	(6,197)	(1,981)	47,537	2,807	10,326	13,133	277		U
137576-10-4	CANFOR CORP	C	02/17/2012	Various	3,200.000	35,582		27,250	33,453	(5,007)		7	(5,014)	(1,189)	27,250	1,609	6,724	8,332			U
J05124-14-4	CANON	D	02/17/2012	Various	28,500.000	1,272,983		1,081,330	1,262,635	(6,630)		216	(6,846)	(174,459)	1,081,330	151,484	40,170	191,653	19,213		U
J05082-10-2	CANON ELECTRONICS INC	D	02/17/2012	Various	1,200.000	30,105		29,165	30,074	3,730		6	3,724	(4,634)	29,165	4,691	(3,751)	940	406		U
J05166-11-1	CANON MARKETING JAPAN	D	02/17/2012	Various	2,000.000	24,691		30,044	23,386	10,309		2	10,307	(3,649)	30,044	4,954	(10,307)	(5,353)	226		U
138098-10-8	CANTEL MEDICAL CORP		02/17/2012	Various	1,660.000	44,123		23,280	30,909	(12,149)	4,521	1	(7,629)		23,280		20,843	20,843	116		L
J05187-10-9	CAPCOM CO LTD	D	02/17/2012	Various	1,600.000	34,331		26,121	37,791	(5,842)		5	(5,847)	(5,823)	26,121	4,212	3,998	8,209			U
139594-10-5	CAPELLA EDUCATION CO		02/17/2012	Various	1,000.000	42,520		41,850	36,050	5,800			5,800		41,850		670	670			L
Y1091F-10-7	CAPITACOMMERCIAL TRUST	D	02/17/2012	Various	65,000.000	58,429		52,734	52,870	4,397		32	4,365	(4,501)	52,734	6,711	(1,015)	5,695	1,754		U
14040H-10-5	CAPITAL ONE FINL CORP		02/17/2012	Various	23,500.000	1,119,240		1,018,607	993,815	24,817		4	24,813		1,018,628		100,612	100,612	555		L
14042M-10-2	CAPITAL POWER CORP	C	02/17/2012	Various	1,200.000	30,103		25,595	29,589	(2,936)		6	(2,943)	(1,052)	25,595	1,511	2,997	4,508	320		U
Y10923-10-3	CAPITALAND SGD1	D	02/17/2012	Various	63,000.000	143,327		186,515	107,344	85,521		132	85,388	(6,217)	186,515	18,122	(61,311)	(43,188)			U
14055X-10-2	CAPITALSOURCE INC		02/17/2012	Various	11,300.000	78,803		54,805	75,710	(20,905)			(20,905)		54,805		23,998	23,998			L
Y1100L-16-0	CAPITAMALL TRUST	D	02/17/2012	Various	56,000.000	77,535		68,109	73,398	(612)		55	(666)	(4,656)	68,109	6,877	2,550	9,427	889		U
Y1122V-10-5	CAPITAMALLS ASIA LTD	D	02/17/2012	Various	36,000.000	43,275		31,363	31,364	(865)			(865)	865	31,363	118	11,794	11,912			U
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		02/17/2012	Various	5,620.000	65,666		60,055	64,855	(4,799)			(4,799)		60,055		5,611	5,611	422		L
140288-10-1	CAPLEASE INC		03/29/2012	Various	4,140.000	22,579		21,412	16,726	(605)			(605)		21,412		1,167	1,167	(2,194)		L
14067E-50-6	CAPSTEAD MORTGAGE CORP		03/28/2012	Various	4,580.000	61,093		48,437	56,975	(8,571)		7	(8,578)		48,437		12,656	12,656	1,917		L
14068G-10-4	CAPSTONE MINING CORP	C	02/17/2012	ITG, INC CANADA	6,500.000	21,134		17,737	17,737	(274)			(274)	274	17,737	104	3,293	3,397			U
14067D-10-2	CAPSTONE TURBINE CORP		02/17/2012	Various	16,800.000	20,964		17,284	19,488	(2,204)			(2,204)		17,284		3,681	3,681			L
140781-10-5	CARBO CERAMICS INC		02/17/2012	Various	900.000	86,183		48,535	110,997	(62,461)		1	(62,462)		48,535		37,648	37,648	158		L
14149Y-10-8	CARDINAL HEALTH INC		02/17/2012	Various	15,900.000	667,807		543,446	645,699	(102,234)		19	(102,253)		543,446		124,362	124,362	3,419		L
14161H-10-8	CARDTRONICS INC		02/17/2012	Various	1,740.000	46,101		20,544	47,084	(26,538)		2	(26,540)		20,544		25,557	25,557			L
141665-10-9	CAREER EDUCATION CORP.		02/17/2012	Various	4,160.000	46,022		29,370	33,155	(3,786)			(3,786)		29,370		16,652	16,652			L
14170T-10-1	CAREFUSION CORP		02/17/2012	Various	4,500.000	116,384		111,753	114,345	(2,585)		7	(2,592)		111,753		4,631	4,631			L
142339-10-0	CARLISLE CORP.		02/17/2012	Various	2,520.000	120,795		98,367	111,636	(13,265)		4	(13,269)		98,367		22,428	22,428	263		L
143130-10-2	CARMAX INC		02/17/2012	Various	10,880.000	330,094		261,254	331,622	(70,357)		12	(70,369)		261,254		68,840	68,840			L
143658-30-0	CARNIVAL CORP		02/17/2012	Various	19,100.000	587,844		622,185	623,424	(1,213)		19	(1,232)		622,192		(34,348)	(34,348)			L
144285-10-3	CARPENTER TECHNOLOGY CORP.		02/17/2012	Various	1,960.000	106,251		77,433	100,901	(23,467)		1	(23,468)		77,433		28,818	28,818	299		L
144577-10-3	CARRIZO OIL GAS INC		02/17/2012	Various	1,300.000	34,162		25,941	34,255	(8,312)		2	(8,314)		25,941		8,221	8,221			L
146229-10-9	CARTER'S INC		02/17/2012	Various	2,340.000	100,320		75,286	93,155	(17,866)		3	(17,869)		75,286		25,034	25,034			L
147195-10-1	CASCADE CORP		02/17/2012	Various	1,020.000	58,930		27,083	48,113	(21,029)		1	(21,030)		27,083		31,847	31,847	255		L
147528-10-3	CASEYS GENERAL STORES, INC.		02/17/2012	Various	1,900.000	100,369		70,969	97,869	(26,898)		2	(26,900)		70,969		29,400	29,400	243		L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		02/17/2012	Various	1,520.000	67,985		48,239	70,878	(22,636)		2	(22,639)		48,239		19,746	19,746	29		L
J05250-13-9	CASIO COMPUTER CO	D	02/17/2012	Various	8,200.000	52,645		52,749	49,752	10,389		9	10,380	(7,382)	52,749	8,041	(8,145)	(105)			U
J2084X-10-7	CASTELLUM	D	02/17/2012	Various	4,010.000	52,817		32,916	49,702	(9,301)		7	(9,309)	(7,477)	32,916	6,768	13,133	19,900			U
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		02/17/2012	Various	1,900.000	109,821		58,355	98,800	(40,442)		3	(40,445)		58,355		51,466	51,466			L
149123-10-1	CATERPILLAR INC		02/17/2012	Various	31,140.000	3,499,402		2,116,655	2,821,284	(704,595)		34	(704,629)		2,116,655		1,382,747	1,382,747	14,324		L
149150-10-4	CATHAY GENERAL BANCORP		02/17/2012	Various	4,440.000	74,267		58,318	66,289	(7,966)		6	(7,971)		58,318		15,949	15,949			L
Y11757-10-4	CATHAY PACIFIC	D	02/17/2012	Various	29,000.000	58,618		51,506	49,736	1,735		72	1,663	107	51,506	(28)	7,140	7,113			L
149205-10-6	CATO CORP NEW		02/17/2012	Various	1,740.000	48,845		43,887	42,108	1,781		3	1,779		43,887		4,958	4,958	400		L
14964U-10-8	CAVIUM INC		02/17/2012	Various	2,340.000	80,373		63,426	66,526	(3,098)		3	(3,100)		63,426		16,947	16,947			L
124830-10-0	CBL AND ASSOCIATES		02/17/2012	Various	5,340.000	94,955		51,234	83,838	(32,596)		7	(32,604)		51,234		43,721	43,721	1,036		L
12503M-10-8	CBOE HOLDINGS		02/17/2012	Various	4,640.000	123,935		120,400	119,990	409			409		120,400		3,536	3,536			L
12504L-10-9	CBRE GROUP INC		02/17/2012	Various	16,660.000	315,673		235,321	253,565	(18,239)			(18,239)		235,327		80,346	80,346			L
124857-20-2	CBS CORP C LASS B		02/17/2012	Various	30,300.000	887,387		462,679	822,342	(359,625)		39	(359,663)		462,679		424,709	424,709	3,030		L
124900-30-9	CCL INDUSTRIES	C	02/17/2012	Various	700.000	22,922		19,135	21,514	(1,609)		5	(1,614)	(765)	19,135	1,130	2,657	3,787	103		U
Y1233P-10-4	CDL HOSPITALITY TRUSTS	D	02/17/2012	Various	27,000.000	36,554		32,470	32,161	3,067		19	3,047	(2,738)	32,470	4,131	(48)	4,084	911		U
136385-10-1	CDN NAT RES COM NPV	C	02/17/2012	Various	27,800.000	1,042,695		996,488	1,041,050	4,702		282	4,421	(48,983)	996,488	71,578	(25,371)	46,207	2,088		U
136375-10-2	CDN NATL RAILWAYS COM NPV	C	02/17/2012	Various	10,600.000	818,706		589,109	833,953	(214,793)		150	(214,943)	(29,901)	589,109	34,969	194,627	229,596			U
125137-10-9	CEC ENTERTAINMENT INC		02/17/2012	Various	1,320.000	48,583		34,619	45,474	(10,853)		2	(10,855)		34,619		13,964	13,964	290		L
150602-20-9	CEDAR REALTY TRUST INC		03/27/2012	DISTRIBUTION	0.000	5,800		16							16		5,783	5,783			L
150870-10-3	CELANESE CORP		02/17/2012	Various	10,160.000	511,816		294,860	449,783	(154,912)		11	(154,923)		294,860		216,956	216,956	610		L
15101Q-10-8	CELESTICA INC SUB ORD VTG SHS NPV	C	02/17/2012	Various	5,000.000	44,978		41,919	36,761	6,475		10	6,465	(1,307)	41,919	2,475	584	3,059			U
151020-10-4	CELGENE CORP.		02/17/2012	Various	20,400.000	1,512,007		1,141,012	1,379,040	(238,007)		22	(238,028)		1,141,012		370,995	370,995			L
15118Q-10-9	CELTIC EXPLORATION LTD	C	02/17/2012	Various	2,200.000	41,243		22,970	49,388	(24,656)		6	(24,662)	(1,756)	22,970	1,356	16,916	18,272			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
15135U-10-9	CENOVUS ENERGY INC	C	02/17/2012	ITG, INC CANADA	19,000.000	732,436		530,554	630,940	(73,071)			(73,071)	(27,315)	530,554	35,877	166,005	201,882			L
15135B-10-1	CENTENE CORP		02/17/2012	Various	2,660.000	122,811		59,400	105,309	(45,907)		3	(45,909)		59,400		63,411	63,411			L
15189T-10-7	CENTERPOINT ENERGY INC		02/17/2012	Various	23,840.000	446,870		346,631	478,946	(132,279)		36	(132,314)		346,631		100,238	100,238	3,390		L
152006-10-2	CENTERRA GOLD INC	C	02/17/2012	Various	4,200.000	82,493		49,991	74,209	(21,567)		13	(21,580)	(2,638)	49,991	2,951	29,551	32,502			U
153527-20-5	CENTRAL GARDEN & PET SERIES A		02/17/2012	Various	4,460.000	42,277		42,175	37,107	5,071		4	5,068		42,175		103	103			L
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	02/17/2012	Various	36.000	298,694		230,712	304,015	(31,251)		46	(31,297)	(42,006)	230,712	32,376	35,607	67,982			U
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		02/17/2012	Various	1,800.000	24,883		23,972	23,256	720			720		23,976		907	907			L
156431-10-8	CENTURY ALUMINUM COMPANY		02/17/2012	Various	1,160.000	12,165		12,589	9,872	2,720		2	2,718		12,589		(424)	(424)			L
156700-10-6	CENTURYLINK INC		02/17/2012	Various	27,780.000	1,052,033		1,002,822	1,033,416	(30,558)		36	(30,594)		1,002,822		49,212	49,212			L
15670R-10-7	CEPHEID INC		02/17/2012	Various	2,700.000	115,438		39,329	92,907	(53,573)		5	(53,578)		39,329		76,110	76,110			L
156710-10-5	CERADYNE		02/02/2012	Various	740.000	25,151		14,110	19,817	(5,706)		1	(5,707)		14,110		11,041	11,041			L
R1536Z-10-4	CERMAQ ASA	D	02/17/2012	Various	1,962.000	28,165		15,089	23,029	(5,460)		4	(5,464)	(2,476)	15,089	2,494	10,582	13,076			U
156782-10-4	CERNER CORP		02/17/2012	Various	5,060.000	350,691		215,529	309,925	(94,392)		4	(94,396)		215,529		135,162	135,162			L
157210-10-5	CEVA INC		02/17/2012	Various	1,520.000	41,169		16,685	45,995	(29,309)		2	(29,310)		16,685		24,484	24,484			L
125269-10-0	CF INDUSTRIES HOLDINGS		02/17/2012	Various	2,640.000	474,286		229,705	382,747	(153,041)		1	(153,042)		229,705		244,581	244,581	576		L
022625-20-8	CFS RETAIL PROP TRUST	D	02/17/2012	Various	57,135.000	107,099		101,344	98,467	6,524		18	6,507	(3,630)	101,344	8,913	(3,159)	5,755	3,832		U
39945C-10-9	CGI GROUP INC CLASS A	C	02/17/2012	Various	6,100.000	126,622		94,401	114,964	(16,453)		24	(16,476)	(4,087)	94,401	5,574	26,647	32,221			U
12541M-10-2	CH ENERGY GROUP INC.		02/02/2012	Various	1,520.000	86,820		63,735	88,738	(25,002)		1	(25,003)		63,735		23,086	23,086	844		L
022685-10-3	CHALLENGER LTD	D	02/17/2012	Various	15,625.000	72,772		44,422	66,003	(8,337)		9	(8,346)	(13,235)	44,422	13,800	14,550	28,351			U
Y1292D-10-9	CHAMPION REIT	D	02/17/2012	Various	95,000.000	41,586		37,607	35,717	19,832		17,889	1,943	(54)	37,607	117	3,863	3,980			U
159864-10-7	CHARLES RIVER LAB		02/17/2012	Various	1,660.000	58,296		58,319	45,368	12,954		2	12,951		58,319		(23)	(23)			L
808513-10-5	CHARLES SCHWAB		02/17/2012	Various	66,540.000	807,060		749,209	749,240						749,240		57,820	57,820	1,586		L
161133-10-3	CHARMING SHOPPES, INC.		02/17/2012	Various	3,320.000	17,901		10,325	16,268	(5,943)			(5,943)		10,325		7,576	7,576			L
161150-30-8	CHART INDUSTRIES INC		02/17/2012	Various	1,500.000	89,609		30,535	81,105	(50,569)		2	(50,570)		30,535		59,074	59,074			L
02308A-13-8	CHARTER HALL GROUP	D	02/17/2012	Various	10,881.000	23,802		21,542	22,147	3,841		4	3,837	(4,441)	21,542	6,692	(4,433)	2,260	1,006		U
02308C-12-6	CHARTER HALL OFFICE REIT	D	02/17/2012	Various	15,375.000	58,352		32,248	55,197	(11,874)		6	(11,881)	(11,068)	32,248	10,018	16,086	26,105	1,797		U
02308D-10-8	CHARTER HALL RETAIL REIT	D	02/17/2012	Various	12,759.000	43,682		27,768	41,760	(5,613)		6	(5,618)	(8,374)	27,768	8,626	7,288	15,914	1,713		U
162825-10-3	CHECKPOINT SYSTEMS, INC.		02/17/2012	Various	2,500.000	30,208		26,300	27,350	11,376		12,426	(1,050)		26,300		3,908	3,908			L
163072-10-1	CHEESECAKE FACTORY INC		02/17/2012	Various	3,500.000	107,040		64,531	102,725	(38,190)		4	(38,194)		64,531		42,509	42,509			L
16359R-10-3	CHEMED CORP		02/17/2012	Various	1,560.000	91,342		73,280	79,888	(6,606)		2	(6,607)		73,280		18,062	18,062			L
163731-10-2	CHEMICAL FINANCIAL CORP		02/17/2012	Various	5,920.000	134,006		90,662	126,214	(35,553)			(35,553)		90,662		43,345	43,345			L
163893-20-9	CHEMTURA CORP		02/17/2012	Various	4,200.000	61,193		45,185	47,628	(2,443)			(2,443)		45,185		16,007	16,007			L
16411R-20-8	CHENIERE ENERGY INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	1,260.000	17,820		6,552	10,949	(4,398)			(4,398)		6,552		11,268	11,268			L
165167-10-7	CHESAPEAKE ENERGY CORP		02/17/2012	Various	25,460.000	590,493		599,692	567,503	32,224		35	32,189		599,692		(9,200)	(9,200)	2,228		L
165240-10-2	CHESAPEAKE LODGING TRUST		03/28/2012	Various	2,740.000	47,351		33,197	42,360	(9,232)			(9,232)		33,197		14,154	14,154	523		L
165303-10-8	CHESAPEAKE UTILITIES CORP		02/17/2012	Various	1,000.000	42,363		39,164	43,350	(4,186)			(4,186)		39,164		3,199	3,199	345		L
Y13213-10-6	CHEUNG KONG	D	02/17/2012	Various	34,000.000	486,929		427,604	404,501	22,906		594	22,312	790	427,604	(153)	59,478	59,325			L
G2098R-10-2	CHEUNG KONG INFRASTRUCT.	D	02/17/2012	Various	12,000.000	67,348		45,198	70,301	(25,191)		63	(25,254)	151	45,198	(24)	22,175	22,151			U
166764-10-0	CHEVRON CORP		02/17/2012	Various	88,300.000	9,316,872		7,075,769	9,395,120	(2,319,244)		107	(2,319,351)		7,075,769		2,241,103	2,241,103	37,940		L
J05670-10-4	CHIBA BANK	D	02/17/2012	Various	20,000.000	126,170		119,735	128,881	7,425		4	7,421	(16,568)	119,735	15,658	(9,223)	6,435			U
168615-10-2	CHICO FAS INC		02/17/2012	Various	8,640.000	104,339		95,068	96,250	(1,179)		2	(1,181)		95,068		9,270	9,270			L
168905-10-7	CHILDREN'S PLACE		02/17/2012	Various	1,500.000	73,842		52,747	79,680	(26,931)		2	(26,933)		52,747		21,095	21,095			L
169340-10-9	CHIMERA INVESTMENT CORP		02/17/2012	Various	45,980.000	137,824		122,767	115,410	7,357			7,357		122,767		15,058	15,058	5,058		L
Y1564X-10-6	CHINA XLX FERTILISER LTD	D	02/17/2012	Various	53,000.000	15,345		18,991	13,076	7,040		11	7,028	(1,113)	18,991	2,418	(6,064)	(3,646)			U
169656-10-5	CHIPOTLE MEXICAN GRILL		02/17/2012	Various	1,260.000	471,490		288,769	425,552	(136,782)		2	(136,784)		288,769		182,721	182,721			L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.		02/15/2012	Various	1,520.000	14,277		13,361	12,677	8,484		7,800	684		13,361		916	916			L
J06237-10-1	CHIYODA CORP	D	02/17/2012	Various	5,000.000	57,246		46,416	50,864	1,392		1	1,392	(5,840)	46,416	5,218	5,612	10,830			U
169905-10-6	CHOICE HOTELS INTL INC		02/17/2012	Various	1,100.000	39,083		38,894	41,855	(2,959)		2	(2,961)		38,894		189	189	204		L
06634X-10-0	CHORUS LTD NPV	D	02/17/2012	INSTINET HONG KONG	13,339.000	36,460		24,768	32,395	(7,119)			(7,119)	(508)	24,768	2,238	9,454	11,692			U
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	D	02/17/2012	Various	2,975.000	74,357		59,727	64,698	(6,726)		10	(6,737)	1,767	59,727	(763)	15,392	14,629	249		U
171232-10-1	CHUBB CORP		02/17/2012	Various	11,520.000	794,043		614,263	797,414	(183,138)		14	(183,152)		614,263		179,780	179,780	4,493		L
J06510-10-1	CHUBU ELECTRIC POWER CO	D	02/17/2012	Various	16,200.000	310,968		315,931	302,448	47,286			47,286	(33,803)	315,931	33,876	(38,838)	(4,963)			U
J06930-10-1	CHUGAI PHARMACEUTICAL CO	D	02/17/2012	Various	5,600.000	89,617		101,856	92,327	17,979		16	17,962	(8,433)	101,856	8,327	(20,566)	(12,238)	1,263		U
J07014-10-3	CHUGOKU BANK	D	02/17/2012	Various	5,000.000	67,558		59,721	69,703	(4,145)		10	(4,155)	(5,826)	59,721	4,348	3,489	7,837			U
J07098-10-6	CHUGOKU ELECTRIC POWER	D	02/17/2012	Various	6,900.000	130,902		119,307	120,932	12,253			12,253	(13,878)	119,307	13,274	(1,680)	11,595			U
J07182-11-6	CHUGOKU MARINE PAINTS LTD	D	02/17/2012	Various	2,000.000	13,556		13,596	12,394	3,114		3	3,111	(1,910)	13,596	2,094	(2,134)	(40)			U
171340-10-2	CHURCH & DWIGHT CO.		02/17/2012	Various	4,980.000	236,345		153,899	227,885	(73,982)		4	(73,986)		153,899		82,446	82,446	614		L
171484-10-8	CHURCHILL DOWNS INC		02/15/2012	Various	740.000	42,587		27,663	38,576	(10,912)		1	(10,913)		27,663		14,924	14,924	444		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)
125491-10-0	CI FINANCIAL CORP	C	02/17/2012	Various	4,400.000	96,513		75,488	91,131	(12,385)		19	(12,404)	(3,240)	75,488	4,457	16,568	21,025	555		U
17163B-10-2	CIBER INC		02/17/2012	Various	3,040.000	12,976		12,578	11,734	851			851		12,586		390	390			L
H25662-15-8	CIE FINANCIERE CMN STK	D	02/17/2012	Various	13,819.000	815,877		458,713	698,968	(193,031)		103	(193,134)	(47,121)	458,713	43,746	313,418	357,164			U
171779-30-9	CIENA CORP		02/17/2012	Various	3,940.000	63,922		58,373	47,674	10,703		4	10,699		58,373		5,549	5,549			L
125509-10-9	CIGNA CORP		02/17/2012	Various	16,300.000	723,135		543,481	684,600	(141,101)		18	(141,119)		543,481		179,654	179,654			L
171798-10-1	CIMAREX ENERGY CO		02/17/2012	Various	5,320.000	384,193		365,786	329,308	36,486		8	36,478		365,786		18,407	18,407	346		L
171871-10-6	CINCINNATI BELL INC		02/17/2012	Various	7,500.000	28,947		27,259	22,725	4,545		11	4,534		27,259		1,689	1,689			L
172062-10-1	CINCINNATI FINL CORP		02/17/2012	Various	8,240.000	279,499		235,237	250,990	(15,747)		3	(15,750)		235,241		44,258	44,258	3,317		L
17243V-10-2	CINEMARK HOLDINGS INC		02/17/2012	Various	3,500.000	71,941		62,051	64,715	(2,659)		5	(2,664)		62,051		9,890	9,890			L
172908-10-5	CINTAS COR P COM		02/17/2012	Various	4,040.000	153,995		108,133	140,632	(32,494)		6	(32,500)		108,133		45,862	45,862			L
J0812E-10-7	CIRCLE K SUNKUS CO NPV	D	02/21/2012	Various	1,700.000	32,634		21,471	28,160	(2,346)		4	(2,350)	(4,339)	21,471	3,417	7,747	11,163			U
17273K-10-9	CIRCOR INTERNATIONAL INC		02/17/2012	Various	560.000	22,681		19,883	19,774	110		1	110		19,883		2,798	2,798			L
172755-10-0	CIRRUS LOGIC INC		02/17/2012	Various	3,840.000	82,175		21,757	60,864	(39,103)		5	(39,107)		21,757		60,419	60,419			L
17275R-10-2	CISCO SYS INC		02/17/2012	Various	243,880.000	4,876,520		5,093,613	4,409,350	684,622		294	684,328		5,093,678		(217,158)	(217,158)	14,633		L
125581-80-1	CIT GROUP INC		02/17/2012	Various	12,820.000	504,979		480,153	447,033	33,133		14	33,119		480,153		24,826	24,826			L
17306X-10-2	CITI TRENDS INC		02/17/2012	Various	3,700.000	35,383		32,810	32,486	333			333		32,819		2,564	2,564			L
172967-42-4	CITIGROUP INC		02/17/2012	Various	130,940.000	4,183,523		5,174,971	3,445,031	1,731,533		1,562	1,729,971		5,175,002		(991,479)	(991,479)	1,042		L
J07938-11-1	CITIZEN HOLDINGS	D	02/17/2012	Various	9,700.000	57,827		59,080	56,332	9,597		11	9,586	(6,837)	59,080	6,860	(8,113)	(1,253)			U
174740-10-0	CITIZENS INC		02/17/2012	Various	3,840.000	41,001		24,623	37,210	(12,579)		8	(12,587)		24,623		16,379	16,379			L
174420-30-7	CITIZENS REPUBLIC BANCORP INC		02/17/2012	Various	3,540.000	46,476		25,951	40,356	(14,405)			(14,405)		25,951		20,526	20,526			L
177376-10-0	CITRIX SYS INC		02/17/2012	Various	8,200.000	576,658		467,075	497,904	(30,820)		9	(30,829)		467,075		109,583	109,583			L
V23130-11-1	CITY DEVELOPMENTS	D	02/17/2012	Various	15,000.000	127,854		112,344	102,926	16,037		90	15,947	(6,529)	112,344	11,382	4,129	15,511			U
177835-10-5	CITY HOLDING CO		02/17/2012	Various	900.000	32,087		31,487	30,501	988		1	986		31,487		599	599	315		L
178566-10-5	CITY NATIONAL CORP.		02/17/2012	Various	1,580.000	74,410		71,409	69,804	1,607			1,607		71,411		2,999	2,999	165		L
J08022-11-3	CKD CORP	D	02/17/2012	Various	4,600.000	34,657		35,325	31,615	8,589		7	8,582	(4,871)	35,325	5,718	(6,386)	(668)			U
M2447P-10-7	CLAL INSURANCE ENTERPRISES LTD.	D	02/21/2012	Various	1,117.000	16,863		22,157	16,557	5,921			5,921	(321)	22,157	854	(6,148)	(5,294)			U
179895-10-7	CLARCOR INCORPORATED		02/17/2012	Various	2,360.000	122,692		73,432	117,976	(44,541)		4	(44,544)		73,432		49,260	49,260	283		L
H14843-16-5	CLARIANT AG-REG CHF4	D	02/17/2012	Various	6,329.000	87,314		72,766	62,461	21,828		16	21,811	(11,506)	72,766	18,351	(3,803)	14,548			U
969490-10-1	CLAYTON WILLIAMS ENERGY INC		02/17/2012	Various	520.000	43,241		16,340	39,458	(23,117)		1	(23,118)		16,340		26,901	26,901			L
184499-10-1	CLEAN ENERGY FUELS CORP		02/17/2012	Various	2,100.000	34,691		29,116	26,166	2,953		3	2,950		29,116		5,575	5,575			L
184496-10-7	CLEAN HARBORS		02/17/2012	Various	2,540.000	164,191		77,355	161,874	(84,518)		1	(84,519)		77,355		86,836	86,836			L
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		02/17/2012	Various	2,000.000	24,871		21,971	25,100	(3,127)		3	(3,129)		21,971		2,900	2,900			L
18538R-10-3	CLEARWATER PAPER CORP		02/17/2012	Various	1,080.000	40,732		33,919	38,459	(4,539)		1	(4,540)		33,919		6,813	6,813			L
12561W-10-5	CLECO CORP. HOLDING CO		02/17/2012	Various	3,160.000	122,011		79,595	120,396	(40,799)		2	(40,801)		79,595		42,416	42,416	263		L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		02/17/2012	Various	6,160.000	433,546		361,797	384,076	(22,271)		8	(22,279)		361,797		71,749	71,749	1,019		L
189054-10-9	CLOROX CO		02/17/2012	Various	4,280.000	293,264		275,636	284,877	(9,237)		4	(9,241)		275,636		17,628	17,628	2,568		L
18911Q-10-2	CLOUD PEAK ENERGY INC		02/17/2012	Various	2,100.000	36,869		45,952	40,572	5,380			5,380		45,952		(9,082)	(9,082)			L
Y1660Q-10-4	CLP HOLDINGS LTD	D	02/17/2012	Various	49,500.000	413,385		335,771	420,966	(85,548)		467	(86,015)	820	335,771	(118)	77,732	77,613			L
125720-10-5	CME GROUP INC.		02/17/2012	Various	2,800.000	767,981		866,358	682,276	184,086		3	184,083		866,359		(98,378)	(98,378)			L
12582Q-10-3	CML HEALTHCARE INC	C	02/17/2012	Various	2,200.000	23,099		20,497	20,861	383		5	378	(742)	20,497	1,210	1,392	2,602	234		U
125896-10-0	CMS ENERGY CORP		02/17/2012	Various	11,400.000	248,303		176,244	251,712	(75,468)			(75,468)		176,244		72,059	72,059	1,637		L
12621E-10-3	CNO FINANCIAL GROUP INC		02/17/2012	Various	11,580.000	82,811		70,609	73,070	(2,446)		15	(2,461)		70,609		12,202	12,202			L
189754-10-4	COACH INC		02/17/2012	Various	14,520.000	1,054,815		602,262	886,301	(284,023)		16	(284,039)		602,262		452,553	452,553	3,267		L
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		02/17/2012	Various	103,640.000	2,809,070		1,928,967	2,671,839	(742,829)		43	(742,873)		1,928,967		880,103	880,103			L
191098-10-2	COCA COLA BOTTLING COMPANY		02/17/2012	Various	500.000	32,181		24,624	29,275	(4,650)		1	(4,651)		24,624		7,557	7,557	125		L
191216-10-0	COCA COLA CO.		02/17/2012	Various	124,460.000	8,512,660		6,933,221	8,708,466	(1,775,098)		146	(1,775,245)		6,933,221		1,579,438	1,579,438			L
02594P-14-6	COCA-COLA AMATIL	D	02/17/2012	Various	16,260.000	205,166		161,712	191,419	(13,607)		32	(13,640)	(16,068)	161,712	23,264	20,190	43,454			U
J0814J-10-4	COCA-COLA CENTRAL JAPAN CO LTD	D	02/17/2012	Various	8,700.000	112,023		104,208	110,997	10,515		21	10,495	(17,283)	104,208	17,059	(9,245)	7,814	1,767		U
J0814U-10-9	COCA-COLA WEST CO	D	02/17/2012	Various	12,000.000	204,732		213,684	208,133	38,037		11	38,026	(32,475)	213,684	35,063	(44,016)	(8,953)	2,844		U
025953-10-2	COCHLEAR	D	02/17/2012	Various	1,757.000	112,896		102,281	111,417	236		20	215	(9,352)	102,281	14,714	(4,099)	10,616			U
192108-50-4	COEUR D'ALENE MINES		02/17/2012	Various	4,260.000	119,007		77,709	102,836	(25,122)		5	(25,127)		77,709		41,298	41,298			L
19238U-10-7	COGDELL SPENCER INC		03/27/2012	DISTRIBUTION	0.000	25		25							25						L
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		02/17/2012	Various	2,660.000	43,890		25,290	44,927	(19,635)		3	(19,637)		25,290		18,600	18,600			L
192422-10-3	COGNEX CORP		02/17/2012	Various	2,080.000	87,232		35,195	74,443	(39,246)		2	(39,248)		35,195		52,037	52,037			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		02/17/2012	Various	12,320.000	882,066		719,794	792,299	(72,491)		15	(72,506)		719,794		162,273	162,273			L
19247A-10-0	COHEN STEERS INC		02/17/2012	Various	900.000	30,486		23,368	26,010	(2,641)		1	(2,642)		23,368		7,118	7,118			L
192479-10-3	COHERENT, INC.		02/15/2012	Various	1,300.000	74,298		33,537	67,951	(34,413)		1	(34,414)		33,537		40,761	40,761			L
192576-10-6	COHU INC		02/17/2012	Various	5,140.000	65,761		52,079	58,339	(6,260)			(6,260)		52,079		13,682	13,682	308		L
19259P-30-0	COINSTAR INC		02/17/2012	Various	1,360.000	74,357		66,599	62,070	4,530		2	4,528		66,599		7,758	7,758			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)
194162-10-3	COLGATE PALMOLIVE CO		02/17/2012	Various	24,780.000	2,275,785		1,947,387	2,289,424	(341,996)		41	(342,037)		1,947,387		328,398	328,398	14,372		L
19421W-10-0	COLLECTIVE BRANDS		02/17/2012	Various	2,680.000	46,691		45,372	38,512	6,861			6,861		45,372		1,319	1,319			U
195872-10-6	COLONIAL PROPERTY TRUST		02/17/2012	Various	3,840.000	80,547		57,472	80,102	(22,626)		5	(22,630)		57,472		23,075	23,075	554		L
19624R-10-6	COLONY FINANCIAL INC		02/17/2012	Various	4,220.000	71,602		55,626	66,296	(10,670)			(10,670)		55,626		15,976	15,976	1,435		L
K16018-18-4	COLOPLAST B	D	02/17/2012	Various	859.000	133,162		80,131	123,541	(62,689)		18	(62,707)	19,297	80,131	(9,843)	62,874	53,031	274		U
19681L-10-9	COLOSSUS MINERALS INC	C	02/17/2012	Various	2,800.000	19,358		19,636	16,573	3,657		5	3,652	(589)	19,636	1,160	(1,438)	(278)			U
197236-10-2	COLUMBIA BKG SYS INC		02/17/2012	Various	2,000.000	42,772		31,429	38,540	(7,108)		3	(7,111)		31,429		11,343	11,343	429		L
198516-10-6	COLUMBIA SPORTSWEAR CO		02/15/2012	Various	580.000	27,900		24,727	26,999	(2,271)		1	(2,272)		24,727		3,174	3,174			L
199333-10-5	COLUMBUS MCKINNON CORP		02/17/2012	Various	2,620.000	42,673		32,837	33,248	(407)			(407)		32,841		9,833	9,833			L
20030N-10-1	COMCAST CORP NEW CL A		02/17/2012	Various	95,600.000	2,639,003		1,716,521	2,266,676	(550,044)		111	(550,155)		1,716,521		922,482	922,482	10,755		L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		02/17/2012	Various	38,560.000	1,024,891		672,956	908,474	(235,471)		47	(235,517)		672,956		351,935	351,935	4,338		L
200340-10-7	COMERICA INC		02/17/2012	Various	6,200.000	185,768		226,707	159,960	66,747			66,747		226,707		(40,939)	(40,939)	620		L
199908-10-4	COMFORT SYSTEMS USA INC		02/17/2012	Various	2,540.000	30,540		28,675	27,229	1,450		4	1,446		28,675		1,866	1,866			L
Y1690R-10-6	COMFORTDELGRO	D	02/17/2012	Various	54,000.000	63,734		61,003	58,911	5,878		49	5,829	(3,737)	61,003	6,169	(3,438)	2,731			U
200525-10-3	COMMERCE BANCSHARES, INC.		02/17/2012	Various	3,260.000	127,572		120,022	124,271	(4,244)		4	(4,249)		120,022		7,549	7,549			U
201723-10-3	COMMERCIAL METALS CO.		02/17/2012	Various	6,700.000	93,563		101,313	92,661	8,658		6	8,652		101,313		(7,751)	(7,751)	804		L
202608-10-5	COMMERCIAL VEHICLE GROUP INC		02/17/2012	Various	2,240.000	27,994		25,082	20,250	4,838			4,838		25,088		2,906	2,906			L
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	02/17/2012	Various	39,627.000	2,129,909		1,972,265	1,994,908	134,695		319	134,376	(157,018)	1,972,265	271,875	(114,232)	157,644			L
Q27075-10-2	COMMONWEALTH PROPERTY OFFICE FUND	D	02/17/2012	Various	76,532.000	79,450		64,648	74,754	(7,339)		11	(7,351)	(2,756)	64,648	5,686	9,116	14,802	2,122		U
203233-10-1	COMMONWEALTH REIT		03/27/2012	Various	4,580.000	96,495		79,069	76,211	458			458		79,069		17,427	17,427	1,141		L
203607-10-6	COMMUNITY BANK SYSTEMS INC		02/15/2012	Various	2,760.000	76,412		49,315	76,728	(27,410)		3	(27,413)		49,315		27,097	27,097	718		L
203668-10-8	COMMUNITY HEALTH SYSTEMS		02/17/2012	Various	4,860.000	96,547		98,950	84,807	14,143			14,143		98,950		(2,402)	(2,402)			L
204166-10-2	COMMVAULT SYSTEMS INC		02/17/2012	Various	1,960.000	102,517		43,882	83,731	(39,846)		2	(39,849)		43,882		58,634	58,634			L
20453E-10-9	COMPLETE PRODUCTION SERVICES INC		02/09/2012	Various	9,060.000	320,775		130,329	304,054	(173,714)		11	(173,725)		130,329		190,446	190,446			L
205306-10-3	COMPUTER PROGRAMS SYSTEMS		02/17/2012	Various	460.000	27,690		21,459	23,511	(2,051)		1	(2,052)		21,459		6,231	6,231	110		L
205363-10-4	COMPUTER S CIENCES CORP COM		02/17/2012	Various	6,220.000	175,620		190,705	147,414	43,291			43,291		190,705		(15,085)	(15,085)	1,244		L
Q2721E-10-5	COMPUTERSHARE	D	02/17/2012	Various	13,052.000	110,301		127,661	106,930	21,733		6	21,727	(996)	127,661	7,782	(25,142)	(17,360)			L
205638-10-9	COMPUWARE CORP COM		02/17/2012	Various	14,460.000	119,645		116,837	120,307	(3,470)			(3,470)		116,837		2,808	2,808			L
20564W-10-5	COMSCORE INC		02/17/2012	Various	980.000	22,312		17,782	20,776	(2,993)		1	(2,994)		17,782		4,530	4,530			L
205768-20-3	COMSTOCK RESOURCES INC		02/17/2012	Various	4,380.000	57,543		75,799	67,014	8,792			8,792		75,806		(18,263)	(18,263)			L
J5890P-10-6	COMSYS HOLDINGS CORP	D	02/17/2012	Various	5,000.000	55,684		51,554	52,488	3,462		9	3,453	(4,387)	51,554	3,707	422	4,130			U
205826-20-9	COMTECH TELECOMM CORP		02/17/2012	Various	1,740.000	55,231		53,955	49,799	4,160		1	4,159		53,958		1,273	1,273	479		L
205862-40-2	COMVERSE TECHNOLOGY		01/13/2012	DISTRIBUTION	0.000	104,832											104,832	104,832			L
205887-10-2	CONAGRA INC		02/17/2012	Various	11,620.000	311,822		253,441	306,768	(53,285)		42	(53,327)		253,441		58,381	58,381	2,135		L
206016-10-7	CONCEPTUS INC		02/17/2012	Various	2,940.000	39,054		31,164	37,162	(5,998)			(5,998)		31,164		7,890	7,890			L
20605P-10-1	CONCHO RESOURCES INC		02/17/2012	Various	4,920.000	544,379		412,910	461,250	(48,335)		5	(48,340)		412,910		131,468	131,468			L
206708-10-9	CONCUR TECHNOLOGIES		02/17/2012	Various	2,040.000	116,504		84,212	103,612	(19,397)		3	(19,400)		84,212		32,292	32,292			L
207410-10-1	CONMED CORP		02/17/2012	Various	2,420.000	71,970		49,324	62,121	(12,794)		3	(12,798)		49,324		22,646	22,646			L
20588Y-10-3	CONNACHER OIL AND GAS LTD	C	02/17/2012	ITG, INC CANADA	12,500.000	12,497		3,877	9,325	(5,117)			(5,117)	(332)	3,877	229	8,392	8,620			U
207797-10-1	CONNECTICUT WATER SVC INC		02/17/2012	Various	2,740.000	86,518		73,734	74,336	(598)		4	(602)		73,734		12,784	12,784			L
208242-10-7	CONN'S INC		02/17/2012	Various	1,220.000	16,603		13,757	13,542	217			217		13,759		2,844	2,844			L
20825C-10-4	CONOCOPHILLIPS		02/17/2012	Various	55,480.000	3,987,416		3,200,680	4,042,828	(842,070)		78	(842,147)		3,200,680		786,736	786,736	9,649		L
20854P-10-9	CONSOL ENERGY INC.		02/17/2012	Various	8,360.000	309,787		334,050	306,812	27,250		13	27,238		334,050		(24,263)	(24,263)	678		L
209034-10-7	CONSOLIDATED COMMUNICATIONS		02/17/2012	Various	2,320.000	44,127		36,055	44,196	(8,137)		5	(8,141)		36,055		8,072	8,072	899		L
209115-10-4	CONSOLIDATED EDISON INC		02/17/2012	Various	15,700.000	926,218		749,312	973,871	(224,549)		9	(224,559)		749,312		176,906	176,906	3,110		L
209341-10-6	CONSOLIDATED GRAPHICS		02/17/2012	Various	720.000	36,548		26,283	34,762	(8,479)			(8,479)		26,283		10,265	10,265			L
Q2784N-10-9	CONSOLIDATED MEDIA HOLDINGS	D	02/17/2012	Various	18,651.000	53,684		57,803	49,598	10,044		10	10,033	(1,828)	57,803	5,084	(9,203)	(4,119)			U
210313-10-2	CONSTANT CONTACT INC		02/17/2012	Various	2,000.000	55,272		38,482	46,420	(7,935)		3	(7,938)		38,482		16,790	16,790			L
210371-10-0	CONSTELLATION ENERG		03/12/2012	Various	25,582.000	942,148		877,024	1,014,838	(137,784)		26	(137,810)		877,028		65,120	65,120	6,140		L
Q2818G-10-4	CONTACT ENERGY	D	02/17/2012	Various	5,273.000	21,052		20,237	21,631	1,874		10	1,864	(3,257)	20,237	5,333	(4,518)	815			U
21075N-20-4	CONTANGO OIL GAS		02/17/2012	Various	260.000	16,691		13,930	15,127	(1,197)			(1,197)		13,930		2,762	2,762			L
212015-10-1	CONTINENTAL RESOURCES INC OK		02/17/2012	Various	3,160.000	261,497		157,641	210,804	(53,163)			(53,163)		157,641		103,856	103,856			L
212485-10-6	CONVERGYS CORP COM		02/17/2012	Various	5,780.000	76,288		69,013	73,811	(4,797)			(4,797)		69,013		7,275	7,275			L
205944-10-1	CON-WAY INC		02/17/2012	Various	1,420.000	43,805		53,563	41,407	12,158		2	12,156		53,563		(9,759)	(9,759)	142		L
216648-40-2	COOPER COMPANIES INC		02/17/2012	Various	2,300.000	172,384		84,134	162,196	(78,062)			(78,062)		84,134		88,250	88,250	69		L
G24140-10-8	COOPER INDUSTRIES LTD SHS A		02/17/2012	Various	9,660.000	579,724		468,493	523,089	(54,588)		9	(54,596)		468,493		111,232	111,232	2,801		L
216831-10-7	COOPER TIRE & RUBBER CO.		02/17/2012	Various	6,360.000	97,797		68,359	89,104	(20,745)			(20,745)		68,359		29,438	29,438			L
217204-10-6	COPART INC		02/17/2012	Various	3,300.000	156,151		121,532	79,019	(18,251)	60,767	2	42,514		121,532		34,619	34,619			L
R15888-11-9	COPEINCA ASA	D	02/17/2012	Various	2,530.000	16,990		15,029	14,171	2,228		3	2,225	(1,367)	15,029	2,269	(308)	1,961			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
N22717-10-7	CORE LABORATORIES		02/17/2012	Various	2,300.000	264,718		165,612	262,085	(96,472)		1	(96,473)		165,612		99,107	99,107	547		L
21871D-10-3	CORELOGIC INC		02/17/2012	Various	4,140.000	57,648		47,279	53,530	(6,251)			(6,251)		47,279		10,369	10,369			L
218700-10-5	CORESITE RLTY CORP		02/17/2012	Various	2,880.000	59,792		42,488	51,322	(8,834)			(8,834)		42,488		17,304	17,304	518		L
219023-10-8	CORN PRODUCTS INTL INC		02/17/2012	Various	3,940.000	222,360		138,530	207,205	(68,674)			(68,674)		138,530		83,829	83,829	788		L
21925Y-10-3	CORNERSTONE ONDEMAND INC		02/17/2012	Various	1,440.000	26,787		23,209	26,266	(3,053)			(3,053)		23,213		3,574	3,574			L
219350-10-5	CORNING IN C COM		02/17/2012	Various	73,220.000	971,336		1,244,363	950,396	294,077		82	293,995		1,244,390		(273,055)	(273,055)			L
21988R-10-2	CORPORATE EXECUTIVE BOARD		02/17/2012	Various	1,780.000	70,224		56,979	67,818	(10,836)		2	(10,839)		56,979		13,245	13,245			L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/29/2012	Various	6,440.000	159,391		138,810	136,914	(2,233)			(2,233)		138,824		20,567	20,567	1,073		L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		02/17/2012	Various	5,260.000	124,812		106,284	107,146	(856)		7	(862)		106,284		18,528	18,528			L
219919-10-7	CORRIDOR RESOURCES INC	C	02/17/2012	Various	2,500.000	2,080		2,269	2,429	2,906		2,980	(74)	(86)	2,269	134	(323)	(189)			U
220874-10-1	CORUS ENTM CL B	C	02/17/2012	Various	3,100.000	67,853		56,895	62,441	(3,312)		14	(3,326)	(2,220)	56,895	3,360	7,598	10,957	362		L
221006-10-9	CORVEL CORP		02/15/2012	Various	340.000	17,085		9,717	17,581	(7,864)			(7,864)		9,717		7,368	7,368			L
Y1764Z-20-8	COSCO CORP SINGAPORE	D	02/17/2012	Various	24,000.000	23,952		19,323	16,191	4,271		15	4,256	(1,123)	19,323	2,080	2,548	4,629			U
J08316-10-1	COSMO OIL CO	D	02/17/2012	Various	18,000.000	50,724		47,911	50,279	5,399		9	5,390	(7,758)	47,911	7,673	(4,860)	2,813			U
22160N-10-9	COSTAR GROUP INC		02/17/2012	Various	1,060.000	62,686		45,305	70,734	(25,428)		1	(25,429)		45,305		17,381	17,381			L
22160K-10-5	COSTCO WHS L CORP NEW COM		02/17/2012	Various	18,060.000	1,519,542		1,048,985	1,504,759	(455,751)		23	(455,775)		1,048,985		470,557	470,557	2,141		L
22163N-10-6	COTT CORP	C	02/17/2012	Various	2,900.000	19,552		21,129	18,218	3,563		5	3,558	(648)	21,129	1,248	(2,824)	(1,577)			U
222795-10-6	COUSINS PROPERTY		02/17/2012	Various	5,040.000	37,799		40,284	32,306	7,983		6	7,977		40,284		(2,485)	(2,485)	44		L
222816-10-0	COVANCE INC		02/17/2012	Various	2,820.000	133,170		154,400	128,930	25,474		4	25,470		154,400		(21,230)	(21,230)			L
22282E-10-2	COVANTA HLDG CORP		02/17/2012	Various	5,820.000	91,682		95,951	79,676	16,284		9	16,276		95,951		(4,270)	(4,270)	437		L
222862-10-4	COVENTRY HEALTH CARE INC		02/17/2012	Various	9,500.000	301,511		207,758	288,515	(80,745)		12	(80,757)		207,758		93,753	93,753			L
G2554F-11-3	COVIDIEN PLC		02/17/2012	Various	25,620.000	1,330,296		1,146,795	1,153,156	(6,333)		28	(6,361)		1,146,795		183,501	183,501	5,765		U
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		02/17/2012	Various	1,440.000	76,804		52,647	72,590	(19,942)		2	(19,944)		52,647		24,157	24,157	360		L
224399-10-5	CRANE CO.		02/17/2012	Various	2,920.000	142,743		101,616	136,393	(34,777)			(34,777)		101,616		41,127	41,127			L
225310-10-1	CREAD ACCEPTANCE CORP		02/17/2012	Various	460.000	41,781		28,436	37,849	(9,412)		1	(9,413)		28,436		13,345	13,345			L
J7007M-10-9	CREDIT SAISON CO	D	02/17/2012	Various	5,000.000	96,607		68,147	100,234	(16,444)		3	(16,447)	(15,640)	68,147	11,171	17,288	28,460			U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	02/17/2012	Various	28,742.000	758,510		967,450	675,328	426,866		40	426,826	(134,704)	967,450	272,696	(481,636)	(208,940)			L
225447-10-1	CREE INC		02/17/2012	Various	5,460.000	153,954		179,416	120,338	59,077			59,077		179,416		(25,461)	(25,461)			L
22576C-10-1	CRESCENT POINT ENERGY	C	02/17/2012	Various	5,800.000	266,277		209,206	255,627	(37,281)		52	(37,333)	(9,087)	209,206	12,353	44,717	57,070	2,249		U
226533-10-7	CREW ENERGY INC	C	02/17/2012	Various	2,000.000	26,189		31,842	22,086	10,549		8	10,541	(785)	31,842	1,880	(7,533)	(5,653)			U
227046-10-9	CROCS INC		02/17/2012	Various	3,080.000	62,989		31,794	45,492	(13,693)		5	(13,698)		31,794		31,195	31,195			L
22765Y-10-4	CROSSTEX ENERGY INC		02/17/2012	Various	1,940.000	25,767		11,219	24,522	(13,299)		4	(13,303)		11,219		14,548	14,548	213		L
03014T-10-6	CROWN	D	02/17/2012	Various	13,137.000	117,036		101,902	108,701	(935)		9	(945)	(5,854)	101,902	10,752	4,382	15,134			U
228227-10-4	CROWN CASTLE INTL		02/17/2012	Various	12,700.000	632,209		494,387	568,960	(74,555)		18	(74,573)		494,387		137,822	137,822			L
228368-10-6	CROWN HOLDINGS INC		02/17/2012	Various	6,100.000	220,598		186,954	204,838	(17,880)		4	(17,884)		186,954		33,644	33,644			L
Y8346J-10-7	CSE GLOBAL LTD	D	02/17/2012	Various	32,000.000	21,762		19,641	18,504	2,725		12	2,713	(1,575)	19,641	2,500	(379)	2,121			U
126349-10-9	CSG SYSTEMS INTERNATION		02/17/2012	Various	4,740.000	76,477		71,625	69,725	1,907		1	1,906		71,631		4,846	4,846			L
03018U-10-9	CSL LIMITED COMMON STOCK	D	02/17/2012	Various	14,727.000	483,090		369,696	482,008	(32,400)			(32,400)	(79,911)	369,696	94,681	18,712	113,394			L
030297-11-5	CSR LTD	D	02/17/2012	Various	16,270.000	32,875		35,305	32,616	2,662			2,662	27	35,305	1,776	(4,205)	(2,429)			U
12640Y-20-5	CSR PLC ADR		02/17/2012	Various	120.260	1,731		1,768	1,375	393			393		1,768		(37)	(37)			L
126408-10-3	CSX CORP		02/17/2012	Various	47,240.000	1,042,554		879,935	994,874	(114,919)		20	(114,939)		879,935		162,619	162,619			L
229663-10-9	CUBESMART		03/27/2012	Various	4,140.000	48,364		37,138	44,050	(7,440)		6	(7,447)		37,138		11,226	11,226	182		L
229669-10-6	CUBIC CORP.		02/17/2012	Various	1,200.000	57,633		45,410	52,308	(6,896)		2	(6,898)		45,410		12,223	12,223			L
229678-10-7	CUBIST PHARMACEUTICALS INC		02/17/2012	Various	2,540.000	105,109		49,077	100,635	(51,553)		5	(51,558)		49,077		56,032	56,032			L
03046H-12-0	CUDECO LTD	D	02/17/2012	Various	4,909.000	17,974		15,369	18,577	520		3	517	(3,725)	15,369	4,775	(2,169)	2,605			U
229899-10-9	CULLEN FROST BANKERS, INC.		02/17/2012	Various	2,460.000	140,048		129,139	130,159	(1,017)		1	(1,018)		129,141		10,908	10,908			L
231021-10-6	CUMMINS IN C COM		02/17/2012	Various	7,420.000	860,266		578,280	653,108	(74,820)		8	(74,828)		578,280		281,985	281,985			L
231561-10-1	CURTIS WRIGHT CORP		02/17/2012	Various	2,320.000	88,077		79,473	81,966	(2,490)		3	(2,492)		79,473		8,604	8,604			L
126600-10-5	CVB FINANCIAL CORP		02/17/2012	Various	5,500.000	60,070		42,234	55,165	(12,923)		7	(12,931)		42,234		17,835	17,835	468		L
12662P-10-8	CVR ENERGY INC		02/17/2012	Various	3,300.000	91,157		71,654	61,809	9,845			9,845		71,654		19,504	19,504			L
126650-10-0	CVS CAREMARK CORP		02/17/2012	Various	58,860.000	2,550,622		2,061,508	2,400,311	(338,730)		73	(338,803)		2,061,508		489,114	489,114	9,565		L
J1046G-10-8	CYBERAGENT INC	D	02/17/2012	Various	12.000	35,035		42,319	38,992	6,733			6,733	(3,405)	42,319	3,214	(10,498)	(7,284)			U
23251P-10-2	CYBERONICS INC		02/17/2012	Various	1,940.000	65,700		30,435	64,990	(34,553)		2	(34,555)		30,435		35,265	35,265			L
232572-10-7	CYMER, INC		02/17/2012	Various	1,660.000	83,499		56,260	82,602	(26,340)		2	(26,342)		56,260		27,240	27,240			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		02/17/2012	Various	8,220.000	151,481		95,534	138,836	(44,717)			(44,717)		95,534		55,947	55,947			L
12673A-10-8	CYS INVESTMENTS INC		03/29/2012	Various	4,560.000	63,862		55,146	59,918	(6,384)			(6,384)		55,146		8,716	8,716	(299)		L
232820-10-0	CYTEC INDUSTRIES INC		02/17/2012	Various	2,340.000	131,841		108,038	104,481	3,557			3,557		108,038		23,803	23,803	170		L
23331A-10-9	D R HORTON INC COM		02/17/2012	Various	17,500.000	250,595		180,011	220,675	(40,654)		9	(40,664)		180,011		70,584	70,584	213		L
K19911-14-6	D/S NORDEN	D	02/17/2012	Various	506.000	14,316		18,389	11,850	7,462		4	7,457	(918)	18,389	1,827	(5,900)	(4,073)			U

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)
Y19197-10-5	DAH CHONG HONG HOLDINGS LIMITED	D	02/17/2012	Various	34,000.000	45,424		19,966	40,056	(19,867)		26	(19,892)	(197)	19,966	131	25,327	25,458			U
Y19182-10-7	DAH SING FINANCIAL	D	02/17/2012	Various	6,000.000	22,001		23,504	17,962	5,560			5,560	(18)	23,504	61	(1,564)	(1,503)			U
J10584-10-0	DAI NIPPON PRINTING CO	D	02/17/2012	Various	14,000.000	144,462		187,364	134,598	67,523		24	67,498	(14,733)	187,364	19,831	(62,733)	(42,902)			U
J08484-14-9	DAICEL CORPORATION	D	02/17/2012	Various	6,000.000	39,318		37,630	36,560	6,325		8	6,318	(5,248)	37,630	5,469	(3,781)	1,688			U
J08778-11-0	DAIDO STEEL CO	D	02/17/2012	Various	10,000.000	65,123		55,652	62,752	(1,619)			(1,619)	(5,480)	55,652	4,297	5,174	9,471			U
J08946-19-6	DAIEI INC/THE	D	02/17/2012	Various	5,150.000	18,387		18,901	18,601	1,924			1,924	(1,624)	18,901	1,446	(1,959)	(513)			U
J09072-11-7	DAIHATSU MOTOR CO	D	02/17/2012	Various	7,000.000	136,584		72,533	124,958	(32,924)		4	(32,928)	(19,497)	72,533	11,791	52,260	64,051			U
J09114-10-9	DAIHEN CORP	D	02/17/2012	Various	9,000.000	34,200		36,863	31,454	8,156			8,156	(2,747)	36,863	2,849	(5,512)	(2,663)			U
J11257-10-2	DAIICHI SANKYO CO NPV	D	02/17/2012	Various	16,600.000	306,934		341,873	329,110	55,746		46	55,700	(42,937)	341,873	44,455	(79,395)	(34,940)			U
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	02/17/2012	Various	6,000.000	173,499		171,583	164,324	31,958			31,958	(24,699)	171,583	26,866	(24,950)	1,916			U
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD	D	02/17/2012	Various	5,000.000	39,910		23,577	42,159	(12,082)		5	(12,086)	(6,496)	23,577	3,825	12,509	16,333			U
J10542-11-6	DAINIPPON SUMITOMO PHARM	D	02/17/2012	Various	4,400.000	47,512		43,653	50,134	(536)		1	(537)	(5,944)	43,653	5,183	(1,324)	3,858			U
J79518-11-4	DAIO PAPER CORP	D	02/17/2012	Various	4,000.000	26,688		29,422	27,907	5,821		6	5,815	(4,300)	29,422	4,778	(7,512)	(2,734)			U
J10773-10-9	DAISEKI CO LTD	D	02/17/2012	Various	1,500.000	27,014		30,548	24,419	9,898		6	9,892	(3,762)	30,548	4,955	(8,489)	(3,534)			U
J10794-10-5	DAISHI BANK LTD/THE	D	02/17/2012	Various	5,000.000	17,223		15,157	16,305	1,367		3	1,364	(2,512)	15,157	2,459	(392)	2,066			U
J11151-10-7	DAITO TRUST CONST JPY50	D	02/17/2012	Various	1,800.000	160,018		90,000	154,346	(40,259)		5	(40,263)	(24,083)	90,000	14,680	55,338	70,018			U
J11508-12-4	DAIWA HOUSE INDS JPY50	D	02/17/2012	Various	12,000.000	152,694		137,727	143,121	14,485		5	14,480	(19,873)	137,727	19,333	(4,367)	14,967			U
J11718-11-1	DAIWA SECURITIES	D	02/17/2012	Various	44,000.000	169,357		157,022	137,196	39,733			39,733	(19,907)	157,022	23,524	(11,189)	12,335			U
J11256-10-4	DAIWABO HOLDINGS CO LTD	D	02/17/2012	Various	10,000.000	23,794		20,831	22,736	1,603		4	1,599	(3,503)	20,831	3,379	(417)	2,962			U
234264-10-9	DAKTRONICS INC		02/17/2012	Various	2,040.000	22,865		17,848	19,523	(1,671)		3	(1,674)		17,848		5,017	5,017			L
235825-20-5	DANA HOLDING CORP		02/17/2012	Various	8,180.000	126,794		57,880	99,387	(41,496)		11	(41,507)		57,880		68,915	68,915			L
235851-10-2	DANAHER CO RP COM		02/17/2012	Various	23,600.000	1,237,834		876,902	1,110,144	(233,220)		22	(233,242)		876,902		360,931	360,931	590		L
K22272-11-4	DANSKE BANK	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	14,747.000	241,846		204,301	187,313	(12,269)			(12,269)	29,258	204,301	(25,095)	62,640	37,545			U
237194-10-5	DARDEN RESTAURANTS INC		02/17/2012	Various	7,220.000	350,437		288,364	329,088	(40,714)		10	(40,724)		288,364		62,073	62,073	3,105		L
237266-10-1	DARLING INTERNATIONAL INC		02/17/2012	Various	6,640.000	103,065		46,943	88,246	(41,293)		9	(41,302)		46,943		56,121	56,121			L
031227-10-3	DAVID JONES LTD	D	02/17/2012	Various	13,957.000	36,523		48,277	33,832	21,238		10	21,229	(6,784)	48,277	14,998	(26,752)	(11,754)			U
239057-10-2	DAVIS & HENDERSON INCOME CORP	C	02/17/2012	Various	2,000.000	36,733		30,998	33,080	(898)		8	(906)	(1,176)	30,998	1,830	3,905	5,735			U
23918K-10-8	DAVITA INC.		02/17/2012	Various	5,140.000	423,388		327,347	389,663	(62,314)		2	(62,316)		327,347		96,041	96,041			L
239359-10-2	DAWSON GEOPHYSICAL CO		02/17/2012	Various	300.000	11,334		10,301	11,859	(1,558)			(1,558)		10,301		1,033	1,033			L
V27915-10-3	DBS GROUP HOLDINGS LTD	D	02/17/2012	Various	43,000.000	471,452		451,390	381,913	89,802		310	89,493	(20,015)	451,390	40,016	(19,953)	20,062			U
J12549-10-1	DCM JAPAN HOLDINGS CO LTD	D	02/17/2012	Various	3,700.000	28,171		20,857	29,179	(3,822)		4	(3,826)	(4,496)	20,857	3,374	3,940	7,314			U
233153-10-5	DCT INDUSTRIAL TR INC		03/26/2012	Various	3,140.000	22,602		21,876	16,077	1,026		5	1,021		21,876		726	726	(403)		L
23317H-10-2	DDR CORP		03/29/2012	Various	10,320.000	153,294		106,842	125,594	(26,460)		15	(26,475)		106,842		46,452	46,452	(1,817)		L
242309-10-2	DEALERTRACK HOLDINGS		02/17/2012	Various	2,740.000	79,983		50,746	74,692	(23,944)		2	(23,946)		50,746		29,237	29,237			L
242370-10-4	DEAN FOODS CO		02/17/2012	Various	7,380.000	85,513		59,738	82,656	(22,908)		10	(22,918)		59,738		25,775	25,775			L
243537-10-7	DECKERS OUTDOOR CORP		02/17/2012	Various	1,720.000	146,479		49,824	129,980	(80,155)		1	(80,156)		49,824		96,655	96,655			L
244199-10-5	DEERE & CO.		02/17/2012	Various	19,380.000	1,670,180		1,258,718	1,499,043	(240,302)		23	(240,325)		1,258,718		411,462	411,462	7,946		L
M27635-10-7	DELEK GROUP LTD	D	02/21/2012	Various	138.000	28,067		31,197	25,971	5,730			5,730	(504)	31,197	1,203	(4,334)	(3,130)			U
24702R-10-1	DELL INC		02/17/2012	Various	69,980.000	1,244,166		1,082,913	1,023,807	59,203		92	59,112		1,082,919		161,247	161,247			L
247131-10-5	DELPHI FINANCIAL GROUP		02/17/2012	Various	3,640.000	162,165		101,638	161,252	(59,612)		3	(59,614)		101,638		60,527	60,527	70		L
247361-70-2	DELTA AIR LINES, INC.		02/17/2012	Various	7,620.000	81,122		57,379	61,646	(4,267)			(4,267)		57,379		23,743	23,743			U
247850-10-0	DELTIC TIMBER CORP		02/15/2012	Various	760.000	52,340		43,586	45,896	(2,309)		1	(2,310)		43,586		8,754	8,754			L
248019-10-1	DELUXE CORP.		02/17/2012	Various	2,980.000	74,174		49,786	67,825	(18,035)		4	(18,039)		49,786		24,388	24,388	380		L
24802R-50-6	DEMANDTEC INC		02/14/2012	Various	7,700.000	101,544		57,397	101,409	(44,002)			(44,002)		57,407		44,137	44,137			L
J1257N-10-7	DENA CO	D	02/17/2012	Various	2,100.000	67,693		42,599	62,997	(10,567)		2	(10,569)	(9,830)	42,599	6,993	18,101	25,094			U
247916-20-8	DENBURY RESOURCES INC		02/17/2012	Various	17,040.000	324,332		286,836	257,304	29,554		18	29,535		286,839		37,492	37,492			L
248230-10-7	DENDREON CORP		02/17/2012	Various	6,120.000	88,011		75,154	46,512	28,642			28,642		75,154		12,858	12,858			L
248356-10-7	DENISON MINES CORP	C	02/17/2012	ITG, INC CANADA	9,000.000	15,935		17,170	11,220	5,777			5,777	173	17,170	101	(1,336)	(1,235)			U
J12936-13-4	DENKI KAGAKU KOGYO K.K	D	02/17/2012	Various	15,000.000	60,322		65,625	55,541	18,753		3	18,750	(8,666)	65,625	10,821	(16,125)	(5,303)			U
24869P-10-4	DENNYS CORP		02/17/2012	Various	3,160.000	13,622		11,367	11,882	(510)		5	(515)		11,367		2,255	2,255			L
J12075-10-7	DENSO CORP	D	02/17/2012	Various	11,900.000	383,269		333,079	328,692	49,869		67	49,803	(45,415)	333,079	46,660	3,530	50,190			U
249030-10-7	DENTSPLY I NTL INC NEW		02/17/2012	Various	7,760.000	300,367		274,731	271,522	3,220		12	3,209		274,731		25,636	25,636	427		L
J1207N-10-8	DENTSU	D	02/17/2012	Various	4,500.000	141,018		112,993	137,333	(2,906)		6	(2,911)	(21,428)	112,993	18,511	9,514	28,025			U
249908-10-4	DEPOMED INC		02/17/2012	Various	2,720.000	17,824		15,029	14,090	939			939		15,029		2,795	2,795			L
250669-10-8	DETOUR GOLD CORP	C	02/17/2012	Various	2,400.000	66,352		55,184	59,249	(1,945)		14	(1,959)	(2,106)	55,184	3,259	7,909	11,168			U
25179M-10-3	DEVON ENERGY CORP.		02/17/2012	Various	17,000.000	1,180,949		1,158,860	1,054,000	104,885		24	104,860		1,158,860		22,088	22,088			L
251893-10-3	DEVRY INC		02/17/2012	Various	900.000	33,846		50,656	34,614	16,043		1	16,042		50,656		(16,809)	(16,809)	135		L
252131-10-7	DEXCOM INC		02/17/2012	Various	3,240.000	36,908		32,620	30,164	2,460		5	2,456		32,620		4,287	4,287			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)
03190P-10-0	DEXUS PROPERTY GROUP	D	02/17/2012	Various	129,353.000	122,286		102,302	109,810	(2,807)		18	(2,825)	(4,683)	102,302	9,687	10,297	19,984	3,475		U
23324T-10-7	DFC GLOBAL CORP		02/17/2012	Various	2,260.000	42,721		28,733	40,816	(12,080)		3	(12,083)		28,733		13,988	13,988			L
252603-10-5	DIAMOND FOODS INC		02/17/2012	Various	960.000	28,899		31,323	30,979	345		2	343		31,323		(2,424)	(2,424)	43		L
252784-30-1	DIAMONDROCK HOSPITALITY CO		03/29/2012	Various	6,720.000	73,153		73,050	64,781	6,035		10	6,025		73,050		103	103	(119)		L
J1280G-10-3	DIC CORP	D	02/17/2012	Various	22,000.000	43,098		34,890	40,016	1,047		7	1,040	(6,166)	34,890	5,634	2,574	8,207			U
253017-10-7	DICE HOLDINGS INC		02/17/2012	Various	3,060.000	26,931		25,335	25,367	(33)			(33)		25,335		1,596	1,596			L
253393-10-2	DICKS SPORTING GOODS		02/17/2012	Various	3,860.000	167,099		112,561	142,357	(29,790)		5	(29,795)		112,561		54,538	54,538			L
253651-10-3	DIEBOLD, INC.		02/17/2012	Various	2,880.000	101,594		88,287	86,602	1,688		3	1,685		88,287		13,308	13,308	433		L
253798-10-2	DIGI INTERNATIONAL INC		02/17/2012	Various	1,520.000	17,776		14,049	16,963	(2,913)		2	(2,915)		14,049		3,728	3,728			L
25400B-10-8	DIGITAL GENERATION INC		02/15/2012	CREDIT SUISSE INTERNATIONAL	1,120.000	15,777		13,350	13,350						13,350		2,427	2,427			L
253868-10-3	DIGITAL REALTY TRUST INC		02/17/2012	Various	3,103.000	217,167		162,339	206,877	(44,534)		4	(44,538)		162,339		54,828	54,828	2,110		L
253888-10-4	DIGITAL RIVER INC		02/17/2012	Various	500.000	9,019		11,213	7,510	3,703			3,703		11,213		(2,194)	(2,194)			L
25389M-87-7	DIGITALGLOBE INC		02/17/2012	Various	1,260.000	20,720		35,842	21,559	14,285		2	14,283		35,842		(15,122)	(15,122)			L
254067-10-1	DILLARDS I NC CL A		02/17/2012	Various	2,320.000	107,830		35,291	104,122	(68,828)		2	(68,831)		35,291		72,539	72,539	116		L
253922-10-8	DIME COMMUNITY BANCSHARES		02/17/2012	Various	2,820.000	39,586		34,125	35,532	(1,402)		5	(1,407)		34,125		5,461	5,461	395		L
254423-10-6	DINEEQUITY INC		02/17/2012	Various	960.000	47,001		24,512	40,522	(16,008)		1	(16,010)		24,512		22,489	22,489			L
254543-10-1	DIODES INC		02/17/2012	Various	1,900.000	50,269		40,808	40,470	341		3	338		40,808		9,460	9,460			L
25490A-10-1	DIRECTV		02/17/2012	Various	32,740.000	1,482,950		1,259,019	1,399,962	(140,903)		41	(140,944)		1,259,019		223,931	223,931			L
J12327-10-2	DISCO CORP	D	02/17/2012	Various	700.000	37,185		47,718	36,514	14,742		1	14,741	(3,537)	47,718	4,156	(14,689)	(10,533)			U
254709-10-8	DISCOVER FINL SVCS		02/17/2012	Various	24,720.000	708,290		369,320	593,280	(223,931)		29	(223,960)		369,320		338,970	338,970	2,472		L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		02/17/2012	Various	4,400.000	181,192		144,528	165,880	(21,347)		5	(21,352)		144,528		36,665	36,665			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		02/17/2012	Various	3,680.000	166,750		140,195	150,770	(10,569)		6	(10,574)		140,195		26,554	26,554			L
25470M-10-9	DISH NETWORK CORP		02/17/2012	Various	8,840.000	255,142		159,041	251,763	(92,693)		29	(92,722)		159,041		96,100	96,100			L
254687-10-6	DISNEY WALT CO		02/17/2012	Various	78,580.000	3,172,825		2,691,060	2,946,750	(255,597)		93	(255,690)		2,691,060		481,764	481,764	47,148		L
R1812S-10-5	DNB ASA	D	02/17/2012	Various	25,412.000	304,069		303,464	248,773	39,616		84	39,533	15,159	303,464	(6,153)	6,758	605			L
R60003-10-1	DNO INTERNATIONAL ASA	D	02/17/2012	Various	24,925.000	42,073		28,054	31,173	239		6	233	(3,352)	28,054	4,637	9,382	14,019			U
25659T-10-7	DOLBY LABORATORIES CL A		01/26/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,600.000	200,523		188,160	170,856	17,304			17,304		188,160		12,363	12,363			L
256603-10-1	DOLE FOOD CO INC		02/17/2012	Various	2,100.000	20,513		21,641	18,165	3,476			3,476		21,641		(1,128)	(1,128)			L
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP		02/17/2012	Various	1,320.000	97,830		64,318	92,743	(28,424)		2	(28,426)		64,318		33,512	33,512			L
256746-10-8	DOLLAR TREE INC		02/17/2012	Various	7,240.000	626,011		307,398	601,716	(294,311)		8	(294,319)		307,398		318,613	318,613			L
25675T-10-7	DOLLARAMA INC	C	02/17/2012	Various	1,500.000	65,104		35,063	65,521	(28,121)		9	(28,130)	(2,329)	35,063	2,070	27,971	30,041	115		U
25746U-10-9	DOMINION RES INC VA		02/17/2012	Various	23,300.000	1,175,037		1,024,885	1,236,764	(211,844)		35	(211,879)		1,024,885		150,152	150,152			L
25754A-20-1	DOMINIOS PIZZA INC		02/17/2012	Various	2,500.000	81,697		45,385	84,875	(39,490)			(39,490)		45,385		36,312	36,312			L
257559-20-3	DOMTAR CORP		02/17/2012	Various	2,220.000	200,785		93,921	177,511	(83,588)		2	(83,590)		93,921		106,864	106,864	777		L
J1235L-10-8	DON QUIJOTE CO LTD COMMON STOCK	D	02/17/2012	Various	1,200.000	42,438		31,038	41,174	(3,786)		6	(3,793)	(6,344)	31,038	4,993	6,408	11,400	135		U
257651-10-9	DONALDSON CO.		02/17/2012	Various	4,000.000	295,320		178,381	217,618	(75,206)	35,970	1	(39,237)		178,381		116,939	116,939	259		L
257867-10-1	DONNELLEY R R + SONS CO COM		02/17/2012	Various	9,180.000	116,279		177,696	132,467	45,239		11	45,228		177,696		(61,416)	(61,416)	2,387		L
25822C-20-5	DOREL INDUSTRIES INC	C	02/17/2012	ITG, INC CANADA	700.000	18,079		22,783	17,556	4,237			4,237	990	22,783	(755)	(3,950)	(4,704)			U
258278-10-0	DORMAN PRODUCTS INC		02/17/2012	Various	980.000	43,794		32,172	36,191	(4,019)			(4,019)		32,172		11,622	11,622			U
25960P-10-9	DOUGLAS EMMETT INC		03/28/2012	Various	5,500.000	122,551		94,333	100,320	(12,553)		3	(12,556)		94,333		28,218	28,218	(1,430)		L
260003-10-8	DOVER CORP COM		02/17/2012	Various	8,700.000	568,487		405,129	505,035	(99,893)		13	(99,906)		405,129		163,358	163,358			L
260543-10-3	DOW CHEM CO		02/17/2012	Various	55,180.000	1,871,096		1,486,188	1,586,977	(100,731)		58	(100,789)		1,486,188		384,909	384,909	13,795		L
J12432-12-6	DOWA HOLDINGS CO	D	02/17/2012	Various	8,000.000	51,132		42,720	50,617	(937)		6	(943)	(6,955)	42,720	5,936	2,476	8,412			U
032623-15-1	DOWNER EDI LTD	D	02/17/2012	Various	13,414.000	52,075		52,256	43,903	7,756			7,756	597	52,256	1,766	(1,947)	(181)			U
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		02/17/2012	Various	42,780.000	1,676,588		1,574,055	1,688,954	(114,836)		51	(114,887)		1,574,068		102,520	102,520	13,690		L
26153C-10-3	DREAMWORKS ANIMATION SKG INC		02/17/2012	Various	1,420.000	27,525		33,952	23,565	10,387			10,387		33,952		(6,428)	(6,428)			L
261608-10-3	DRESSER RAND GROUP INC		02/17/2012	Various	3,560.000	188,784		119,637	177,680	(58,038)		4	(58,042)		119,637		69,147	69,147			L
26168L-20-5	DREW INDUSTRIES		02/17/2012	Various	980.000	28,598		23,107	24,039	(931)		1	(932)		23,107		5,491	5,491			L
262037-10-4	DRIL QUIP		02/17/2012	Various	1,600.000	114,270		86,542	105,312	(18,768)		2	(18,770)		86,542		27,728	27,728			L
233326-10-7	DST SYSTEMS INC		02/17/2012	Various	1,900.000	97,214		84,729	86,488	(1,757)		2	(1,759)		84,729		12,486	12,486			L
K3013J-15-4	DSV DE SAMMENSLUT VOGN	D	02/17/2012	Various	5,853.000	128,246		104,081	104,967	(17,259)		23	(17,282)	16,396	104,081	(12,785)	36,949	24,165			U
23334L-10-2	DSW INC CL A		02/17/2012	Various	1,000.000	51,329		32,738	44,210	(11,472)			(11,472)		32,738		18,591	18,591			L
233331-10-7	DTE ENERGY CO		02/17/2012	Various	3,920.000	212,910		178,904	213,444	(34,534)		6	(34,540)		178,904		34,005	34,005	2,303		L
23335C-10-1	DTS INC		02/15/2012	Various	1,080.000	30,489		31,091	29,419	1,674			1,674		31,093		(604)	(604)			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		02/17/2012	Various	40,460.000	2,058,809		1,633,250	1,852,259	(218,957)		52	(219,009)		1,633,250		425,559	425,559	9,110		L
032878-10-2	DUET GROUP	D	02/17/2012	Various	23,698.000	45,371		31,913	42,538	(2,088)		6	(2,095)	(8,530)	31,913	9,914	3,543	13,458	1,841		U
26433B-10-7	DUFF PHELPS CORP CL A		02/17/2012	Various	40.000	623		604	580	24			24		604		19	19			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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
H2082J-10-7	DUFRY GROUP	D	02/17/2012	Various	458.000	54,948		30,778	42,153	(3,603)		7	(3,610)	(7,765)	30,778	7,762	16,408	24,170			U
26441C-10-5	DUKE ENERGY HLDG CORP		02/17/2012	Various	75,160.000	1,594,352		1,284,904	1,653,520	(368,540)		76	(368,616)		1,284,904		309,448	309,448	8,355		L
264411-50-5	DUKE REALTY CORPORATION		03/27/2012	Various	12,520.000	201,294		165,629	150,866	(13,334)		19	(13,353)		165,629		35,665	35,665	(9,463)		L
Q32914-10-5	DULUXGROUP LTD	D	02/17/2012	Various	7,887.000	24,437		17,641	23,313	(3,715)			(3,715)	(1,957)	17,641	2,538	4,258	6,795			U
26483E-10-0	DUN AND BRADSTREET CORP		02/02/2012	Various	2,580.000	214,163		186,949	193,061	(6,110)		1	(6,111)		186,951		27,212	27,212			L
264901-10-9	DUNDEE CORP	C	02/17/2012	ITG, INC CANADA	2,200.000	52,351		57,696	50,943	3,880			3,880	2,874	57,696	(1,912)	(3,433)	(5,346)			L
265269-20-9	DUNDEE PRECIOUS METALS INC	C	02/17/2012	Various	4,300.000	42,166		40,138	34,695	4,917		10	4,907	536	40,138	235	1,793	2,028			U
265270-20-7	DUNDEE REAL ESTATE INVESTMENT TRUST	C	02/17/2012	Various	700.000	24,080		15,719	22,448	(5,927)		4	(5,931)	(798)	15,719	928	7,432	8,360	215		L
265504-10-0	DUNKIN' BRANDS GROUP INC		02/17/2012	Various	2,600.000	74,316		65,923	64,948	979			979		65,927		8,389	8,389			L
266130-10-6	DUPONT FABROS TECHNOLOGY		02/17/2012	Various	2,700.000	65,153		56,807	65,394	(8,583)		4	(8,587)		56,807		8,346	8,346	324		L
233377-40-7	DXP ENTERPRISES INC		02/17/2012	Various	700.000	25,778		21,173	22,540	(1,365)			(1,365)		21,175		4,603	4,603			L
267475-10-1	DYCOM INDUSTRIES INC		02/17/2012	Various	2,220.000	50,180		21,926	46,442	(24,514)		3	(24,516)		21,926		28,254	28,254			L
268170-50-6	DYNEX CAPITAL INC		03/26/2012	Various	4,200.000	38,993		34,606	38,346	(3,964)			(3,964)		34,606		4,388	4,388	1,060		L
269246-40-1	E TRADE FINANCIAL CORP		02/17/2012	Various	15,120.000	133,310		127,386	120,355	60,162		53,119	7,043		127,399		5,912	5,912			L
26969P-10-8	EAGLE MATERIALS INC		02/17/2012	Various	3,340.000	102,687		55,611	85,704	(30,093)			(30,093)		55,611		47,076	47,076	334		L
270321-10-2	EARTHLINK INC		02/02/2012	Various	6,340.000	44,915		39,338	40,830	(1,482)			(1,482)		39,348		5,567	5,567			L
K30674-12-9	EAST ASIATIC CO LTD A/S	D	02/17/2012	Various	1,264.000	30,958		27,700	26,080	3,647		6	3,641	(2,020)	27,700	2,752	507	3,258			U
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	02/17/2012	Various	8,600.000	557,093		544,135	547,486	63,131		100	63,031	(66,383)	544,135	64,561	(51,602)	12,959			U
27579R-10-4	EAST WEST BANCORP INC		02/17/2012	Various	6,520.000	145,541		123,350	128,770	(5,411)		9	(5,420)		123,350		22,191	22,191	378		L
276855-10-3	EASTERN PLATINUM	C	02/17/2012	ITG, INC CANADA	21,000.000	10,890		13,695	11,131	2,959			2,959	(396)	13,695	809	(3,613)	(2,804)			U
277276-10-1	EASTGROUP PROPERTY		03/29/2012	Various	1,340.000	67,697		55,117	58,263	(5,043)		2	(5,045)		55,117		12,580	12,580	(529)		L
277432-10-0	EASTMAN CH EM CO COM		02/17/2012	Various	10,180.000	502,367		331,502	397,631	(66,126)		2	(66,129)		331,502		170,864	170,864	2,647		L
277461-10-9	EASTMAN KO DAK CO COM		02/15/2012	Various	30,260.000	10,083		18,615	19,654			1,039	(1,039)		18,615		(8,532)	(8,532)			L
278058-10-2	EATON CORP		02/17/2012	Various	12,900.000	647,731		486,663	561,537	(74,866)		8	(74,874)		486,663		161,068	161,068	4,142		L
278265-10-3	EATON VANCE CORP		02/17/2012	Various	9,800.000	268,298		284,592	231,672	52,931		11	52,920		284,592		(16,294)	(16,294)	1,063		L
J12600-12-8	EBARA CORP	D	02/17/2012	Various	16,000.000	58,248		72,192	55,086	21,722		13	21,710	(4,604)	72,192	5,191	(19,135)	(13,944)			U
278642-10-3	EBAY INC		02/17/2012	Various	52,700.000	1,751,870		1,187,356	1,598,391	(410,970)		65	(411,035)		1,187,356		564,514	564,514			L
278715-20-6	EBIX INC		02/17/2012	Various	2,200.000	54,406		32,915	48,620	(15,703)		2	(15,705)		32,915		21,491	21,491	35		L
27874N-10-5	ECHELON CORP		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	5,709		5,018	4,967	51			51		5,018		690	690			L
03383N-10-2	ECHO ENTERTAINMENT GROUP LTD	D	02/17/2012	Various	17,253.000	66,861		62,980	63,350	6,297			6,297	(6,667)	62,980	10,711	(6,830)	3,881			U
278768-10-6	ECHOSTAR CORP		02/17/2012	Various	1,740.000	51,921		35,862	36,436	(571)		3	(574)		35,862		16,059	16,059			L
278865-10-0	ECOLAB INC		02/17/2012	Various	7,540.000	465,605		369,497	435,887	(66,379)		11	(66,390)		369,497		96,108	96,108	1,508		L
J1266Z-10-9	EDION CORP NPV	D	02/17/2012	Various	3,800.000	28,233		32,379	31,004	6,158		6	6,152	(4,777)	32,379	5,225	(9,371)	(4,146)			L
281020-10-7	EDISON INTL		02/17/2012	Various	12,340.000	509,667		420,439	510,876	(90,431)		6	(90,437)		420,439		89,227	89,227	4,011		L
28140H-10-4	EDUCATION REALTY TRUST INC		03/27/2012	Various	2,840.000	32,437		21,910	29,053	(9,505)		4	(9,509)		21,910		10,527	10,527	(570)		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		02/17/2012	Various	5,260.000	409,736		302,470	371,882	(69,406)		6	(69,411)		302,471		107,266	107,266			L
H2078C-10-8	EFG INTERNATIONAL AG	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	1,473.000	13,457		12,384	11,150	3,288			3,288	(2,054)	12,384	3,123	(2,050)	1,073			U
28238P-10-9	EHEALTH INC		02/15/2012	Various	820.000	13,003		11,726	12,054	(326)		2	(328)		11,726		1,277	1,277			L
J12852-11-7	EISAI CO JPY50	D	02/17/2012	Various	6,100.000	246,303		227,726	252,417	(11,861)		10	(11,852)	(36,542)	227,726	34,101	(15,524)	(18,577)			U
28336L-10-9	EL PASO CORP		02/17/2012	Various	37,560.000	1,017,553		438,321	997,969	(559,606)		42	(559,649)		438,321		579,233	579,233	376		L
283677-85-4	EL PASO ELECTRIC		02/15/2012	CREDIT SUISSE INTERNATIONAL	360.000	12,129		11,030	12,470	(1,440)			(1,440)		11,030		1,098	1,098			L
M3760D-10-1	ELBIT SYSTEMS LTD.	D	02/21/2012	Various	831.000	32,363		41,134	34,125	7,671			7,671	(662)	41,134	1,586	(10,358)	(8,772)			U
284902-10-3	ELDORADO GOLD CORP NEW COM	C	02/17/2012	Various	14,000.000	193,061		170,916	192,667	(13,147)		263	(13,410)	(8,341)	170,916	11,557	10,588	22,145	1,072		U
J12915-10-4	ELECTRIC POWER DEV	D	02/17/2012	Various	3,000.000	80,200		88,849	79,784	21,518		4	21,513	(12,449)	88,849	14,651	(23,300)	(8,649)			L
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		02/17/2012	Various	2,220.000	35,481		32,665	32,146	521		2	520		32,665		2,816	2,816	178		L
W24713-12-0	ELECTROLUX AB SERIES B SEK 5	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	6,112.000	129,473		90,593	97,425	(5,534)			(5,534)	(1,298)	90,593	3,553	35,327	38,880			U
285512-10-9	ELECTRONIC ARTS INC		02/17/2012	Various	2,480.000	43,391		39,007	51,088	(12,078)		4	(12,081)		39,007		4,384	4,384			L
286082-10-2	ELECTRONICS FOR IMAGING, INC.		02/17/2012	Various	3,580.000	60,828		46,517	51,015	(4,495)		3	(4,498)		46,517		14,311	14,311			L
W2479G-10-7	ELEKTA AB	D	02/17/2012	Various	1,860.000	86,910		43,585	80,675	(24,943)		10	(24,953)	(12,137)	43,585	8,962	34,363	43,325			U
532457-10-8	ELI LILLY & CO		02/17/2012	Various	41,760.000	1,632,982		1,488,635	1,735,546	(246,852)		59	(246,910)		1,488,635		144,346	144,346	12,691		L
28660G-10-6	ELIZABETH ARDEN INC		02/17/2012	Various	1,960.000	72,118		36,482	72,598	(36,116)			(36,116)		36,482		35,636	35,636			L
J1354L-10-3	ELPIDA MEMORY INC CMN STK	D	02/29/2012	Various	18,200.000	21,046		116,165	84,651	43,860			43,860	(12,345)	116,165	14,173	(109,292)	(95,119)			U
268648-10-2	EMC CORP		02/17/2012	Various	91,600.000	2,420,505		1,725,286	1,973,064	(247,668)		110	(247,778)		1,725,286		695,219	695,219			L
290840-10-0	EMCOR GROUP INC		02/17/2012	Various	3,660.000	108,205		96,148	98,125	(1,971)		4	(1,974)		96,150		12,055	12,055	183		L
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		02/17/2012	Various	1,200.000	20,155		18,651	20,208	(1,557)			(1,557)		18,651		1,504	1,504			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)
291005-10-6	EMERITUS CORP		02/17/2012	Various	1,980.000	36,648		41,230	34,670	6,563		3	6,560		41,230		(4,582)	(4,582)			L
291011-10-4	EMERSON ELEC CO		02/17/2012	Various	32,860.000	1,693,474		1,585,614	1,530,947	54,705		39	54,666		1,585,614		107,860	107,860	6,904		L
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		02/17/2012	Various	2,260.000	47,096		43,057	47,663	(4,603)		3	(4,606)		43,057		4,039	4,039			L
292218-10-4	EMPLOYERS HOLDINGS INC		02/17/2012	Various	2,740.000	49,665		42,499	49,567	(7,065)		2	(7,068)		42,499		7,166	7,166			L
H22206-19-9	EMS-CHEMIE HOLDING AG-REG	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	355.000	66,590		65,427	60,130	4,571			4,571	726	65,427	611	553	1,164			U
292475-20-9	EMULEX CORP		02/17/2012	Various	6,500.000	66,000		43,636	44,590	(954)			(954)		43,636		22,363	22,363			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		02/23/2012	Various	1.312	1,763		1,756							1,756		7	7			L
29250N-10-5	ENBRIDGE INC	C	02/17/2012	Various	17,500.000	670,255		361,260	654,307	(263,284)		138	(263,422)	(29,624)	361,260	24,969	284,026	308,995	3,459		L
292505-10-4	ENCANA CORP COM NPV	C	02/17/2012	ITG, INC CANADA	18,200.000	360,253		337,470	337,470	14,610			14,610	(14,610)	337,470	22,819	(37)	22,782			L
292554-10-2	ENCORE CAPITAL GROUP INC		02/17/2012	Various	1,020.000	24,846		13,779	21,685	(7,904)		2	(7,906)		13,779		11,067	11,067			L
292562-10-5	ENCORE WIRE CORP		02/17/2012	Various	1,420.000	39,935		35,454	36,778	(1,322)		2	(1,324)		35,454		4,481	4,481	28		L
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP		02/17/2012	Various	2,740.000	29,520		22,345	23,811	(1,465)			(1,465)		22,345		7,174	7,174			L
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		02/17/2012	Various	5,640.000	205,828		124,086	194,749	(70,657)		7	(70,664)		124,086		81,742	81,742			L
29266S-10-6	ENDOLOGIX INC		02/17/2012	Various	1,300.000	17,444		13,743	14,924	(1,181)			(1,181)		13,743		3,701	3,701			L
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		02/17/2012	Various	3,060.000	117,067		107,755	117,045	(9,287)		1	(9,288)		107,757		9,310	9,310			L
29269R-10-5	ENERFLEX LTD	C	02/17/2012	ITG, INC CANADA	1,800.000	23,326		16,386	23,429	(6,210)			(6,210)	(833)	16,386	968	5,972	6,940	90		U
29265N-10-8	ENERGEN CORP.		02/17/2012	Various	8,140.000	408,597		350,862	407,000	(56,137)		1	(56,138)		350,862		57,735	57,735	286		L
29266R-10-8	ENERGIZER HOLDINGS INC		02/17/2012	Various	3,260.000	255,257		203,077	252,585	(49,505)		3	(49,508)		203,077		52,181	52,181			L
29270U-30-3	ENERGY PARTNERS LTD		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	780.000	13,068		8,797	11,388	(2,591)			(2,591)		8,797		4,271	4,271			L
035254-11-1	ENERGY RESOURCES OF AUST	D	02/17/2012	Various	2,482.000	3,352		4,774	3,110	1,622			1,622	42	4,774	161	(1,583)	(1,422)			U
G10082-14-0	ENERGY XII BERMUDA LTD		02/17/2012	Various	2,900.000	105,198		46,837	92,452	(45,611)		4	(45,615)		46,837		58,362	58,362			L
292756-20-2	ENERGYSOLUTIONS		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	2,460.000	11,305		7,601	7,601						7,601		3,704	3,704			L
292766-10-2	ENERPLUS CORP	C	02/17/2012	Various	4,600.000	110,079		106,535	116,721	(7,117)		27	(7,143)	(3,044)	106,535	5,192	(1,648)	3,544	1,263		U
29275Y-10-2	ENERSYS		02/17/2012	Various	2,680.000	86,731		61,318	69,600	(8,278)		3	(8,281)		61,318		25,413	25,413			L
29355X-10-7	ENPRO INDUSTRIES INC		02/17/2012	Various	1,340.000	48,894		40,427	44,193	(3,766)			(3,766)		40,427		8,466	8,466			L
293570-10-7	ENSIGN ENERGY SERVICES INC	C	02/17/2012	Various	3,600.000	57,908		49,450	57,423	(6,550)		12	(6,563)	(1,410)	49,450	2,330	6,128	8,458	315		U
29358P-10-1	ENSIGN GROUP INC		02/15/2012	Various	420.000	11,380		6,410	10,290	(3,879)		1	(3,880)		6,410		4,970	4,970	25		L
29362U-10-4	ENTEGRIS INC		02/17/2012	Various	7,600.000	73,400		44,000	66,310	(22,302)		8	(22,310)		44,000		29,400	29,400			L
29364G-10-3	ENTERGY CORP		02/17/2012	Various	2,840.000	193,081		220,757	207,462	13,299		4	13,296		220,758		(27,676)	(27,676)	2,141		L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		03/29/2012	Various	2,740.000	124,663		118,551	119,765	(5,825)		3	(5,828)		118,551		6,112	6,112	(849)		L
29384R-10-5	ENTROPIC COMMUNICATIONS INC		02/17/2012	Various	4,960.000	33,485		22,270	25,346	(3,075)			(3,075)		22,270		11,215	11,215			L
26875P-10-1	EOG RESOUR CES INC COM		02/17/2012	Various	12,060.000	1,334,309		1,127,024	1,188,031	(60,992)		14	(61,006)		1,127,024		207,285	207,285	1,930		L
26882D-10-9	EPIQ SYSTEMS INC		02/02/2012	Various	280.000	3,485		3,375	3,366	10			10		3,375		110	110	14		L
J2159X-10-2	EPS CORPORATION	D	02/17/2012	Various	7.000	14,544		16,499	13,478	5,101		3	5,097	(2,077)	16,499	2,638	(4,593)	(1,955)			U
26884L-10-9	EQT CORPORATION		02/17/2012	Various	7,080.000	358,068		301,673	387,913	(86,230)		10	(86,240)		301,673		56,395	56,395	748		L
294429-10-5	EQUIFAX IN C COM		02/17/2012	Various	10,700.000	439,447		339,989	414,518	(74,513)		16	(74,529)		339,989		99,458	99,458			L
29444U-50-2	EQUINIX INC		02/17/2012	Various	2,180.000	274,092		201,292	221,052	(19,757)		2	(19,760)		201,292		72,800	72,800			L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		02/17/2012	Various	2,400.000	164,211		108,446	160,056	(51,607)		3	(51,610)		108,446		55,766	55,766	900		L
294752-10-0	EQUITY ONE INC		03/29/2012	Various	5,040.000	100,885		80,174	85,579	(8,988)		3	(8,990)		80,174		20,710	20,710	(1,839)		U
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		02/17/2012	Various	13,740.000	805,828		617,651	783,592	(165,924)		17	(165,942)		617,651		188,178	188,178	7,797		L
29481V-10-8	ERESEARCH TECHNOLOGY INC		02/17/2012	Various	6,360.000	36,426		29,129	29,828	(700)			(700)		29,129		7,297	7,297			L
W26049-11-9	ERICSSON NAMN-AKTIER B	D	02/17/2012	Various	79,079.000	758,629		801,863	808,939	1,916		225	1,691	(8,767)	801,863	27,429	(70,663)	(43,234)			L
29530P-10-2	ERIE IDEMNITY CO CL A		02/02/2012	Various	940.000	71,479		43,588	73,470	(29,883)			(29,883)		43,588		27,891	27,891	519		L
296315-10-4	ESCO TECHNOLOGIES INC		02/17/2012	Various	2,040.000	69,684		64,020	58,711	5,312		3	5,309		64,020		5,664	5,664	163		L
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	02/17/2012	Various	31,500.000	57,618		38,630	40,639	(2,029)			(2,029)	20	38,630	43	18,945	18,988			U
297178-10-5	ESSEX PROPERTY		03/28/2012	Various	1,420.000	208,338		158,680	199,524	(44,732)			(44,732)		158,680		49,659	49,659	(25)		L
518439-10-4	ESTEE LAUDER COS.		02/17/2012	Various	10,280.000	588,873		296,916	577,325	(280,403)		6	(280,409)		296,916		291,958	291,958			L
297425-10-0	ESTERLINE CORP.		02/17/2012	Various	1,420.000	91,604		80,913	79,477	1,438		2	1,436		80,913		10,691	10,691			L
297602-10-4	ETHAN ALLEN INTERIORS		02/17/2012	Various	280.000	7,047		4,656	6,639	(1,982)			(1,982)		4,656		2,391	2,391	20		L
298736-10-9	EURONET WORLDWIDE INC		02/17/2012	Various	2,820.000	52,818		43,089	52,114	(9,022)		2	(9,025)		43,089		9,729	9,729			L
298774-10-0	EUROPEAN GOLDFIELDS LTD	C	03/05/2012	Various	11,400.000	145,318		80,301	132,939	(50,366)		13	(50,379)	(2,259)	80,301	2,868	62,149	65,017			U
29977A-10-5	EVERCORE PARTNETS INC C-A		02/17/2012	Various	600.000	16,748		19,747	15,972	3,776		1	3,775		19,747		(2,999)	(2,999)			L
G3223R-10-8	EVEREST RE GROUP LTD		02/17/2012	Various	3,320.000	292,907		262,691	279,179	(16,484)		4	(16,488)		262,691		30,216	30,216			L
30063P-10-5	EXACT SCIENCES CORP		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	880.000	8,203		5,815	7,146	(1,330)			(1,330)		5,815		2,387	2,387			L
30066A-10-5	EXAMWORKS GROUP INC		02/17/2012	Various	1,160.000	11,814		11,922	10,997	925			925		11,922		(108)	(108)			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)
269279-40-2	EXCO RESOURCES INC		02/17/2012	Various	4,380.000	32,720		45,771	28,128			39,472	(11,344)		34,427		(1,707)	(1,707)			L
J1326T-10-1	EXEDY CORP	D	02/17/2012	Various	1,000.000	30,246		28,855	(378)			5	(382)	(4,446)	24,027	3,898	2,322	6,219			U
30162A-10-8	EXELIS INC		02/17/2012	Various	19,520.000	196,844		176,656	49,011				49,011		225,667		(28,823)	(28,823)	1,242		L
30161Q-10-4	EXELIXIS INC		02/17/2012	Various	5,200.000	30,347		24,622	3,239			8	3,231		27,853		2,493	2,493			L
30161N-10-1	EXELON CORP COM		03/22/2012	Various	25,460.260	1,002,459		1,084,335	1,104,200	(19,839)		36	(19,875)		1,084,335		(81,876)	(81,876)	9,188		L
302051-20-6	EXIDE TECHNOLOGIES		02/17/2012	Various	2,140.000	6,452		5,906	5,628	278			278		5,906		546	546			L
302081-10-4	EXLSERVICE HLDGS INC		02/17/2012	Various	740.000	18,865		16,413	16,554	(141)			(141)		16,413		2,452	2,452			L
30212P-30-3	EXPEDIA IN C DEL COM		02/17/2012	Various	3,400.000	112,136		76,274	98,668	(22,385)		9	(22,394)		76,274		35,863	35,863			L
302130-10-9	EXPEDITORS INTL WA INC COM		02/17/2012	Various	11,920.000	524,532		486,838	488,243	(1,393)		12	(1,405)		486,838		37,694	37,694			L
30214U-10-2	EXPONENT INC		02/17/2012	Various	1,000.000	48,733		29,660	45,970	(16,309)		1	(16,310)		29,660		19,073	19,073			L
30219E-10-3	EXPRESS INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	520.000	11,967		10,779	10,369	410			410		10,779		1,188	1,188			L
302182-10-0	EXPRESS SCRIPTS HOLDING CO		02/17/2012	Various	24,260.000	1,263,414		1,114,090	1,084,179	29,934		24	29,910		1,114,090		149,325	149,325			L
30225X-10-3	EXTERRAN HOLDINGS INC		02/17/2012	Various	2,860.000	34,738		33,862	26,026	7,836			7,836		33,862		876	876			L
30225T-10-2	EXTRA SPACE STORAGE INC		02/17/2012	Various	3,380.000	89,430		67,144	81,897	(14,753)			(14,753)		67,144		22,286	22,286			L
036899-10-4	EXTRACT RESOURCES LTD	D	02/17/2012	Various	3,297.000	30,357		18,242	28,596	(4,616)		4	(4,620)	(5,734)	18,242	5,667	6,448	12,115			U
30231G-10-2	EXXON MOBIL CORP		02/17/2012	Various	219,720.000	18,684,319		14,204,070	18,623,467	(4,419,140)		257	(4,419,397)		14,204,070		4,480,249	4,480,249	53,307		L
J13314-10-9	EZAKI GLICO CO LTD	D	02/17/2012	Various	5,000.000	56,854		57,575	56,321	5,972		10	5,962	(4,707)	57,575	4,192	(4,913)	(721)			U
302301-10-6	EZCORP INC CL A		02/17/2012	Various	2,680.000	77,870		37,856	70,672	(32,812)		4	(32,815)		37,856		40,014	40,014			L
Y2401G-10-8	EZRA HOLDINGS LTD	D	02/17/2012	Various	28,000.000	28,170		21,868	18,133	3,235			3,235	500	21,868	78	6,223	6,302			U
302491-30-3	F M C CORP.		02/15/2012	Various	4,420.000	411,596		269,214	380,297	(111,079)		4	(111,083)		269,214		142,382	142,382	663		L
315616-10-2	F5 NETWORKS INC		02/17/2012	Various	4,900.000	604,670		412,207	519,988	(107,776)		5	(107,781)		412,207		192,463	192,463			L
G3323L-10-0	FABRINET		02/17/2012	Various	540.000	10,091		10,571	7,387	3,184			3,184		10,571		(481)	(481)			L
303075-10-5	FACTSET RESEARCH SYSTEMS		02/17/2012	Various	2,100.000	189,031		153,537	183,288	(29,749)		2	(29,751)		153,537		35,494	35,494			L
303250-10-4	FAIR ISAAC INC		02/17/2012	Various	2,280.000	89,192		50,876	81,715	(30,837)		2	(30,839)		50,876		38,316	38,316	9		L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		02/17/2012	Various	5,200.000	78,977		54,243	62,608	(8,357)		8	(8,365)		54,243		24,734	24,734			L
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	C	02/17/2012	Various	500.000	204,976		196,113	214,483	(22,981)		30	(23,011)	4,640	196,113	204	8,659	8,863	4,300		U
307000-10-9	FAMILY DOLLAR STORE		02/17/2012	Various	5,520.000	309,359		237,147	318,283	(81,127)		8	(81,136)		237,147		72,212	72,212	994		L
J13398-10-2	FAMILYMART	D	02/17/2012	Various	1,500.000	59,335		47,649	60,608	(3,560)		6	(3,566)	(9,394)	47,649	7,778	3,908	11,687			U
J1341M-10-7	FANCL CORP	D	02/17/2012	Various	1,500.000	19,982		20,288	20,482	1,595			1,595	(1,789)	20,288	1,566	(1,872)	(306)			U
J13440-10-2	FANUC LTD JPY50	D	02/17/2012	Various	4,800.000	849,750		408,205	734,624	(224,834)		82	(224,916)	(101,503)	408,205	57,190	384,355	441,545			U
311642-10-2	FARO TECHNOLOGIES INC		02/15/2012	Various	980.000	55,891		21,902	45,080	(23,178)			(23,178)		21,902		33,989	33,989			L
J1346E-10-0	FAST RETAILING CO	D	02/17/2012	Various	1,500.000	306,776		218,340	272,834	(20,107)		41	(20,148)	(34,345)	218,340	27,179	61,256	88,435			U
311900-10-4	FASTENAL CO		02/17/2012	Various	16,400.000	792,802		435,483	715,204	(279,714)		7	(279,721)		435,483		357,318	357,318	992		L
30239F-10-6	FBL FINANCIAL GROUP INC CL A		02/17/2012	Various	980.000	33,354		24,699	33,340	(8,640)		1	(8,641)		24,699		8,656	8,656			L
J1346G-10-5	FCC CO LTD.	D	02/17/2012	Various	2,000.000	46,245		48,441	40,639	11,207		8	11,198	(3,397)	48,441	3,527	(5,722)	(2,196)			U
313549-40-4	FEDERAL MOGUL CORP		02/17/2012	Various	1,160.000	20,134		21,402	17,110	4,292			4,292		21,402		(1,268)	(1,268)			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		03/29/2012	Various	3,280.000	316,794		256,780	297,660	(42,830)		4	(42,834)		256,780		60,014	60,014	1,645		L
313855-10-8	FEDERAL SIGNAL CORP.		02/17/2012	Various	9,100.000	39,617		33,579	37,765	(4,186)			(4,186)		33,579		6,038	6,038			L
314211-10-3	FEDERATED INVESTORS		02/17/2012	Various	5,520.000	102,548		100,453	83,628	16,833		3	16,830		100,458		2,089	2,089	422		L
31428X-10-6	FEDEX CORP		02/17/2012	Various	14,280.000	1,332,610		1,163,149	1,192,523	(29,358)		15	(29,374)		1,163,149		169,460	169,460	1,856		L
30241L-10-9	FEI COMPANY		02/17/2012	Various	1,800.000	81,330		38,615	73,404	(34,787)		2	(34,789)		38,615		42,715	42,715			L
31430F-10-1	FELCOR LODGING TRUST INC		02/17/2012	Various	8,860.000	35,912		30,390	27,023	3,367			3,367		30,390		5,522	5,522			L
315405-10-0	FERRO CORP.		02/17/2012	Various	3,860.000	27,200		25,036	18,875	6,161			6,161		25,036		2,164	2,164			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		02/17/2012	Various	11,960.000	358,034		346,703	318,016	28,702		15	28,687		346,703		11,331	11,331			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		01/26/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,740.000	122,654		99,796	107,368	(7,572)			(7,572)		99,796		22,858	22,858			L
31678A-10-3	FIFTH STREET FINANCE CORP		02/17/2012	Various	380.000	3,857		4,433	3,637	797		1	796		4,433		(576)	(576)	73		L
316773-10-0	FIFTH THIRD BANCORP		02/17/2012	Various	33,540.000	451,271		410,892	426,629	(15,690)		47	(15,737)		410,892		40,380	40,380	2,683		L
317485-10-0	FINANCIAL ENGINES INC		02/17/2012	Various	1,360.000	32,547		37,792	30,369	7,423			7,423		37,792		(5,245)	(5,245)			L
31787A-50-7	FINISAR CORP		02/17/2012	Various	4,180.000	91,315		61,086	69,994	(8,903)		5	(8,908)		61,086		30,230	30,230			L
317923-10-0	FINISH LINE INC		02/17/2012	Various	2,500.000	56,312		27,549	48,213	(20,659)		4	(20,663)		27,549		28,762	28,762			L
318071-40-4	FINNING INTERNATIONAL INC	C	02/17/2012	Various	4,200.000	116,068		106,733	91,565	13,779		27	13,753	1,415	106,733	625	8,710	9,335			U
31847R-10-2	FIRST AMERICAN FINANCIAL		02/17/2012	Various	4,640.000	68,630		69,526	58,789	10,744		7	10,737		69,526		(896)	(896)	278		L
319383-10-5	FIRST BUSEY CORP		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	940.000	4,677		4,130	4,700	(570)			(570)		4,130		547	547	38		L
31943B-10-0	FIRST CAPITAL REALTY	C	02/17/2012	Various	2,200.000	40,046		30,115	37,360	(5,909)		8	(5,916)	(1,328)	30,115	1,778	8,152	9,930	368		U
31942D-10-7	FIRST CASH FINL SVCS INC		02/17/2012	Various	1,420.000	59,059		24,493	49,828	(25,333)		2	(25,334)		24,493		34,566	34,566			L
31946M-10-3	FIRST CITIZENS BCSH CL A		02/17/2012	Various	20.000	3,591		3,751	3,500	251			251		3,751		(160)	(160)	6		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)
319829-10-7	FIRST COMMONWEALTH FINL CORP		02/15/2012	Various	10,280.000	58,023		57,119	54,073	3,054		8	3,046		57,119		904	904	117		L
320209-10-9	FIRST FINL BANCORP		02/17/2012	Various	4,660.000	81,898		61,001	77,542	(16,535)		6	(16,541)		61,001		20,897	20,897	1,258		L
32020R-10-9	FIRST FINL BANKSHARES INC		02/17/2012	Various	840.000	29,503		28,382	28,081	302		1	301		28,382		1,121	1,121	202		L
320517-10-5	FIRST HORIZON NATL CORP		02/17/2012	Various	16,800.000	153,445		121,811	134,400	(12,579)			(12,579)		121,821		31,625	31,625	168		L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		02/17/2012	Various	4,040.000	47,613		21,597	41,329	(19,726)		7	(19,732)		21,597		26,016	26,016			L
32076V-10-3	FIRST MAJESTIC SILVER CORP	C	02/17/2012	Various	3,000.000	59,179		40,142	50,591	(11,221)		10	(11,231)	782	40,142	235	18,802	19,037			U
320867-10-4	FIRST MIDWEST BANCORP		02/17/2012	Various	4,860.000	54,839		52,419	49,232	3,194		7	3,187		52,419		2,419	2,419	49		L
33582V-10-8	FIRST NIAGARA FINL GRP INC		02/17/2012	Various	8,220.000	80,665		77,887	70,939	6,948			6,948		77,887		2,778	2,778	658		L
G34804-10-7	FIRST PACIFIC CO	D	02/17/2012	Various	58,000.000	65,026		38,109	60,340	(21,885)		49	(21,934)	(297)	38,109	250	26,668	26,918			U
33610F-10-9	FIRST POTOMAC REALTY TRUST		03/27/2012	Various	2,880.000	48,176		38,572	37,584	(5,236)		5	(5,241)		38,572		9,603	9,603	(2,001)		L
335934-10-5	FIRST QUANTUM MINERALS LTD	C	02/17/2012	Various	10,800.000	240,382		101,370	212,555	(103,603)		25	(103,628)	(7,556)	101,370	5,986	133,026	139,012			U
336433-10-7	FIRST SOLAR		02/17/2012	Various	2,740.000	114,261		92,502	92,502						92,502		21,759	21,759			L
337932-10-7	FIRSTENERGY CORP		02/17/2012	Various	18,260.000	793,440		662,050	808,918	(146,840)		27	(146,868)		662,050		131,389	131,389	6,699		L
337915-10-2	FIRSTMERIT CORP		02/17/2012	Various	10,420.000	166,857		137,748	157,655	(19,900)			(19,900)		137,754		29,103	29,103			L
33761N-10-9	FIRSTSERVICE CORP	C	02/17/2012	Various	1,000.000	30,656		21,340	26,454	(4,168)		5	(4,173)	(940)	21,340	1,260	8,056	9,316			U
337738-10-8	FISERV INC COM		02/17/2012	Various	10,580.000	676,922		555,125	621,469	(66,333)		11	(66,344)		555,125		121,797	121,797			L
G3898H-10-3	FISHER & PAYKEL APPLIANCES HOLDINGS LTD	D	02/17/2012	Various	55,609.000	19,906		19,487	15,583	6,261		10	6,251	(2,346)	19,487	5,135	(4,716)	419			U
G38992-10-5	FISHER & PAYKEL HEALTHCARE CORP	D	02/17/2012	Various	19,236.000	34,151		43,827	37,733	8,058		22	8,036	(1,941)	43,827	5,763	(15,439)	(9,676)			U
G3911L-12-3	FKP PROPERTY GROUP	D	02/17/2012	Various	28,585.000	18,880		17,603	14,034	6,387		4	6,384	(2,814)	17,603	5,469	(4,192)	1,277	388		U
L3466T-10-4	FLAGSTONE REINSURANCE HOLDINGS SA		02/17/2012	Various	2,800.000	25,386		24,472	23,212	1,260			1,260		24,472		914	914			L
339041-10-5	FLEETCOR TECHNOLOGIES I		02/17/2012	Various	1,800.000	63,579		47,421	53,766	(6,345)			(6,345)		47,421		16,158	16,158			L
G3915B-10-5	FLETCHER BUILDING LTD	D	02/17/2012	Various	17,483.000	94,413		102,454	83,558	23,701		51	23,650	(4,753)	102,454	14,130	(22,171)	(8,042)			U
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	02/17/2012	Various	32,300.000	224,306		235,251	182,818	52,471		38	52,433		235,251		(10,946)	(10,946)			U
G39175-10-6	FLIGHT CENTRE LTD	D	02/17/2012	Various	1,862.000	40,170		25,944	30,700	1,406		5	1,401	(6,156)	25,944	8,060	6,166	14,226			U
339457-10-3	FLINT ENERGY SERVICES LTD	C	02/17/2012	Various	1,100.000	16,495		13,033	13,788	(262)		3	(265)	(490)	13,033	770	2,692	3,462			U
302445-10-1	FLIR SYSTEMS INC		02/17/2012	Various	5,400.000	136,646		153,665	135,378	18,295		5	18,290		153,668		(17,022)	(17,022)	197		L
343389-10-2	FLOTEK INDUSTRIES INC		02/17/2012	Various	2,460.000	27,586		12,539	24,502	(11,963)			(11,963)		12,539		15,048	15,048			L
343498-10-1	FLOWERS INDUSTRIES, INC.		02/17/2012	Various	4,200.000	80,156		75,193	79,716	(4,519)		4	(4,523)		75,193		4,964	4,964			L
34354P-10-5	FLOWSERVE CORPORATION		02/17/2012	Various	3,000.000	348,016		331,174	297,960	33,218		4	33,215		331,175		16,841	16,841	960		L
K90242-13-0	FLSMIDTH & CO A/S	D	02/17/2012	Various	1,312.000	101,272		80,907	77,099	9,799		18	9,781	(5,973)	80,907	8,038	12,328	20,365			U
343412-10-2	FLUOR CORP		02/17/2012	Various	9,040.000	532,398		458,028	454,260	3,779		11	3,768		458,028		74,370	74,370	1,130		L
343873-10-5	FLUSHING FINANCIAL CORP		02/17/2012	Various	2,000.000	26,293		22,512	25,260	(2,744)		4	(2,748)		22,512		3,781	3,781			L
30249U-10-1	FMC TECHNOLOGIES INC		02/17/2012	Various	13,980.000	733,867		447,027	730,175	(283,142)		7	(283,149)		447,027		286,841	286,841			L
302520-10-1	FNB CORP		02/17/2012	Various	7,280.000	85,935		50,109	82,337	(32,219)		9	(32,228)		50,109		35,826	35,826			L
344849-10-4	FOOT LOCKER INC		02/17/2012	Various	5,920.000	162,373		88,208	141,133	(52,925)			(52,925)		88,208		74,165	74,165	977		L
345370-86-0	FORD MTR C O DEL COM PAR U		02/17/2012	Various	155,740.000	1,956,188		1,849,313	1,675,762	173,796		188	173,608		1,849,370		106,817	106,817	5,630		L
345550-10-7	FOREST CITY ENTERPRISES INC		02/17/2012	Various	5,420.000	80,387		81,718	64,064	17,662		8	17,654		81,718		(1,331)	(1,331)			L
345838-10-6	FOREST LABS INC		02/17/2012	Various	15,340.000	485,856		445,292	464,188	(18,853)		43	(18,896)		445,292		40,564	40,564			L
346091-70-5	FOREST OIL CORP.		02/17/2012	Various	5,420.000	74,770		93,560	73,441	20,124			20,124		93,565		(18,795)	(18,795)			L
346233-10-9	FORESTAR GROUP INC		02/17/2012	Various	3,360.000	55,152		36,658	50,837	(14,179)			(14,179)		36,658		18,495	18,495			L
346375-10-8	FORMFACTOR INC		02/17/2012	Various	4,380.000	23,046		22,163	22,163						22,163		883	883			L
346563-10-9	FORRESTER RESEARCH INC		02/17/2012	Various	1,660.000	57,340		45,606	56,340	(10,732)		3	(10,735)		45,606		11,735	11,735			L
G39360-10-4	FORTESCUE NPV	D	02/17/2012	Various	32,564.000	186,050		104,410	142,218	(9,270)		21	(9,290)	(28,518)	104,410	32,437	49,203	81,640			L
34959E-10-9	FORTINET INC		02/17/2012	Various	3,960.000	102,120		61,954	86,368	(24,410)		3	(24,413)		61,954		40,166	40,166			L
349553-10-7	FORTIS INC COM	C	02/17/2012	Various	3,400.000	112,791		87,245	111,370	(20,144)		22	(20,165)	(3,959)	87,245	5,152	20,394	25,546	724		U
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		02/17/2012	Various	5,980.000	114,933		99,731	101,839	(2,093)			(2,093)		99,746		15,186	15,186			L
349853-10-1	FORWARD AIR CORP		02/17/2012	Various	2,300.000	80,554		66,475	73,715	(7,238)		2	(7,240)		66,475		14,079	14,079			L
349882-10-0	FOSSIL INC		02/17/2012	Various	2,820.000	316,828		247,211	223,795	23,416			23,416		247,211		69,616	69,616			L
J13650-10-6	FOSTER ELECTRIC CO LTD	D	02/17/2012	Various	1,100.000	15,798		16,305	15,678	1,997			1,997	(1,369)	16,305	1,237	(1,745)	(507)			U
350060-10-9	FOSTER LB CO CL A		02/17/2012	Various	600.000	19,352		16,638	16,974	(335)			(335)		16,639		2,713	2,713			L
H27178-10-4	FOSTER WHEELER AG	R	02/17/2012	Various	6,566.000	156,422		178,447	125,673	52,784		10	52,774		178,447		(22,025)	(22,025)			L
G36550-10-4	FOXCONN INTERNATIONAL	D	02/17/2012	Various	72,000.000	52,998		31,643	46,445	(14,727)			(14,727)	(75)	31,643	102	21,253	21,354			U
J13671-10-2	FP CORP	D	02/17/2012	Various	500.000	34,097		24,636	32,350	(2,724)		5	(2,729)	(4,985)	24,636	3,996	5,464	9,461			U
351858-10-5	FRANCO NEVADA CORP	C	02/17/2012	Various	3,100.000	135,780		96,940	118,005	(16,847)		24	(16,871)	(4,195)	96,940	5,724	33,116	38,841	194		U
353514-10-2	FRANKLIN ELECTRIC, INC.		02/17/2012	Various	1,400.000	71,525		50,841	60,984	(10,142)		1	(10,143)		50,841		20,684	20,684	78		L
354613-10-1	FRANKLIN RES INC		02/17/2012	Various	6,480.000	737,661		706,992	622,469	84,532		8	84,524		706,992		30,668	30,668			L
35471R-10-6	FRANKLIN STREET PROPERTIES		03/27/2012	Various	1,360.000	13,080		16,121	13,532	3,851		2	3,849		16,121		(3,041)	(3,041)	379		L
Y2642C-15-5	FRASER AND NEAVE	D	02/17/2012	Various	25,000.000	128,815		70,857	119,502	(41,008)		57	(41,064)	(7,581)	70,857	7,179	50,779	57,958	2,385		U
Y2642S-10-1	FRASERS CENTREPOINT TRUST	D	02/17/2012	Various	31,000.000	35,368		28,920	34,417	(2,913)		17	(2,931)	(2,566)	28,920	3,312	3,136	6,448	554		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
R25663-10-6	FRED OLSEN ENERGY ASA	D	02/17/2012	Various	1,255.000	51,025		51,688	42,177	9,144		9	9,135	377	51,688	1,590	(2,254)	(663)			U
356108-10-0	FRED'S INC		02/17/2012	Various	3,240.000	48,110		45,143	47,239	(2,094)		2	(2,096)		45,143		2,967	2,967			L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		02/17/2012	Various	44,200.000	1,989,451		1,571,439	1,626,118	(54,656)		23	(54,679)		1,571,439		418,012	418,012	11,050		L
G3727Q-10-1	FREESCALE SEMICONDUCTOR HOLDINGS I LTD		02/17/2012	Various	2,620.000	43,849		33,189	33,143	52			52		33,195		10,654	10,654			L
357023-10-0	FREIGHTCAR AMERICA INC		02/17/2012	Various	800.000	20,115		18,032	16,760	1,273			1,273		18,033		2,083	2,083			L
G36738-10-5	FRESH DEL MONTE PRODUCE INC		02/17/2012	Various	2,840.000	69,218		59,935	71,028	(11,090)		3	(11,094)		59,935		9,283	9,283			L
35804H-10-6	FRESH MKT INC		02/17/2012	Various	1,100.000	48,771		42,660	43,890	(1,230)			(1,230)		42,660		6,111	6,111			L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		02/17/2012	Various	22,840.000	105,447		169,022	117,626	51,430		31	51,399		169,025		(63,579)	(63,579)			L
J1516D-10-6	FRONTIER REAL ESTATE INVESTMENT CORP	D	02/17/2012	Various	5.000	39,688		34,604	40,535	321		7	314	(6,246)	34,604	5,613	(529)	5,085	1,049		U
G3682E-12-7	FRONTLINE LTD	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	1,391.000	6,798		7,136	5,926	1,187			1,187	23	7,136	332	(669)	(338)			U
302941-10-9	FTI CONSULTING INC		02/17/2012	Various	1,660.000	71,361		67,280	70,417	(3,135)		2	(3,138)		67,280		4,081	4,081			L
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		02/17/2012	Various	680.000	17,879		11,213	11,213						11,213		6,666	6,666			L
J14112-10-6	FUJI ELECTRICS HLDGS	D	02/17/2012	Various	22,000.000	58,667		41,974	60,309	(8,923)		2	(8,925)	(9,410)	41,974	6,890	9,804	16,694			U
J14208-10-2	FUJI FILM HLDGS CO NPV	D	02/17/2012	Various	10,900.000	263,663		337,938	258,162	113,846		44	113,802	(34,025)	337,938	44,215	(118,490)	(74,275)			L
J14406-13-6	FUJI HEAVY INDUSTRIES	D	02/17/2012	Various	16,000.000	116,364		80,526	96,661	(1,049)		4	(1,053)	(15,082)	80,526	13,200	22,638	35,838			U
J14910-10-3	FUJI MACHINE MANUFACTURING CO LTD	D	02/17/2012	Various	1,500.000	29,256		25,558	26,777	2,955		5	2,950	(4,169)	25,558	4,203	(504)	3,699			U
J15477-10-2	FUJI MEDIA HOLDINGS	D	02/17/2012	Various	39.000	58,782		60,903	59,131	6,725		11	6,715	(4,942)	60,903	4,387	(6,508)	(2,121)			U
J14994-10-7	FUJI OIL CO LTD	D	02/17/2012	Various	2,000.000	27,539		27,503	28,609	3,308		6	3,303	(4,408)	27,503	4,461	(4,425)	36			U
J15183-10-6	FUJI SEAL INTERNATIONAL INC	D	02/17/2012	Various	700.000	12,699		14,758	12,641	4,067		3	4,064	(1,948)	14,758	2,359	(4,418)	(2,058)			U
J14784-12-8	FUJIKURA LTD	D	02/17/2012	Various	12,000.000	40,071		37,156	35,079	24,602		19,267	5,336	(3,259)	37,156	3,082	(167)	2,915			U
J15624-10-9	FUJITSU GENERAL LTD	D	02/17/2012	Various	7,000.000	42,819		34,797	40,016	(1,724)			(1,724)	(3,495)	34,797	2,611	5,410	8,022			U
J15708-15-9	FUJITSU LTD	D	02/17/2012	Various	63,000.000	322,548		422,705	327,400	196,286		12	196,275	(100,970)	422,705	182,036	(282,193)	(100,157)			U
J15792-10-4	FUJIYA CO LTD	D	02/17/2012	Various	12,000.000	25,414		23,122	25,413	1,630		5	1,626	(3,916)	23,122	3,719	(1,427)	2,292			U
J15960-10-7	FUKUI BANK LTD/THE	D	02/17/2012	Various	7,000.000	22,200		21,467	21,281	2,452		1	2,450	(2,264)	21,467	2,118	(1,385)	732			U
J17129-10-7	FUKUOKA FINANCIAL GROUP	D	02/17/2012	Various	20,000.000	85,983		78,930	83,929	6,081		3	6,078	(11,077)	78,930	10,486	(3,433)	7,053			U
J16212-13-6	FUKUYAMA TRANSPORTING CO LTD	D	02/17/2012	Various	5,000.000	28,036		24,259	30,207	(1,288)		5	(1,293)	(4,654)	24,259	3,935	(159)	3,776			U
359694-10-6	FULLER (H.B.) CO.		02/17/2012	Various	1,900.000	56,608		42,584	43,909	(1,322)		3	(1,325)		42,584		14,024	14,024	84		L
360271-10-0	FULTON FINANCIAL CORP		02/17/2012	Various	9,000.000	86,240		90,683	88,290	2,395		2	2,393		90,683		(4,443)	(4,443)	540		L
J16307-10-0	FUNAI ELECTRIC CO JPY50	D	02/17/2012	Various	800.000	18,655		15,994	19,239	(1,565)			(1,565)	(1,680)	15,994	1,265	1,396	2,661			U
36106P-10-1	FURIEX PHARMACEUTICALS INC		02/15/2012	CREDIT SUISSE INTERNATIONAL	541.000	9,059		6,721	9,040	(2,319)			(2,319)		6,721		2,337	2,337			L
J16464-11-7	FURUKAWA ELECTRIC CO LTD JPY50	D	02/17/2012	Various	20,000.000	53,995		57,048	45,992	16,494			16,494	(5,438)	57,048	6,629	(9,682)	(3,053)			U
36112J-10-7	FUSION-IO INC		02/17/2012	Various	1,120.000	27,895		38,786	27,104	11,684			11,684		38,788		(10,893)	(10,893)			L
361268-10-5	G & K SERVICES		02/17/2012	Various	1,580.000	52,520		38,960	45,994	(7,033)			(7,033)		38,960		13,560	13,560			L
361970-10-6	GABRIEL RESOURCES LTD	C	02/17/2012	Various	6,100.000	35,986		26,269	37,603	(9,991)		7	(9,997)	(1,337)	26,269	1,551	8,166	9,717			U
H28455-17-0	GALENICA HOLDING AG	D	02/17/2012	Various	121.000	71,933		41,729	70,786	(16,009)		9	(16,018)	(13,040)	41,729	10,525	19,679	30,204			U
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	02/17/2012	Various	5,978.000	80,094		64,947	64,916	7,392		11	7,381	(7,350)	64,947	9,921	5,226	15,147			L
36467W-10-9	GAMESTOP C ORP NEW CL A		02/17/2012	Various	2,660.000	61,362		61,361	64,186	(2,821)		4	(2,825)		61,361		1	1	222		L
364730-10-1	GANNETT IN C COM		02/17/2012	Various	12,780.000	190,392		121,793	170,869	(49,075)			(49,075)		121,793		68,598	68,598	1,022		L
364760-10-8	GAP INC		02/17/2012	Various	15,160.000	333,561		286,225	281,218	5,007			5,007		286,225		47,336	47,336	1,706		L
365558-10-5	GARDNER DENVER INC		02/17/2012	Various	2,240.000	163,585		110,208	172,614	(62,406)			(62,406)		110,208		53,377	53,377			L
H2906T-10-9	GARMIN LTD		02/17/2012	Various	5,820.000	251,150		194,482	231,694	(37,206)		6	(37,212)		194,482		56,668	56,668			L
366651-10-7	GARTNER GROUP INC NEW		02/17/2012	Various	5,000.000	191,604		98,122	173,850	(75,721)		7	(75,728)		98,122		93,482	93,482			L
H30145-10-8	GATEGROUP HOLDING AG	D	02/17/2012	Various	989.000	31,240		28,281	23,954	8,746		6	8,740	(4,413)	28,281	7,132	(4,173)	2,959			U
361448-10-3	GATX CORP.		02/17/2012	Various	2,340.000	101,705		74,325	102,164	(27,838)		2	(27,840)		74,325		27,380	27,380	679		L
367905-10-6	GAYLORD ENTERTAINMENT CO NEW		02/17/2012	Various	2,040.000	59,223		38,896	49,246	(10,346)		3	(10,350)		38,896		20,327	20,327			L
H2942E-12-4	GEBERIT	D	02/17/2012	Various	1,068.000	226,726		181,329	205,800	(10,555)		42	(10,597)	(13,874)	181,329	17,293	28,104	45,397			U
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		02/17/2012	Various	2,380.000	21,269		18,725	16,089	2,636			2,636		18,725		2,544	2,544			L
368736-10-4	GENERAC HOLDINGS INC		02/17/2012	Various	1,280.000	35,305		22,971	35,878	(12,907)			(12,907)		22,971		12,334	12,334			L
369300-10-8	GENERAL CABLE CORP		02/17/2012	Various	1,660.000	51,685		53,884	41,517	12,370		2	12,368		53,884		(2,199)	(2,199)			L
369385-10-9	GENERAL COMMUNICATION - CL A		02/17/2012	Various	3,800.000	41,037		31,719	37,202	(5,483)			(5,483)		31,719		9,317	9,317			L
369550-10-8	GENERAL DYNAMICS CORP		02/17/2012	Various	11,920.000	842,033		791,714	791,607	118		11	107		791,714		50,319	50,319	5,602		L
369604-10-3	GENERAL EL EC CO COM		02/17/2012	Various	467,120.000	8,869,190		8,263,924	8,366,119	(101,493)		566	(102,059)		8,264,060		605,129	605,129	79,410		L
370023-10-3	GENERAL GROWTH PROPERTIES		02/17/2012	Various	15,440.000	278,257		244,958	231,909	(3,698)		22	(3,719)		244,958		33,299	33,299	1,544		L
370334-10-4	GENERAL MLS INC		02/17/2012	Various	22,740.000	902,024		794,188	918,923	(124,711)		24	(124,736)		794,188		107,836	107,836	6,936		L
37045V-10-0	GENERAL MOTORS CO		02/24/2012	Various	36,600.000	928,370		845,495	738,010	107,499		8	107,491		845,501		82,869	82,869			L
37045V-11-8	GENERAL MOTORS WARRANT A		02/24/2012	WARBURG DILLION READ LLC	237.000	4,214											4,214	4,214			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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
37045V-XX-3	GENERAL MOTORS WARRANT A		10/28/2011	Various	0.000					(727)			(727)								U
37045V-12-6	GENERAL MOTORS WARRANT B		02/24/2012	WARBURG DILLION READ LLC	237.000	2,856											2,856	2,856			L
37045V-ZZ-6	GENERAL MOTORS WARRANT B		10/28/2011	Various	0.000					(485)			(485)								U
371532-10-2	GENESCO, INC.		02/17/2012	Various	1,180.000	75,798		30,128	72,853	(42,724)		2	(42,725)		30,128		45,670	45,670			L
371559-10-5	GENESE WYOMING INC CL A		02/17/2012	Various	2,520.000	157,302		95,618	152,662	(57,043)			(57,044)		95,618		61,685	61,685			L
372284-20-8	GENIE ENERGY LTD B SHARES		02/17/2012	Various	220.000	2,189		2,005	1,745	261			261		2,005		184	184	11		L
37244C-10-1	GENOMIC HEALTH		02/17/2012	Various	760.000	22,007		14,953	19,296	(4,343)			(4,343)		14,953		7,054	7,054			L
37244E-10-7	GENON ENERGY INC		02/17/2012	Various	29,360.000	65,384		105,755	76,630	29,169		44	29,125		105,755		(40,370)	(40,370)			L
36866T-10-3	GEN-PROBE INC		02/17/2012	Various	2,100.000	143,528		95,515	124,152	(28,634)		3	(28,637)		95,515		48,014	48,014			L
371901-10-9	GENTEX CORP		02/17/2012	Various	6,360.000	173,888		132,034	188,192	(56,159)			(56,159)		132,034		41,854	41,854	763		L
G38250-10-2	GENTING SINGAPORE PLC	D	02/17/2012	Various	152,000.000	202,796		124,594	176,955	(41,037)		100	(41,136)	(11,225)	124,594	12,600	65,602	78,202			U
372460-10-5	GENUINE PARTS CO		02/17/2012	Various	8,240.000	536,337		351,555	504,288	(152,722)		10	(152,733)		351,555		184,782	184,782	3,708		L
37247D-10-6	GENWORTH FINL INC		02/17/2012	Various	22,300.000	186,804		176,480	146,065	30,423			30,423		176,488		10,316	10,316			U
36159R-10-3	GEO GROUP INC		02/17/2012	Various	4,380.000	77,775		86,794	73,365	13,436		4	13,432		86,797		(9,022)	(9,022)			L
37250W-10-8	GEOEYE INC		02/17/2012	Various	1,280.000	26,884		28,045	28,442	10,037		10,433	(397)		28,045		(1,161)	(1,161)			L
372476-10-1	GEORESOURCES INC		02/17/2012	Various	800.000	25,498		14,682	23,448	(8,766)			(8,766)		14,682		10,816	10,816			L
H26091-14-2	GEORG FISCHER AG	D	03/30/2012	Various	138.000	67,986		49,336	47,161	5,223		10	5,213	(8,687)	49,336	11,018	7,632	18,650			U
961148-50-9	GEORGE WESTON LTD	C	02/17/2012	Various	3,100.000	200,099		170,003	207,194	(27,607)		60	(27,667)	(9,524)	170,003	12,006	18,090	30,096	931		U
373200-30-2	GEORGIA GULF CORP		02/17/2012	Various	1,900.000	65,722		45,663	37,031	8,634		2	8,632		45,663		20,059	20,059			L
374163-10-3	GERON CORP		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	1,940.000	4,149		2,871	2,871						2,871		1,278	1,278			L
W3443C-10-7	GETINGE B	D	02/17/2012	Various	6,466.000	182,902		131,210	163,857	(34,749)		30	(34,778)	2,131	131,210	1,455	50,238	51,693			U
374297-10-9	GETTY REALTY CORP		03/26/2012	Various	1,420.000	24,656		22,636	19,809	2,883			2,883		22,636		2,020	2,020	22		L
361652-20-9	GFI GROUP INC		02/17/2012	Various	3,160.000	14,226		15,512	13,019	2,497		5	2,493		15,512		(1,286)	(1,286)			L
374689-10-7	GIBRALTAR INDS INC		02/17/2012	Various	4,040.000	64,339		48,532	56,398	(7,864)		2	(7,867)		48,532		15,807	15,807			L
36237H-10-1	G-III APPAREL GROUP LTD		02/17/2012	Various	140.000	3,682		4,072	3,487	585			585		4,072		(390)	(390)			L
375916-10-3	GILDAN ACTIVEWEAR INC.	C	02/17/2012	Various	3,100.000	76,193		61,485	58,303	5,764		58	5,706	(2,524)	61,485	4,158	10,550	14,708	199		L
375558-10-3	GILEAD SCIENCES INC		02/17/2012	Various	35,600.000	1,764,806		1,598,787	1,457,108	141,743		49	141,694		1,598,802		166,004	166,004			L
G6901M-10-1	GIORDANO INTERNATIONAL LTD	D	02/17/2012	Various	62,000.000	50,462		26,452	44,944	(18,236)		34	(18,270)	(221)	26,452	173	23,837	24,010			U
H32380-10-2	GIVAUDAN SA REG	D	03/30/2012	Various	270.000	276,892		231,362	257,266	(25,186)		48	(25,234)	(17,344)	231,362	20,473	25,056	45,530			L
37637Q-10-5	GLACIER BANCORP INC		02/17/2012	Various	7,800.000	106,471		73,086	93,834	(20,748)			(20,748)		73,086		33,385	33,385	1,014		L
377316-10-4	GLATFELTER		02/17/2012	Various	2,620.000	40,503		31,621	36,994	(5,370)		4	(5,374)		31,621		8,882	8,882	236		L
379302-10-2	GLIMCHER REALTY TRUST		03/28/2012	Various	6,760.000	69,391		20,891	62,192	(43,681)		8	(43,689)		20,891		48,499	48,499	(733)		L
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		02/17/2012	Various	1,920.000	10,577		8,357	8,544	(184)			(184)		8,360		2,218	2,218			L
G39319-10-1	GLOBAL INDEMNITY PLC		02/17/2012	Various	900.000	18,176		14,125	17,847	(3,719)		3	(3,722)		14,125		4,051	4,051			L
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES	D	02/17/2012	Various	42,000.000	67,396		63,750	56,829	5,354			5,354	1,567	63,750	234	3,412	3,646			U
37940X-10-2	GLOBAL PAYMENTS INC.		02/17/2012	Various	3,500.000	179,350		144,627	165,830	(21,199)		4	(21,203)		144,627		34,723	34,723	38		L
37954N-20-6	GLOBE SPECIALTY METALS		02/17/2012	Various	3,040.000	43,353		35,663	40,706	(5,038)		5	(5,042)		35,663		7,690	7,690			L
J17304-13-0	GLORY LTD	D	02/17/2012	Various	2,200.000	48,396		53,972	47,361	10,579		9	10,569	(3,959)	53,972	3,892	(9,468)	(5,576)			U
380134-10-6	GMP CAPITAL INC	C	02/17/2012	Various	2,300.000	19,581		22,075	15,984	6,664		6	6,659	(568)	22,075	1,304	(3,797)	(2,493)	192		U
K4001S-21-4	GN STORE NORD	D	02/17/2012	Various	4,842.000	50,656		36,067	40,788	(1,552)		8	(1,561)	(3,160)	36,067	3,583	11,006	14,589			U
36191G-10-7	GNC HOLDINGS INC CLASS A		02/17/2012	Various	5,080.000	148,745		138,886	147,066	(8,173)			(8,173)		138,893		9,852	9,852			L
38068T-10-5	GOLD RESOURCE CORP		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	860.000	21,933		22,844	18,275	4,569			4,569		22,844		(910)	(910)	86		L
380956-40-9	GOLDCORP INC	C	02/17/2012	Various	19,800.000	925,062		835,601	878,683	(4,669)		372	(5,041)	(38,040)	835,601	56,503	32,958	89,461	1,378		U
V39076-13-4	GOLDEN AGRI RESOURCES	D	02/17/2012	Various	176,000.000	106,481		58,751	97,020	(32,067)		47	(32,114)	(6,154)	58,751	5,944	41,786	47,730			U
38119T-10-4	GOLDEN STAR RESOURCES LTD	C	02/17/2012	ITG, INC CANADA	8,600.000	17,149		22,813	14,098	9,216			9,216	(501)	22,813	1,347	(7,011)	(5,663)			U
38141G-10-4	GOLDMAN SA CHS GROUP INC		02/17/2012	Various	20,900.000	2,375,548		2,840,524	1,889,987	950,540			950,540		2,840,527		(464,979)	(464,979)			L
04223N-11-2	GOODMAN FIELDER	D	02/17/2012	Various	52,920.000	29,260		24,581	23,545	1,904			1,904	(868)	24,581	2,162	2,517	4,678			U
04229W-10-8	GOODMAN GROUP	D	02/17/2012	Various	165,399.000	116,418		92,404	96,426	5,743		18	5,725	(9,747)	92,404	15,269	8,745	24,015	3,089		U
Y2808U-10-6	GOODPACK LTD	D	02/17/2012	Various	14,000.000	17,014		16,146	14,895	2,529		10	2,519	(1,268)	16,146	2,063	(1,195)	867	325		U
382388-10-6	GOODRICH CORPORATION		02/17/2012	Various	8,080.000	1,010,682		601,996	999,496	(397,494)		6	(397,500)		601,996		408,686	408,686	2,343		L
382410-40-5	GOODRICH PETROLEUM CORP		02/17/2012	Various	1,720.000	30,336		25,317	23,616	1,703		2	1,701		25,317		5,019	5,019			L
382550-10-1	GOODYEAR T IRE AND RUBBER COM		02/17/2012	Various	12,500.000	167,035		153,806	177,125	(23,301)		19	(23,319)		153,806		13,229	13,229			L
38259P-50-8	GOOGLE INC.		02/17/2012	Various	11,320.000	6,711,213		5,799,352	7,311,588	(1,512,223)		13	(1,512,236)		5,799,352		911,861	911,861			L
383082-10-4	GORMAN RUPP CO		02/17/2012	Various	840.000	27,993		20,117	22,806	(2,688)		1	(2,689)		20,117		7,876	7,876	67		L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		03/27/2012	Various	400.000	10,322		11,212	9,020	1,413		1	1,413		11,212		(890)	(890)	114		L
04252X-10-6	GPT GROUP	D	02/17/2012	Various	46,191.000	152,446		129,660	145,039	(4,734)		24	(4,758)	(10,622)	129,660	16,966	5,821	22,787			U

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)
384109-10-4	GRACO, INC.		02/17/2012	Various	2,420.000	116,408		84,240	98,954	(14,711)		3	(14,714)		84,240		32,168	32,168	545		L
384313-10-2	GRAFTECH INTERNATIONAL LTD		02/17/2012	Various	4,480.000	71,220		74,506	61,152	13,361		7	13,354		74,506		(3,286)	(3,286)			L
384802-10-4	GRAINGER W W INC		02/17/2012	Various	2,900.000	573,068		320,573	542,851	(222,277)		1	(222,278)		320,573		252,495	252,495	554		L
38526M-10-6	GRAND CANYON EDUCATION INC		02/17/2012	Various	2,600.000	45,023		40,164	41,496	(1,326)			(1,326)		40,170		4,853	4,853			L
38655X-10-5	GRANDE CACHE COAL CORP	C	03/06/2012	Various	9,400.000	93,571		42,558	91,440	(45,621)		11	(45,631)	(3,251)	42,558	2,407	48,606	51,014			U
387328-10-7	GRANITE CONSTRUCTION INC		02/17/2012	Various	2,300.000	62,091		43,171	54,556	(11,385)			(11,385)		43,171		18,920	18,920	299		L
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		02/17/2012	Various	7,500.000	39,002		24,068	31,950	(7,879)		3	(7,882)		24,068		14,934	14,934			L
390124-10-5	GREAT BASIN GOLD LTD	C	02/17/2012	ITG, INC CANADA	11,900.000	11,464		11,317	11,097	615			615	(394)	11,317	668	(521)	147			U
389914-10-2	GREAT CANADIAN GAMING CORP	C	02/17/2012	Various	2,700.000	23,039		17,146	22,210	(4,270)		4	(4,274)	(790)	17,146	1,012	4,880	5,893			U
G4069C-14-8	GREAT EAGLE HOLDINGS LTD	D	02/17/2012	Various	14,000.000	37,317		42,866	27,472	15,476		55	15,421	(27)	42,866	110	(5,659)	(5,548)			U
390607-10-9	GREAT LAKES DREDGE DOCK CO		02/17/2012	Various	2,440.000	17,057		14,337	13,566	775		4	771		14,337		2,720	2,720			U
391164-10-0	GREAT PLAINS ENERGY INC		02/17/2012	Various	3,700.000	77,056		69,106	80,586	(11,474)		6	(11,480)		69,106		7,950	7,950			L
39153L-10-6	GREATBATCH INC		02/17/2012	Various	2,480.000	60,673		54,564	54,808	(241)		4	(244)		54,564		6,110	6,110			L
39138C-10-6	GREAT-WEST LIFECO INC	C	02/17/2012	Various	4,500.000	102,893		103,118	90,110	16,237		26	16,211	(3,203)	103,118	6,090	(6,315)	(225)			U
J18807-10-7	GREE INC	D	02/17/2012	Various	3,400.000	107,838		42,805	117,147	(64,543)		7	(64,550)	(9,791)	42,805	3,078	61,955	65,033			U
39304D-10-2	GREEN DOT CORP-CLASS A		02/17/2012	Various	1,100.000	32,724		35,394	34,342	1,052			1,052		35,394		(2,670)	(2,670)			L
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		02/17/2012	Various	5,600.000	351,637		451,798	251,160	200,642			200,642		451,802		(100,164)	(100,164)			L
393222-10-4	GREEN PLAINS RENEWABLE ENERG		02/17/2012	Various	2,540.000	28,281		26,765	24,790	1,981			1,981		26,772		1,509	1,509			L
393657-10-1	GREENBRIER COMPANIES INC		02/17/2012	Various	1,260.000	29,734		21,899	30,593	(8,694)			(8,694)		21,899		7,835	7,835			L
395259-10-4	GREENHILL CO		02/17/2012	Various	1,620.000	75,480		46,316	58,919	(12,604)			(12,604)		46,316		29,164	29,164			L
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		02/17/2012	Various	1,480.000	37,620		29,252	35,032	(5,777)		2	(5,780)		29,252		8,368	8,368			L
397624-10-7	GREIF INC.		02/17/2012	Various	1,360.000	67,694		67,710	61,948	5,764		1	5,763		67,711		(17)	(17)	571		L
G4111M-10-2	G-RESOURCES GROUP LTD	D	02/17/2012	Various	372,000.000	24,665		20,690	21,074	(253)		27	(280)	(104)	20,690	136	3,840	3,975			U
398905-10-9	GROUP 1 AUTOMOTIVE		02/17/2012	Various	1,240.000	67,724		37,470	64,232	(26,761)		1	(26,762)		37,470		30,254	30,254			L
399453-10-9	GROUPE AEROPLAN INC	C	02/17/2012	Various	4,300.000	54,603		36,192	50,397	(12,405)		9	(12,414)	(1,792)	36,192	2,137	16,274	18,411			U
J1770L-10-9	GS YUASA CORP	D	02/17/2012	Various	10,000.000	55,327		69,847	53,787	24,455		3	24,452	(8,392)	69,847	11,517	(26,037)	(14,519)			U
36191U-10-6	GT ADVANCED TECHNOLOGIES INC		02/17/2012	Various	7,080.000	63,930		37,311	51,259	(13,941)		7	(13,949)		37,311		26,620	26,620			L
401617-10-5	GUESS INC		02/17/2012	Various	2,060.000	70,186		86,820	61,429	25,393		3	25,390		86,820		(16,634)	(16,634)	412		L
402307-10-2	GULF ISLAND FABRICATION		02/15/2012	Various	880.000	27,811		16,487	25,705	(9,217)		1	(9,218)		16,487		11,323	11,323			L
402635-30-4	GULFPORT ENERGY CORP		02/17/2012	Various	2,180.000	76,846		19,047	64,201	(45,150)		4	(45,154)		19,047		57,799	57,799			L
J17766-10-6	GUNMA BANK	D	02/17/2012	Various	14,000.000	76,958		75,062	76,939	4,566		13	4,553	(6,431)	75,062	5,468	(3,571)	1,897			U
W40501-10-3	GUNNEBO AB	D	02/17/2012	Various	3,523.000	17,206		14,422	12,286	3,987		3	3,984	(1,848)	14,422	2,965	(181)	2,785			U
J17850-12-4	GUNZE LTD	D	02/17/2012	Various	12,000.000	36,974		38,262	35,079	8,596		8	8,588	(5,405)	38,262	6,155	(7,442)	(1,288)			U
403530-10-8	GUYANA GOLDFIELDS INC	C	02/17/2012	Various	2,000.000	16,043		12,549	14,724	(1,648)		3	(1,651)	(523)	12,549	741	2,753	3,494			U
404030-10-8	H E EQUIPMENT SERVICES		02/17/2012	Various	1,560.000	28,825		19,824	20,935	(1,108)			(1,108)		19,828		8,997	8,997			L
093671-10-5	H&R BLOCK INC		02/17/2012	Various	6,960.000	112,417		121,709	113,657	8,062		10	8,052		121,709		(9,292)	(9,292)	1,392		L
J2358J-10-2	H2O RETAILING CORP	D	02/17/2012	Various	3,000.000	22,666		19,570	22,879	(800)		1	(802)	(2,507)	19,570	2,142	954	3,096			U
J17976-10-1	HACHIJUNI BANK	D	02/17/2012	Various	12,000.000	69,122		64,915	68,442	2,204		11	2,193	(5,721)	64,915	4,644	(437)	4,207			U
405024-10-0	HAEMONETICS CORP		02/17/2012	Various	1,220.000	81,910		70,227	74,688	(4,460)		2	(4,462)		70,227		11,683	11,683			L
405217-10-0	HAIN CELESTIAL GROUP INC		02/17/2012	Various	2,660.000	103,600		53,582	97,516	(43,931)		3	(43,933)		53,582		50,018	50,018			L
W4248R-10-9	HAKON INVEST AB	D	02/17/2012	Various	1,953.000	30,668		33,383	27,257	5,850		6	5,844	282	33,383	459	(3,174)	(2,715)			U
J19174-10-1	HAKUHODO DY HOLDINGS	D	02/17/2012	Various	670.000	40,444		33,037	38,475	497		7	490	(5,928)	33,037	5,327	2,080	7,407			U
W3924P-12-2	HALDEX AB	D	02/17/2012	Various	2,137.000	12,703		5,627	7,825	(1,017)		4	(1,021)	(1,177)	5,627	1,157	5,920	7,077			U
406216-10-1	HALLIBURTON CO		02/17/2012	Various	38,100.000	1,378,050		1,076,432	1,314,831	(238,350)		50	(238,399)		1,076,432		301,618	301,618			L
40637H-10-9	HALOZYME THERAPEUTICS INC		02/17/2012	Various	2,260.000	26,299		16,236	21,493	(5,256)		1	(5,256)		16,236		10,063	10,063			L
J18270-10-8	HAMAMATSU PHOTONICS KK	D	02/17/2012	Various	1,700.000	58,926		48,472	59,479	(1,833)		10	(1,842)	(9,165)	48,472	7,816	2,637	10,454			U
410120-10-9	HANCOCK HLDG CO		02/17/2012	Various	3,360.000	114,359		107,654	107,419	235			235		107,654		6,704	6,704			L
410345-10-2	HANESBRANDS, INC		02/17/2012	Various	3,840.000	100,525		104,930	83,942	20,993		5	20,988		104,930		(4,406)	(4,406)			L
Y30148-11-1	HANG LUNG GROUP HKD1	D	02/17/2012	Various	22,000.000	147,911		114,290	120,529	(6,322)		159	(6,481)	242	114,290	(48)	33,669	33,622			L
Y30166-10-5	HANG LUNG PROP HKD1	D	02/17/2012	Various	63,000.000	234,649		250,724	179,268	71,448		349	71,100	356	250,724	(100)	(15,974)	(16,075)			L
Y30327-10-3	HANG SENG BANK	D	02/17/2012	Various	19,100.000	250,490		283,659	226,620	56,980		394	56,586	453	283,659	(115)	(33,054)	(33,169)			U
41043F-20-8	HANGER ORTHOPEDIC GROUP		02/17/2012	Various	1,900.000	39,278		27,095	35,511	(8,412)		4	(8,416)		27,095		12,182	12,182			L
J18439-10-9	HANKYU HANSHIN HLDG	D	02/17/2012	Various	27,000.000	120,332		125,077	113,655	22,770		18	22,752	(11,329)	125,077	11,636	(16,381)	(4,745)			U
410867-10-5	HANOVER INS GROUP INC CO		02/17/2012	Various	3,500.000	135,149		136,079	122,325	13,759		2	13,757		136,082		(933)	(933)			L
J18774-16-6	HANWA CO LTD	D	02/17/2012	Various	10,000.000	46,526		40,039	43,653	3,120		8	3,112	(6,726)	40,039	6,495	(8)	6,487			U
M52635-10-5	HAREL INSURANCE INVESTMENTS LTD	D	02/21/2012	Various	517.000	18,779		22,780	18,884	4,262			4,262	(366)	22,780	878	(4,879)	(4,001)			U
412822-10-8	HARLEY DAVIDSON INC		02/17/2012	Various	11,460.000	520,018		385,722	445,450	(59,711)		17	(59,728)		385,722		134,297	134,297	505		L
412824-10-4	HARLEYSVILLE GROUP INC		02/17/2012	Various	900.000	51,207		29,337	50,913	(21,575)		1	(21,576)		29,337		21,870	21,870			L
413086-10-9	HARMAN INTERNATIONAL		02/17/2012	Various	3,180.000	151,803		123,607	120,967	2,639			2,639		123,607		28,196	28,196	141		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)
413160-10-2	HARMONIC LIGHTWAVES INC.		02/17/2012	Various	4,140.000	26,208		22,940	20,866	2,080			2,074		22,940		3,268	3,268			L
413875-10-5	HARRIS CORP.		02/17/2012	Various	4,960.000	209,568		217,678	178,758	38,927		7	38,920		217,678		(8,110)	(8,110)			L
781258-10-8	HARRIS TEETER SUPERMARKETS INC		02/17/2012	Various	1,840.000	77,922		52,468	78,458	(25,987)		3	(25,989)		52,468		25,454	25,454	239		L
41587B-10-0	HARRY WINSTON DIAMOND CORP	C	02/17/2012	Various	1,700.000	21,764		21,139	18,122	3,666		5	3,661	(644)	21,139	1,248	(624)	624			U
415864-10-7	HARSCO CORP.		02/17/2012	Various	4,460.000	104,137		122,788	91,787	31,008		7	31,001		122,788		(18,650)	(18,650)	914		L
416196-10-3	HARTE HANKS COMMUNICATIONS		02/17/2012	Various	2,520.000	23,794		20,664	22,907	(2,243)			(2,243)		20,664		3,130	3,130			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		02/17/2012	Various	13,140.000	267,564		323,404	213,525	109,899		20	109,879		323,404		(55,841)	(55,841)	1,314		L
04525E-11-7	HARVEY NORMAN HOLDINGS	D	02/17/2012	Various	17,699.000	37,784		33,218	33,218	(451)			(451)	451	33,218	1,123	3,443	4,566			U
418056-10-7	HASBRO INC COM		02/17/2012	Various	5,520.000	193,782		236,030	176,033	60,003		6	59,997		236,030		(42,248)	(42,248)	936		U
J18984-10-4	HASEKO CORP	D	02/17/2012	Various	40,000.000	29,862		34,787	26,504	11,597		4	11,593	(3,310)	34,787	4,417	(9,342)	(4,925)			U
41902R-10-3	HATTERAS FINANCIAL CORP		02/17/2012	Various	3,180.000	88,969		83,819	83,857	(34)		3	(38)		83,819		5,150	5,150	2,862		L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		02/17/2012	Various	4,200.000	108,905		94,225	111,216	(16,988)		4	(16,991)		94,225		14,681	14,681	37		L
420261-10-9	HAWKINS INC		02/15/2012	CREDIT SUISSE INTERNATIONAL	320.000	12,915		10,636	11,795	(1,159)			(1,159)		10,636		2,279	2,279			L
420877-20-1	HAYN INTERNATIONAL		02/17/2012	Various	560.000	35,279		20,203	30,576	(10,372)		1	(10,373)		20,203		15,076	15,076			L
40412C-10-1	HCA HOLDINGS INC		02/17/2012	Various	6,180.000	158,296		128,692	136,145	(7,450)			(7,450)		128,696		29,601	29,601	4,760		L
404132-10-2	HCC INSURANCE HOLDINGS INC		02/17/2012	Various	4,120.000	121,793		107,996	113,300	(5,298)		6	(5,305)		107,996		13,798	13,798	639		L
40414L-10-9	HCP INC		03/27/2012	Various	15,380.000	669,698		567,441	637,193	(114,255)		23	(114,278)		567,441		102,257	102,257	(7,485)		L
42217K-10-6	HEALTH CARE REIT INC		03/27/2012	Various	6,820.000	424,329		335,968	371,895	(73,628)		10	(73,637)		335,968		88,361	88,361	(9,553)		L
421933-10-2	HEALTH MANAGEMENT A		02/17/2012	Various	10,740.000	73,074		99,832	79,154	20,693		14	20,679		99,832		(26,758)	(26,758)			L
42222G-10-8	HEALTH NET INC		02/17/2012	Various	4,580.000	173,522		108,729	139,324	(30,594)			(30,594)		108,729		64,793	64,793			L
421946-10-4	HEALTHCARE REALTY TRUST INC		03/27/2012	Various	5,920.000	133,748		119,533	110,053	(173)		3	(177)		119,538		14,210	14,210	(1,700)		L
421906-10-8	HEALTHCARE SERVICES GROUP INC		02/17/2012	Various	3,700.000	70,402		52,697	65,453	(12,754)		2	(12,756)		52,697		17,705	17,705			L
421924-10-1	HEALTHSOUTH CORP		01/31/2012	DISTRIBUTION	0.000	2,781											2,781	2,781			U
421924-30-9	HEALTHSOUTH CORP		02/17/2012	Various	3,780.000	76,043		77,702	66,793	10,915		6	10,910		77,702		(1,660)	(1,660)			L
42224N-10-1	HEALTHSPRING INC		01/31/2012	Various	8,900.000	489,320		265,357	485,406	(220,044)		4	(220,049)		265,357		223,963	223,963			L
42222N-10-3	HEALTHSTREAM INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	340.000	5,899		5,780	6,273	(493)			(493)		5,780		118	118			L
422245-10-0	HEALTHWAYS INC		02/15/2012	CREDIT SUISSE INTERNATIONAL	940.000	7,448		6,119	6,448	(329)			(329)		6,119		1,329	1,329			L
422347-10-4	HEARTLAND EXPRESS INC		02/17/2012	Various	2,820.000	41,834		45,850	40,298	5,556		4	5,552		45,850		(4,016)	(4,016)			L
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		02/17/2012	Various	2,080.000	53,803		31,731	50,669	(18,935)		2	(18,937)		31,731		22,072	22,072			L
422368-10-0	HEARTWARE INTERNATIONAL INC		02/17/2012	Various	520.000	37,689		33,925	35,880	(1,955)			(1,955)		33,925		3,764	3,764			L
422680-10-8	HECKMANN CORP		02/17/2012	Various	25,600.000	131,434		113,828	170,240	(56,380)		32	(56,412)		113,828		17,606	17,606			L
422704-10-6	HECLA MINING CO.		02/17/2012	Various	10,740.000	55,209		66,759	56,170	10,605		15	10,589		66,759		(11,550)	(11,550)			L
422806-10-9	HEICO CORP		02/17/2012	Various	780.000	43,977		20,478	45,614	(25,135)			(25,136)		20,478		23,499	23,499	47		L
422806-20-8	HEICO CORP CL A		02/02/2012	Various	2,600.000	97,911		65,869	102,310	(36,440)			(36,441)		65,869		32,041	32,041	156		L
J19236-10-8	HEIWADO CO LTD	D	02/17/2012	Various	2,400.000	31,264		29,055	30,807	3,001		6	2,995	(4,747)	29,055	4,674	(2,465)	2,208			U
G4388N-10-6	HELEN OF TROY LTD		02/17/2012	Various	1,380.000	45,963		35,989	42,366	(6,375)		2	(6,377)		35,989		9,974	9,974			L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		02/17/2012	Various	3,920.000	70,416		55,025	61,936	(6,906)		6	(6,911)		55,025		15,391	15,391			L
423452-10-1	HELMERICH & PAYNE, INC.		02/17/2012	Various	6,980.000	431,268		263,981	407,353	(143,367)		5	(143,372)		263,981		167,287	167,287	179		L
H35927-12-0	HELVETIA HOLDING AG-REG	D	02/17/2012	Various	141.000	49,479		52,898	44,283	9,645		9	9,635	(1,020)	52,898	2,411	(5,830)	(3,419)			U
Y31476-10-7	HENDERSON LAND DEV.	D	02/17/2012	Various	29,000.000	176,918		202,000	144,130	58,064		270	57,794	76	202,000	213	(25,294)	(25,082)			L
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	D	02/17/2012	Various	26,438.000	918,641		785,319	850,144	(54,729)		224	(54,953)	(9,871)	785,319	28,041	105,282	133,322			L
426281-10-1	HENRY JACK & ASSOCIATES		02/17/2012	Various	3,280.000	112,997		82,282	110,241	(27,955)		3	(27,959)		82,282		30,715	30,715	44		L
G4412G-10-1	HERBALIFE LTD		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	5,015.000	302,992		117,025	259,125	(142,100)			(142,100)		117,025		185,967	185,967			L
427093-10-9	HERCULES OFFSHORE INC		02/17/2012	Various	5,320.000	27,741		17,461	23,621	(6,152)		8	(6,160)		17,461		10,279	10,279			L
427096-50-8	HERCULES TECHNOLOGY GROWTH		02/17/2012	Various	4,340.000	43,843		43,852	40,970	2,887		5	2,882		43,852		(8)	(8)			L
427825-10-4	HERSHA HOSPITALITY TRUST		03/29/2012	Various	6,960.000	39,386		31,881	33,965	(3,868)		8	(3,876)		31,881		7,506	7,506	(335)		L
427866-10-8	HERSHEY COMPANY		02/17/2012	Various	9,960.000	611,053		461,349	615,329	(153,974)		7	(153,980)		461,349		149,705	149,705			L
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		02/17/2012	Various	19,100.000	267,679		178,438	223,852	(45,414)			(45,414)		178,438		89,241	89,241			L
42809H-10-7	HESS CORP		02/17/2012	Various	10,340.000	635,356		611,342	587,312	24,050		20	24,030		611,342		24,014	24,014	1,034		L
428236-10-3	HEWLETT-PACKARD CO		02/17/2012	Various	103,160.000	2,976,496		2,336,740	2,657,402	(320,656)			(320,656)		2,336,746		639,751	639,751	12,379		L
W40063-10-4	HEXAGON AB	D	02/17/2012	Various	6,532.000	128,623		79,136	97,666	(3,820)		18	(3,837)	(14,693)	79,136	16,271	33,217	49,488			U
428291-10-8	HEXCEL CORP.		02/17/2012	Various	4,960.000	127,861		80,915	120,082	(39,162)		5	(39,167)		80,915		46,946	46,946			L
40418F-10-8	HFF INC-CLASS A		02/17/2012	Various	1,980.000	29,270		16,888	20,453	(3,566)			(3,566)		16,888		12,382	12,382			L
42833L-10-8	HHGREGG INC		02/17/2012	Various	1,180.000	14,313		18,688	17,051	1,640			1,640		18,691		(4,378)	(4,378)			L
428567-10-1	HIBBETT SPORTS INC		02/17/2012	Various	1,760.000	85,623		34,619	79,517	(44,896)		1	(44,898)		34,619		51,004	51,004			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)
42983D-10-4	HIGHER ONE HOLDINGS INC		02/17/2012	Various	1,300.000	20,652		21,398	23,972	(2,574)			(2,574)		21,398		(747)	(747)			L
431284-10-8	HIGHWOODS PROPERTIES		03/27/2012	Various	2,700.000	94,867		88,823	80,109	3,092		3	3,089		88,823		6,044	6,044	(935)		U
J19404-10-2	HIGO BANK LTD/THE	D	02/17/2012	Various	5,000.000	29,445		25,092	28,258	1,194		5	1,189	(4,354)	25,092	4,070	282	4,353			U
J1949F-10-8	HIKARI TSUSHIN	D	02/17/2012	Various	1,400.000	37,160		23,877	34,868	(5,614)		5	(5,619)	(5,373)	23,877	3,874	9,409	13,283			U
431475-10-2	HILL ROM HOLDINGS INC		02/17/2012	Various	3,000.000	103,283		94,200	101,070	(6,870)			(6,870)		94,200		9,083	9,083			L
431571-10-8	HILLENBRAND INC		02/17/2012	Various	2,060.000	48,506		46,786	45,979	809		3	806		46,786		1,721	1,721			L
432748-10-1	HILLTOP HOLDINGS INC		02/17/2012	Various	1,520.000	12,963		12,916	12,844	72			72		12,916		47	47			L
433406-10-5	HINO MOTORS	D	02/17/2012	Various	12,000.000	82,457		46,316	72,808	(15,129)		2	(15,132)	(11,360)	46,316	7,574	28,567	36,141			U
J19782-10-1	HIROSE ELECTRIC JPY50	D	02/17/2012	Various	800.000	81,008		80,816	70,157	18,392		15	18,377	(7,719)	80,816	8,445	(8,252)	193			U
J03864-10-5	HIROSHIMA BANK	D	02/17/2012	Various	14,000.000	65,003		57,485	65,116	(2,179)		10	(2,189)	(5,443)	57,485	4,188	3,331	7,518			U
J20076-12-1	HISAMITSU PHARMACEUTICAL	D	02/17/2012	Various	1,600.000	71,701		56,842	67,767	(348)		3	(351)	(10,574)	56,842	9,317	5,541	14,859			U
J20454-12-0	HITACHI	D	02/17/2012	Various	114,000.000	635,406		379,011	598,363	(125,571)		27	(125,598)	(93,755)	379,011	62,303	194,092	256,395			U
J20118-10-5	HITACHI CABLE LTD	D	02/17/2012	Various	10,000.000	23,416		25,628	21,177	7,010		3	7,007	(2,556)	25,628	3,065	(5,277)	(2,212)			U
J20160-10-7	HITACHI CHEMICAL CO	D	02/17/2012	Various	2,800.000	52,877		60,882	49,328	19,253		3	19,250	(7,697)	60,882	9,969	(17,974)	(8,004)			U
J20244-10-9	HITACHI CONSTR. MACHINE.	D	02/17/2012	Various	2,700.000	54,104		50,248	45,462	11,880			11,880	(7,093)	50,248	8,255	(4,399)	3,856			U
J20416-10-3	HITACHI HIGH-TECH	D	02/17/2012	Various	2,000.000	45,226		39,154	43,394	(301)			(301)	(3,939)	39,154	3,200	2,872	6,072			U
J20423-10-9	HITACHI KOKUSAI ELECTRIC INC	D	02/17/2012	Various	4,000.000	35,212		31,138	32,480	1,494			1,494	(2,837)	31,138	2,409	1,666	4,075			U
J20538-11-2	HITACHI METALS	D	02/17/2012	Various	5,000.000	58,464		52,796	54,372	6,911		3	6,908	(8,484)	52,796	8,706	(3,038)	5,668			U
J20761M-10-6	HITACHI TRANSPORT SYSTEM LTD	D	02/17/2012	Various	2,000.000	33,307		29,549	34,351	497		6	491	(5,293)	29,549	4,793	(1,035)	3,758			U
J20790-10-1	HITACHI ZOSEN CORP	D	02/17/2012	Various	25,000.000	35,112		33,308	31,506	6,664		7	6,657	(4,854)	33,308	5,371	(3,567)	1,804			U
42840B-10-1	HI-TECH PHARMACAL CO INC		02/17/2012	Various	340.000	13,457		11,257	13,223	(1,965)			(1,965)		11,257		2,200	2,200			L
43365Y-10-4	HITTITE MICROWAVE CORP		02/15/2012	Various	2,220.000	124,394		83,105	109,624	(26,518)		1	(26,519)		83,105		41,290	41,290			L
423074-10-3	HJ HEINZ CO		02/17/2012	Various	18,800.000	983,636		857,504	1,015,952	(158,420)		28	(158,448)		857,504		126,133	126,133	9,024		L
G4603A-12-9	HKT TRUST AND HKT LTD	D	03/20/2012	VARIOUS	0.960			1							1		(1)	(1)			U
40425J-10-1	HMS HLDGS CORP		02/17/2012	Various	4,100.000	136,678		54,792	131,118	(76,324)		2	(76,326)		54,792		81,885	81,885			L
404251-10-0	HNI CORP		02/17/2012	Various	2,140.000	57,480		64,576	55,854	8,725		3	8,722		64,576		(7,096)	(7,096)			L
J21378-10-4	HOKKAIDO ELECTRIC POWER	D	02/17/2012	Various	5,000.000	76,321		63,379	71,197	(1,600)			(1,600)	(6,218)	63,379	4,837	8,105	12,941			U
J21630-10-8	HOKKOKU BANK LTD/THE	D	02/17/2012	Various	11,000.000	43,111		37,026	40,301	204		2	203	(3,478)	37,026	2,761	3,324	6,085			U
J21882-10-5	HOKUETSU KISHU PAPER CO LTD	D	02/17/2012	Various	7,500.000	49,467		36,860	50,377	(5,747)		7	(5,754)	(7,762)	36,860	5,979	6,627	12,607			U
J21903-10-9	HOKUHOKU FINANCIAL GROUP	D	02/17/2012	Various	36,000.000	71,520		79,342	70,157	20,136		4	20,132	(10,947)	79,342	13,049	(20,871)	(7,823)			U
J22050-10-8	HOKURIKU ELECTRIC POWER	D	02/17/2012	Various	4,600.000	91,886		97,421	85,880	20,291		4	20,287	(8,746)	97,421	9,245	(14,780)	(5,535)			U
J2224T-10-2	HOKUTO CORP	D	02/17/2012	Various	1,200.000	25,629		23,003	26,223	825		5	820	(4,041)	23,003	3,700	(1,074)	2,626			U
H36940-13-0	HOLCIM	D	02/17/2012	Various	6,772.000	416,486		488,700	362,284	134,571		63	134,508	(8,091)	488,700	22,309	(94,523)	(72,214)			U
436106-10-8	HOLLYFRONTIER CORP		02/17/2012	Various	9,420.000	292,228		241,198	220,428	20,770			20,770		241,198		51,030	51,030	942		L
J4200N-11-2	HOLMEN B	D	02/17/2012	Various	1,537.000	44,013		40,006	44,153	(3,547)		12	(3,559)	(588)	40,006	1,521	2,486	4,007			U
436440-10-1	HOLOGIC, INC.		02/17/2012	Various	11,820.000	241,192		191,663	206,968	(15,293)		12	(15,305)		191,663		49,529	49,529			L
436893-20-0	HOME BANCSHARES INC		02/17/2012	Various	2,320.000	59,728		52,353	60,111	(7,756)		3	(7,758)		52,353		7,375	7,375	166		L
436913-10-7	HOME CAPITAL GROUP INC	C	02/17/2012	Various	1,100.000	55,903		42,564	53,016	(8,556)		11	(8,567)	(1,885)	42,564	2,515	10,824	13,338			U
437076-10-2	HOME DEPOT INC		02/17/2012	Various	73,260.000	3,324,776		2,094,870	3,079,850	(984,981)			(984,981)		2,094,870		1,229,906	1,229,906			L
437306-10-3	HOME PROPERTIES INC		03/27/2012	Various	2,360.000	144,614		119,373	135,865	(21,469)		3	(21,472)		119,373		25,241	25,241	(1,677)		L
J22302-11-1	HONDA MOTOR CO., LTD.	D	02/17/2012	Various	40,600.000	1,495,080		1,333,159	1,238,519	256,372		221	256,151	(161,511)	1,333,159	172,213	(10,291)	161,922	6,992		U
438516-10-6	HONEYWELL INTERNATIONAL INC		02/17/2012	Various	34,760.000	2,052,432		1,437,674	1,889,206	(451,494)		38	(451,532)		1,437,674		614,759	614,759			L
Y33370-10-0	HONG KONG AND CHINA GAS	D	02/17/2012	Various	122,000.000	291,134		263,587	282,750	(19,365)		403	(19,768)	606	263,587	(144)	27,691	27,547			L
Y3506N-13-9	HONG KONG EXCHANGE CMN STK	D	02/17/2012	Various	25,800.000	479,243		465,267	412,250	52,858		647	52,211	806	465,267	(170)	14,146	13,977			L
Y3645L-10-1	HONG LEONG ASIA LTD	D	02/17/2012	Various	8,000.000	12,768		9,613	9,653	782			782	(822)	9,613	1,231	1,924	3,155			U
Y35518-11-0	HONGKONG & SHANGHAI HOTELS/THE	D	02/17/2012	Various	20,500.000	28,195		33,072	22,726	10,501		43	10,458	(112)	33,072	217	(5,094)	(4,878)			U
Y29790-10-5	HONGKONG AIRCRAFT HAECO	D	02/17/2012	Various	2,000.000	29,020		25,235	25,751	(536)		35	(571)	55	25,235	(14)	3,799	3,785			U
Y37129-16-3	HOPEWELL HOLDINGS	D	02/17/2012	Various	20,000.000	55,341		60,421	51,142	9,361			9,361	(82)	60,421	194	(5,273)	(5,080)			U
440327-10-4	HORACE MANN EDUCATORS		02/17/2012	Various	1,020.000	17,202		16,608	13,984	2,625		2	2,623		16,608		594	594			L
J22428-10-6	HORIBA LTD	D	02/17/2012	Various	1,300.000	41,263		34,438	39,184	1,299		7	1,292	(6,038)	34,438	5,502	1,323	6,825	460		U
440452-10-0	HORMEL FOODS CORP		02/17/2012	Various	300.000	8,762		7,734	8,787	(1,052)			(1,053)		7,734		1,028	1,028	45		L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		02/17/2012	Various	1,440.000	52,497		32,021	44,669	12,646		2	12,648		32,021		20,476	20,476			L
440694-30-5	HORSEHEAD HOLDING CORP		02/17/2012	Various	1,940.000	21,146		21,264	17,479	3,787		3	3,784		21,264		(118)	(118)			L
J23254-10-5	HOSHIZAKI ELECTRIC CO LTD	D	02/17/2012	Various	1,200.000	27,511		19,938	28,188	(3,903)		4	(3,907)	(4,343)	19,938	3,207	4,366	7,573	400		U
J22470-10-8	HOSIDEN CORP	D	02/17/2012	Various	2,200.000	16,899		15,393	14,691	2,965			2,965	(2,264)	15,393	2,485	(979)	1,506			U
441060-10-0	HOSPIRA INC.		02/15/2012	Various	11,600.000	411,278		361,482	352,292	9,192			9,192		361,484		49,794	49,794			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		03/27/2012	Various	4,940.000	121,781		116,659	113,521	4,555		1	4,554		116,659		5,122	5,122	2,660		L
44107P-10-4	HOST HOTELS & RESORTS INC		02/17/2012	Various	38,160.000	625,746		523,531	563,623	(40,064)		24	(40,089)		523,535		102,211	102,211	1,908		L
441339-10-8	HOT TOPIC		02/17/2012	Various	100.000	807		696	661	35			35		696		111	111	7		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)
Y75384-10-3	HOTEL PROPERTIES LTD	D	02/17/2012	Various	12,000.000	18,241		21,617	16,052	6,945		13	6,932	(1,367)	21,617	2,745	(6,122)	(3,377)			U
J22680-10-2	HOUSE FOODS CORP	D	02/17/2012	Various	1,800.000	32,339		25,061	33,863	(3,579)		5	(3,584)	(5,218)	25,061	4,021	3,258	7,279			U
44267D-10-7	HOWARD HUGHES CORP		02/17/2012	Various	1,460.000	77,443		61,466	64,488	(3,022)			(3,022)		61,466		15,977	15,977			L
J22848-10-5	HOYA CORPORATION	D	02/17/2012	Various	11,300.000	261,249		247,487	243,412	31,911			31,911	(27,836)	247,487	27,409	(13,647)	13,762			U
W3917K-16-3	HQ AB	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	182.000	41		23	26	1			1	(4)	23	5	12	17			U
404303-10-9	HSN INC DE L COM		02/17/2012	Various	2,020.000	73,503		33,483	73,245	(39,758)		3	(39,762)		33,483		40,020	40,020			L
443320-10-6	HUB GROUP INC		02/17/2012	Various	3,140.000	109,489		80,598	101,830	(21,228)		4	(21,232)		80,598		28,891	28,891			U
443510-20-1	HUBBELL, INC. CLASS B		02/17/2012	Various	2,720.000	200,066		123,597	181,859	(58,262)			(58,262)		123,597		76,469	76,469	1,034		L
443628-10-2	HUDBAY MINERALS INC	C	02/17/2012	Various	3,800.000	45,446		38,719	37,823	2,251		10	2,241	(1,345)	38,719	2,286	4,440	6,727			U
443683-10-7	HUDSON CITY BANCORP		01/26/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	36,660.000	256,905		300,245	229,125	71,120			71,120		300,245		(43,341)	(43,341)			L
444903-10-8	HUMAN GENOME SCIENCES INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	5,239.000	48,358		38,716	38,716						38,716		9,642	9,642			L
444859-10-2	HUMANA INC COM		02/17/2012	Various	8,700.000	770,763		428,901	762,207	(333,295)		10	(333,306)		428,901		341,861	341,861	2,175		L
445658-10-7	HUNT TRANSPORT SVC		02/17/2012	Various	3,940.000	199,167		138,289	177,576	(39,284)		3	(39,287)		138,289		60,878	60,878	272		L
446150-10-4	HUNTINGTON BANCSHARES INC		02/17/2012	Various	39,660.000	231,866		256,489	217,733	38,755			38,755		256,489		(24,623)	(24,623)	1,586		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		02/17/2012	Various	2,680.000	98,493		64,735	83,830	(19,095)			(19,095)		64,735		33,758	33,758			L
447011-10-7	HUNTSMAN		02/17/2012	Various	7,380.000	99,317		75,793	73,800	1,993			1,993		75,793		23,524	23,524			L
447462-10-2	HURON CONSULTING GR INC		02/17/2012	Various	1,120.000	42,916		24,767	43,389	(18,621)		1	(18,622)		24,767		18,150	18,150			L
448055-10-3	HUSKY ENERGY INC COM NPV	C	02/17/2012	Various	6,100.000	155,477		176,379	146,999	36,319		122	36,197	(6,817)	176,379	12,536	(33,439)	(20,903)	1,539		U
W4235G-11-6	HUSQVARNA B	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	11,745.000	66,650		54,117	54,117	(704)			(704)	704	54,117	600	11,933	12,533			U
Y38024-10-8	HUTCHISON WHAMPOA	D	02/17/2012	Various	53,000.000	526,076		372,245	443,907	(72,075)		517	(72,593)	930	372,245	(187)	154,018	153,831			U
J22890-10-7	HYAKUGO BANK LTD/THE	D	02/17/2012	Various	5,000.000	22,036		20,340	19,813	3,584		4	3,580	(3,053)	20,340	3,299	(1,604)	1,696			U
J22932-10-7	HYAKUJUSHI BANK LTD/THE	D	02/17/2012	Various	8,000.000	38,159		29,175	35,754	(3,157)		1	(3,158)	(3,421)	29,175	2,604	6,380	8,983			U
Y3817K-10-5	HYFLUX LTD	D	02/17/2012	Various	20,000.000	23,163		18,414	18,581	74			74	(241)	18,414	829	3,921	4,750			U
448954-10-7	HYPERDYNAMICS CORPORATION		02/15/2012	Various	4,600.000	12,066		11,259	11,270						11,270		796	796			L
Y38203-12-4	HYSAN DEVELOPMENT CO	D	02/17/2012	Various	18,000.000	75,614		52,069	59,099	(7,075)		72	(7,147)	117	52,069	(20)	23,565	23,545			U
44919P-50-8	IAC/INTERACTIVE CORP		02/17/2012	Various	3,860.000	169,979		83,762	164,436	(80,674)			(80,674)		83,762		86,217	86,217	214		L
450913-10-8	IAMGOLD CORP	C	02/17/2012	Various	9,500.000	156,194		165,638	150,881	13,358		41	13,317	1,440	165,638	1,990	(11,434)	(9,444)	1,030		U
450828-10-8	IBERIABANK CORP		02/17/2012	Various	980.000	52,640		44,475	48,314	(3,838)		1	(3,839)		44,475		8,166	8,166	333		L
J23059-11-6	IBIDEN CO	D	02/17/2012	Various	3,300.000	76,949		74,712	65,254	18,961			18,961	(9,502)	74,712	11,227	(8,989)	2,237			U
44925C-10-3	ICF INTERNATIONAL INC		02/17/2012	Various	560.000	15,133		12,787	13,877	(1,089)		1	(1,090)		12,787		2,346	2,346			L
44928D-10-8	ICG GROUP INC		02/17/2012	Various	1,120.000	11,630		10,431	8,646	1,786		2	1,785		10,431		1,199	1,199			L
451055-10-7	ICONIX BRAND GROUP INC		02/17/2012	Various	3,420.000	68,769		60,793	55,712	5,086		5	5,081		60,793		7,976	7,976			L
44930G-10-7	ICU MEDICAL		02/17/2012	Various	1,380.000	63,064		47,238	62,100	(14,861)		1	(14,862)		47,238		15,826	15,826			U
451107-10-6	IDACORP INC		02/17/2012	Various	940.000	39,333		35,791	39,865	(4,075)			(4,075)		35,791		3,542	3,542	310		L
J2388K-10-3	IDEMITSU KOSAN CO	D	02/17/2012	Various	500.000	52,296		35,059	51,579	(8,565)		7	(8,572)	(7,947)	35,059	5,687	11,550	17,237			U
45166R-20-4	IDENIX PHARMACEUTICALS INC		02/17/2012	Various	4,380.000	57,183		22,078	32,609	(10,531)			(10,531)		22,078		35,105	35,105			L
45167R-10-4	IDEX CORP		02/17/2012	Various	5,060.000	208,392		166,828	187,777	(20,948)			(20,948)		166,828		41,563	41,563	860		L
45168D-10-4	IDEXX LABS CORP		02/17/2012	Various	2,540.000	222,114		168,108	195,478	(27,368)		3	(27,371)		168,108		54,007	54,007			L
448947-50-7	IDT CORP CL B		02/17/2012	Various	460.000	4,599		5,707	4,315	1,062			1,062		5,707		(1,108)	(1,108)			L
45169U-10-5	IGATE CORP		02/17/2012	Various	2,580.000	45,981		22,133	40,583	(18,447)		3	(18,450)		22,133		23,848	23,848			L
449586-10-6	IGM FINANCIAL INC	C	02/17/2012	Various	3,100.000	140,817		113,653	134,589	(16,123)		28	(16,152)	(4,784)	113,653	6,711	20,452	27,164	1,413		U
J2398N-10-5	IHI CORP	D	02/17/2012	Various	42,000.000	106,690		70,921	102,040	(15,194)		4	(15,197)	(15,921)	70,921	11,667	24,101	35,768			U
451734-10-7	IHS INC CL A		02/17/2012	Various	2,300.000	209,259		165,285	198,168	(32,882)		1	(32,883)		165,285		43,974	43,974			L
902104-10-8	II VI INC		02/17/2012	Various	3,000.000	70,545		52,907	55,080	(2,171)		2	(2,173)		52,907		17,638	17,638			L
452308-10-9	ILLINOIS TOOL WKS INC		02/17/2012	Various	14,440.000	798,945		716,525	674,492	42,055		19	42,036		716,529		82,416	82,416	5,198		L
452327-10-9	ILLUMINA INC		02/17/2012	Various	5,540.000	295,399		169,635	168,859	776			776		169,635		125,764	125,764			L
Q4875J-10-4	ILUKA RESOURCES LTD	D	02/17/2012	Various	10,920.000	198,621		44,877	173,119	(93,518)		9	(93,527)	(34,715)	44,877	13,942	139,802	153,744			U
45253H-10-1	IMMUNOGEN INC		02/17/2012	Various	3,780.000	53,189		31,769	43,772	(12,003)			(12,003)		31,769		21,420	21,420			L
45256B-10-1	IMPAX LABORATORIES		02/17/2012	Various	2,820.000	64,648		55,158	56,879	(1,718)		4	(1,722)		55,158		9,490	9,490			L
453038-40-8	IMPERIAL OIL LTD	C	02/17/2012	Various	7,300.000	349,180		289,198	325,249	(37,019)		102	(37,121)	1,070	289,198	5,409	54,574	59,983	670		U
Q4887E-12-7	INCITEC PIVOT LTD	D	02/17/2012	Various	46,060.000	162,888		146,835	146,512	18,031		15	18,016	(17,694)	146,835	27,964	(11,910)	16,053			L
45337C-10-2	INCYTE CORPORATION		02/17/2012	Various	5,480.000	97,606		34,946	82,255	(47,298)		10	(47,308)		34,946		62,659	62,659			L
Q48886-10-7	INDEPENDENCE GROUP NL	D	02/17/2012	Various	6,818.000	30,245		26,360	26,360	972			972	(972)	26,360	2,318	1,567	3,885			U
453836-10-8	INDEPENDENT BANK CORP MA		02/17/2012	Various	2,060.000	58,452		53,232	56,217	(2,983)		3	(2,986)		53,232		5,220	5,220	391		L
Y3974E-10-8	INDOFOOD AGRI RESOURCES LTD	D	02/17/2012	Various	12,000.000	15,226		17,997	11,703	7,301		11	7,290	(996)	17,997	2,286	(5,057)	(2,771)			U

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)
455871-10-3	INDUSTRIAL ALLIANCE INSURANC	C	02/17/2012	Various	2,200.000	56,944		71,519	56,773	16,782		18	16,764	(2,018)	71,519	4,223	(18,798)	(14,575)			U
J45430-12-6	INDUSTRIVARDEN C	D	02/17/2012	Various	2,247.000	33,723		37,586	26,806	10,509		7	10,502	277	37,586	517	(4,379)	(3,863)			U
45667G-10-3	INFINERA CORP		02/17/2012	Various	3,540.000	29,324		29,164	22,231	6,938		5	6,933		29,164		160	160			L
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		02/17/2012	Various	620.000	36,311		28,801	35,179	(6,377)		1	(6,378)		28,801		7,510	7,510			L
45666Q-10-2	INFORMATICA CORP		02/17/2012	Various	5,680.000	253,088		137,618	209,762	(72,138)		6	(72,144)		137,618		115,470	115,470			L
45678T-30-0	INFOSPACE INC		02/17/2012	Various	2,580.000	32,344		20,166	28,354	(8,183)		5	(8,188)		20,166		12,178	12,178			L
049330-12-4	INFRATIL LTD	D	02/17/2012	Various	16,114.000	24,995		17,079	23,581	(2,943)		9	(2,951)	(3,550)	17,079	4,501	3,415	7,916			U
G47791-10-1	INGERSOLL-RAND PLC		02/17/2012	Various	14,520.000	556,072		544,431	442,424	102,029		19	102,010		544,434		11,638	11,638			L
457153-10-4	INGRAM MICRO		02/17/2012	Various	8,680.000	168,061		153,399	157,889	(4,478)		6	(4,484)		153,405		14,655	14,655			L
45719T-10-3	INHIBITEX INC		02/14/2012	Various	8,680.000	224,858		109,265	94,959	14,317			14,317		109,276		115,582	115,582			L
457461-20-0	INLAND REAL ESTATE CORP		03/29/2012	Various	6,140.000	60,909		55,720	46,725	2,824		12	2,812		55,720		5,189	5,189	(2,293)		L
457983-10-4	INMET MINING CORP COM NPV	C	02/17/2012	Various	1,200.000	77,688		50,183	77,153	(24,215)		13	(24,228)	(2,743)	50,183	2,963	24,542	27,505			U
45790B-10-4	INNERGEX RENEWABLE ENERGY INC	C	02/17/2012	Various	2,500.000	25,358		20,983	25,276	(3,389)		5	(3,394)	(899)	20,983	1,239	3,136	4,375	303		U
45774N-10-8	INNOPHOS HOLDINGS INC		02/17/2012	Various	1,120.000	55,749		23,367	54,387	(31,018)		2	(31,020)		23,367		32,382	32,382	280		L
45768S-10-5	INNOSPEC INC		02/17/2012	Various	1,440.000	44,986		19,877	40,421	(20,542)		1	(20,543)		19,877		25,109	25,109			L
J2467E-10-1	INPEX CORP	D	02/17/2012	Various	55.000	371,844		310,343	346,564	(7,200)		54	(7,255)	(28,966)	310,343	22,342	39,159	61,502			U
45765U-10-3	INSIGHT ENTERPRISES INC		02/17/2012	Various	2,680.000	55,280		39,883	40,977	(1,091)		4	(1,094)		39,883		15,397	15,397			L
45778Q-10-7	INSPERITY INC		02/17/2012	Various	2,340.000	68,047		59,467	59,319	153		1	152		59,471		8,576	8,576			L
45784P-10-1	INSULET CORP		02/17/2012	Various	2,020.000	40,332		24,383	38,037	(13,650)		3	(13,653)		24,383		15,949	15,949			L
049361-10-0	INSURANCE AUSTRALIA GRP.	D	02/17/2012	Various	53,679.000	164,389		196,859	163,610	45,817		28	45,789	(12,541)	196,859	27,019	(59,488)	(32,469)			U
45823T-10-6	INTACT FINACIAL GROUP	C	02/17/2012	Various	3,000.000	179,685		127,747	172,358	(38,452)		32	(38,484)	(6,127)	127,747	7,542	44,397	51,938			U
457985-20-8	INTEGRA LIFE SCIENCES		02/17/2012	Various	1,300.000	38,920		39,450	40,079	4,018		4,647	(629)		39,450		(529)	(529)			L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		02/17/2012	Various	5,400.000	36,889		32,058	29,484	2,582		8	2,574		32,058		4,831	4,831			L
458140-10-0	INTEL CORP		02/17/2012	Various	235,560.000	6,317,994		4,640,615	5,712,330	(1,067,105)		4,609	(1,071,715)		4,640,615		1,677,379	1,677,379	25,549		U
458334-10-9	INTER PARFUMS INC		02/17/2012	Various	2,040.000	35,003		31,517	31,742	(225)			(225)		31,517		3,485	3,485	163		L
45841N-10-7	INTERACTIVE BKRS GRP A		02/17/2012	Various	200.000	3,137		3,388	2,988	400			400		3,388		(251)	(251)			L
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP		02/17/2012	Various	320.000	9,199		9,077	7,334	1,742			1,742		9,077		122	122			L
45865V-10-0	INTERCONTINENTALEXC		02/17/2012	Various	3,560.000	454,713		358,124	429,158	(71,030)		4	(71,034)		358,124		96,589	96,589			L
45867G-10-1	INTERDIGITAL INC		02/17/2012	Various	2,020.000	77,206		48,705	88,011	(39,303)		3	(39,307)		48,705		28,501	28,501	202		L
458665-10-6	INTERFACE INC		02/17/2012	Various	3,940.000	51,256		34,364	45,468	(11,099)		5	(11,104)		34,364		16,892	16,892			L
458743-10-1	INTERLINE BRANDS INC		02/17/2012	Various	1,020.000	20,013		16,865	15,881	986		2	984		16,865		3,148	3,148			L
458786-10-0	INTERMEC INC		02/17/2012	Various	5,400.000	44,322		35,273	37,044	(1,771)			(1,771)		35,273		9,049	9,049			L
45884X-10-3	INTERMUNE INC		02/17/2012	Various	1,720.000	26,007		23,595	21,672	1,927		3	1,923		23,595		2,412	2,412			L
45885A-30-0	INTERNAP NETWORK SERVICES		02/17/2012	Various	4,100.000	28,985		13,496	24,354	(10,851)		8	(10,858)		13,496		15,489	15,489			L
459044-10-3	INTERNATIONAL BANCSHARES CRP		02/17/2012	Various	5,000.000	97,165		83,920	91,675	(7,750)		6	(7,755)		83,920		13,246	13,246			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		02/17/2012	Various	54,780.000	10,533,029		7,004,272	10,072,946	(3,068,611)		63	(3,068,674)		7,004,272		3,528,756	3,528,756	20,955		L
460146-10-3	INTERNATIONAL PAPER CO		02/17/2012	Various	18,040.000	588,893		443,107	533,984	(90,851)		25	(90,877)		443,107		145,786	145,786	2,987		L
460254-10-5	INTERNATIONAL RECTIFIER CORP		02/17/2012	Various	2,520.000	58,640		55,807	48,938	6,872		4	6,868		55,807		2,833	2,833			L
460335-20-1	INTERNATIONAL SPEEDWAY		02/15/2012	Various	100.000	2,597		2,536	2,535	1			1		2,536		61	61			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		02/17/2012	Various	22,940.000	245,277		198,731	223,206	(24,443)		33	(24,476)		198,731		46,546	46,546			L
460693S-10-9	INTERSIL CORP		02/17/2012	Various	1,180.000	13,679		16,917	12,319	4,600		2	4,598		16,917		(3,238)	(3,238)	142		L
46113M-10-8	INTERVAL LEISURE GROUP		02/17/2012	Various	340.000	4,570		4,878	4,627	251		1	251		4,878		(308)	(308)			L
46116V-10-5	INTL FCSTONE INC		02/17/2012	Various	760.000	17,474		16,159	17,913	(1,754)			(1,754)		16,159		1,315	1,315			L
04968A-10-1	INTREPID MINES LTD	D	02/17/2012	Various	22,732.000	32,220		27,311	25,343	2,903			2,903	(934)	27,311	2,402	2,506	4,908			U
46121Y-10-2	INTREPID POTASH INC		02/17/2012	Various	1,120.000	27,658		29,098	25,346	3,752			3,752		29,098		(1,440)	(1,440)			L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		02/17/2012	Various	6,260.000	354,213		289,134	328,149	(39,010)		4	(39,015)		289,134		65,079	65,079	1,941		L
J4662R-10-6	INTRUM JUSTITIA AB	D	02/17/2012	Various	2,274.000	36,274		21,829	35,603	(8,413)		5	(8,418)	(5,356)	21,829	4,488	9,957	14,446			U
461202-10-3	INTUIT INC.		02/17/2012	Various	13,400.000	768,798		518,815	704,706	(185,877)		14	(185,891)		518,815		249,983	249,983	2,010		L
46120E-60-2	INTUITIVE SURGICAL INC		02/17/2012	Various	1,880.000	914,102		594,464	870,459	(275,993)		2	(275,995)		594,464		319,638	319,638			L
461203-10-1	INVACARE CORP		02/17/2012	Various	2,040.000	35,755		35,791	31,192	14,394		9,795	4,599		35,791		(36)	(36)	26		L
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		02/15/2012	Various	5,000.000	78,962		72,114	70,250	1,864			1,864		72,114		6,849	6,849	2,875		L
049560-10-7	INVESTA OFFICE FUND	D	02/17/2012	Various	69,149.000	45,804		31,206	42,435	(2,714)		6	(2,720)	(8,509)	31,206	9,695	4,903	14,598	670		U
J4776L-10-2	INVESTMENT AB ORESUND	D	02/17/2012	Various	1,277.000	21,740		17,770	17,396	2,995		4	2,991	(2,617)	17,770	3,654	316	3,970			U
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		02/17/2012	Various	7,100.000	77,235		74,447	76,751	(2,298)			(2,298)		74,453		2,781	2,781			L
J4810Z-12-8	INVESTOR B	D	02/17/2012	Various	11,575.000	248,147		220,812	215,957	2,096		50	2,046	2,808	220,812	2,448	24,887	27,335			L
46146P-10-2	INVESTORS BANCORP INC		02/17/2012	Various	3,300.000	49,471		36,310	44,484	(8,167)		6	(8,174)		36,310		13,161	13,161			L
461730-10-3	INVESTORS REAL ESTATE TRUST		03/29/2012	Various	620.000	10,805		10,727	4,523	149		1	148		10,727		78	78	(139)		L
04976L-10-7	INVOCARE LTD	D	02/17/2012	Various	7,118.000	58,193		52,194	56,058	(3,672)		3	(3,675)	(189)	52,194	2,716	3,283	5,999			U
462044-10-8	ION GEOPHYSICAL CORP		02/17/2012	Various	6,640.000	51,459		25,282	40,703	(15,410)		11	(15,421)		25,282		26,177	26,177			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)
049809-10-8	IOOF HOLDINGS LTD	D	02/17/2012	Various	9,064.000	54,040		44,482	47,466	6,544		9	6,535	(9,518)	44,482	13,819	(4,261)	9,558			U
44984A-10-5	IPC THE HOSPITALIST CO		02/17/2012	Various	800.000	27,223		24,878	36,576	(11,697)		1	(11,698)		24,878		2,345	2,345			L
44980X-10-9	IPG PHOTONICS CORP		02/17/2012	Various	840.000	48,640		15,360	28,451	(13,090)		1	(13,091)		15,360		33,280	33,280			L
049822-10-1	IRESS MARKET TECHNOLOGY LTD	D	02/17/2012	Various	5,846.000	43,778		40,914	41,436	7,795		8	7,787	(8,309)	40,914	12,711	(9,847)	2,864			U
462726-10-0	IROBOT		02/17/2012	Various	1,780.000	51,789		41,479	53,133	(11,652)		3	(11,654)		41,479		10,310	10,310			L
462846-10-6	IRON MTN INC PA		02/17/2012	Various	3,900.000	120,072		93,880	120,120	(26,236)		5	(26,240)		93,880		26,193	26,193	975		L
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	680.000	10,138		7,352	8,140	(787)			(787)		7,352		2,785	2,785			L
J25038-10-0	ISETAN MITSUKOSHI HLDGS	D	02/17/2012	Various	11,700.000	129,853		115,204	122,670	11,680		6	11,674	(19,140)	115,204	18,933	(4,284)	14,649			U
464286-50-9	ISHARES MSCI CANADA ETF	I	02/15/2012	Various	381,854.000	10,818,284		11,726,255	9,847,081	1,545,961	17		1,545,979		11,726,336		(908,053)	(908,053)			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	02/15/2012	Various	2,099,995.000	111,029,280		120,175,663	99,997,553	15,911,910	122		15,912,032		120,176,165		(9,146,886)	(9,146,886)			U
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		02/15/2012	Various	119,712.000	9,562,633		8,800,463	5,511,791	(270,136)			(270,136)		8,800,602		762,031	762,031			U
464330-10-9	ISIS PHARMACEUTICALS INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	540.000	4,660		4,925	3,893	1,032			1,032		4,925		(265)	(265)			L
M9920A-10-9	ISRAEL CHEMICALS ILS1	D	02/21/2012	Various	12,189.000	131,622		134,043	126,336	10,292		134	10,158	(2,451)	134,043	5,168	(7,589)	(2,421)			U
465074-20-1	ISRAEL DISCOUNT BANK LTD	D	02/21/2012	Various	20,649.000	29,249		34,841	27,633	7,744			7,744	(536)	34,841	1,343	(6,935)	(5,592)			U
45031U-10-1	ISTAR FINANCIAL		02/17/2012	Various	5,320.000	37,546		15,376	28,143	(12,760)		7	(12,767)		15,376		22,170	22,170			L
J24994-10-5	ISUZU MOTORS JPY50	D	02/17/2012	Various	32,000.000	173,278		72,632	148,006	(52,277)		4	(52,281)	(23,093)	72,632	11,940	88,707	100,646			L
J2563B-10-0	IT HOLDINGS CORP	D	02/17/2012	Various	2,500.000	29,894		29,548	30,044	4,139		6	4,134	(4,629)	29,548	4,793	(4,447)	346			U
465685-10-5	ITC HOLDINGS		02/17/2012	Various	2,360.000	175,649		123,947	179,077	(55,130)			(55,130)		123,947		51,702	51,702			L
J25027-10-3	ITO EN	D	02/17/2012	Various	10,100.000	169,790		153,272	173,735	6,652		8	6,645	(27,108)	153,272	25,177	(8,659)	16,518	2,319		U
J2501P-10-4	ITOCHU CORP JPY50	D	02/17/2012	Various	38,600.000	434,087		308,377	392,168	(23,292)		61	(23,353)	(60,438)	308,377	49,827	75,882	125,710			U
J25022-10-4	ITOCHU TECHNO-SOLUTIONS	D	02/17/2012	Various	1,000.000	44,974		31,031	44,888	(6,852)		2	(6,853)	(7,004)	31,031	5,117	8,826	13,943			U
J25037-12-8	ITOHAM FOODS INC	D	02/17/2012	Various	5,000.000	19,854		16,752	19,878	(59)		3	(63)	(3,063)	16,752	2,717	384	3,102			U
465741-10-6	ITRON INC		02/17/2012	Various	2,880.000	123,084		125,714	103,018	22,699			22,699		125,716		(2,633)	(2,633)			L
450911-20-1	ITT CORP		02/17/2012	Various	12,090.000	262,894		223,467	233,700	(10,225)		1	(10,226)		223,473		39,420	39,420	713		L
45068B-10-9	ITT EDUCATIONAL SVCS INC		02/17/2012	Various	2,320.000	156,142		153,314	131,985	21,331		1	21,330		153,314		2,827	2,827			L
46579N-10-3	IVANHOE MINES LTD	C	02/17/2012	Various	7,800.000	130,314		96,176	138,505	(37,380)		25	(37,406)	(4,924)	96,176	5,679	28,460	34,138			U
46600W-10-6	IXYS CORPORATION		02/17/2012	Various	1,520.000	19,193		17,098	16,462	636			636		17,098		2,095	2,095			L
J25596-10-7	IYO BANK (THE)	D	02/17/2012	Various	7,000.000	66,316		55,567	69,118	(7,764)		10	(7,774)	(5,777)	55,567	3,926	6,823	10,749			L
J25725-11-0	IZUMI	D	02/17/2012	Various	1,900.000	33,550		25,295	31,424	(1,282)		5	(1,287)	(4,842)	25,295	4,104	4,150	8,255			U
466032-10-9	J & J SNACK FOODS CORP.		02/17/2012	Various	420.000	21,632		19,807	22,378	(2,570)		1	(2,570)		19,807		1,825	1,825	55		L
46612H-40-2	J CREW GROUP INC		01/24/2012	DISTRIBUTION	0.000	2,002											2,002	2,002			L
J28711-10-9	J FRONT RETAILING	D	02/17/2012	Various	15,000.000	71,671		69,843	72,496	6,336		2	6,334	(8,987)	69,843	8,838	(7,009)	1,829			U
708160-10-6	J.C. PENNEY CO. INC.		02/17/2012	Various	8,080.000	337,865		236,808	284,012	(47,192)		12	(47,204)		236,808		101,057	101,057	1,616		L
48123V-10-2	J2 GLOBAL INC		02/17/2012	Various	2,280.000	66,022		49,490	64,159	(14,666)		4	(14,670)		49,490		16,533	16,533			L
466313-10-3	JABIL CIRC UIT INC COM		02/17/2012	Various	8,740.000	212,340		134,558	171,828	(37,259)		11	(37,270)		134,558		77,782	77,782	338		L
466367-10-9	JACK IN THE BOX INC		02/17/2012	Various	1,480.000	34,411		33,942	30,932	3,012		2	3,010		33,942		469	469			L
469814-10-7	JACOBS ENGINEERING GROUP INC		02/17/2012	Various	5,740.000	262,043		220,858	232,929	(12,063)		8	(12,071)		220,858		41,185	41,185			L
J25832-10-6	JAFCO CO LTD	D	02/17/2012	Various	1,700.000	36,351		43,882	31,208	15,399			15,399	(2,725)	43,882	3,349	(10,880)	(7,531)			U
47012E-10-6	JAKKS PACIFIC		02/17/2012	Various	760.000	11,542		11,643	10,724	921		1	920		11,643		(101)	(101)	76		L
470355-20-7	JAMES RIVER COAL CO		02/17/2012	Various	4,080.000	27,056		31,686	28,234	3,458			3,458		31,691		(4,635)	(4,635)			L
47102X-10-5	JANUS CAP GROUP INC		02/17/2012	Various	9,640.000	81,950		70,372	60,828	9,544			9,544		70,372		11,578	11,578	482		L
J2620N-10-5	JAPAN AIRPORT TERMINAL CO LTD	D	02/17/2012	Various	1,500.000	21,407		18,695	19,508	1,065		1	1,065	(1,877)	18,695	1,667	1,044	2,711			U
J2739K-10-9	JAPAN EXCELLENT INC	D	02/17/2012	Various	6.000	25,448		28,863	23,581	8,922		6	8,916	(3,633)	28,863	4,607	(8,022)	(3,416)	804		U
J2785A-10-4	JAPAN LOGISTICS FUND INC	D	02/17/2012	Various	5.000	39,880		36,451	43,329	(194)		7	(202)	(6,676)	36,451	5,913	(2,484)	3,429			U
J27400-10-3	JAPAN PETROLEUM EXP.	D	02/17/2012	Various	1,500.000	68,729		55,956	58,659	2,210		10	2,200	(4,903)	55,956	4,074	8,699	12,773			U
J2741H-10-2	JAPAN PRIME REALTY INVT	D	02/17/2012	Various	22.000	52,334		44,241	51,820	509		2	507	(8,086)	44,241	7,262	831	8,093	1,442		U
J27523-10-9	JAPAN REAL ESTATE INV	D	02/17/2012	Various	12.000	102,300		95,064	93,543	14,465		19	14,446	(12,925)	95,064	13,254	(6,018)	7,235			U
J27544-10-5	JAPAN RETAIL FUND INVT	D	02/17/2012	Various	47.000	67,220		55,184	69,612	(3,652)		9	(3,661)	(10,766)	55,184	8,972	3,063	12,035			U
J27743-10-3	JAPAN STEEL WORKS	D	02/17/2012	Various	8,000.000	63,647		62,147	55,606	13,785			13,785	(7,244)	62,147	8,310	(6,811)	1,499			U
471109-10-8	JARDEN CORP		02/17/2012	Various	5,340.000	182,746		153,899	159,559	(5,660)			(5,660)		153,899		28,847	28,847	461		L
Y43703-10-0	JARDINE CYCLE & CARRIAGE	D	02/17/2012	Various	3,000.000	120,071		53,536	111,299	(50,660)		43	(50,703)	(7,060)	53,536	5,516	61,020	66,535			U
G50871-10-5	JAZZ PHARMACEUTICALS PLC		02/17/2012	Various	780.000	37,828		24,837	30,131	(5,295)			(5,295)		24,837		12,991	12,991			L
05029L-10-1	JB HI-FI LTD	D	02/17/2012	Various	3,787.000	47,157		65,748	43,730	23,642		12	23,630	(1,612)	65,748	5,783	(24,374)	(18,592)	812		U
46612K-10-8	JDA SOFTWARE GROUP INC		02/17/2012	Various	2,180.000	59,772		60,150	70,610	(10,458)		2	(10,460)		60,150		(378)	(378)			L
46612J-50-7	JDS UNIPHA SE COM PAR 0		02/17/2012	Various	10,240.000	140,891		122,266	106,906	15,360			15,360		122,266		18,626	18,626			L
472319-10-2	JEFFERIES GROUP INC NEW		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	12,086.000	189,104		149,987	166,183	(16,195)			(16,195)		149,987		39,116	39,116	906		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
J2817M-10-0	JFE HOLDINGS INC NPV	D	02/17/2012	Various	11,800.000	228,223		210,548	213,709	154,449		105,328	49,122	(52,283)	210,548	64,914	(47,240)	17,674			U
J2870F-10-9	JFE SHOJI HOLDINGS INC	D	02/17/2012	Various	8,000.000	36,712		34,708	33,364	4,258			4,258	(2,914)	34,708	2,746	(742)	2,003			U
J26945-10-5	JGC CORP	D	02/17/2012	Various	5,000.000	137,226		96,985	120,047	(4,326)		5	(4,331)	(18,731)	96,985	15,992	24,249	40,241			U
W4939T-10-9	JM AB	D	02/17/2012	Various	1,897.000	36,372		25,064	30,872	(1,158)		6	(1,164)	(4,644)	25,064	5,153	6,155	11,309			U
477839-10-4	JOHN BEAN TECH		02/17/2012	Various	580.000	10,215		10,224	8,915	1,310		1	1,309		10,224		(8)	(8)			L
Q37116-10-2	JOHN FAIRFAX HLDGS NPV	D	02/17/2012	Various	69,974.000	58,200		63,205	51,530	13,575			13,575	(1,899)	63,205	5,559	(10,563)	(5,004)			U
478160-10-4	JOHNSON & JOHNSON		02/17/2012	Various	114,660.000	7,483,087		7,298,323	7,519,403	(220,952)		103	(221,056)		7,298,347		184,739	184,739			L
478366-10-7	JOHNSON CONTROLS INC		02/17/2012	Various	26,420.000	882,864		729,887	825,889	(95,965)		37	(96,002)		729,887		152,977	152,977	4,756		L
G5150J-14-0	JOHNSON ELECTRIC HOLDINGS LTD	D	02/17/2012	Various	65,000.000	39,616		32,573	35,904	(3,112)		42	(3,154)	(177)	32,573	213	6,829	7,043	251		U
J2838H-10-6	J-OIL MILLS INC	D	02/17/2012	Various	7,000.000	20,365		20,436	20,008	3,515		4	3,511	(3,083)	20,436	3,267	(3,339)	(71)			U
480200-10-7	JONES LANG LASALLE INC.		02/17/2012	Various	1,880.000	153,143		149,122	115,169	33,953			33,953		149,122		4,021	4,021			L
480838-10-1	JOS A BANK CLOTHIERS INC		02/17/2012	Various	1,080.000	54,569		45,426	52,661	(7,234)		1	(7,235)		45,426		9,143	9,143			L
481165-10-8	JOY GLOBAL INC		02/17/2012	Various	5,240.000	471,013		296,641	392,843	(96,197)		5	(96,201)		296,641		174,371	174,371			L
J28541-10-0	JOYO BANK	D	02/17/2012	Various	15,000.000	67,416		59,920	66,260	358		1	357	(6,697)	59,920	5,737	1,759	7,496			U
46625H-10-0	JP MORGAN CHASE & CO		02/17/2012	Various	176,140.000	6,673,381		5,559,532	5,856,655	728,801			728,801		6,585,456		87,925	87,925	44,035		U
J2855M-10-3	JS GROUP CORP	D	02/17/2012	Various	6,000.000	129,595		109,539	114,980	12,505		5	12,500	(17,940)	109,539	17,974	2,081	20,055			U
J2856K-10-6	JSR CORP JPY50	D	02/17/2012	Various	4,700.000	97,149		98,947	86,709	25,772		5	25,768	(13,529)	98,947	16,282	(18,080)	(1,799)			U
J2946V-10-4	JTEKT CORP	D	02/17/2012	Various	6,300.000	69,802		80,054	61,961	25,331		2	25,329	(7,235)	80,054	9,165	(19,416)	(10,252)			U
H4414N-10-3	JULIUS BAER GROUP CMN STK	D	02/17/2012	Various	5,742.000	236,338		197,084	224,594	48		28	21	(27,530)	197,084	32,674	6,580	39,254			L
48203R-10-4	JUNIPER NETWORKS INC		02/17/2012	Various	21,200.000	493,898		542,336	432,692	109,671		26	109,645		542,337		(48,438)	(48,438)			L
J2871C-10-1	JUPITER TELECOMM NPV	D	02/17/2012	Various	68.000	70,549		64,442	68,910	6,202		10	6,192	(10,659)	64,442	10,466	(4,359)	6,107	690		U
J28709-10-3	JUROKU BANK LTD/THE	D	02/17/2012	Various	15,000.000	51,571		46,837	48,915	2,019		8	2,011	(4,088)	46,837	3,410	1,324	4,734			U
48213W-10-1	JUST ENERGY GROUP INC	C	02/17/2012	Various	3,900.000	48,284		47,741	43,871	5,441		12	5,429	(1,560)	47,741	2,819	(2,276)	542	962		U
J29699-10-5	JX HOLDINGS INC COMMON STOCK	D	02/17/2012	Various	61,400.000	382,155		304,106	370,936					(66,831)	304,106	60,361	17,688	78,049			U
K55633-11-7	JYSKE BANK	D	02/17/2012	Various	1,520.000	51,902		45,681	37,317	11,266		10	11,255	(2,891)	45,681	4,538	1,683	6,221			U
48273U-10-2	K12		02/17/2012	Various	1,160.000	25,891		22,284	20,810	1,476		2	1,474		22,284		3,607	3,607			L
48282T-10-4	KADANT INC		02/17/2012	Various	880.000	22,036		17,691	19,897	(2,204)			(2,204)		17,693		4,343	4,343			L
J2887C-10-7	KADOKAWA GROUP HOLDINGS INC	D	02/17/2012	Various	1,200.000	37,256		25,266	41,720	(10,021)		5	(10,026)	(6,428)	25,266	4,064	7,926	11,990			U
J29051-10-9	KAGOME CO LTD	D	02/17/2012	Various	800.000	16,158		13,609	15,913	150		3	148	(2,452)	13,609	2,235	315	2,550			U
J29094-10-9	KAGOSHIMA BANK LTD/THE	D	02/17/2012	Various	5,000.000	34,186		32,444	35,079	303		6	298	(2,932)	32,444	2,362	(620)	1,742			U
483007-70-4	KAISER ALUMINUM CORP		02/17/2012	Various	520.000	25,802		19,560	23,858	(4,297)		1	(4,298)		19,560		6,242	6,242	130		L
J29223-12-0	KAJIMA CORP	D	02/17/2012	Various	24,000.000	76,948		52,368	73,587	(9,734)		3	(9,737)	(11,482)	52,368	8,564	16,016	24,580			U
J29258-10-0	KAKAKU.COM INC	D	02/17/2012	Various	1,200.000	34,102		22,604	43,996	(14,608)		5	(14,613)	(6,779)	22,604	3,636	7,862	11,498			U
483548-10-3	KAMAN CORP		02/17/2012	Various	1,540.000	49,072		34,830	42,073	(7,241)		2	(7,242)		34,830		14,241	14,241	246		L
J29438-11-6	KAMIGUMI CO LTD	D	02/17/2012	Various	7,000.000	61,254		54,121	60,387	3,050		11	3,039	(9,305)	54,121	8,653	(1,520)	7,133			U
J29653-10-2	KANDENKO CO LTD	D	02/17/2012	Various	3,000.000	16,077		18,258	14,538	5,964		4	5,960	(2,240)	18,258	3,061	(5,243)	(2,182)			U
J2975N-10-6	KANEKA CORP	D	02/17/2012	Various	9,000.000	51,048		60,465	47,941	16,542		11	16,531	(4,007)	60,465	4,406	(13,823)	(9,417)			U
J30169-10-6	KANSAI ELECTRIC POWER CO	D	02/17/2012	Various	18,100.000	313,522		359,729	277,720	117,808			117,808	(35,798)	359,729	46,130	(92,337)	(46,207)			U
J30255-12-9	KANSAI PAINT CO	D	02/17/2012	Various	5,000.000	48,994		42,379	44,628	4,717		2	4,715	(6,963)	42,379	6,988	(373)	6,615			U
485170-30-2	KANSAS CITY SOUTHERN		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	4,118.000	273,013		160,973	280,065	(119,093)			(119,093)		160,973		112,041	112,041			L
J30427-10-8	KANTO DENKA KOGYO CO LTD	D	02/17/2012	Various	3,000.000	11,449		11,875	11,030	2,544			2,544	(1,700)	11,875	1,991	(2,417)	(426)			U
J30642-16-9	KAO CORP	D	02/17/2012	Various	13,900.000	360,706		347,745	379,780	19,532		30	19,502	(51,537)	347,745	47,762	(34,801)	12,961			U
W53034-10-9	KAPPAHL AB	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	2,861.000	3,088		2,706	2,494	587			587	(375)	2,706	556	(174)	382			U
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		02/17/2012	Various	2,620.000	47,204		28,563	41,239	(12,673)		3	(12,676)		28,563		18,642	18,642			L
M6244J-10-7	KARDEN YAZAMUT	D	02/21/2012	Various	1,964.000	363		262	258	(913)			(913)	918	262	(204)	304	101			U
Q5210P-10-1	KAROON GAS AUSTRALIA LIMITED	D	02/17/2012	Various	6,226.000	34,060		17,171	28,719	(11,939)			(11,939)	390	17,171	580	16,309	16,889			U
J31502-10-7	KAWASAKI HEAVY IND	D	02/17/2012	Various	36,000.000	104,467		99,474	89,801	23,689		5	23,684	(14,012)	99,474	16,360	(11,366)	4,994			U
J31588-11-4	KAWASAKI KISEN KAISHA	D	02/17/2012	Various	12,000.000	26,922		25,019	21,671	6,730			6,730	(3,381)	25,019	4,091	(2,189)	1,903			U
486587-10-8	KAYDON CORPORATION		02/17/2012	Various	500.000	17,659		19,877	15,250	4,628		1	4,627		19,877		(2,218)	(2,218)	100		L
48666K-10-9	KB HOME COM		02/17/2012	Various	11,260.000	118,263		77,112	75,667	1,456			1,456		77,123		41,140	41,140	213		L
48242W-10-6	KBR INC		02/17/2012	Various	8,000.000	262,766		183,829	222,960	(39,125)		6	(39,131)		183,829		78,937	78,937	400		L
J31843-10-5	KDDI CORP JPY5000	D	02/17/2012	Various	67.000	429,619		314,212	430,882	(51,123)		63	(51,186)	(65,485)	314,212	49,574	65,833	115,407			U
J32083-10-7	KEIHIN CORP	D	02/17/2012	Various	1,000.000	20,100		19,201	16,578	5,181		4	5,178	(2,554)	19,201	3,115	(2,215)	899			U
J32104-11-9	KEIKYU CORP	D	02/17/2012	Various	11,000.000	98,574		85,877	98,753	2,537		4	2,533	(15,408)	85,877	14,038	(1,342)	12,697			U
J32190-12-6	KEIO CORP	D	02/17/2012	Various	12,000.000	87,310		76,316	84,656	4,872		4	4,868	(13,209)	76,316	12,480	(1,486)	10,994			U
J32233-10-8	KEISEI ELECTRIC RAILWAY	D	02/17/2012	Various	9,000.000	66,755		49,666	66,182	(8,276)		5	(8,282)	(8,234)	49,666	6,143	10,946	17,090			L
J05754-10-6	KEIYO BANK LTD/THE	D	02/17/2012	Various	7,000.000	33,875		34,555	34,650	3,263		1	3,262	(3,356)	34,555	2,999	(3,679)	(680)			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
487836-10-8	KELLOGG CO.		02/17/2012	Various	13,540.000	700,726		725,859	684,718	41,156		15	41,141		725,859		(25,133)	(25,133)			L
488152-20-8	KELLY SERVICES INC. CLASS A		02/17/2012	Various	4,440.000	73,094		59,351	60,739	(1,385)		1	(1,386)		59,353		13,741	13,741			L
488360-20-7	KEMET CORP		02/17/2012	Various	3,160.000	30,420		23,655	22,278	1,377			1,377		23,655		6,765	6,765			L
488401-10-0	KEMPER CORP		02/17/2012	Various	2,340.000	66,884		61,830	68,351	(6,518)		4	(6,521)		61,830		5,054	5,054	442		L
488879-10-7	KENEXA CORP		02/17/2012	Various	680.000	19,218		10,504	18,156	(7,651)		1	(7,652)		10,504		8,714	8,714			L
489170-10-0	KENNAMETAL, INC.		02/17/2012	Various	3,640.000	163,100		111,202	132,933	(21,731)			(21,731)		111,202		51,898	51,898	269		L
Y4722Z-12-0	KEPPEL CORP	D	02/17/2012	Various	34,000.000	292,695		177,577	243,784	(50,582)		161	(50,743)	(15,464)	177,577	17,937	97,181	115,118			U
V87778-10-2	KEPPEL LAND	D	02/17/2012	Various	28,000.000	67,900		47,924	47,924	4,080			4,080	(4,080)	47,924	6,096	13,879	19,976			U
G52440-10-7	KERRY PROPERTIES L HKD1	D	02/17/2012	Various	19,000.000	83,906		98,243	62,872	35,419		91	35,328	43	98,243	84	(14,422)	(14,337)			U
J33097-10-6	KEWPIE CORP	D	02/17/2012	Various	5,500.000	79,350		67,026	78,245	(4,667)		12	(4,679)	(6,540)	67,026	4,825	7,499	12,324	566		U
J3246M-10-9	KEY COFFEE INC	D	02/17/2012	Various	1,300.000	24,417		21,991	23,494	2,121		4	2,117	(3,620)	21,991	3,513	(1,087)	2,426			U
492914-10-6	KEY ENERGY SERVICES INC		02/17/2012	Various	6,820.000	102,467		60,918	105,505	(44,578)		9	(44,587)		60,918		41,549	41,549			L
493267-10-8	KEYCORP NEW COM		02/17/2012	Various	36,680.000	292,257		290,791	282,069	8,778		52	8,725		290,795		1,462	1,462			L
J32491-10-2	KEYENCE CORP JPY50	D	02/17/2012	Various	1,000.000	248,334		228,070	219,212	22,339	20,734	11	43,062	(34,204)	228,070	37,608	(17,345)	20,263			L
493271-10-0	KEYERA CORP	C	02/17/2012	Various	2,100.000	97,439		52,341	103,067	(47,050)		13	(47,063)	(3,664)	52,341	3,091	42,008	45,099	602		U
493308-10-0	KEYNOTE SYSTEMS INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	120.000	2,407		2,586	2,465	121			121		2,586		(179)	(179)			L
493732-10-1	KFORCE INC		02/17/2012	Various	1,360.000	19,094		15,546	16,769	(1,220)		3	(1,223)		15,546		3,548	3,548			L
49427F-10-8	KILROY REALTY CORPORATION		03/28/2012	Various	3,440.000	153,047		91,876	130,961	(47,470)		3	(47,472)		91,876		61,172	61,172	(3,641)		L
494368-10-3	KIMBERLY-CLARK CORP		02/17/2012	Various	16,960.000	1,213,686		1,069,158	1,247,578	(178,419)			(178,419)		1,069,158		144,527	144,527	11,872		L
49446R-10-9	KIMCO REALTY CORP		03/26/2012	Various	19,360.000	374,054		291,960	314,406	(33,565)		7	(33,572)		291,960		82,094	82,094	(1,234)		L
J33093-10-5	KINDEN CORP	D	02/17/2012	Various	5,000.000	40,434		44,532	42,224	7,126		3	7,123	(4,815)	44,532	4,909	(9,008)	(4,099)			U
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		02/23/2012	Various	0.698	1,532		1,516							1,516		16	16			L
494580-10-3	KINDRED HEALTHCARE INC		02/17/2012	Various	2,280.000	27,709		19,654	26,836	(7,182)			(7,182)		19,654		8,056	8,056			L
G5318K-10-3	KINGSGATE CONSOLIDATED LTD	D	02/17/2012	Various	4,012.000	32,802		27,960	23,390	9,266		6	9,261	(4,690)	27,960	8,686	(3,844)	4,842			U
W4832D-11-0	KINNEVIK INVESTMENT AB	D	02/17/2012	Various	6,047.000	129,130		91,986	117,829	(8,096)		21	(8,117)	(17,726)	91,986	18,913	18,231	37,144			A
496902-40-4	KINROSS GOLD CORP COM	C	02/17/2012	ITG, INC CANADA	37,500.000	404,853		639,558	428,098	229,993			229,993	(18,533)	639,558	43,246	(277,951)	(234,704)			L
J33136-12-8	KINTETSU CORP	D	02/17/2012	Various	47,000.000	180,535		163,366	183,799	8,254		8	8,246	(28,678)	163,366	26,882	(9,713)	17,169			U
497266-10-6	KIRBY CORP		02/17/2012	Various	3,140.000	210,758		129,074	206,738	(77,661)		3	(77,664)		129,074		81,684	81,684			L
49740P-10-6	KIRKLAND LAKE GOLD INC	C	02/17/2012	Various	2,000.000	35,350		17,289	30,272	(11,903)		4	(11,907)	(1,076)	17,289	1,021	17,040	18,061			U
J33652-10-8	KISSEI PHARMACEUTICAL CO LTD	D	02/17/2012	Various	1,600.000	31,673		30,638	32,948	2,773		6	2,767	(5,077)	30,638	4,940	(3,904)	1,036			U
482470-20-0	KIT DIGITAL INC		02/17/2012	Various	3,020.000	34,051		26,396	25,519	877			877		26,396		7,655	7,655			L
49803T-10-2	KITE REALTY GROUP TRUST		03/26/2012	Various	3,980.000	22,235		15,702	17,950	(3,038)		8	(3,045)		15,702		6,534	6,534	(131)		L
053422-10-3	KIWI INCOME PROPERTY TRUST	D	02/17/2012	Various	57,915.000	49,724		34,081	45,532	(4,578)		17	(4,595)	(6,855)	34,081	8,981	6,661	15,642			U
J34728-10-5	KIYO HOLDINGS INC	D	02/17/2012	Various	17,000.000	26,556		21,328	26,504	(1,045)		4	(1,049)	(4,127)	21,328	3,487	1,741	5,228			U
482480-10-0	KLA TENCOR CORP		02/17/2012	Various	11,980.000	608,319		393,940	578,035	(184,080)		15	(184,095)		393,940		214,378	214,378	840		L
499005-10-6	KNIGHT CAPITAL GROUP INC		02/17/2012	Various	2,860.000	37,831		39,806	33,805	6,003		2	6,001		39,806		(1,975)	(1,975)			L
499064-10-3	KNIGHT TRANSPORTATION INC		02/17/2012	Various	3,500.000	62,249		64,447	54,740	9,714		7	9,707		64,447		(2,198)	(2,198)			L
498904-20-0	KNOLL INC		02/17/2012	Various	1,220.000	19,606		16,717	18,117	(1,398)		2	(1,400)		16,717		2,889	2,889			L
499183-80-4	KNOLOGY INC		02/15/2012	Various	4,860.000	74,075		53,106	69,012	(15,904)		2	(15,906)		53,106		20,969	20,969			L
J3430E-10-3	KOBAYASHI PHARMACEUTICAL CO LTD	D	02/17/2012	Various	800.000	40,022		32,528	42,094	(3,074)		7	(3,080)	(6,486)	32,528	5,343	2,151	7,493			U
J34555-14-4	KOBE STEEL JPY50	D	02/17/2012	Various	68,000.000	113,534		131,228	105,132	42,506		7	42,500	(16,404)	131,228	21,577	(39,272)	(17,694)			U
500150-10-0	KODIAK OIL AND GAS GROUP		02/17/2012	Various	6,640.000	64,425		24,937	63,080	(38,134)		10	(38,143)		24,937		39,489	39,489			L
500255-10-4	KOHLS CORP		02/17/2012	Various	11,180.000	560,146		636,606	551,733	84,890		17	84,873		636,606		(76,460)	(76,460)			L
J34899-10-4	KOITO MANUFACTURING CO LTD	D	02/17/2012	Various	3,000.000	50,780		49,068	42,094	11,615		1	11,614	(4,640)	49,068	5,522	(3,811)	1,711			U
J34964-10-6	KOJIMA CO LTD	D	02/21/2012	Various	3,900.000	24,871		25,877	25,537	4,280		5	4,275	(3,935)	25,877	4,169	(5,175)	(1,006)			U
J35544-10-5	KOKUYO CO LTD	D	02/17/2012	Various	4,400.000	31,429		32,588	31,098	4,206			4,206	(2,716)	32,588	2,494	(3,653)	(1,159)	371		U
J35759-12-5	KOMATSU LTD NPV	D	02/17/2012	Various	23,700.000	684,365		478,719	553,934	1,418		96	1,322	(76,537)	478,719	67,063	138,584	205,647			U
J3590M-10-1	KOMERI CO LTD	D	02/17/2012	Various	1,000.000	30,440		23,300	30,869	(2,808)		5	(2,812)	(4,756)	23,300	3,780	3,360	7,140			U
J35996-10-7	KONAMI CORP COMMON STOCK	D	02/17/2012	Various	3,600.000	97,700		61,926	107,808	(29,136)		7	(29,142)	(16,740)	61,926	10,088	25,686	35,774			U
J36060-11-9	KONICA MINOLTA HOL NPV	D	02/17/2012	Various	13,500.000	108,946		98,301	100,676	52,475		43,464	9,012	(11,386)	98,301	10,740	(95)	10,645			U
50060P-10-6	KOPPERS CO.		02/17/2012	Various	940.000	36,581		31,571	32,298	(726)		1	(727)		31,571		5,009	5,009	207		L
500643-20-0	KORN/FERRY INTERNATIONAL		02/17/2012	Various	2,360.000	39,602		32,558	40,262	(7,700)		4	(7,703)		32,558		7,043	7,043			L
J3622S-10-0	KOSE CORP	D	02/17/2012	Various	1,200.000	28,205		27,970	30,074	2,536		6	2,530	(4,634)	27,970	4,499	(4,265)	235			U
50075N-10-4	KRAFT FOOD S INC CL A		02/17/2012	Various	72,860.000	2,798,644		2,175,151	2,722,050	(546,816)		83	(546,899)		2,175,151		623,493	623,493	21,129		L
50077C-10-6	KRATON PERFORMANCE POLYMERS		02/17/2012	Various	3,260.000	92,707		64,260	66,178	(1,912)			(1,912)		64,266		28,441	28,441			L
50077B-20-7	KRATOS DEFENSE & SECURITY		02/17/2012	Various	6,480.000	42,853		32,384	38,686	(6,286)			(6,286)		32,400		10,453	10,453			L
501014-10-4	KRISPY KREME DOUGHNUTS INC		02/17/2012	Various	3,060.000	25,160		22,083	20,012	2,070			2,070		22,083		3,077	3,077			L
501044-10-1	KROGER CO		02/17/2012	Various	18,180.000	434,171		403,719	440,320	(36,573)		27	(36,600)		403,719		30,451	30,451	2,091		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)
50105F-10-5	KRONOS WORLDWIDE INC		02/17/2012	Various	1,640.000	38,270		29,586	31,918	2,335			2,335		31,921		6,350	6,350			L
J36615-10-2	KS HOLDINGS CORP	D	02/17/2012	Various	1,500.000	53,348		59,439	33,418	(16,855)		7	(16,862)	(9,159)	33,418	5,421	14,509	19,930			U
J36662-13-8	KUBOTA CORP	D	02/17/2012	Various	30,000.000	293,709		251,397	291,731	69,939		31	69,909	(29,575)	291,731	33,837	(31,858)	1,978			U
H4673L-14-5	KUEHNE & NAGEL INTL	D	02/17/2012	Various	1,573.000	208,553		176,676	153,021	(10,264)		42	(10,307)	(13,348)	153,021	16,063	39,469	55,532			U
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		02/17/2012	Various	2,580.000	29,351		23,865	19,223	(4,639)		4	(4,642)		19,223		10,129	10,129			L
J37006-13-7	KURARAY CO	D	02/17/2012	Various	9,200.000	129,190		130,882	113,184	2,729		6	2,724	(20,422)	113,184	18,584	(2,578)	16,006			U
J37049-10-3	KUREHA CORP	D	02/17/2012	Various	5,000.000	25,954		24,880	24,107	3,066		5	3,061	(3,834)	24,107	3,911	(2,064)	1,847			U
J37221-11-6	KURITA WATER INDUSTRIES	D	02/17/2012	Various	2,600.000	68,366		67,559	81,735	24,721		4	24,717	(10,541)	81,735	13,428	(26,797)	(13,369)			U
R38879-24-4	KVAERNER ASA	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	4,845.000	12,366		7,898	7,787	738			738	(849)	7,787	1,287	3,293	4,580			U
482423-10-0	KWB INC		02/17/2012	Various	3,200.000	56,361		48,576	46,816	(1,760)			(1,760)		46,816		9,545	9,545			L
J37479-11-0	KYOCERA CORP JPY50	D	02/17/2012	Various	3,900.000	340,246		313,642	359,211	94,525		18	94,507	(48,938)	359,211	58,931	(77,895)	(18,964)			U
J37996-11-3	KYORIN CO LTD	D	02/17/2012	Various	2,000.000	35,884		35,209	27,208	(2,570)		5	(2,575)	(5,425)	27,208	4,191	4,485	8,676			U
J38296-11-7	KYOWA HAKKO KIRIN CO	D	02/17/2012	Various	7,000.000	81,711		85,670	71,425	(7,072)		13	(7,084)	(7,160)	71,425	5,046	5,240	10,286	790		U
J38468-10-4	KYUSHU ELEC POWER JPY500	D	02/17/2012	Various	9,000.000	136,395		128,855	161,766	43,681			43,681	(10,770)	161,766	11,697	(37,069)	(25,372)			U
502424-10-4	L-3 COMMUNICATIONS		02/17/2012	Various	3,920.000	276,538		261,386	297,849	36,471		8	36,463		297,849		(21,311)	(21,311)			L
50540R-40-9	LABORATORY CORP AMER HLDGS		02/17/2012	Various	5,800.000	525,961		498,626	456,706	(41,918)			(41,918)		456,708		69,253	69,253			L
505597-10-4	LACLEDE GROUP INC		02/17/2012	Various	1,760.000	74,227		71,227	58,676	(12,548)		3	(12,551)		58,676		15,551	15,551	730		L
510728-10-8	LAKE SHORE GOLD CORP	C	02/17/2012	ITG, INC CANADA	11,300.000	16,885		14,198	17,146	3,453			3,453	(505)	17,146	1,012	(1,273)	(261)			U
511637-10-0	LAKELAND BANCORP INC		03/30/2012	DISTRIBUTION	0.000	111		111	111						111						L
511656-10-0	LAKELAND FINANCIAL CORP		02/17/2012	Various	600.000	15,460		15,522	12,567	(2,955)			(2,955)		12,567		2,892	2,892	93		L
512807-10-8	LAM RESEARCH CORP.		02/17/2012	Various	4,540.000	194,180		168,071	178,101	10,037		7	10,030		178,101		16,079	16,079			L
512815-10-1	LAMAR ADVERTISING CO		02/17/2012	Various	2,420.000	74,347		66,550	41,213	(25,337)			(25,337)		41,213		33,134	33,134			L
513847-10-3	LANCASTER COLONY CORP.		02/17/2012	Various	960.000	65,583		66,566	52,091	(14,474)		1	(14,476)		52,091		13,492	13,492			L
51476K-10-3	LANDAUER INC		02/17/2012	Various	320.000	17,598		16,480	18,002	1,522		1	1,522		18,002		(404)	(404)	176		L
515098-10-1	LANDSTAR SYSTEMS INC		02/17/2012	Various	3,640.000	189,031		174,429	159,084	(15,341)		3	(15,345)		159,084		29,947	29,947	68		L
517834-10-7	LAS VEGAS SANDS CORP		02/17/2012	Various	17,320.000	890,670		740,084	495,297	(244,768)		18	(244,786)		495,297		395,373	395,373			L
517942-10-8	LASALLE HOTELS		03/28/2012	Various	2,440.000	69,282		59,072	63,683	1,290		4	1,287		63,683		5,599	5,599	(547)		L
518415-10-4	LATTICE SEMICONDUCTOR		02/17/2012	Various	11,000.000	74,104		65,340	25,303	(40,025)		13	(40,037)		25,303		48,801	48,801			L
J3871L-10-3	LAWSON	D	02/17/2012	Various	1,300.000	78,995		81,155	58,728	(9,761)		3	(9,764)	(12,663)	58,728	9,539	10,727	20,267			U
521050-10-4	LAYNE CHRISTENSEN CO		02/17/2012	Various	860.000	22,242		20,812	22,775	1,964		1	1,963		22,775		(533)	(533)			L
505336-10-7	LA-Z-BOY CHAIR CO.		02/17/2012	Various	2,400.000	33,364		28,560	20,090	(8,468)		2	(8,470)		20,090		13,274	13,274			L
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		02/17/2012	Various	1,980.000	18,216		18,394	17,899	(495)			(495)		17,899		317	317			L
52186N-10-6	LEAPFROG ENTERPRISES INC		02/17/2012	Various	3,020.000	22,002		16,882	16,421	(453)			(453)		16,429		5,573	5,573			L
521865-20-4	LEAR CORP		02/17/2012	Various	3,320.000	148,924		132,136	158,623	26,490		2	26,487		158,623		(9,699)	(9,699)			U
524701-50-5	LEGACY OIL & GAS INC	C	02/17/2012	ITG, INC CANADA	3,500.000	42,333		36,005	31,673	(4,888)			(4,888)	556	31,673	185	10,474	10,660			U
524901-10-5	LEGG MASON INC COM		02/17/2012	Various	3,560.000	96,490		85,618	120,311	34,699		5	34,693		120,311		(23,821)	(23,821)	285		L
524660-10-7	LEGGETT & PLATT INC		02/17/2012	Various	7,460.000	161,924		171,878	179,422	7,555		11	7,543		179,422		(17,498)	(17,498)	2,089		L
055190-10-4	LEIGHTON HOLDINGS	D	02/17/2012	Various	4,517.000	111,678		87,964	104,756	19,538			19,538	(2,747)	104,756	9,172	(2,250)	6,922			U
055368-11-4	LEND LEASE GROUP	D	02/17/2012	Various	14,601.000	113,596		106,926	108,234	12,588		20	12,568	(11,261)	108,234	17,848	(12,486)	5,362			U
52602E-10-2	LENDER PROCESSING SERVICES		02/17/2012	Various	6,900.000	126,922		103,983	107,802	3,819			3,819		107,802		19,120	19,120			L
526057-10-4	LENNAR COR P CL A		02/17/2012	Various	5,620.000	128,675		110,433	105,603	(4,822)		8	(4,830)		105,603		23,073	23,073	225		L
526107-10-7	LENNOX INTERNATIONAL INC		02/17/2012	Various	2,140.000	82,211		72,225	82,299	10,077			10,077		82,302		(91)	(91)	385		L
R4279D-10-8	LEROY SEAFOOD GROUP ASA	D	02/17/2012	Various	1,087.000	17,444		15,267	20,242	6,622		5	6,617	(1,642)	20,242	3,346	(6,144)	(2,798)			U
527288-10-4	LEUCADIA NATIONAL C		02/17/2012	Various	10,680.000	306,085		242,863	277,434	34,580		9	34,571		277,434		28,651	28,651			L
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		02/17/2012	Various	23,460.000	464,449		398,585	395,066	(3,512)		1	(3,512)		395,073		69,376	69,376			L
529043-10-1	LEXINGTON REALTY TRUST		03/28/2012	Various	5,180.000	48,036		38,798	28,938	(13,576)		10	(13,587)		28,938		19,098	19,098	(608)		L
529771-10-7	LEXMARK IN TL INC CL A		02/17/2012	Various	3,260.000	119,433		107,808	118,050	10,243		1	10,241		118,050		1,384	1,384			L
50187A-10-7	LHC GROUP INC		02/17/2012	Various	2,520.000	40,176		32,332	35,023	2,696			2,696		35,028		5,148	5,148			L
G5485F-16-9	LI & FUNG LTD CMN STK	D	02/17/2012	Various	144,000.000	329,285		266,619	313,094	46,376		435	45,940	535	313,094	(130)	16,321	16,191			U
529898-10-8	LIBBEY INC		02/17/2012	Various	1,300.000	19,381		16,562	15,699	(861)			(861)		15,701		3,680	3,680			L
530555-10-1	LIBERTY GLOBAL INC	R	02/17/2012	Various	3,600.000	177,604		147,708	129,041	18,662		5	18,667		129,041		48,563	48,563			L
530555-30-9	LIBERTY GLOBAL INC	R	02/17/2012	Various	3,980.000	186,918		157,290	135,416	21,868		6	21,874		135,416		51,502	51,502			L
53071M-10-4	LIBERTY INTERACTIVE CORP		02/17/2012	Various	26,120.000	464,891		423,536	356,251	67,246		39	67,285		356,251		108,640	108,640			L
530322-10-6	LIBERTY MEDIA CORP LIBERTY CAPITAL		02/17/2012	Various	5,013.000	438,549		391,265	211,215	180,042		8	180,049		211,215		227,334	227,334			L
531172-10-4	LIBERTY PROPERTY TRUST		03/29/2012	Various	4,920.000	166,158		151,930	148,779	3,532		7	3,539		148,779		17,379	17,379	2,171		L
53217V-10-9	LIFE TECHNOLOGIES CORP		02/17/2012	Various	3,540.000	170,643		137,741	186,080	48,344		5	48,339		186,080		(15,438)	(15,438)			L
53217R-20-7	LIFE TIME FITNESS INC		02/17/2012	Various	1,620.000	80,873		75,735	62,275	13,458		2	13,460		62,275		18,598	18,598			L
53219L-10-9	LIFEPOINT HOSPITALS INC		02/17/2012	Various	2,320.000	94,325		86,188	82,723	3,462		3	3,465		82,723		11,602	11,602			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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
G54856-12-8	LIFESTYLE INTL HLDGS	D	02/17/2012	Various	18,000.000	46,859		31,774	39,678	(7,944)		44	(7,989)	85	31,774	(17)	15,102	15,085			U
532716-10-7	LIMITED BRANDS INC		02/17/2012	Various	11,640.000	519,907		290,470	469,674	(179,188)		15	(179,204)		290,470		229,437	229,437			L
53278L-10-7	LINAMAR CORP	C	02/17/2012	Various	1,000.000	18,207		18,584	13,742	5,335		5	5,330	(489)	18,584	1,097	(1,475)	(377)			U
Q5562Z-10-3	LINC ENERGY LTD	D	02/17/2012	Various	15,160.000	21,519		42,834	17,056	26,414		8	26,406	(629)	42,834	3,767	(25,082)	(21,315)			U
532791-10-0	LINCARE HOLDINGS INC		02/17/2012	Various	3,380.000	88,974		96,991	86,900	10,094		3	10,091		96,991		(8,017)	(8,017)	676		L
533900-10-6	LINCOLN ELEC HLDGS		02/17/2012	Various	4,140.000	183,480		120,184	161,957	(41,773)			(41,773)		120,184		63,296	63,296	704		L
534187-10-9	LINCOLN NA TL CORP IN COM		02/17/2012	Various	20,840.000	470,155		333,887	404,713	(70,823)			(70,823)		333,890		136,266	136,266	1,667		L
W56316-10-7	LINDAB INTERNATIONAL AB	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	1,940.000	15,559		12,067	10,543	3,111			3,111	(1,586)	12,067	2,481	1,010	3,491			U
535555-10-6	LINDSAY CORP		02/15/2012	Various	600.000	37,801		22,079	32,934	(10,854)		1	(10,855)		22,079		15,722	15,722	31		L
H49983-17-6	LINDT & SPRUENGLI NAMEN	D	02/17/2012	Various	5.000	174,764		132,651	167,093	(21,233)		39	(21,272)	(13,169)	132,651	14,366	27,746	42,112			U
H49983-18-4	LINDT & SPRUENGLI PART	D	02/17/2012	Various	55.000	164,400		124,243	163,601	(26,597)		35	(26,633)	(12,725)	124,243	13,293	26,863	40,157			U
535678-10-6	LINEAR TEC HNOLOGY CORP COM		02/17/2012	Various	10,940.000	369,311		322,714	328,528	(5,798)		16	(5,815)		322,714		46,597	46,597	1,515		L
Y5281M-11-1	LINK REIT	D	02/17/2012	Various	61,500.000	228,905		137,395	226,470	(89,369)		191	(89,560)	485	137,395	(75)	91,585	91,510	4,997		L
53578A-10-8	LINKEDIN CORP		02/17/2012	Various	900.000	75,859		59,335	56,709	2,628			2,628		59,337		16,522	16,522			L
J13776-10-9	LINTEC CORP	D	02/17/2012	Various	1,200.000	24,152		21,176	21,733	2,796		4	2,791	(3,349)	21,176	3,406	(430)	2,976			U
J38933-10-7	LION CORP	D	02/17/2012	Various	5,000.000	29,729		24,801	29,557	(1,779)		1	(1,780)	(2,976)	24,801	2,328	2,600	4,928	342		U
535919-20-3	LIONS GATE ENTERTAINMENT		02/17/2012	Various	3,380.000	38,556		23,419	28,122	(4,698)		5	(4,702)		23,419		15,136	15,136			L
53635B-10-7	LIQUIDITY SERVICES INC		02/17/2012	Various	560.000	23,765		18,639	20,664	(2,025)			(2,025)		18,639		5,125	5,125			L
536797-10-3	LITHIA MTRS INC		02/17/2012	Various	1,480.000	35,704		21,381	32,353	(10,971)			(10,971)		21,381		14,323	14,323			L
537008-10-4	LITTLEFUSE INC		02/17/2012	Various	940.000	49,899		38,593	40,401	(1,808)			(1,808)		38,593		11,306	11,306	104		L
538034-10-9	LIVE NATION ENTERTAINMENT INC		02/17/2012	Various	7,260.000	76,501		59,078	60,331	(1,240)		12	(1,252)		59,078		17,423	17,423			L
538146-10-1	LIVEPERSON INC		02/17/2012	Various	2,760.000	40,921		29,016	34,638	(5,622)			(5,622)		29,016		11,905	11,905			L
539320-10-1	LIZ CLAIBO RNE INC COM		02/17/2012	Various	3,780.000	37,195		24,598	32,621	(8,018)		5	(8,023)		24,598		12,597	12,597			L
501889-20-8	LKQ CORP		02/17/2012	Various	6,360.000	206,451		126,320	191,309	(64,980)		9	(64,989)		126,320		80,131	80,131			L
539481-10-1	LOBLAW COS LTD COM	C	02/17/2012	Various	6,000.000	218,862		181,566	226,631	(34,668)		118	(34,785)	(10,280)	181,566	12,694	24,602	37,296			U
539830-10-9	LOCKHEED MARTIN CORP		02/17/2012	Various	14,980.000	1,282,193		1,120,232	1,211,882	(91,621)		29	(91,650)		1,120,232		161,961	161,961			L
540424-10-8	LOEWS CORP		02/17/2012	Various	15,420.000	586,623		573,428	580,563	(7,112)		23	(7,135)		573,428		13,195	13,195			L
H50430-23-2	LOGITECH INTERNATIONAL	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	6,280.000	53,485		60,562	49,041	12,932			12,932	(1,411)	60,562	3,320	(10,397)	(7,077)			U
54142L-10-9	LOGMELN INC		02/17/2012	Various	1,160.000	45,745		25,082	44,718	(19,635)		2	(19,636)		25,082		20,663	20,663			L
54222A-10-6	LONE PINE RESOURCES INC		02/17/2012	Various	4,480.000	33,073		33,544	31,405	2,150			2,150		33,555		(482)	(482)			L
H50524-13-3	LONZA GROUP	D	02/17/2012	Various	1,737.000	94,842		135,203	102,633	34,093		12	34,081	(1,511)	135,203	4,751	(45,113)	(40,361)			L
W5650X-10-4	LOOMIS AB	D	02/17/2012	Various	2,107.000	30,584		19,239	30,310	(6,507)		4	(6,511)	(4,560)	19,239	3,956	7,389	11,345			U
543524-30-0	LOOPNET INC		02/17/2012	Various	1,760.000	30,203		18,967	32,173	(13,203)		2	(13,205)		18,967		11,236	11,236			L
543881-10-6	LORAL SPACE AND COMMUNICATIONS		02/15/2012	Various	820.000	56,041		25,907	53,202	(27,294)		1	(27,295)		25,907		30,134	30,134			L
546347-10-5	LOUISIANA-PACIFIC CORP.		02/17/2012	Various	4,140.000	33,645		39,879	33,410	6,469			6,469		39,879		(6,234)	(6,234)			L
548661-10-7	LOWES COS INC USD0.50		02/17/2012	Various	62,880.000	1,701,146		1,367,909	1,595,894	(226,620)		1,366	(227,985)		1,367,909		333,237	333,237	8,803		L
50213H-10-0	LPL INVESTMENT HOLDINGS INC		02/17/2012	Various	1,600.000	53,556		40,987	48,864	(7,877)			(7,877)		40,987		12,568	12,568			L
502160-10-4	LSB INDUSTRIES INC		02/17/2012	Various	1,140.000	40,712		19,547	31,954	(12,406)		1	(12,407)		19,547		21,165	21,165			L
502161-10-2	LSI CORP		02/17/2012	Various	27,640.000	224,007		159,183	164,458	(5,249)		26	(5,275)		159,183		64,824	64,824			L
502175-10-2	LTC PROPERTIES INC		03/29/2012	Various	1,600.000	51,389		43,365	49,376	(6,366)		2	(6,368)		43,365		8,024	8,024	248		L
502403-20-7	LTX-CREDENCE CORP		02/17/2012	Various	3,260.000	23,534		17,777	17,441	336			336		17,777		5,757	5,757			L
549764-10-8	LUFKIN INDUSTRIES INC		02/17/2012	Various	1,540.000	118,376		47,153	103,657	(56,503)		1	(56,504)		47,153		71,223	71,223			L
550021-10-9	LULULEMON ATHLETICA INC	I	02/17/2012	Various	3,420.000	221,511		175,799	159,577	16,223			16,223		175,800		45,710	45,710			L
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		02/17/2012	Various	2,140.000	46,562		32,400	37,792	(5,393)			(5,393)		32,400		14,163	14,163			L
55027E-10-2	LUMINEX CORP		02/17/2012	Various	1,640.000	34,983		28,362	34,817	(6,452)		2	(6,455)		28,362		6,621	6,621			L
550283-10-5	LUMOS NETWORKS CORP		02/02/2012	Various	600.000	9,334		5,809	9,204	(3,395)			(3,395)		5,809		3,524	3,524	84		L
W54114-10-8	LUNDBERGS AB-B SHS	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	825.000	27,452		31,039	24,335	4,584			4,584	2,121	31,039	(1,796)	(1,791)	(3,587)			U
550372-10-6	LUNDIN MINING CORP COM NPV	C	02/17/2012	Various	10,600.000	52,898		34,950	40,267	(3,877)		9	(3,886)	(1,431)	34,950	2,064	15,885	17,948			U
W64566-10-7	LUNDIN PETROLEUM	D	02/17/2012	Various	7,197.000	170,935		46,502	176,943	(128,066)		18	(128,084)	(2,358)	46,502	1,714	122,719	124,433			U
Q5683J-10-3	LYNAS CORP LTD	D	02/17/2012	Various	47,116.000	65,290		18,508	50,359	(21,748)		4	(21,752)	(10,098)	18,508	5,750	41,031	46,781			U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		02/17/2012	Various	10,580.000	463,810		416,215	343,744	72,474			72,474		416,218		47,592	47,592			U
55261F-10-4	M & T BANK CORP		02/17/2012	Various	4,440.000	360,206		341,113	338,950	2,170		3	2,168		341,117		19,089	19,089			L
552690-10-9	M D U RESOURCES GROUP, INC.		02/17/2012	Various	4,620.000	99,475		97,855	99,145	(1,281)		9	(1,290)		97,855		1,620	1,620	774		L
553777-10-3	M T S SYSTEMS		02/15/2012	Various	640.000	29,945		21,012	26,080	(5,067)			(5,068)		21,012		8,932	8,932	160		L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		02/17/2012	Various	3,240.000	38,811		29,282	31,104	(1,814)			(1,814)		29,290		9,521	9,521			U
J39186-10-1	MABUCHI MOTOR	D	02/17/2012	Various	300.000	13,432		13,093	12,492	2,550			2,550	(1,949)	13,093	2,230	(1,891)	339	169		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
554282-10-3	MACDONALD DETTWILER & ASSOCIATES LTD	C	02/17/2012	Various	1,000.000	43,832		40,630	46,223	(3,940)		10	(3,950)	(1,643)	40,630	2,399	803	3,202			U
554382-10-1	MACERICH COMPANY		03/27/2012	Various	7,260.000	435,070		303,448	367,356	(88,955)		7	(88,963)		303,448		131,622	131,622	(7,959)		L
554489-10-4	MACK-CALI REALTY CORP		03/27/2012	Various	1,800.000	57,501		51,130	48,042	(2,392)			(2,392)		51,133		6,368	6,368	491		L
Q568A7-10-1	MACQUARIE ATLAS RO CMN STK	D	02/17/2012	Various	28,936.000	47,602		42,335	39,954	3,861		7	3,854	(1,473)	42,335	3,723	1,544	5,267			U
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	02/17/2012	Various	8,761.000	246,093		241,993	213,176	38,626			38,626	(9,809)	241,993	24,752	(20,652)	4,100			L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	02/17/2012	Various	2,560.000	73,117		38,572	71,552	(32,978)		2	(32,980)		38,572		34,545	34,545			L
55616P-10-4	MACYS INC		02/17/2012	Various	17,080.000	600,071		413,372	549,634	(136,240)		22	(136,263)		413,372		186,700	186,700	1,708		L
J39315-10-6	MAEDA CORP	D	02/17/2012	Various	7,000.000	28,971		20,145	25,646	(1,546)		4	(1,550)	(3,952)	20,145	3,221	5,605	8,826			U
559079-20-7	MAGELLAN HEALTH SERVICES INC		02/17/2012	Various	740.000	36,160		35,705	36,608	(903)			(903)		35,705		456	456			L
559181-10-2	MAGMA DESIGN AUTOMATION INC		02/22/2012	Various	9,600.000	70,115		45,249	68,928	(23,679)			(23,679)		45,249		24,866	24,866			L
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	02/17/2012	Various	5,300.000	230,498		174,704	176,883	4,152		44	4,109	(6,288)	174,704	10,316	45,478	55,794			U
55973B-10-2	MAGNUM HUNTER RESOURCES CORP		02/17/2012	Various	5,480.000	35,242		20,611	29,537	(8,926)			(8,926)		20,611		14,631	14,631			L
G5753U-11-2	MAIDEN HOLDINGS LTD		02/15/2012	Various	4,240.000	39,547		31,279	37,142	(5,859)		4	(5,863)		31,279		8,268	8,268	339		L
560305-10-4	MAIDENFORM BRANDS INC		02/17/2012	Various	1,600.000	33,378		25,244	29,280	(4,034)		3	(4,036)		25,244		8,134	8,134			L
56035L-10-4	MAIN STREET CAPITAL CORP		02/17/2012	Various	2,940.000	65,261		53,600	62,446	(8,845)			(8,845)		53,601		11,660	11,660	794		L
M67888-10-3	MAKHTESHIM-AGAN INDUSTRIES LTD	D	01/20/2012	DISTRIBUTION	0.000	6,728											6,728	6,728			U
J39584-10-7	MAKITA CORP	D	02/17/2012	Various	2,800.000	110,496		99,934	90,617	23,461		5	23,456	(14,139)	99,934	16,364	(5,802)	10,562			U
560879-10-8	MAKO SURGICAL CORP		02/17/2012	Various	980.000	35,465		34,966	24,706	10,260			10,260		34,966		499	499			L
J39659-10-7	MANDOM CORP	D	02/17/2012	Various	1,200.000	29,826		29,094	31,742	301		1	301	(2,949)	29,094	2,428	(1,697)	731			U
562750-10-9	MANHATTAN ASSOCIATES		02/17/2012	Various	1,100.000	50,546		35,037	44,528	(9,490)		1	(9,491)		35,037		15,509	15,509			L
563571-10-8	MANITOWOC INC COM		02/17/2012	Various	4,260.000	69,013		57,595	39,149	18,446			18,446		57,595		11,418	11,418			L
56418H-10-0	MANPOWERGROUP		02/17/2012	Various	4,020.000	177,902		209,605	143,715	65,894		4	65,890		209,605		(31,703)	(31,703)			L
564563-10-4	MANTECH INTL CORP		02/17/2012	Various	940.000	34,098		37,105	29,366	7,740		1	7,739		37,105		(3,006)	(3,006)			L
56501R-10-6	MANULIFE FINANCIAL CORP	C	02/17/2012	Various	42,000.000	516,567		905,178	447,313	479,762		851	478,911	(21,047)	905,178	65,020	(453,630)	(388,610)	1,947		L
56509R-10-8	MAP PHARMACEUTICALS		02/17/2012	Various	600.000	9,683		8,764	7,902	862			862		8,764		919	919			L
565849-10-6	MARATHON OIL CORP		02/17/2012	Various	38,140.000	1,240,045		762,051	1,116,358	(354,271)		36	(354,307)		762,051		477,994	477,994	2,999		L
56585A-10-2	MARATHON PETROLEUM CORP		02/17/2012	Various	16,620.000	693,694		429,877	553,280	(123,403)			(123,403)		429,877		263,817	263,817	1,770		L
R2326D-10-5	MARINE HARVEST	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	88,798.000	48,527		39,702	38,394	5,436			5,436	(4,128)	39,702	6,562	2,262	8,824			U
570535-10-4	MARKEL CORP		02/17/2012	Various	420.000	170,354		149,121	174,161	(25,040)			(25,040)		149,121		21,233	21,233			L
57060D-10-8	MARKETAXESS HOLDINGS INC		02/17/2012	Various	1,600.000	52,015		20,566	48,176	(27,607)		2	(27,610)		20,566		31,449	31,449	73		L
571903-20-2	MARRIOTT I NTL INC NEW CL A		02/17/2012	Various	19,860.000	693,512		630,752	579,316	51,466		13	51,453		630,769		62,743	62,743	842		L
57164Y-10-7	MARRIOTT VACATIONS WORLD		02/17/2012	Various	3,140.000	66,707		66,464	53,882	12,582			12,582		66,464		243	243			L
571748-10-2	MARSH + MCLENNAN COS INC		02/17/2012	Various	27,140.000	862,574		639,443	858,167	(218,694)		29	(218,723)		639,443		223,131	223,131	5,971		L
573075-10-8	MARTEN TRANSPORT LTD		02/17/2012	Various	1,900.000	41,367		34,682	34,181	504		4	501		34,682		6,686	6,686			L
573284-10-6	MARTIN MARIETTA MATERIALS		02/17/2012	Various	2,240.000	192,079		180,776	168,918	11,862		1	11,861		180,780		11,300	11,300			L
573459-10-4	MARTINREA INTERNATIONAL INC	C	02/17/2012	Various	3,000.000	28,241		20,974	21,939	(180)		5	(185)	(780)	20,974	1,238	6,029	7,267			U
J39788-13-8	MARUBENI	D	02/17/2012	Various	43,000.000	295,701		231,383	262,011	9,789		46	9,743	(40,371)	231,383	37,361	26,957	64,319			U
J4001N-10-0	MARUHA NICHIRO HOLDINGS INC	D	02/17/2012	Various	25,000.000	45,393		35,694	46,122	(6,400)			(6,400)	(4,028)	35,694	2,756	6,943	9,699			U
J40089-10-4	MARUI CO	D	02/17/2012	Various	7,300.000	57,081		47,459	56,905	(3,351)		1	(3,352)	(6,094)	47,459	4,855	4,767	9,622			U
J40046-10-4	MARUICHI STEEL TUBE	D	02/17/2012	Various	1,200.000	27,304		21,173	26,769	(1,467)		4	(1,471)	(4,125)	21,173	3,406	2,724	6,130			U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		02/17/2012	Various	16,860.000	275,022		265,039	233,511	31,528			31,528		265,039		9,983	9,983			L
574599-10-6	MASCO CORP		02/17/2012	Various	25,900.000	318,828		184,408	271,432	(87,024)			(87,024)		184,408		134,420	134,420	1,943		L
574795-10-0	MASIMO CORP		02/17/2012	Various	2,000.000	44,251		48,660	37,370	11,293		3	11,290		48,660		(4,409)	(4,409)			L
576323-10-9	MASTEC INC.		02/17/2012	Various	2,500.000	43,890		30,237	43,425	(13,184)		4	(13,188)		30,237		13,653	13,653			L
576360-10-4	MASTERCARD INC CLASS A		02/17/2012	Various	4,800.000	1,836,745		1,206,391	1,789,536	(583,139)		6	(583,145)		1,206,391		630,354	630,354	720		L
576690-10-1	MATERION CORP		02/17/2012	Various	1,560.000	47,854		41,362	37,877	3,487		2	3,485		41,362		6,493	6,493			L
576853-10-5	MATRIX SERVICE COMPANY		02/17/2012	Various	1,240.000	15,892		12,885	11,706	1,182		2	1,179		12,885		3,007	3,007			L
J4083J-10-0	MATSUDA SANGYO CO LTD	D	02/17/2012	Various	1,300.000	21,308		20,350	19,845	3,566		4	3,562	(3,058)	20,350	3,251	(2,293)	958			U
J4086C-10-2	MATSUI SECURITIES CO	D	02/17/2012	Various	8,200.000	47,005		43,856	40,057	7,297			7,297	(3,498)	43,856	3,354	(205)	3,149			U
J41208-10-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD	D	02/17/2012	Various	1,200.000	25,203		23,118	24,290	1,220		1	1,219	(2,391)	23,118	2,084	1	2,085			U
577081-10-2	MATTEL INC COM		02/17/2012	Various	14,140.000	440,412		308,571	392,526	(83,942)		14	(83,956)		308,571		131,841	131,841			L
577128-10-1	MATTHEWS INTL CORP		02/17/2012	Various	780.000	24,725		26,298	24,515	1,784		1	1,783		26,298		(1,573)	(1,573)	70		L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		02/17/2012	Various	11,660.000	323,308		225,757	303,626	(77,851)		17	(77,869)		225,757		97,551	97,551	854		L
577933-10-4	MAXIMUS INC		02/17/2012	Various	2,320.000	103,328		56,403	95,932	(39,528)		1	(39,529)		56,403		46,925	46,925	77		L
577767-10-6	MAXWELL TECHNOLOGIES INC		02/15/2012	Various	900.000	18,829		12,215	14,616	(2,400)		1	(2,401)		12,215		6,615	6,615			L
J41551-10-2	MAZDA MOTOR CORP	D	02/17/2012	Various	39,000.000	77,052		64,471	68,910	36,952		32,581	4,371	(8,810)	64,471	8,230	4,351	12,581			U
55264U-10-8	MB FINANCIAL INC		02/17/2012	Various	2,900.000	58,019		47,702	49,590	(1,886)		3	(1,888)		47,702		10,317	10,317	24		L
55262C-10-0	MBIA INC		02/17/2012	Various	7,660.000	92,660		67,243	88,779	(21,528)		8	(21,537)		67,243		25,417	25,417			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)
579780-20-6	MCCORMICK & CO.		02/17/2012	Various	6,580.000	335,659		262,039	331,764	(69,715)		10	(69,725)		262,039		73,621	73,621	2,040		L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		02/17/2012	Various	10,600.000	140,736		119,886	122,006	(2,120)			(2,120)		119,886		20,850	20,850			L
580135-10-1	MCDONALDS CORP		02/17/2012	Various	50,180.000	4,974,027		3,621,345	5,034,559	(1,413,159)		56	(1,413,215)		3,621,345		1,352,682	1,352,682			L
580589-10-9	MCGRATH RENTCORP.		02/15/2012	Various	1,660.000	52,548		44,421	48,123	(3,700)		2	(3,702)		44,421		8,127	8,127	382		L
580645-10-9	MCGRAW HILL COS INC		02/17/2012	Various	13,100.000	604,256		381,715	589,107	(207,378)		14	(207,392)		381,715		222,541	222,541			L
58155Q-10-3	MCKESSON CORP		02/17/2012	Various	10,400.000	852,990		754,405	810,264	(55,843)		8	(55,852)		754,412		98,577	98,577	1,112		L
582411-10-4	MCMORAN EXPLORATION COMPANY		02/17/2012	Various	3,940.000	51,838		32,173	57,327	(25,146)		7	(25,154)		32,173		19,665	19,665			L
552676-10-8	MDC HOLDINGS INC		02/17/2012	Various	2,800.000	73,064		54,768	49,364	5,404			5,404		54,768		18,296	18,296	700		L
582839-10-6	MEAD JOHNSON NUTRITION CO A		02/17/2012	Various	10,900.000	815,461		570,361	749,157	(178,785)		11	(178,796)		570,361		245,100	245,100	2,834		L
58319P-10-8	MEADOWBROOK INSURANCE GRP		02/17/2012	Various	3,760.000	37,536		32,179	40,157	(7,975)		3	(7,977)		32,179		5,356	5,356			L
583334-10-7	MEADWESTVA CO CORP COM		02/17/2012	Various	9,720.000	294,603		247,679	291,114	(43,422)		13	(43,435)		247,679		46,924	46,924	2,220		L
583421-10-2	MEASUREMENT SPECIALTIES INC		02/17/2012	Various	620.000	20,285		16,219	17,335	(1,116)			(1,116)		16,219		4,066	4,066			L
W5612K-10-9	MEDA AB	D	02/17/2012	Various	6,254.000	64,998		47,596	65,066	(18,135)		8	(18,144)	673	47,596	654	16,748	17,402			U
584045-10-8	MEDASSETS INC		02/17/2012	Various	2,800.000	38,462		37,408	25,900	11,508			11,508		37,408		1,054	1,054			L
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		02/17/2012	Various	16,960.000	1,069,709		946,516	948,064	(1,521)		26	(1,548)		946,516		123,193	123,193			L
58463J-30-4	MEDICAL PPTYS TRUST INC		03/29/2012	Various	5,780.000	68,125		53,770	57,049	(12,258)		5	(12,263)		53,770		14,355	14,355	(2,158)		L
584688-10-5	MEDICINES COMPANY		02/17/2012	Various	4,300.000	87,441		32,954	80,152	(47,194)		4	(47,198)		32,954		54,487	54,487			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		02/17/2012	Various	2,880.000	97,036		64,189	95,760	(31,566)		5	(31,571)		64,189		32,846	32,846	230		U
58471A-10-5	MEDIDATA SOLUTIONS INC		02/17/2012	Various	2,040.000	41,729		33,969	44,370	(10,401)			(10,401)		33,969		7,760	7,760			L
58470H-10-1	MEDIFAST INC		02/17/2012	Various	760.000	12,875		15,010	10,427	4,583			4,583		15,010		(2,135)	(2,135)			L
J4189T-10-1	MEDIPAL HOLDINGS CORP	D	02/17/2012	Various	5,500.000	67,025		61,257	57,451	8,619		11	8,608	(4,802)	61,257	4,410	1,358	5,768			U
58501N-10-1	MEDIVATION INC		02/17/2012	Various	2,100.000	131,457		23,359	96,831	(73,470)		2	(73,472)		23,359		108,098	108,098			L
W56151-10-8	MEDIVIR AB-B SHS	D	02/17/2012	Various	1,730.000	15,851		34,028	16,717	17,144		6	17,138	173	34,028	468	(18,645)	(18,177)			U
58502B-10-6	MEDNAX INC		02/17/2012	Various	2,280.000	165,078		135,633	164,183	(28,547)		3	(28,549)		135,633		29,444	29,444			L
585055-10-6	MEDTRONIC INC.		02/17/2012	Various	47,080.000	1,866,136		1,736,420	1,800,810	(64,298)		75	(64,373)		1,736,437		129,699	129,699	11,417		L
059444-10-1	MEDUSA MINING LIMITED	D	02/17/2012	Various	5,780.000	35,964		22,070	26,307	1,042		4	1,038	(5,275)	22,070	6,856	7,037	13,894			U
552704-10-8	MEG ENERGY	C	02/17/2012	Various	1,300.000	56,409		52,357	53,046	(1,496)		13	(1,509)	820	52,357	309	3,743	4,052			U
J41966-10-2	MEGMILK SNOW BRAND CO LTD	D	02/17/2012	Various	1,700.000	32,950		29,462	32,622	1,873		6	1,867	(5,026)	29,462	4,751	(1,263)	3,488			U
J41729-10-4	MEIJI HOLDINGS CO	D	02/17/2012	Various	1,900.000	81,437		73,750	78,868	7,191		4	7,187	(12,306)	73,750	12,164	(4,477)	7,687			U
J42067-10-8	MEITEC CORP	D	02/17/2012	Various	1,900.000	40,545		33,168	36,657	2,166		7	2,159	(5,648)	33,168	5,382	1,995	7,377			U
J4225X-10-8	MELCO HOLDINGS INC	D	02/17/2012	Various	1,100.000	28,002		33,147	29,740	6,004			6,004	(2,597)	33,147	2,516	(7,661)	(5,146)			U
Y59683-18-8	MELCO INTERNATIONAL DEVELOPMENT	D	02/17/2012	Various	33,000.000	29,947		13,180	24,516	(11,199)		17	(11,216)	(121)	13,180	86	16,681	16,767			U
M51363-11-3	MELLANIOX TECHNOLOGIES LTD	D	02/21/2012	Various	1,078.000	40,408		26,911	35,075	(11,806)			(11,806)	3,642	26,911	(2,082)	15,580	13,498			L
552715-10-4	MEMC ELECT R MATLS INC COM		02/17/2012	Various	12,540.000	60,044		71,628	49,408	22,220			22,220		71,628		(11,584)	(11,584)			L
587118-10-0	MENS WEARHOUSE		02/17/2012	Various	2,420.000	88,535		58,967	78,432	(19,463)		3	(19,465)		58,967		29,568	29,568			L
587200-10-6	MENTOR GRAPHICS CORP.		02/17/2012	Various	5,440.000	78,144		47,051	73,766	(26,710)		6	(26,716)		47,051		31,093	31,093			L
58733R-10-2	MERCADOLIBRE INC	R	02/17/2012	Various	1,400.000	132,095		71,872	111,356	(39,483)		2	(39,484)		71,872		60,223	60,223	112		L
587582-10-7	MERCATOR MINERALS LTD	C	02/17/2012	ITG, INC CANADA	8,700.000	14,542		17,719	12,895	4,624			4,624	199	17,719	104	(3,280)	(3,177)			U
588056-10-1	MERCER INTERNATIONAL INC		02/17/2012	Various	1,440.000	11,381		10,280	8,784	1,496			1,496		10,280		1,101	1,101			L
58933Y-10-5	MERCK & CO. INC.		02/17/2012	Various	138,480.000	5,320,002		4,846,375	5,220,696	(374,159)		162	(374,321)		4,846,375		473,627	473,627	58,162		L
589378-10-8	MERCURY COMPUTER SYSTEMS		02/17/2012	Various	1,060.000	15,038		11,365	14,087	(2,721)		2	(2,723)		11,365		3,674	3,674			L
589433-10-1	MEREDITH C ORP COM		02/17/2012	Various	1,620.000	53,675		57,044	52,893	4,153		2	4,151		57,044		(3,369)	(3,369)			L
589499-10-2	MERGE HEALTHCARE INC		02/17/2012	Various	1,640.000	10,289		10,459	7,954	2,505			2,505		10,459		(170)	(170)			L
589584-10-1	MERIDIAN BIOSCIENCE INC		02/17/2012	Various	1,520.000	27,191		29,119	28,637	485		2	483		29,119		(1,928)	(1,928)	289		L
589889-10-4	MERIT MEDICAL SYSTEMS INC		02/17/2012	Various	1,680.000	22,955		21,237	22,478	(1,239)		2	(1,241)		21,237		1,718	1,718			L
59001A-10-2	MERITAGE HOMES CORP		02/17/2012	Various	2,440.000	65,648		53,682	56,584	(2,898)		1	(2,899)		53,685		11,964	11,964			L
59001K-10-0	MERITOR INC		02/17/2012	Various	3,400.000	25,856		24,004	18,088	5,916			5,916		24,004		1,852	1,852			L
06014C-10-6	METCASH	D	02/17/2012	Various	25,164.000	109,371		105,003	103,980	11,988		21	11,967	(10,943)	105,003	17,845	(13,477)	4,368	2,960		U
59151K-10-8	METHANEX CORP	C	02/17/2012	Various	2,700.000	80,144		54,120	61,805	(5,475)		14	(5,488)	(2,197)	54,120	3,195	22,829	26,025	398		U
59156R-10-8	METLIFE INC COM		02/17/2012	Various	48,040.000	1,779,826		1,862,401	1,497,887	364,581		58	364,523		1,862,410		(82,585)	(82,585)			L
V62616-12-9	METRO HOLDINGS LTD	D	02/17/2012	Various	53,000.000	30,561		23,418	26,764	(1,054)		17	(1,070)	(2,276)	23,418	2,979	4,164	7,143			U
59162N-10-9	METRO INC CLASS'A'SUB VTG NPV	C	02/17/2012	Various	2,700.000	140,495		89,835	143,117	(47,035)		51	(47,085)	(6,196)	89,835	6,074	44,585	50,659	408		U
591708-10-2	METROPCS COMMUNICATIONS		02/17/2012	Various	8,240.000	81,611		82,327	71,523	10,816		12	10,803		82,327		(716)	(716)			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		02/17/2012	Various	1,580.000	282,281		189,189	233,382	(44,191)		2	(44,193)		189,189		93,092	93,092			L
H5498Z-12-8	MEYER BURGER TECHNOLOGY AG	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	1,028.000	19,058		16,088	16,088	2,964			2,964	(2,964)	16,088	4,057	(1,088)	2,969			U
55272X-10-2	MFA FINANCIAL INC		02/17/2012	Various	14,840.000	109,758		105,895	99,725	6,193		22	6,170		105,895		3,863	3,863	4,007		L
55277P-10-4	MGE ENERGY INC		02/15/2012	Various	2,300.000	104,726		85,059	107,571	(22,509)		3	(22,512)		85,059		19,667	19,667			L
552848-10-3	MGIC INVT CORP WIS		02/17/2012	Various	10,180.000	43,473		26,468	37,971	(11,503)			(11,503)		26,468		17,005	17,005			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)
552953-10-1	MGM RESORTS INTERNATIONAL		02/17/2012	Various	16,000.000	222,022		212,448	166,880	45,581		13	45,568		212,448		9,574	9,574			L
594793-10-1	MICREL INC		02/17/2012	Various	6,260.000	76,236		54,714	63,289	(8,572)		1	(8,573)		54,716		21,520	21,520	34		L
594901-10-0	MICRO SYSTEMS INC		02/17/2012	Various	3,680.000	191,501		128,235	171,414	(43,176)		4	(43,180)		128,235		63,266	63,266			L
595017-10-4	MICROCHIP TECHNOLOGY INC		02/17/2012	Various	5,280.000	195,752		152,719	193,406	(40,680)		8	(40,688)		152,719		43,033	43,033	1,047		L
59509C-10-5	MICROMET INC		03/08/2012	Various	19,000.000	208,314		125,904	136,610	(10,679)		27	(10,706)		125,904		82,410	82,410			L
595112-10-3	MICRON TEC HNOLOGY INC COM		02/17/2012	Various	43,120.000	348,010		364,876	271,225	93,713		47	93,666		364,891		(16,881)	(16,881)			L
595137-10-0	MICROSEMI CORP.		02/17/2012	Various	4,160.000	87,464		70,125	69,680	450		5	445		70,125		17,339	17,339			L
594918-10-4	MICROSOFT CORP		02/17/2012	Various	332,740.000	10,064,933		8,614,827	8,637,930	(22,511)		528	(23,039)		8,614,891		1,450,042	1,450,042	34,500		L
594972-40-8	MICROSTRATEGY INC CL A		02/17/2012	Various	380.000	47,186		26,934	41,162	(14,227)		1	(14,227)		26,934		20,252	20,252			L
59522J-10-3	MID AMERICA APT		03/27/2012	Various	2,540.000	164,119		104,583	158,877	(56,323)		3	(56,325)		104,583		59,536	59,536	160		L
596278-10-1	MIDDLEBY CORP		02/17/2012	Various	900.000	87,678		54,399	84,636	(30,236)		1	(30,237)		54,399		33,279	33,279			L
596680-10-8	MIDDLESEX WATER CO		02/15/2012	Various	2,160.000	40,955		32,845	40,306	(7,457)		4	(7,461)		32,845		8,110	8,110	100		L
G4491W-10-0	MIDLAND HOLDINGS LTD	D	02/17/2012	Various	40,000.000	25,337		19,977	20,807	(727)			(727)	(103)	19,977	131	5,229	5,360			U
J42669-10-1	MIKUNI COCA-COLA BOTTLING CO LTD	D	02/17/2012	Various	7,000.000	61,103		53,894	62,115	1,461		11	1,450	(9,672)	53,894	8,826	(1,616)	7,210	943		U
600544-10-0	MILLER HERMAN, INC.		02/17/2012	Various	3,720.000	79,681		61,312	68,634	(7,318)		4	(7,322)		61,312		18,368	18,368	82		L
L6388F-12-8	MILLICOM INTL CELLULAR	D	02/17/2012	Various	992.000	106,373		72,269	99,387	(28,393)		16	(28,410)	1,293	72,269	801	33,302	34,103			U
602720-10-4	MINE SAFETY APPLIANCES CO		02/17/2012	Various	1,780.000	62,928		51,789	58,954	(7,162)		2	(7,164)		51,789		11,138	11,138	94		L
J42884-13-0	MINEBEA CO.	D	02/17/2012	Various	12,000.000	56,515		43,745	50,201	750			750	(7,206)	43,745	6,411	6,358	12,770			U
602900-10-2	MINEFINDERS CORP	C	02/17/2012	Various	2,000.000	29,686		18,746	21,261	(1,754)		5	(1,759)	(756)	18,746	1,107	9,833	10,940			U
603158-10-6	MINERAL TECH INC		02/15/2012	Various	960.000	62,548		47,454	54,269	(6,813)		1	(6,814)		47,454		15,094	15,094			L
604567-10-7	MIPS TECHNOLOGIES INC		02/17/2012	Various	3,380.000	21,563		17,134	15,075	2,059			2,059		17,134		4,430	4,430			L
06188C-10-6	MIRABELA NICKEL LTD	D	02/17/2012	Various	21,297.000	21,773		35,980	24,396	16,483		7	16,476	(4,892)	35,980	11,178	(25,385)	(14,207)			U
J4352B-10-1	MIRACA HOLDINGS INC	D	02/17/2012	Various	1,200.000	43,784		35,015	47,785	(5,400)		7	(5,407)	(7,363)	35,015	5,632	3,136	8,769			U
062377-10-8	MIRVAC GROUP	D	02/17/2012	Various	89,279.000	114,305		111,993	107,751	8,234		20	8,215	(3,972)	111,993	9,850	(7,538)	2,312	1,764		U
60649T-10-7	MISTRAS GROUP INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	360.000	8,085		6,495	9,176	(2,681)			(2,681)		6,495		1,590	1,590			U
J43293-10-9	MISUMI GROUP INC	D	02/17/2012	Various	2,200.000	53,767		41,520	50,534	(1,219)		8	(1,227)	(7,786)	41,520	6,704	5,543	12,247			U
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	02/17/2012	Various	32,500.000	190,880		182,844	179,031	26,344		2	26,342	(22,530)	182,844	21,168	(13,132)	8,036			U
J43830-11-6	MITSUBISHI CORPORATION	D	02/17/2012	Various	33,500.000	782,120		840,730	676,790	268,173		69	268,104	(104,164)	840,730	133,917	(192,527)	(58,610)			U
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	02/17/2012	Various	49,000.000	432,560		386,066	469,819	(10,775)		27	(10,802)	(72,951)	386,066	62,882	(16,388)	46,494			U
J43916-11-3	MITSUBISHI ESTATE CO	D	02/17/2012	Various	30,000.000	520,586		451,176	448,227	64,972		90	64,881	(61,932)	451,176	63,506	5,903	69,409			L
J43959-11-3	MITSUBISHI GAS CHEMICAL	D	02/17/2012	Various	11,000.000	68,271		62,478	61,024	10,979		3	10,976	(9,522)	62,478	10,213	(4,420)	5,793			U
J44002-12-9	MITSUBISHI HEAVY INDS	D	02/17/2012	Various	77,000.000	357,596		287,386	328,128	914		29	885	(41,627)	287,386	36,347	33,863	70,210			L
J44561-10-8	MITSUBISHI LOGISTICS	D	02/17/2012	Various	3,000.000	34,055		33,432	33,325	3,761		2	3,759	(3,652)	33,432	3,704	(3,081)	623			U
J44024-10-7	MITSUBISHI MATERIALS	D	02/17/2012	Various	34,000.000	107,337		92,671	92,322	14,700		9	14,691	(14,342)	92,671	15,072	(406)	14,666			U
J44131-10-0	MITSUBISHI MOTORS CORP	D	02/17/2012	Various	104,000.000	128,225		147,504	122,957	36,425		16	36,408	(11,862)	147,504	12,991	(32,270)	(19,279)			U
J4448H-10-4	MITSUBISHI TANABE JPY50	D	02/17/2012	Various	5,100.000	68,762		70,237	80,704	2,129		4	2,125	(12,592)	70,237	11,560	(13,035)	(1,475)			U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	02/17/2012	Various	320,900.000	1,635,050		1,676,477	1,363,315	483,788		292	483,496	(170,334)	1,676,477	207,838	(249,266)	(41,428)			U
J4706D-10-0	MITSUBISHI UFJ LEASE FIN	D	02/17/2012	Various	2,700.000	121,654		95,625	106,990	5,334		5	5,329	(16,694)	95,625	15,700	10,329	26,029			U
J44690-13-9	MITSUI & CO NPV	D	02/17/2012	Various	43,700.000	743,079		540,432	679,601	74,843			74,843	(214,012)	540,432	234,645	(31,997)	202,648			U
J4466L-10-2	MITSUI CHEMICALS INC JP 4183	D	02/17/2012	Various	44,000.000	146,647		146,772	134,338	42,017		9	42,009	(29,574)	146,772	39,853	(39,979)	(125)			U
J44776-12-8	MITSUI ENGINEERING&SHIP.	D	02/17/2012	Various	25,000.000	46,444		40,611	38,976	6,080			6,080	(4,445)	40,611	4,535	1,297	5,833			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	02/17/2012	Various	22,000.000	397,712		378,815	320,696	97,539		58	97,480	(39,362)	378,815	45,179	(26,282)	18,897			U
J44948-10-7	MITSUI MINING & SMELTING	D	02/17/2012	Various	20,000.000	57,684		56,596	51,708	12,866		11	12,855	(7,967)	56,596	9,181	(8,092)	1,088			U
J45013-10-9	MITSUI O.S.K.LINES JPY50	D	02/17/2012	Various	39,000.000	173,292		153,645	150,994	44,983			44,983	(42,332)	153,645	58,933	(39,286)	19,647			U
J45163-10-2	MITSUI SUGAR CO LTD	D	02/17/2012	Various	10,000.000	33,263		33,190	34,169	4,293		7	4,286	(5,265)	33,190	5,384	(5,311)	73			U
J45464-12-0	MITSUMI ELECTRIC CO	D	02/17/2012	Various	2,600.000	23,808		25,579	19,356	7,913			7,913	(1,690)	25,579	1,961	(3,731)	(1,770)			U
M9540S-11-0	MIZRAHI TEFAHOT BANK LTD	D	02/21/2012	Various	4,930.000	43,796		37,192	38,977	(1,029)			(1,029)	(756)	37,192	1,434	5,171	6,604			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	02/17/2012	Various	571,000.000	925,017		909,051	771,524	189,617		94	189,523	(51,996)	909,051	52,984	(37,018)	15,966			U
55306N-10-4	MKS INSTRUMENTS		02/17/2012	Various	3,200.000	99,894		65,803	89,024	(23,218)		3	(23,221)		65,803		34,091	34,091			L
60740F-10-5	MOBILE MINI INC		02/15/2012	Various	2,620.000	55,824		43,243	45,719	(2,474)		2	(2,476)		43,243		12,581	12,581			L
J46152-10-4	MOCHIDA PHARMACEUTICAL CO LTD	D	02/17/2012	Various	3,000.000	34,666		26,959	33,675	(1,522)		5	(1,528)	(5,189)	26,959	4,520	3,187	7,707			U
607828-10-0	MODINE MANUFACTURING CO.		02/17/2012	Various	2,900.000	31,346		22,272	27,434	(5,162)			(5,162)		22,272		9,074	9,074			L
608190-10-4	MOHAWK INDUSTRIES INC		02/17/2012	Various	3,700.000	243,741		217,706	221,445	(3,733)		5	(3,739)		217,706		26,035	26,035			L
608554-10-1	MOLEX INC COM		02/17/2012	Various	2,060.000	56,175		46,016	49,152	(3,132)		3	(3,136)		46,016		10,159	10,159	412		L
608554-20-0	MOLEX INC CL A		02/17/2012	Various	2,200.000	50,137		41,331	43,516	(2,181)		3	(2,185)		41,331		8,806	8,806	440		L
60855R-10-0	MOLINA HEALTHCARE INC		02/17/2012	Various	940.000	32,082		12,761	20,990	(8,228)		1	(8,229)		12,761		19,320	19,320			L
608753-10-9	MOLYCORP INC		02/17/2012	Various	2,600.000	74,181		89,071	62,348	26,727		1	26,726		89,074		(14,893)	(14,893)			L
60877T-10-0	MOMENTA PHARMACEUTICALS INC		02/17/2012	Various	2,040.000	31,960		19,687	35,476	(15,785)		4	(15,788)		19,687		12,272	12,272			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)
062925-10-4	MONADELPHOUS GROUP LTD	D	02/17/2012	Various	3,153.000	76,375		32,912	64,885	(18,955)		7	(18,962)	(13,011)	32,912	10,225	33,238	43,463			U
G6260K-12-6	MONGOLIA ENERGY CO	D	02/17/2012	Various	125,000.000	12,552		15,878	11,266	4,630			4,630	(18)	15,878	51	(3,377)	(3,326)			U
609720-10-7	MONMOUTH REIT-CLASS A		03/28/2012	DISTRIBUTION	0.000	58		58							58						L
609839-10-5	MONOLITHIC POWER SYSTEMS		02/17/2012	Various	3,520.000	60,022		35,834	53,046	(17,213)			(17,213)		35,834		24,188	24,188			L
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		02/17/2012	Various	1,160.000	17,639		14,080	18,084	(4,004)			(4,004)		14,080		3,559	3,559			L
610236-10-1	MONRO MUFFLER BRAKE INC		02/17/2012	Various	2,040.000	89,248		51,938	79,132	(27,192)		1	(27,193)		51,938		37,310	37,310			L
61166W-10-1	MONSANTO CO		02/17/2012	Various	22,360.000	1,793,882		1,293,166	1,566,765	(273,570)		29	(273,599)		1,293,166		500,716	500,716	6,708		U
611740-10-1	MONSTER BEVERAGE CORPORATION		02/17/2012	Various	8,920.000	901,983		384,630	736,199	(374,369)	22,801	2	(351,569)		384,630		517,354	517,354			L
611742-10-7	MONSTER WORLDWIDE INC		02/17/2012	Various	5,260.000	37,081		49,654	41,712	7,943			7,943		49,654		(12,573)	(12,573)			L
G62185-10-6	MONTPELIER RE HOLDINGS		02/17/2012	Various	2,960.000	53,630		48,587	52,540	(3,949)		4	(3,953)		48,587		5,043	5,043	311		L
615369-10-5	MOODYS CORP		02/17/2012	Various	11,700.000	445,742		272,293	394,056	(121,748)		15	(121,763)		272,293		173,449	173,449	870		L
615394-20-2	MOOG, INC. CLASS A		02/17/2012	Various	2,540.000	110,977		83,565	111,582	(28,017)			(28,017)		83,565		27,411	27,411			L
617446-44-8	MORGAN STANLEY		02/17/2012	Various	63,380.000	1,206,640		1,439,942	958,939	481,098		68	481,030		1,439,969		(233,329)	(233,329)	2,368		L
J46496-12-1	MORI SEIKI CO LTD	D	02/17/2012	Various	3,300.000	32,556		33,207	29,411	8,334		7	8,328	(4,532)	33,207	5,355	(6,006)	(652)			U
J46640-10-1	MORI TRUST SOGO REIT	D	02/17/2012	Various	5.000	42,149		37,335	40,795	2,833		7	2,825	(6,286)	37,335	6,056	(1,242)	4,814			U
J46410-11-4	MORINAGA MILK INDUSTRY CO LTD	D	02/17/2012	Various	12,000.000	45,464		44,240	46,460	4,947		9	4,939	(7,159)	44,240	7,116	(5,892)	1,224			U
617700-10-9	MORNINGSTAR INC		02/17/2012	Various	1,260.000	75,985		60,801	74,907	(14,104)		1	(14,106)		60,801		15,184	15,184	126		L
R4572R-10-1	MORPOL ASA	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	8,496.000	14,647		11,790	11,790	(60)			(60)	60	11,790	410	2,446	2,856			U
61945C-10-3	MOSAIC COMPANY		02/17/2012	Various	12,100.000	678,330		613,356	610,203	3,169		15	3,153		613,356		64,974	64,974	534		L
J46733-10-1	MOSHI MOSHI HOTLINE INC	D	02/17/2012	Various	2,200.000	21,698		20,829	20,722	2,042			2,042	(1,935)	20,829	1,775	(906)	869			U
620097-10-5	MOTOROLA MOBILITY HOLDINGS		02/17/2012	Various	11,880.000	466,768		306,101	460,944	(154,843)			(154,843)		306,101		160,667	160,667			L
620076-30-7	MOTOROLA SOLUTIONS INC		02/17/2012	Various	15,080.000	714,842		479,421	698,053	(218,501)		131	(218,632)		479,421		235,421	235,421	3,318		L
064224-10-0	MOUNT GIBSON IRON LTD	D	02/17/2012	Various	20,696.000	28,218		25,777	23,708	6,829		5	6,823	(4,754)	25,777	8,008	(5,568)	2,441			U
62458M-20-7	MOVE INC		02/17/2012	Various	8,280.000	64,936		56,753	52,330	4,450		9	4,441		56,770		8,166	8,166			L
J45745-10-6	MS & AD INSURANCE GROUP HOLDING	D	02/17/2012	Various	14,000.000	307,176		345,613	259,374	115,070		47	115,023	(28,784)	345,613	37,120	(75,556)	(38,437)			U
553530-10-6	MSC INDL DIRECT INC		02/17/2012	Various	1,760.000	137,607		94,755	125,928	(31,171)		2	(31,173)		94,755		42,852	42,852	440		L
55354G-10-0	MSCI INC A		02/17/2012	Various	5,440.000	182,816		180,555	179,139	1,415			1,415		180,555		2,261	2,261			L
Y6146T-10-1	MTR CORP	D	02/17/2012	Various	34,000.000	117,273		118,562	110,100	8,411		165	8,246	216	118,562	(44)	(1,245)	(1,289)			L
624756-10-2	MUELLER INDUSTRIES INC		02/17/2012	Various	1,660.000	75,897		47,606	63,777	(16,169)		2	(16,171)		47,606		28,291	28,291			L
624758-10-8	MUELLER WATER PRODUCTS INC CL A		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	660.000	1,994		1,993	1,610	383			383		1,993		1	1	12		L
625284-10-4	MULLEN GROUP LTD	C	02/17/2012	Various	2,700.000	53,747		34,700	52,079	(15,519)		9	(15,527)	(1,851)	34,700	2,049	16,998	19,047	564		U
J46840-10-4	MURATA MFG	D	02/17/2012	Various	5,000.000	291,965		274,123	256,918	57,305		14	57,292	(40,087)	274,123	44,936	(27,094)	17,842			U
626717-10-2	MURPHY OIL CORP		02/17/2012	Various	5,720.000	348,747		317,722	318,833	(1,104)		7	(1,111)		317,722		31,025	31,025	583		L
J46948-10-5	MUSASHI SEIMITSU INDUSTRY CO LTD	D	02/17/2012	Various	1,200.000	28,676		25,664	25,943	3,723		5	3,718	(3,997)	25,664	4,128	(1,116)	3,012			U
J46883-10-4	MUSASHINO BANK LTD/THE	D	02/17/2012	Various	1,200.000	40,565		31,299	39,927	(2,470)		6	(2,476)	(6,152)	31,299	5,035	4,231	9,266			U
55402X-10-5	MWI VETERINARY SUPPLY INC		02/17/2012	Various	600.000	51,147		27,843	39,864	(12,020)		1	(12,021)		27,843		23,303	23,303			L
064865-10-0	MYER HOLDINGS LTD	D	02/17/2012	Various	15,449.000	34,199		38,538	30,575	14,102		8	14,094	(6,131)	38,538	11,973	(16,312)	(4,340)			U
628464-10-9	MYERS INDS INC		02/17/2012	Various	2,560.000	35,063		27,644	31,590	(3,943)		3	(3,946)		27,644		7,418	7,418	179		L
628530-10-7	MYLAN INC		02/17/2012	Various	24,280.000	553,492		509,453	521,049	(11,560)		29	(11,589)		509,460		44,032	44,032			L
55405W-10-4	MYR GROUP INC DELAWARE		02/17/2012	Various	400.000	9,001		7,265	7,656	(391)		1	(391)		7,265		1,736	1,736			L
62855J-10-4	MYRIAD GENETICS INC		02/17/2012	Various	3,360.000	79,669		77,260	70,358	6,906		5	6,901		77,260		2,409	2,409			L
628778-10-2	N B T BANCORP INC		02/17/2012	Various	940.000	21,218		22,724	20,802	1,924		1	1,922		22,724		(1,506)	(1,506)			L
G6359F-10-3	NABORS INDUSTRIES LTD		02/17/2012	Various	8,100.000	164,183		164,581	140,454	24,140		12	24,127		164,581		(399)	(399)			L
J47070-10-0	NABTESCO CORP	D	02/17/2012	Various	2,600.000	57,932		35,958	47,392	(4,125)		7	(4,132)	(7,302)	35,958	5,811	16,163	21,974			U
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		02/17/2012	Various	560.000	56,360		36,486	49,963	(13,477)		1	(13,477)		36,486		19,874	19,874			L
J47270-10-3	NAGASE AND CO LTD	D	02/17/2012	Various	5,100.000	60,338		61,489	55,592	10,555		11	10,544	(4,646)	61,489	4,459	(5,611)	(1,151)			U
62875E-10-1	NAL ENERGY CORP	C	02/17/2012	ITG, INC CANADA	3,400.000	24,695		26,299	26,299	935			935	(935)	26,299	1,553	(3,157)	(1,604)	343		U
J48454-10-2	NAMCO BANDAI HLDGS NPV	D	02/17/2012	Various	7,000.000	99,931		61,883	99,675	(23,325)		12	(23,337)	(14,455)	61,883	9,125	28,923	38,048			U
630077-10-5	NANOMETRICS INCORPORATED		02/17/2012	Various	1,580.000	31,738		24,032	29,104	(5,071)			(5,071)		24,032		7,706	7,706			L
J48517-10-6	NANTO BANK LTD/THE	D	02/17/2012	Various	10,000.000	51,136		47,007	55,346	198		9	188	(8,528)	47,007	7,625	(3,496)	4,129			U
631103-10-8	NASDAQ OMX GROUP		02/17/2012	Various	8,580.000	224,835		180,099	210,296	(30,188)		9	(30,197)		180,099		44,736	44,736			L
631158-10-2	NASH-FINCH CO.		02/17/2012	Various	180.000	5,270		5,105	5,270	(165)			(166)		5,105		165	165			L
635017-10-6	NATIONAL BEVERAGE CORP		02/17/2012	Various	3,800.000	62,603		45,635	61,066	(15,430)		2	(15,431)		45,635		16,968	16,968			L
635309-10-7	NATIONAL CINEMEDIA		02/17/2012	Various	3,360.000	48,063		40,656	41,664	(1,008)			(1,008)		40,656		7,407	7,407			L
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		02/17/2012	Various	2,020.000	32,168		27,815	27,310	507		3	504		27,815		4,353	4,353			L
636180-10-1	NATIONAL FUEL GAS CO.		02/17/2012	Various	3,240.000	159,897		167,138	180,079	(12,937)		4	(12,941)		167,138		(7,241)	(7,241)	1,150		L
63633D-10-4	NATIONAL HEALTH INVESTORS		03/28/2012	Various	2,380.000	115,250		74,955	104,672	(29,957)		2	(29,959)		74,955		40,294	40,294	1,887		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)
635906-10-0	NATIONAL HEALTHCARE CORP		02/17/2012	Various	640.000	29,548		20,661	26,816	(6,155)			(6,155)		20,661		8,887	8,887	192		L
636518-10-2	NATIONAL INSTRUMENTS CORP		02/17/2012	Various	4,020.000	108,214		88,118	104,319	(16,201)			(16,201)		88,118		20,096	20,096	375		L
637071-10-1	NATIONAL OILWELL VARCO INC		02/17/2012	Various	20,340.000	1,624,333		831,937	1,382,917	(550,960)		20	(550,979)		831,937		792,396	792,396			L
637138-10-8	NATIONAL PENN BANCSHARES INC.		02/17/2012	Various	9,320.000	82,345		58,464	78,661	(20,184)		12	(20,197)		58,464		23,880	23,880	330		L
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		02/17/2012	Various	20.000	1,981		1,817	1,872	(55)			(55)		1,817		164	164			L
637417-10-6	NATIONAL RETAIL PROPERTIES		03/27/2012	Various	3,240.000	92,419		72,863	85,471	(17,702)		3	(17,705)		72,863		19,556	19,556	(919)		L
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		03/27/2012	DISTRIBUTION	0.000	(1,401)											(1,401)	(1,401)			L
065336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	02/17/2012	Various	53,242.000	1,316,784		1,056,219	1,272,088	(43,278)		56	(43,335)	(172,535)	1,056,219	219,195	41,370	260,565			U
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	02/17/2012	Various	6,100.000	466,716		355,448	431,955	(57,692)		115	(57,807)	(18,700)	355,448	24,034	87,234	111,268	3,892		L
639050-10-3	NATUS MEDICAL INC		02/17/2012	Various	3,140.000	35,395		27,004	29,610	(2,606)			(2,606)		27,004		8,391	8,391			L
63937X-10-3	NAVIDEA BIOPHARMACEUTICALS INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	1,260.000	4,098		3,764	3,301	463			463		3,764		334	334			L
63935N-10-7	NAVIGANT CONSULTING SERVICES		02/17/2012	Various	2,700.000	35,892		28,699	30,807	(2,106)		2	(2,108)		28,699		7,193	7,193			L
638904-10-2	NAVIGATORS GROUP INC		02/17/2012	Various	740.000	36,014		30,347	35,283	(4,935)		1	(4,936)		30,347		5,667	5,667			L
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		02/17/2012	Various	3,520.000	155,726		167,666	133,338	34,330			34,330		167,668		(11,942)	(11,942)			L
W5691F-10-4	NCC AB	D	02/17/2012	Various	1,503.000	33,197		21,842	26,426	(603)		5	(608)	(3,976)	21,842	4,491	6,864	11,355			U
62886E-10-8	NCR CORP.		02/17/2012	Various	7,880.000	151,270		96,215	129,705	(33,490)			(33,490)		96,215		55,056	55,056			L
640268-10-8	NEKTAR THERAPEUTICS		02/17/2012	Various	4,720.000	32,668		27,022	26,408	614			614		27,022		5,646	5,646			L
64031N-10-8	NELNET INC CL A		02/17/2012	Various	2,620.000	65,994		35,744	64,111	(28,365)		3	(28,368)		35,744		30,251	30,251			L
640491-10-6	NEOGEN CORP		02/17/2012	Various	1,120.000	37,938		22,989	34,317	(11,326)		1	(11,328)		22,989		14,949	14,949			L
V67005-12-0	NEPTUNE ORIENT LINES	D	02/17/2012	Various	23,000.000	26,322		27,433	19,949	8,771		22	8,749	(1,265)	27,433	2,772	(3,883)	(1,111)			U
H57312-64-9	NESTLE SA PAR CHF1	D	02/17/2012	Various	92,093.000	5,478,804		2,898,347	5,294,392	(1,156,228)		108	(1,156,336)	(1,239,709)	2,898,347	941,927	1,638,530	2,580,457			L
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	R	02/17/2012	Various	3,660.000	37,873		30,671	28,072	2,599			2,599		30,671		7,202	7,202			L
J48894-10-9	NET ONE SYSTEMS CO LTD	D	02/17/2012	Various	22.000	54,865		27,570	300	(116)	27,432		27,316	(46)	27,570	4,452	22,843	27,295			U
64110D-10-4	NETAPP INC		02/17/2012	Various	19,440.000	769,436		743,516	705,089	38,453		20	38,433		743,522		25,914	25,914			L
64110L-10-6	NETFLIX INC		02/17/2012	Various	2,100.000	256,117		135,587	145,509	(9,922)			(9,922)		135,587		120,530	120,530			L
64111Q-10-4	NETGEAR INC		02/17/2012	Various	2,060.000	81,702		37,611	69,154	(31,540)		3	(31,543)		37,611		44,091	44,091			L
64118B-10-0	NETLOGIC MICROSYSTEMS INC		02/17/2012	Various	8,420.000	420,502		259,475	417,379	(157,900)		5	(157,905)		259,475		161,027	161,027			L
64115T-10-4	NETSCOUT SYSTEMS INC		02/17/2012	Various	1,700.000	35,504		23,787	29,920	(6,131)		2	(6,133)		23,787		11,717	11,717			L
64118V-10-6	NETSPEND HLDGS INC		02/17/2012	Various	4,060.000	35,553		25,467	32,927	(7,454)			(7,454)		25,473		10,080	10,080			L
64118Q-10-7	NETSUITE INC		02/17/2012	Various	1,020.000	46,398		29,241	41,361	(12,120)			(12,120)		29,241		17,158	17,158			L
64125C-10-9	NEUROCRINE BIOSCIENCES INC		02/17/2012	Various	3,980.000	35,465		23,277	33,830	(10,553)			(10,553)		23,277		12,188	12,188			L
64126X-20-1	NEUSTAR INC CLASS A		02/17/2012	Various	4,320.000	155,321		97,459	147,614	(50,155)			(50,155)		97,459		57,862	57,862			L
64128B-10-8	NEUTRAL TANDEM INC		02/17/2012	Various	280.000	3,456		3,731	2,993	738			738		3,731		(275)	(275)			L
64156L-10-1	NEVSUN RESOURCES LTD	C	02/17/2012	Various	5,700.000	25,148		17,155	31,668	(13,384)		4	(13,388)	(1,126)	17,155	1,013	6,981	7,993	242		U
644535-10-6	NEW GOLD INC	C	02/17/2012	Various	9,800.000	113,313		63,634	98,890	(31,725)		16	(31,741)	(3,515)	63,634	3,758	45,921	49,679			U
646025-10-6	NEW JERSEY RESOURCES CORP.		02/02/2012	Various	3,020.000	146,765		109,042	148,584	(39,541)		1	(39,542)		109,042		37,723	37,723	1,148		L
651587-10-7	NEW MARKET CORP		02/17/2012	Various	460.000	92,886		48,692	91,131	(42,438)			(42,438)		48,692		44,193	44,193	345		L
Y63084-12-6	NEW WORLD DEVEL CO HKD1	D	02/17/2012	Various	78,000.000	97,730		75,722	62,870	12,888			12,888	(35)	75,722	163	21,844	22,008			U
649445-10-3	NEW YORK COMMUNITY BANCORP INC		02/17/2012	Various	9,280.000	118,597		150,784	114,794	36,005		14	35,991		150,784		(32,187)	(32,187)	1,975		L
650111-10-7	NEW YORK T IMES CO CL A		02/17/2012	Various	3,580.000	26,027		34,035	27,673	6,367		5	6,362		34,035		(8,008)	(8,008)			L
65105M-10-8	NEWCASTLE INVESTMENT CORP		02/17/2012	Various	5,480.000	30,151		23,489	25,482	(1,993)			(1,993)		23,489		6,662	6,662	822		L
06651B-11-4	NEWCREST MINING	D	02/17/2012	Various	19,618.000	714,730		638,532	593,932	102,106		128	101,979	(57,378)	638,532	102,004	(25,806)	76,197			U
651229-10-6	NEWELL RUBBERMAID INC		02/17/2012	Various	19,840.000	365,419		318,791	320,416	(1,603)		22	(1,625)		318,791		46,629	46,629			L
651290-10-8	NEWFIELD EXPLORATION CORP		02/17/2012	Various	6,180.000	250,754		333,872	233,171	100,709		8	100,702		333,873		(83,119)	(83,119)			L
651639-10-6	NEWMONT MINING CORP		02/17/2012	Various	20,520.000	1,245,296		1,168,539	1,231,405	(62,838)		28	(62,866)		1,168,539		76,757	76,757			L
651718-50-4	NEWPARK RES INC		02/17/2012	Various	4,140.000	34,097		14,282	39,330	(25,041)		7	(25,048)		14,282		19,815	19,815			L
651824-10-4	NEWPORT CORP.		02/17/2012	Various	4,840.000	88,496		43,590	65,872	(22,279)		4	(22,282)		43,590		44,906	44,906			L
65248E-10-4	NEWS CORP CL A		02/17/2012	Various	90,620.000	1,723,130		1,235,204	1,616,661	(381,366)		92	(381,457)		1,235,204		487,926	487,926			L
65248E-20-3	NEWS CORPORATION LTD		02/17/2012	Various	34,900.000	686,612		585,228	634,482	(49,224)		30	(49,254)		585,228		101,384	101,384			L
65334H-10-2	NEXEN INC COM NPV	C	02/17/2012	Various	15,700.000	300,890		377,489	249,813	138,786		295	138,491	(10,815)	377,489	25,526	(102,124)	(76,598)	655		L
65339F-10-1	NEXTERA ENERGY INC		02/17/2012	Various	17,260.000	1,037,311		912,624	1,050,789	(138,145)		19	(138,164)		912,624		124,687	124,687			L
J49076-11-0	NGK INSULATORS JPY50	D	02/17/2012	Various	7,000.000	90,380		114,786	83,123	42,060		8	42,052	(10,389)	114,786	14,149	(38,555)	(24,406)			U
J49119-10-0	NGK SPARK PLUG CO JPY50	D	02/17/2012	Various	5,000.000	66,278		62,304	62,037	9,184		12	9,171	(8,905)	62,304	9,215	(5,241)	3,974			U
J49162-12-6	NHK SPRING CO	D	02/17/2012	Various	4,300.000	44,179		38,898	38,101	6,744		2	6,742	(5,945)	38,898	6,385	(1,105)	5,281			U
W57113-11-5	NIBE INDUSTRIER AB	D	02/17/2012	Various	2,291.000	35,786		33,629	33,872	(587)		6	(593)	351	33,629	462	1,695	2,157			U
62914B-10-0	NIC INC		02/17/2012	Various	2,700.000	33,935		18,769	35,937	(17,164)		4	(17,168)		18,769		15,166	15,166	675		L
653656-10-8	NICE SYSTEMS LTD		02/17/2012	Various	2,000.000	71,801		53,388	68,900	(15,509)		3	(15,512)		53,388		18,412	18,412			L
J49420-10-2	NICHICON CORP	D	02/17/2012	Various	2,300.000	26,947		26,354	23,158	6,769		5	6,764	(3,568)	26,354	4,238	(3,645)	594			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
J49603-10-3	NICHII GAKKAN CO	D	02/17/2012	Various	2,200.000	26,938		20,830	26,839	(1,869)		4	(1,873)	(4,135)	20,830	3,363	2,744	6,108			U
J49614-10-0	NICHI-IKO PHARMACEUTICAL CO LTD	D	02/17/2012	Various	1,200.000	27,297		30,670	28,250	4,887			4,887	(2,467)	30,670	2,329	(5,702)	(3,373)	220		U
J49764-14-5	NICHIREI CORP	D	02/17/2012	Various	8,000.000	38,633		30,386	38,768	(2,403)		6	(2,409)	(5,974)	30,386	4,991	3,256	8,247			U
J5000K-10-4	NIDEC COPAL CORP	D	02/17/2012	Various	1,100.000	11,967		15,686	12,176	5,389		3	5,386	(1,876)	15,686	2,522	(6,242)	(3,719)			U
J52968-10-4	NIDEC CORPORATION JPY50	D	02/17/2012	Various	2,800.000	269,829		231,032	243,368	21,337		46	21,291	(33,626)	231,032	32,260	6,538	38,798			U
J5296N-10-1	NIDEC SANKYO CORP	D	02/17/2012	Various	3,000.000	20,244		20,682	19,098	3,251			3,251	(1,668)	20,682	1,701	(2,139)	(438)			U
N63218-10-6	NIELSEN HOLDINGS B V		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	660.000	18,727		17,755	19,595	(1,840)			(1,840)		17,755		972	972			L
654101-10-4	NIFCO INC/JAPAN	D	02/17/2012	Various	1,000.000	26,149		20,266	27,946	(3,370)		4	(3,374)	(4,306)	20,266	3,287	2,596	5,883			U
J26819-10-2	NIHON DEMPA KOGYO CO LTD	D	02/17/2012	Various	2,000.000	26,822		30,639	23,905	8,821			8,821	(2,088)	30,639	2,366	(6,182)	(3,816)			U
J50538-11-5	NIHON KOHDEN CORP	D	02/17/2012	Various	1,100.000	27,445		21,318	27,139	(1,635)		4	(1,639)	(4,182)	21,318	3,428	2,699	6,127			U
J55096-10-1	NIHON PARKERIZING CO LTD	D	02/17/2012	Various	2,000.000	30,081		24,578	24,009	4,273		5	4,268	(3,699)	24,578	3,786	1,717	5,504			U
J51097-10-3	NIHON UNISYS LTD	D	02/17/2012	Various	3,800.000	26,246		27,056	24,241	6,556		5	6,551	(3,735)	27,056	4,366	(5,176)	(810)			U
62913F-20-1	NII HOLDINGS INC		02/17/2012	Various	8,780.000	208,095		176,566	187,014	151,383		161,831	(10,448)		176,566		31,529	31,529			L
654106-10-3	NIKE INC CL B		02/17/2012	Various	17,300.000	1,803,276		1,225,587	1,667,201	(441,598)		16	(441,614)		1,225,587		577,689	577,689	6,228		L
J51484-10-3	NIKKISO CO LTD	D	02/17/2012	Various	3,000.000	26,722		22,104	25,529	512		4	508	(3,934)	22,104	3,706	913	4,619			U
653905-10-9	NIKO RESOURCES	C	02/17/2012	ITG, INC CANADA	1,200.000	54,266		68,302	56,811	10,855			10,855	636	68,302	703	(14,739)	(14,036)	60		U
654111-10-3	NIKON CORP	D	02/17/2012	Various	7,700.000	202,715		172,659	171,467	27,955		9	27,946	(26,754)	172,659	28,326	1,730	30,056			U
J51699-10-6	NINTENDO CO LTD COM STK	D	02/17/2012	Various	2,500.000	355,960		437,508	344,290	146,982			146,982	(53,764)	437,508	73,623	(155,171)	(81,548)			L
J53935-10-2	NIPPO CORP	D	02/17/2012	Various	3,000.000	33,191		23,025	28,687	(1,237)		5	(1,242)	(4,420)	23,025	3,860	6,307	10,167			U
J52066-10-7	NIPPON ACCOMODATIONS FUND INC	D	02/17/2012	Various	5.000	32,933		24,803	33,649	(3,657)		5	(3,662)	(5,185)	24,803	4,023	4,106	8,130			U
J52043-10-6	NIPPON BEET SUGAR MANUFACTURING CO LTD	D	02/17/2012	Various	12,000.000	27,112		25,679	23,853	5,507		5	5,501	(3,675)	25,679	4,131	(2,698)	1,432			U
J52088-10-1	NIPPON BUILDING FUND	D	02/17/2012	Various	17.000	149,244		139,513	139,145	19,622		28	19,594	(19,226)	139,513	19,506	(9,776)	9,730	2,878		U
J52430-11-3	NIPPON CHEMI-CON CORP	D	02/17/2012	Various	6,000.000	23,551		26,852	20,268	9,713		5	9,708	(3,123)	26,852	4,286	(7,587)	(3,302)			U
J52732-10-4	NIPPON COKE & ENGINEERING COMP	D	02/17/2012	Various	9,000.000	13,227		15,029	11,576	5,240		3	5,237	(1,784)	15,029	2,411	(4,213)	(1,802)			U
J53247-11-0	NIPPON ELEC GLASS NPV	D	02/17/2012	Various	10,000.000	88,358		92,223	99,000	5,084			5,084	(11,861)	92,223	10,914	(14,779)	(3,865)			U
J53376-11-7	NIPPON EXPRESS CO	D	02/17/2012	Various	27,000.000	107,874		114,353	105,236	17,934		20	17,914	(8,796)	114,353	8,262	(14,741)	(6,480)			U
J54236-11-2	NIPPON KAYAKU CO LTD	D	02/17/2012	Various	5,000.000	47,516		50,691	48,201	6,528		9	6,519	(4,029)	50,691	3,690	(6,865)	(3,174)	610		U
J54580-10-5	NIPPON KONPO UNYU SOKO CO LTD	D	02/17/2012	Various	3,500.000	38,824		38,454	37,787	6,497		8	6,489	(5,822)	38,454	6,238	(5,868)	370			U
J54709-10-0	NIPPON LIGHT METAL CO LTD	D	02/17/2012	Various	27,000.000	38,357		35,970	35,780	5,710		7	5,703	(5,513)	35,970	5,813	(3,426)	2,387			U
J54752-14-2	NIPPON MEAT PACKER JPY50	D	02/17/2012	Various	5,000.000	62,767		64,474	62,102	12,065		3	12,061	(9,690)	64,474	10,632	(12,339)	(1,707)			U
J55053-12-8	NIPPON PAINT CO LTD	D	02/17/2012	Various	5,000.000	39,503		31,923	34,624	2,641		6	2,634	(5,335)	31,923	5,178	2,401	7,580			U
J55655-12-0	NIPPON SHEET GLASS CO	D	02/17/2012	Various	25,000.000	44,782		50,512	46,772	30,420		22,210	8,210	(4,470)	50,512	4,424	(10,154)	(5,730)			L
J55784-10-2	NIPPON SHINYAKU CO LTD	D	02/17/2012	Various	3,000.000	36,091		31,573	37,066	224		6	218	(5,711)	31,573	5,294	(775)	4,518			U
J55806-10-3	NIPPON SHOKUBAI CO COMMON STOCK	D	02/17/2012	Various	3,000.000	36,598		27,877	32,233	616		6	610	(4,967)	27,877	4,674	4,047	8,721			U
J55999-12-2	NIPPON STEEL CORP	D	02/17/2012	Various	123,000.000	325,438		327,245	306,821	60,764			60,764	(40,340)	327,245	43,149	(44,956)	(1,807)			U
J56042-10-4	NIPPON SUISAN KAISHA LTD	D	02/17/2012	Various	11,200.000	39,832		30,382	38,415	(4,678)			(4,678)	(3,355)	30,382	2,330	7,120	9,450			U
J56085-11-1	NIPPON SYNTHETIC CHEMICAL INDUSTRY CO LT	D	02/17/2012	Various	5,000.000	31,188		30,641	28,777	4,762		1	4,760	(2,897)	30,641	2,884	(2,337)	547			U
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	02/17/2012	Various	16,700.000	813,169		702,592	853,768	(33,069)		141	(33,210)	(117,965)	702,592	98,427	12,149	110,576			U
J56257-11-6	NIPPON THOMPSON CO LTD	D	02/17/2012	Various	5,000.000	30,414		31,465	29,037	6,908		6	6,902	(4,474)	31,465	5,104	(6,155)	(1,051)			U
J56354-10-3	NIPPON UNIPAC HOLDING	D	02/17/2012	Various	3,100.000	69,429		73,442	67,663	13,939		2	13,937	(8,158)	73,442	9,003	(13,016)	(4,013)			U
J56515-13-3	NIPPON YUSEN KK NPV	D	02/17/2012	Various	38,000.000	113,260		96,221	97,259	58,340		44,202	14,138	(15,175)	96,221	15,785	1,253	17,039			U
J57848-10-3	NIPRO CORP	D	02/17/2012	Various	3,200.000	26,585		29,390	26,899	6,642		6	6,636	(4,145)	29,390	4,752	(7,557)	(2,805)			U
J56741-10-1	NISHIMATSUYA CHAIN CO LTD	D	02/17/2012	Various	2,200.000	17,945		21,515	17,007	7,133		4	7,129	(2,620)	21,515	3,474	(7,044)	(3,570)			U
J56773-10-4	NISHI-NIPPON CITY BANK	D	02/17/2012	Various	20,000.000	57,780		53,947	57,425	5,485		3	5,482	(8,960)	53,947	8,896	(5,063)	3,832			U
65473P-10-5	NISOURCE I NC		02/17/2012	Various	9,000.000	209,738		149,318	214,290	(64,958)		14	(64,972)		149,318		60,420	60,420	2,070		L
J56988-10-8	NISSAN CHEMICAL IND	D	02/17/2012	Various	5,500.000	54,590		67,523	53,235	20,115		12	20,103	(5,814)	67,523	6,925	(19,858)	(12,934)			U
J57160-12-9	NISSAN MOTOR CO CMN STK	D	02/17/2012	Various	62,200.000	620,614		485,242	559,210	7,856		62	7,794	(81,762)	485,242	73,187	62,184	135,371			L
J57547-10-1	NISSHA PRINTING CO LTD	D	02/17/2012	Various	1,100.000	14,692		16,535	13,634	4,092			4,092	(1,191)	16,535	1,255	(3,098)	(1,843)			U
J57719-12-2	NISSHIN OILLIO GROUP LTD/THE	D	02/17/2012	Various	6,000.000	25,101		28,003	25,802	4,742		1	4,741	(2,540)	28,003	2,500	(5,402)	(2,902)			U
J57633-10-9	NISSHIN SEIFUN GROUP	D	02/17/2012	Various	7,500.000	89,882		88,577	90,912	11,850			11,850	(14,185)	88,577	14,606	(13,301)	1,305			U
J57805-10-3	NISSHIN STEEL CO	D	02/17/2012	Various	27,000.000	43,701		45,444	41,393	10,439		9	10,430	(6,378)	45,444	7,344	(9,088)	(1,744)			U
J57333-10-6	NISSHINBO HLDGS	D	02/17/2012	Various	5,000.000	46,170		46,963	45,083	7,025		4	7,021	(5,141)	46,963	5,183	(5,976)	(793)			U
J58063-12-4	NISSIN FOODS HOLDINGS CO	D	02/17/2012	Various	2,200.000	82,490		70,535	86,176	(2,192)		4	(2,195)	(13,446)	70,535	11,579	376	11,955			U
J58074-10-5	NISSIN KOGYO CO LTD	D	02/17/2012	Various	1,600.000	26,840		26,618	22,991	5,635			5,635	(2,008)	26,618	2,031	(1,809)	222			U
J58214-10-7	NITORI HOLDINGS CO LTD	D	02/17/2012	Various	850.000	76,174		63,936	79,732	(3,352)		3	(3,355)	(12,441)	63,936	10,481	1,757	12,238			U
J58364-11-8	NITTO BOSEKI CO LTD	D	02/17/2012	Various	12,000.000	41,217		27,675	41,783	(10,458)			(10,458)	(3,649)	27,675	2,102	11,440	13,542			U
J58472-11-9	NITTO DENKO	D	02/17/2012	Various	3,900.000	158,110		162,928	139,543	45,166		8	45,158	(21,773)	162,928	26,729	(31,548)	(4,818)			U
J58699-10-9	NKSJ HOLDINGS INC	D	02/17/2012	Various	9,500.000	217,958		272,274	186,371	113,442		9	113,433	(27,530)	272,274	42,778	(97,095)	(54,317)			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
K70975-14-7	NKT HOLDING ORD	D	02/17/2012	Various	1,140.000	46,917		51,358	37,872	16,432		12	16,420	(2,934)	51,358	5,102	(9,544)	(4,441)			U
H57830-13-0	NOBEL BIOCARE HLDG CMN STK	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	3,294.000	40,563		33,180	38,295	(2,533)			(2,533)	(2,582)	33,180	3,164	4,219	7,383			L
H5833N-10-3	NOBLE CORPORATION		02/17/2012	Various	6,520.000	239,224		234,538	197,034	37,511		7	37,504		234,538		4,685	4,685	351		L
655044-10-5	NOBLE ENER GY INC COM		02/17/2012	Various	10,020.000	1,024,885		724,959	945,788	(220,821)		9	(220,829)		724,959		299,926	299,926	1,276		L
G6542T-11-9	NOBLE GROUP	D	02/17/2012	Various	97,000.000	113,969		86,279	84,507	4,460			4,460	(2,688)	86,279	5,747	21,942	27,689			L
J58934-10-0	NOF CORP	D	02/17/2012	Various	5,000.000	25,462		21,600	25,529	(1,016)		2	(1,018)	(2,911)	21,600	2,370	1,491	3,861			U
J54967-10-4	NOK CORP	D	02/17/2012	Various	2,900.000	56,246		44,699	49,847	2,016		9	2,007	(7,155)	44,699	6,562	4,986	11,548			U
J59009-15-9	NOMURA HOLDINGS INC	D	02/17/2012	Various	85,200.000	359,986		419,094	257,913	196,817			196,817	(35,636)	419,094	58,725	(117,834)	(59,109)			L
J5900B-10-5	NOMURA OFFICE REIT	D	02/17/2012	Various	7.000	37,873		34,717	35,969	4,298		7	4,291	(5,542)	34,717	5,551	(2,395)	3,156	1,255		U
J5893B-10-4	NOMURA REAL ESTATE HLD	D	02/17/2012	Various	3,200.000	53,340		48,340	47,645	4,856			4,856	(4,161)	48,340	3,709	1,291	5,001			U
J5900F-10-6	NOMURA RESEARCH INST	D	02/17/2012	Various	2,500.000	58,029		53,810	56,516	6,116		3	6,113	(8,818)	53,810	8,873	(4,654)	4,219			U
W58204-10-3	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	D	02/17/2012	Various	77,925.000	721,675		818,420	602,946	174,689		113	174,576	40,898	818,420	(28,125)	(68,620)	(96,745)			U
65563C-10-5	NORDION INC	C	02/17/2012	Various	2,000.000	19,939		16,477	16,785	293		4	289	(597)	16,477	973	2,489	3,462	173		U
655663-10-2	NORDSON CORP.		02/17/2012	Various	3,040.000	147,395		86,148	125,187	(39,038)		2	(39,040)		86,148		61,248	61,248	380		L
655664-10-0	NORDSTROM INC		02/17/2012	Various	7,200.000	365,955		302,445	357,912	(55,456)		11	(55,467)		302,445		63,510	63,510			L
655844-10-8	NORFOLK SOUTHERN CORP		02/17/2012	Various	15,880.000	1,118,849		870,578	1,157,017	(286,418)		21	(286,439)		870,578		248,271	248,271	6,430		L
R61115-10-2	NORSK HYDRO ASA COMMON STOCK	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	25,642.000	141,456		171,255	118,931	32,041			32,041	20,282	171,255	(19,100)	(10,699)	(29,799)			U
656912-10-2	NORTH AMERICAN PALLADIUM LTD	C	02/17/2012	Various	5,000.000	13,142		14,062	12,810	7,626		6,571	1,054	198	14,062	82	(1,003)	(920)			U
664397-10-6	NORTHEAST UTILITIES		02/17/2012	Various	7,860.000	277,299		226,735	283,510	(56,763)		12	(56,775)		226,735		50,564	50,564			L
66510M-20-4	NORTHERN DYNASTY MINERALS	C	02/17/2012	ITG, INC CANADA	1,500.000	11,235		12,175	9,055	2,979			2,979	140	12,175	71	(1,011)	(940)			U
665531-10-9	NORTHERN OIL AND GAS INC		02/17/2012	Various	2,560.000	63,369		40,478	61,389	(20,907)		3	(20,910)		40,478		22,890	22,890			L
66562P-10-5	NORTHERN PROPERTY REIT	C	02/17/2012	Various	700.000	22,674		15,816	20,421	(3,876)		4	(3,879)	(726)	15,816	934	5,924	6,858	150		U
666511-10-0	NORTHLAND POWER INC	C	02/17/2012	Various	2,600.000	44,952		32,632	45,760	(11,493)		8	(11,501)	(1,627)	32,632	1,927	10,393	12,320	394		U
666807-10-2	NORTHROP GRUMMAN CORP		02/17/2012	Various	12,840.000	763,001		659,489	750,883	(91,384)		10	(91,394)		659,489		103,512	103,512			L
66704R-10-0	NORTHSTAR REALTY FINANCE COR		03/27/2012	Various	6,260.000	40,021		28,399	29,860	(7,936)		5	(7,940)		28,399		11,622	11,622	(1,467)		L
667340-10-3	NORTHWEST BANCSHARES INC		02/17/2012	Various	5,080.000	63,856		52,819	63,195	(10,372)		4	(10,376)		52,819		11,037	11,037	605		L
667655-10-4	NORTHWEST NATURAL GAS CO.		02/17/2012	Various	2,420.000	116,763		104,595	115,991	(11,393)		3	(11,396)		104,595		12,169	12,169	641		L
668074-30-5	NORTHWESTERN CORP		02/17/2012	Various	3,140.000	111,045		77,740	112,381	(34,637)		3	(34,641)		77,740		33,305	33,305	1,130		L
R63179-10-6	NORWEGIAN AIR SHUTTLE ASA	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	1,408.000	19,322		15,967	13,007	4,359			4,359	(1,399)	15,967	2,639	716	3,355			U
R6370J-10-8	NORWEGIAN PROPERTY ASA	D	02/17/2012	Various	14,456.000	21,994		20,769	17,789	4,897		5	4,892	(1,913)	20,769	3,433	(2,208)	1,225			U
66987E-20-6	NOVAGOLD RESOURCES INC	C	02/17/2012	Various	3,900.000	34,033		27,851	33,229	(4,190)		7	(4,197)	(1,181)	27,851	1,644	4,538	6,182			U
H58200-15-0	NOVARTIS AG-REG CMN STK	D	02/17/2012	Various	55,175.000	3,106,067		2,807,824	3,154,367	(183,373)		33	(183,405)	(163,138)	2,807,824	217,397	80,847	298,243			L
670008-10-1	NOVELLUS SYSTEMS INC		02/17/2012	Various	5,340.000	253,919		135,259	220,489	(85,226)		4	(85,230)		135,259		118,660	118,660			L
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	10,283.000	1,390,787		698,044	1,181,686	(721,167)			(721,167)	237,524	698,044	(108,598)	801,341	692,743			L
K7317J-13-3	NOVOZYMES A/S - B SHARES	D	02/17/2012	Various	6,500.000	189,611		129,515	200,660	(102,459)		29	(102,488)	31,343	129,515	(15,909)	76,005	60,096			U
62936P-10-3	NPS PHARMACEUTICALS INC		02/17/2012	Various	3,920.000	29,123		27,615	25,833	1,788		6	1,782		27,615		1,508	1,508			L
629377-50-8	NRG ENERGY INC		02/17/2012	Various	5,140.000	89,619		113,854	93,137	20,724		8	20,717		113,854		(24,235)	(24,235)			L
J55505-10-1	NSK	D	02/17/2012	Various	12,000.000	92,546		98,014	77,952	31,336		4	31,331	(11,270)	98,014	14,529	(19,997)	(5,467)			U
67019E-10-7	NSTAR		02/17/2012	Various	8,540.000	392,155		326,908	401,038	(74,118)		13	(74,131)		326,908		65,247	65,247	2,420		L
J59353-11-0	NTN CORP	D	02/17/2012	Various	14,000.000	60,488		66,555	56,386	16,201		1	16,200	(6,031)	66,555	6,840	(12,906)	(6,066)			U
J59386-10-2	NTT DATA COMMUNICATIONS SYSTEMS CORP	D	02/17/2012	Various	34.000	113,119		114,518	108,577	16,653		17	16,636	(10,695)	114,518	10,287	(11,686)	(1,400)			U
J59399-10-5	NTT DOCOMO, INC	D	02/17/2012	Various	353.000	617,115		514,520	648,948	(44,660)		103	(44,763)	(89,665)	514,520	72,099	30,496	102,595			U
J5940Z-10-4	NTT URBAN DEVT	D	02/17/2012	Various	53.000	41,592		43,679	36,150	10,686			10,686	(3,157)	43,679	3,348	(5,436)	(2,088)			U
67018T-10-5	NU SKIN ASIA PAC INC		02/17/2012	Various	3,840.000	194,680		83,822	186,509	(102,685)		2	(102,687)		83,822		110,858	110,858			L
67020Y-10-0	NUANCE COMMUNICATIONS INC		02/22/2012	Various	16,612.000	449,970		321,461	288,334	(100,603)		16	(100,619)		321,461		128,509	128,509			L
670346-10-5	NUCOR CORP.		02/17/2012	Various	6,520.000	283,419		267,038	257,996	9,057		2	9,054		267,051		16,368	16,368	2,380		L
67007B-10-5	NUFARM LIMITED	D	02/17/2012	Various	5,920.000	29,685		31,567	25,189	6,036			6,036	342	31,567	1,067	(2,949)	(1,882)			U
670704-10-5	NUVASIVE, INC.		02/17/2012	Various	1,940.000	31,571		26,772	24,425	2,347			2,347		26,772		4,799	4,799			L
67072Q-10-4	NUVISTA ENERGY LTD	C	02/17/2012	ITG, INC CANADA	2,000.000	7,911		10,287	10,287	366			366	(366)	10,287	607	(2,983)	(2,376)			U
67073Y-10-6	NV ENERGY INC		02/17/2012	Various	9,600.000	155,579		119,616	156,960	(37,344)			(37,344)		119,616		35,963	35,963			L
67066G-10-4	NVIDIA CORP		02/17/2012	Various	35,800.000	551,997		519,676	496,188	23,521		33	23,488		519,676		32,321	32,321			L
62944T-10-5	NVR INC		02/17/2012	Various	220.000	157,164		149,142	150,920	(1,778)			(1,778)		149,142		8,022	8,022			L
G66897-11-0	NWS HOLDINGS	D	02/17/2012	Various	38,000.000	63,086		58,620	55,973	2,738		2	2,736	(89)	58,620	187	4,279	4,466			U
67072V-10-3	NXSTAGE MEDICAL INC		02/15/2012	Various	1,800.000	33,509		12,253	32,004	(19,749)		2	(19,751)		12,253		21,256	21,256			L
629491-10-1	NYSE EURONEXT		02/17/2012	Various	12,040.000	344,891		351,934	314,244	37,708		13	37,695		351,939		(7,048)	(7,048)			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)
674215-10-8	OASIS PETROLEUM INC		02/17/2012	Various	2,500.000	80,109		64,538	72,725	(8,184)		3	(8,187)		64,538		15,571	15,571			L
J59826-10-7	OBAYASHI CORP	D	02/17/2012	Various	21,000.000	94,765		78,980	93,309	234		4	230	(14,559)	78,980	12,965	2,820	15,784			U
J5946V-10-7	OBIC CO	D	02/17/2012	Various	170.000	32,719		29,508	32,533	2,052		1	2,050	(5,076)	29,508	4,837	(1,626)	3,211			U
Y64248-20-9	OCBC BANK	D	02/17/2012	Various	64,000.000	446,760		386,971	386,354	25,423		297	25,126	(24,508)	386,971	39,142	20,647	59,789			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/17/2012	Various	36,480.000	3,723,372		2,765,857	3,418,176	(652,277)		42	(652,319)		2,765,857		957,515	957,515	16,781		L
675222-10-3	OCEANAGOLD CORPORATION	C	02/17/2012	Various	6,800.000	17,050		18,803	15,018	3,284		1	3,283	502	18,803	(175)	(1,577)	(1,753)			U
675232-10-2	OCEANEERING INTERNATIONAL INC		02/17/2012	Various	4,840.000	250,324		143,389	223,269	(79,877)		3	(79,880)		143,389		106,934	106,934			L
675746-30-9	OCWEN FINL CORP		02/17/2012	Various	4,460.000	67,868		52,309	64,581	(12,265)		6	(12,272)		52,309		15,559	15,559			L
67086E-30-3	OCZ TECHNOLOGY GROUP IN		02/17/2012	Various	940.000	8,372		6,418	6,213	206			206		6,420		1,952	1,952			L
J59568-13-9	ODAKYU ELECTRIC RAILWAY	D	02/17/2012	Various	15,000.000	145,166		124,342	144,992	1,980		6	1,974	(22,623)	124,342	20,504	320	20,824			U
676220-10-6	OFFICE DEPOT INC		02/17/2012	Various	16,660.000	50,003		34,320	35,819	(1,499)			(1,499)		34,320		15,683	15,683			L
67622P-10-1	OFFICEMAX INC		02/17/2012	Various	4,160.000	23,530		19,344	18,886	458			458		19,344		4,186	4,186			L
J59697-10-2	OGAKI KYORITSU BANK LTD/THE	D	02/17/2012	Various	10,000.000	34,890		30,184	32,610	2,605		6	2,599	(5,025)	30,184	4,896	(191)	4,705			U
670837-10-3	OGE ENERGY CORP		02/17/2012	Various	4,040.000	215,388		157,075	229,108	(72,033)			(72,033)		157,075		58,313	58,313	1,586		L
M7521B-10-6	OIL REFINERIES LTD	D	02/21/2012	Various	31,772.000	18,215		14,006	16,007	(1,690)			(1,690)	(311)	14,006	540	3,669	4,209			U
678026-10-5	OIL STATES INTL		02/17/2012	Various	2,500.000	204,525		113,950	190,925	(76,975)			(76,975)		113,950		90,575	90,575			L
J60235-10-8	OILES CORP	D	02/17/2012	Various	1,200.000	22,950		17,101	22,669	(2,071)		3	(2,075)	(3,493)	17,101	2,751	3,099	5,849			U
J60256-10-4	OITA BANK LTD/THE	D	02/17/2012	Various	10,000.000	29,701		31,562	28,842	7,170		6	7,164	(4,444)	31,562	5,120	(6,981)	(1,861)			U
J6031N-10-9	OJI PAPER CO JPY50	D	02/17/2012	Various	25,000.000	125,040		111,597	128,297	(1,263)		3	(1,265)	(15,435)	111,597	13,185	259	13,444			U
J60772-10-0	OKI ELECTRIC IND JPY50	D	02/17/2012	Various	35,000.000	35,663		27,859	31,376	(777)			(777)	(2,740)	27,859	2,151	5,653	7,804			U
J60815-10-7	OKINAWA ELECTRIC POWER CO INC/THE	D	02/17/2012	Various	700.000	30,228		35,205	29,830	9,978		7	9,971	(4,596)	35,205	5,629	(10,606)	(4,977)			U
J60966-11-6	OKUMA CORP	D	02/17/2012	Various	5,000.000	39,138		29,050	31,961	2,019		6	2,014	(4,925)	29,050	4,712	5,376	10,089			U
Y6421B-10-6	OLAM INTERNATIONAL	D	02/17/2012	Various	37,000.000	75,110		70,023	60,761	13,459		56	13,403	(4,141)	70,023	7,465	(2,379)	5,087			U
679580-10-0	OLD DOMINION FREIGHT LINE INC		02/17/2012	Various	3,380.000	144,773		84,525	136,991	(52,465)		2	(52,466)		84,525		60,248	60,248			L
680033-10-7	OLD NATL BANCORP IND		02/17/2012	Various	2,180.000	26,752		27,184	25,397	1,791		3	1,787		27,184		(433)	(433)			L
680223-10-4	OLD REPUBLIC INTL CORP		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	2,087.000	22,203		18,616	19,346	(730)			(730)		18,616		3,587	3,587			L
680665-20-5	OLIN CORP.		02/17/2012	Various	2,840.000	61,854		48,206	55,806	(7,595)		6	(7,600)		48,206		13,649	13,649	368		L
J61240-10-7	OLYMPUS OPTICAL	D	02/17/2012	Various	5,300.000	86,702		82,029	69,684	23,217			23,217	(10,873)	82,029	13,477	(8,804)	4,673			U
670872-10-0	OM GROUP INC		02/17/2012	Various	1,340.000	40,182		38,947	30,003	8,947		3	8,944		38,947		1,235	1,235			L
681936-10-0	OMEGA HEALTHCARE INVESTORS		03/27/2012	Various	6,560.000	148,511		104,585	126,936	(31,031)		7	(31,038)		104,585		43,926	43,926	(3,245)		L
681904-10-8	OMNICARE INC		02/17/2012	Various	6,380.000	215,779		145,819	219,791	(73,963)		9	(73,972)		145,819		69,960	69,960			L
68213N-10-9	OMNICELL INC		02/17/2012	Various	2,040.000	32,684		22,276	33,701	(11,422)		2	(11,425)		22,276		10,407	10,407			L
681919-10-6	OMNICOM GROUP		02/17/2012	Various	15,920.000	752,177		662,747	709,714	(46,948)		18	(46,966)		662,747		89,429	89,429	3,980		L
682128-10-3	OMNIVISION TECHNOLOGIES INC		02/17/2012	Various	2,100.000	34,284		25,694	25,694						25,694		8,591	8,591			L
J61374-12-0	OMRON	D	02/17/2012	Various	5,800.000	119,391		114,728	116,573	16,350		6	16,344	(18,189)	114,728	18,855	(14,192)	4,663			U
682159-10-8	ON ASSIGNMENT INC		02/17/2012	Various	4,620.000	58,021		33,201	51,652	(18,451)			(18,451)		33,201		24,820	24,820			L
682189-10-5	ON SEMICONDUCTOR CORP		02/17/2012	Various	16,360.000	151,289		129,804	126,299	3,529		25	3,504		129,804		21,486	21,486			L
682680-10-3	ONEOK INC		02/17/2012	Various	8,000.000	683,674		402,680	693,520	(290,834)		5	(290,840)		402,680		280,994	280,994	2,074		L
07134W-11-3	ONESTEEL LIMITED	D	02/17/2012	Various	34,550.000	27,310		55,398	24,736	31,679			31,679	(1,018)	55,398	5,293	(33,381)	(28,088)			U
68272K-10-3	ONEX CORP	C	02/17/2012	Various	2,300.000	83,941		55,069	74,909	(17,164)		14	(17,178)	(2,663)	55,069	3,253	25,620	28,872	54		U
J61546-11-5	ONO PHARMACEUTICAL CO	D	02/17/2012	Various	2,500.000	138,769		105,778	140,314	(18,040)		20	(18,060)	(16,476)	105,778	11,881	21,110	32,991			U
J30728-10-9	ONWARD HOLDINGS CO	D	02/17/2012	Various	4,000.000	33,271		28,760	29,362	3,928		6	3,922	(4,524)	28,760	4,670	(159)	4,512			U
683399-10-9	ONYX PHARMACEUTICALS INC		02/17/2012	Various	2,740.000	111,830		73,917	120,423	(46,501)		5	(46,506)		73,917		37,913	37,913			L
68372A-10-4	OPEN TABLE		02/17/2012	Various	640.000	31,376		20,410	25,043	(4,632)		1	(4,633)		20,410		10,966	10,966			L
683715-10-6	OPEN TEXT CORP	C	02/17/2012	Various	1,500.000	91,223		59,844	76,903	(14,310)		15	(14,325)	(2,734)	59,844	3,533	27,846	31,379			L
683750-40-3	OPLINK COMMUNICATIONS INC		02/17/2012	Various	980.000	18,030		14,773	16,141	(1,366)		1	(1,368)		14,773		3,257	3,257			L
683757-10-8	OPNET TECHNOLOGIES INC		02/17/2012	Various	540.000	15,922		19,788	19,802	(13)			(13)		19,788		(3,866)	(3,866)			L
68401H-10-4	OPTIMER PHARMACEUTICALS INC		02/17/2012	Various	1,460.000	19,927		17,073	17,870	(795)		2	(797)		17,073		2,853	2,853			L
68389X-10-5	ORACLE COR P COM		02/17/2012	Various	183,280.000	5,233,480		4,157,143	4,701,132	(543,773)		215	(543,989)		4,157,143		1,076,337	1,076,337	10,997		L
J6165M-10-9	ORACLE CORP JAPAN	D	02/17/2012	Various	1,200.000	42,131		42,005	39,709	18,231		12,616	5,615	(3,319)	42,005	3,005	(2,879)	126			U
H5982A-10-0	ORASCOM DEVELOPMENT HOLDING AG	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	342.000	6,030		7,679	5,225	3,417			3,417	(962)	7,679	1,937	(3,587)	(1,650)			U
68554V-10-8	ORASURE TECHNOLOGIES INC		02/17/2012	Various	2,740.000	29,753		9,100	24,961	(15,857)		5	(15,862)		9,100		20,653	20,653			L
685564-10-6	ORBITAL SCIENCES CORP		02/15/2012	Various	1,440.000	20,699		21,251	20,923	331		3	328		21,251		(553)	(553)			L
685691-40-4	ORCHARD SUPPLY HARDWARE CLASS A		02/17/2012	Various	220.790	5,543		3,990							3,990		1,553	1,553			U
685691-50-3	ORCHARD SUPPLY HARDWARE PREFERRED		02/08/2012	Various	272.790	405		577							577		(172)	(172)			U
67103H-10-7	OREILLY AUTOMOTIVE INC		02/17/2012	Various	7,160.000	594,129		347,482	572,442	(224,953)		7	(224,960)		347,482		246,647	246,647			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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
W5R00Y-14-2	ORESUND INVESTMENT RIGHTS	D	01/12/2012	CITIGROUP GLOBAL MARKETS LIMITED	4,738.000	1,416											1,416	1,416			U
W5R00Y-14-2	ORESUND INVESTMENT RIGHTS	D	12/19/2011	Various	0.000					(31,928)			(31,928)	(30)							U
Q7160T-10-9	ORICA LIMITED NPV	D	02/17/2012	Various	9,230.000	250,238		191,421	228,836	(18,164)		42	(18,206)	(19,209)	191,421	27,538	31,279	58,817			U
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		02/17/2012	Various	5,720.000	49,958		41,127	42,728	(1,602)			(1,602)		41,127		8,832	8,832			L
G67749-15-3	ORIENT O/SEAS INTL USD0.10	D	02/17/2012	Various	6,000.000	39,290		29,362	35,035	(5,701)		41	(5,742)	69	29,362	(11)	9,939	9,928			U
68618W-10-0	ORIENTAL FINANCIAL GROUP		02/17/2012	Various	2,560.000	30,464		30,359	31,002	(641)		3	(643)		30,359		106	106	138		L
J6174U-10-0	ORIENTAL LAND CO	D	02/17/2012	Various	1,200.000	128,077		93,855	126,751	(19,000)		6	(19,006)	(13,889)	93,855	9,759	24,462	34,221			U
L7272A-10-0	ORIFLAME COSMETICS SA	D	02/17/2012	Various	1,148.000	38,544		36,520	36,265	24,638		18,927	5,711	(5,456)	36,520	7,509	(5,485)	2,024			U
Q71610-10-1	ORIGIN ENERGY LTD	D	02/17/2012	Various	27,982.000	399,145		415,092	381,790	71,438		85	71,353	(38,051)	415,092	67,933	(83,880)	(15,947)			U
68633D-10-3	ORITANI FINACIAL CORP		02/17/2012	Various	340.000	4,390		3,887	4,342	(455)			(455)		3,887		503	503	35		L
J61933-12-3	ORIX CORP COMMON STOCK	D	02/17/2012	Various	2,520.000	248,580		181,238	208,227	5,131		36	5,095	(32,084)	181,238	29,283	38,059	67,343			U
J8996L-10-2	ORIX JREIT INC	D	02/17/2012	Various	7.000	30,472		29,552	28,875	5,132		6	5,126	(4,449)	29,552	4,725	(3,805)	920			U
R67787-10-2	ORKLA ASA	D	02/17/2012	Various	19,785.000	159,738		193,012	147,705	34,042		43	33,998	11,309	193,012	(6,558)	(26,716)	(33,274)			U
686688-10-2	ORMAT TECHNOLOGIES INC		02/17/2012	Various	1,100.000	19,281		18,656	19,833	(1,177)			(1,177)		18,656		625	625			L
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		02/17/2012	Various	1,140.000	46,720		35,093	40,162	(5,068)		1	(5,069)		35,093		11,627	11,627			L
J62320-11-4	OSAKA GAS CO	D	02/17/2012	Various	50,000.000	198,478		183,945	197,480	6,346		33	6,313	(19,847)	183,945	16,962	(2,429)	14,532			U
J6254G-10-4	OSAKA SECURITIES EXCHANGE CO LTD	D	02/17/2012	Various	7.000	40,558		32,248	40,197	(1,750)		6	(1,756)	(6,194)	32,248	5,156	3,155	8,310			U
J7794L-10-8	OSAKA TITANIUM TECH CO	D	02/17/2012	Various	700.000	30,368		47,560	30,967	19,298			19,298	(2,704)	47,560	3,569	(20,762)	(17,193)			U
M7575A-10-3	OSEM INVESTMENTS LTD.	D	02/21/2012	Various	1,498.000	22,616		19,680	21,890	(1,766)		20	(1,786)	(425)	19,680	759	2,177	2,936			U
J63137-10-3	OSG CORP	D	02/17/2012	Various	2,600.000	39,776		28,604	32,732	921		6	916	(5,043)	28,604	4,623	6,549	11,172	364		U
688239-20-1	OSHKOSH CORP		02/17/2012	Various	4,660.000	115,658		91,895	99,631	(7,736)			(7,736)		91,895		23,763	23,763			L
671044-10-5	OSI SYSTEMS INC		02/17/2012	Various	940.000	50,600		31,853	45,853	(14,000)			(14,000)		31,853		18,747	18,747			L
Y6585M-10-4	OSIM INTERNATIONAL LTD	D	02/17/2012	Various	36,000.000	35,910		20,817	32,057	(8,499)		12	(8,511)	(2,729)	20,817	2,652	12,441	15,093			U
688278-10-0	OSISKO MINING CORP	C	02/17/2012	Various	9,200.000	111,064		96,398	88,862	10,719		24	10,695	(3,159)	96,398	5,692	8,974	14,666			U
J6243L-10-7	OTSUKA CORP	D	02/17/2012	Various	500.000	36,444		27,906	34,429	(1,150)		1	(1,151)	(5,372)	27,906	4,602	3,937	8,538	874		U
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	02/17/2012	Various	5,500.000	153,920		133,831	154,632	(7,297)			(7,297)	(13,504)	133,831	10,224	9,865	20,089			U
689648-10-3	OTTER TAIL POWER CO.		02/17/2012	Various	2,440.000	53,474		52,507	53,729	(1,219)		2	(1,221)		52,507		967	967	417		L
690732-10-2	OWENS & MINOR, INC.		02/17/2012	Various	3,320.000	101,084		101,513	92,263	9,254		3	9,251		101,513		(429)	(429)			L
690742-10-1	OWENS CORNING INC		02/17/2012	Various	4,600.000	148,474		152,563	132,112	20,457		6	20,451		152,563		(4,089)	(4,089)			L
690768-40-3	OWENS-ILLINOIS, INC.		02/17/2012	Various	8,280.000	200,164		156,823	160,466	(3,643)			(3,643)		156,823		43,341	43,341			L
691497-30-9	OXFORD INDUSTRIES, INC.		02/17/2012	Various	920.000	46,317		19,693	41,510	(21,817)		1	(21,818)		19,693		26,625	26,625	120		L
671074-10-2	OYO GEOSPACE CORP		02/17/2012	Various	200.000	21,326		19,297	15,466	3,831			3,831		19,297		2,029	2,029			L
Q7161P-12-2	OZ MINERALS LTD	D	02/17/2012	Various	8,548.000	102,348		88,935	87,516	10,417		19	10,398	(8,980)	88,935	14,759	(1,346)	13,413			U
69331C-10-8	P G & E CORP		02/17/2012	Various	18,180.000	752,025		811,543	749,380	62,190		23	62,167		811,547		(59,522)	(59,522)	8,272		L
693718-10-8	PACCAR INC		02/17/2012	Various	9,680.000	434,699		407,362	362,710	44,665		11	44,653		407,363		27,336	27,336	7,899		L
69374D-10-4	PACE OIL AND GAS LTD	C	02/17/2012	ITG, INC CANADA	1,700.000	9,706		8,647	7,175	1,651			1,651	(179)	8,647	411	648	1,059			U
G68437-13-9	PACIFIC BASIN SHIPPING LTD	D	02/17/2012	Various	87,000.000	48,263		34,838	34,837	35			35	(34)	34,838	90	13,336	13,426			L
Q7161J-10-0	PACIFIC BRANDS LTD	D	02/17/2012	Various	31,635.000	22,408		26,737	17,796	9,450		1	9,450	(508)	26,737	2,170	(6,499)	(4,329)			U
J63353-10-6	PACIFIC GOLF GROUP INTERNATIONAL HOLDING	D	02/17/2012	Various	36.000	23,661		24,029	23,362	4,271		5	4,267	(3,600)	24,029	3,887	(4,255)	(368)	202		U
J63481-10-5	PACIFIC METALS CO LTD	D	02/17/2012	Various	5,000.000	27,269		36,189	24,230	14,075			14,075	(2,116)	36,189	2,794	(11,714)	(8,920)			U
69480U-20-6	PACIFIC RUBIALES ENERGY CORP	C	02/17/2012	Various	6,500.000	172,460		133,868	119,504	18,645		33	18,611	(4,248)	133,868	7,905	30,688	38,593			U
695156-10-9	PACKAGING CORPORATION OF AMERICA		02/17/2012	Various	4,940.000	142,740		112,187	124,686	(12,498)			(12,498)		112,187		30,553	30,553	988		L
695263-10-3	PACWEST BANCORP		02/17/2012	Various	2,540.000	55,676		54,230	48,133	6,099		2	6,097		54,230		1,446	1,446	230		L
Q7264T-10-4	PALADIN ENERGY	D	02/17/2012	Various	18,960.000	34,581		22,292	26,567	(1,214)			(1,214)	(3,061)	22,292	4,367	7,922	12,289			L
696429-30-7	PALL CORP		02/17/2012	Various	7,920.000	490,539		292,755	452,628	(159,863)		10	(159,873)		292,755		197,784	197,784	760		L
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		02/17/2012	Various	4,640.000	46,579		38,244	43,152	(4,901)			(4,901)		38,251		8,328	8,328			L
697900-10-8	PAN AMERICAN SILVER CORP	C	02/17/2012	Various	3,000.000	71,740		75,956	65,610	12,698		19	12,679	(2,332)	75,956	4,484	(8,700)	(4,216)			L
H60147-10-7	PANALPINA WELTTRANSPORT HOLDING AG	D	02/17/2012	Various	492.000	56,403		35,842	50,389	(5,256)		8	(5,265)	(9,282)	35,842	9,039	11,522	20,561			U
J41121-10-4	PANASONIC CORP	D	02/17/2012	Various	54,000.000	459,318		718,163	458,828	309,171		89	309,082	(49,748)	718,163	73,695	(332,539)	(258,844)			U
Q7283A-11-0	PANAUST LTD	D	02/17/2012	Various	13,969.000	53,660		27,248	45,720	(9,298)		5	(9,304)	(9,168)	27,248	8,465	17,947	26,412			U
K7681L-10-2	PANDORA A/S	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	1,464.000	21,149		13,127	13,765	(1,872)			(1,872)	1,234	13,127	(909)	8,931	8,022			U
69840W-10-8	PANERA BREAD COMPANY		02/17/2012	Various	1,360.000	202,496		105,386	192,372	(86,986)			(86,986)		105,386		97,110	97,110			L
698813-10-2	PAPA JOHNS INTL INC		02/15/2012	Various	1,500.000	59,087		39,306	56,520	(17,213)		2	(17,214)		39,306		19,782	19,782			L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		02/17/2012	Various	2,160.000	80,337		47,377	70,697	(23,317)		4	(23,320)		47,377		32,961	32,961			L
699173-20-9	PARAMETRIC TECHNOLO		02/17/2012	Various	4,940.000	130,364		72,692	90,204	(17,504)		8	(17,512)		72,692		57,672	57,672			L
699462-10-7	PAREXEL INTERNATIONAL CORP		02/17/2012	Various	3,280.000	77,814		45,872	68,027	(22,150)		5	(22,155)		45,872		31,942	31,942			L
H60477-20-7	PARGESA HOLDING INH	D	02/17/2012	Various	758.000	54,449		63,163	49,630	14,688		11	14,677	(1,143)	63,163	2,881	(11,595)	(8,714)			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)
700416-20-9	PARK ELECTROCHEMICAL CORP		02/02/2012	Various	960.000	29,895		28,673	24,595	4,079		1	4,078		28,673		1,222	1,222	96		L
700658-10-7	PARK NATIONAL CORP		02/17/2012	Various	200.000	14,445		13,823	13,012	811			811		13,823		623	623			L
J63581-10-2	PARK24 CO LTD	D	02/17/2012	Various	3,300.000	42,354		32,272	43,817	(6,475)		3	(6,477)	(5,067)	32,272	3,643	6,440	10,082	1,201		U
701081-10-1	PARKER DRILLING CO.		02/17/2012	Various	6,760.000	44,449		32,283	48,469	(16,180)		7	(16,186)		32,283		12,166	12,166			L
701094-10-4	PARKER HAN NIFIN CORP COM		02/17/2012	Various	7,720.000	654,117		489,353	588,650	(99,288)		9	(99,297)		489,353		164,765	164,765	1,264		L
70137T-10-5	PARKLAND FUEL CORP	C	02/17/2012	Various	2,100.000	28,900		20,456	26,159	(4,768)		5	(4,773)	(930)	20,456	1,208	7,237	8,445	300		U
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	02/17/2012	Various	37,000.000	51,462		35,051	51,062	(11,884)		21	(11,906)	(4,347)	35,051	4,420	11,991	16,410	573		U
701590-10-4	PARKWAY PROPERTIES		03/29/2012	Various	2,240.000	25,743		25,489	22,086	560			560		25,489		254	254	(672)		L
M78465-10-7	PARTNER COMMUNICATIONS	D	02/21/2012	Various	3,273.000	27,555		39,240	28,908	10,893			10,893	(561)	39,240	1,513	(13,198)	(11,685)			U
G6852T-10-5	PARTNERRE LTD		02/17/2012	Various	3,900.000	256,902		290,259	250,419	39,843		3	39,840		290,259		(33,357)	(33,357)	223		L
H6120A-10-1	PARTNERS GROUP HOLDING AG	D	02/17/2012	Various	232.000	42,624		43,856	40,482	3,649		4	3,645	(271)	43,856	1,254	(2,486)	(1,232)			U
702925-10-8	PASON SYSTEMS INC	C	02/17/2012	Various	2,200.000	29,831		23,347	25,914	(1,640)		6	(1,646)	(921)	23,347	1,379	5,106	6,484	370		U
70336T-10-4	PATRIOT COAL CORP		02/17/2012	Various	3,440.000	27,933		29,137	29,137						29,137		(1,203)	(1,203)			L
703395-10-3	PATTERSON COS INC		02/17/2012	Various	740.000	24,164		22,288	21,845	444		1	443		22,288		1,876	1,876	89		L
703481-10-1	PATTERSON UTI ENERGY INC		02/17/2012	Various	6,660.000	125,874		142,005	133,067	8,950		6	8,944		142,011		(16,137)	(16,137)			L
704326-10-7	PAYCHEX INC		02/17/2012	Various	11,760.000	371,962		338,994	354,094	(15,086)		13	(15,099)		338,994		32,968	32,968	2,432		L
M7846U-10-2	PAZ OIL CO LTD	D	02/21/2012	Various	117.000	15,653		15,683	14,199	1,760			1,760	(275)	15,683	605	(635)	(30)	488		U
Y6802P-12-0	PCCW	D	03/20/2012	Various	155,000.000	66,526		50,568	53,286	(14,493)		54	(14,547)	109	50,568	(17)	15,975	15,958			U
69329Y-10-4	PDL BIOPHARMA INC		02/17/2012	Various	5,680.000	35,875		33,053	35,216	(2,154)		9	(2,163)		33,053		2,822	2,822			L
704549-10-4	PEABODY ENERGY		02/17/2012	Various	8,020.000	289,823		367,457	265,542	101,927		12	101,915		367,457		(77,634)	(77,634)	495		L
70509V-10-0	PEBBLEBROOK HOTEL TRUST		02/17/2012	Various	4,200.000	92,854		64,801	80,556	(15,755)			(15,755)		64,801		28,053	28,053	504		L
705560-10-0	PEET'S COFFEE & TEA INC		02/17/2012	Various	660.000	41,007		18,365	41,369	(23,003)		1	(23,004)		18,365		22,642	22,642			L
705573-10-3	PEGASYSTEMS INC		02/17/2012	Various	320.000	9,564		10,218	9,408	811			810		10,218		(654)	(654)	10		L
706327-10-3	PEMBINA PIPELINE CORP	C	02/17/2012	Various	4,700.000	133,555		76,003	136,836	(55,950)		19	(55,969)	(4,864)	76,003	4,487	53,065	57,552	1,028		U
70706P-10-4	PENGROWTH ENERGY CORP	C	02/17/2012	Various	8,600.000	85,997		111,387	90,833	19,179		28	19,151	1,403	111,387	653	(26,044)	(25,391)	1,015		U
707569-10-9	PENN NATIONAL GAMING INC		02/17/2012	Various	3,060.000	125,559		86,721	116,494	(29,770)		4	(29,773)		86,721		38,838	38,838			L
707882-10-6	PENN VIRGINIA CORP		02/17/2012	Various	2,140.000	12,500		11,920	11,321	599			599		11,920		580	580			L
707887-10-5	PENN WEST PETROLEUM LTD	C	02/17/2012	Various	11,600.000	251,207		210,172	229,893	(13,839)		53	(13,891)	(5,830)	210,172	10,082	30,953	41,036	2,603		U
708062-10-4	PENNANTPARK INVESTMENT CORP		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	920.000	10,006		8,377	9,283	(906)			(906)		8,377		1,629	1,629	258		L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		03/27/2012	Various	2,600.000	36,491		22,725	27,144	(6,255)		4	(6,259)		22,725		13,766	13,766	(578)		L
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		03/29/2012	Various	1,680.000	30,321		27,287	27,922	(689)			(689)		27,287		3,034	3,034	905		L
70959W-10-3	PENSKE AUTO GROUP INC		02/17/2012	Various	2,440.000	57,089		34,930	46,970	(12,038)		3	(12,040)		34,930		22,160	22,160	124		L
709631-10-5	PENTAIR, INC.		02/17/2012	Various	2,700.000	103,215		89,205	89,883	(677)		1	(678)		89,205		14,010	14,010	594		L
713278-10-9	PEPBOYS MANNY MOE & JACK		02/17/2012	Various	3,220.000	48,523		38,641	35,420	3,225		5	3,221		38,641		9,883	9,883	97		L
713291-10-2	PEPCO HLDG S INC		02/17/2012	Various	3,220.000	63,840		55,429	65,366	(9,932)		5	(9,937)		55,429		8,411	8,411			L
713448-10-8	PEPSICO INC.		02/17/2012	Various	142,680.000	9,160,874		9,201,621	9,466,818	(264,983)		86	(265,069)		9,201,749		(40,875)	(40,875)	29,520		L
71375U-10-1	PERFICIENT INC		02/17/2012	Various	1,020.000	12,528		9,347	10,210	(861)		2	(864)		9,347		3,181	3,181			L
714046-10-9	PERKINELMER INC		02/17/2012	Various	5,080.000	131,715		117,145	101,600	15,545			15,545		117,145		14,571	14,571	356		L
09239H-10-8	PERPETUAL TRUSTEES AUST.	D	02/17/2012	Various	1,738.000	41,285		41,659	36,317	12,633		8	12,625	(7,282)	41,659	12,942	(13,316)	(374)			U
714290-10-3	PERRIGO COMPANY		02/17/2012	Various	4,720.000	448,843		296,008	459,256	(163,243)		5	(163,248)		296,008		152,835	152,835			L
288853-10-4	PERRY ELLIS INTERNATIONAL		02/17/2012	Various	800.000	13,826		15,092	11,376	3,716			3,716		15,092		(1,265)	(1,265)			L
074174-10-5	PERSEUS MINING LTD	D	02/17/2012	Various	14,437.000	43,515		23,680	35,439	(4,648)		5	(4,652)	(7,106)	23,680	7,357	12,479	19,835			U
716382-10-6	PETMED EXPRESS INC		02/17/2012	Various	6,040.000	73,049		56,121	62,695	(6,565)			(6,565)		56,130		16,920	16,920	174		L
71645A-10-9	PETROBAKKEN ENERGY LTD-A	C	02/17/2012	ITG, INC CANADA	2,000.000	30,206		18,219	25,188	(6,188)			(6,188)	(781)	18,219	985	11,001	11,987	270		U
71645P-10-6	PETROBANK ENERGY & RESOURCES	C	02/17/2012	ITG, INC CANADA	2,800.000	41,814		25,198	29,079	(2,953)			(2,953)	(928)	25,198	1,392	15,224	16,616			U
716578-10-9	PETROLEUM DEVELOPMENT CORP		02/17/2012	Various	1,260.000	43,814		27,023	44,239	(17,214)		2	(17,216)		27,023		16,792	16,792			L
R69628-11-4	PETROLEUM GEO-SERV COMMON STOCK	D	02/17/2012	Various	7,333.000	101,704		67,435	80,247	(4,169)		15	(4,184)	(8,628)	67,435	11,145	23,124	34,270			U
71673R-10-7	PETROMINERALES LTD	C	02/17/2012	Various	2,600.000	54,058		61,870	42,264	21,119		12	21,107	(1,501)	61,870	3,655	(11,466)	(7,812)	270		U
H6212L-10-6	PETROPLUS HLDS AG .	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	3,828.000	3,760		7,091	7,091	(86)			(86)	86	7,091	66	(3,398)	(3,331)			L
716748-10-8	PETROSQUEST ENERGY INC		02/17/2012	Various	700.000	4,237		4,401	4,620	(218)		1	(219)		4,401		(165)	(165)			L
716768-10-6	PETSMART INC		02/17/2012	Various	4,880.000	264,702		178,760	250,295	(71,530)		6	(71,536)		178,760		85,942	85,942	683		L
717046-10-6	PEYTO EXPLORATION & DEVELOPMENT CORP	C	02/17/2012	Various	3,400.000	63,435		47,267	81,400	(31,228)		12	(31,240)	(2,894)	47,267	2,791	13,378	16,169	343		U
69333Y-10-8	PF CHANGS CHINA BISTRO		02/15/2012	Various	820.000	27,612		23,530	25,346	(1,816)			(1,816)		23,530		4,082	4,082			L
717081-10-3	PFIZER INC		02/17/2012	Various	357,960.000	7,596,751		6,109,949	7,746,254	(1,635,877)		428	(1,636,306)		6,109,949		1,486,802	1,486,802	62,823		L
716933-10-6	PHARMACYCLICS INC		02/17/2012	Various	2,580.000	61,691		30,447	38,236	(7,788)			(7,788)		30,447		31,244	31,244			L
71715N-10-6	PHARMASSET INC		01/17/2012	MERGER	10,420.000	1,427,540		314,177	1,335,844	(1,021,668)			(1,021,668)		314,177		1,113,364	1,113,364			L
09030N-10-6	PHARMAXIS LTD	D	02/17/2012	Various	10,649.000	11,083		9,594	11,327	(1,887)			(1,887)	154	9,594	324	1,165	1,489			U

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)
71714F-10-4	PHARMERICA CORP		02/17/2012	Various	1,820.000	24,473		18,003	27,628	(9,625)			(9,625)		18,003		6,470	6,470			L
693320-20-2	PHH CORP		02/17/2012	Various	1,560.000	22,308		29,349	16,692	12,660		3	12,657		29,349		(7,041)	(7,041)			L
69336T-20-5	PHI INC NON VOTING		02/17/2012	Various	920.000	22,563		18,318	22,862	(4,542)		2	(4,544)		18,318		4,245	4,245			L
719405-10-2	PHOTRONICS INC		02/17/2012	Various	2,140.000	15,817		11,084	13,011	(1,927)			(1,927)		11,084		4,732	4,732			L
693366-20-5	PICO HOLDINGS INC		02/17/2012	Various	1,040.000	24,710		21,330	21,403	(73)			(73)		21,330		3,380	3,380			L
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		02/17/2012	Various	5,760.000	192,028		138,496	195,725	(57,222)		7	(57,229)		138,496		53,531	53,531	1,670		L
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		03/27/2012	Various	7,720.000	144,159		129,505	131,549	(4,648)			(4,648)		129,505		14,654	14,654	(282)		L
720279-10-8	PIER 1, INC.		02/17/2012	Various	5,120.000	82,740		41,881	71,322	(29,435)		6	(29,441)		41,881		40,860	40,860			L
J63739-10-6	PIGEON CORP	D	02/17/2012	Various	1,000.000	36,498		32,029	40,730	(4,599)		1	(4,600)	(4,101)	32,029	3,060	1,408	4,469			U
72154R-10-3	PILOT GOLD INC	C	02/17/2012	ITG, INC CANADA	700.000	1,181		1,039	886	185			185	(32)	1,039	61	80	141			U
723456-10-9	PINNACLE ENTERTAINMENT INC		02/17/2012	Various	1,600.000	18,305		21,687	16,256	5,434		2	5,431		21,687		(3,382)	(3,382)			L
723460-10-4	PINNACLE FINANCIAL PARTNERS		02/17/2012	Various	3,040.000	51,700		28,993	49,096	(20,103)			(20,103)		28,993		22,707	22,707			L
723484-10-1	PINNACLE WEST CAPITAL CORP		02/02/2012	Various	1,100.000	52,347		43,621	52,998	(9,376)		2	(9,377)		43,621		8,727	8,727	578		L
J63825-14-5	PIONEER CORP	D	02/17/2012	Various	9,800.000	47,810		34,353	44,054	(2,906)		7	(2,913)	(6,788)	34,353	5,544	7,913	13,457			U
723655-10-6	PIONEER DRILLING CO		02/17/2012	Various	2,400.000	22,273		14,698	23,232	(8,530)		4	(8,534)		14,698		7,575	7,575			L
723787-10-7	PIONEER NA T RES CO COM		02/17/2012	Various	4,700.000	494,826		334,730	420,556	(85,822)		4	(85,826)		334,730		160,097	160,097			L
724078-10-0	PIPER JAFFRAY COS INC		02/17/2012	Various	2,520.000	59,157		45,184	50,904	(5,720)			(5,720)		45,184		13,973	13,973			L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		02/17/2012	Various	8,300.000	348,674		208,219	304,776	(96,546)		11	(96,557)		208,219		140,455	140,455			L
727493-10-8	PLANTRONICS INC		02/17/2012	Various	1,900.000	72,328		62,412	67,716	(5,301)		3	(5,304)		62,412		9,915	9,915	50		L
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		02/17/2012	Various	2,360.000	83,661		87,801	80,500	7,305		3	7,301		87,801		(4,140)	(4,140)			L
729132-10-0	PLEXUS CORP		02/17/2012	Various	2,320.000	85,808		64,569	63,522	1,051		3	1,048		64,569		21,239	21,239			L
729251-10-8	PLUM CREEK TIMBER CO INC COM		02/17/2012	Various	5,620.000	217,852		218,338	205,467	12,879		8	12,870		218,338		(486)	(486)	2,360		L
69344F-10-6	PMC - SIERRA INC		02/17/2012	Various	7,460.000	51,897		61,485	41,105	20,392		11	20,380		61,485		(9,588)	(9,588)			L
693475-10-5	PNC FINL SVCS GROUP INC		02/17/2012	Various	22,660.000	1,361,442		1,256,371	1,306,802	(50,395)		27	(50,422)		1,256,381		105,062	105,062	7,931		L
69349H-10-7	PNM RESOURCES INC		02/17/2012	Various	4,340.000	78,141		52,701	79,118	(26,411)		7	(26,418)		52,701		25,440	25,440	543		L
J63944-10-2	POINT INC	D	02/17/2012	Various	580.000	23,327		24,161	24,641	2,069			2,069	(2,549)	24,161	2,353	(3,186)	(833)			U
731068-10-2	POLARIS INDUSTRIES INC		02/17/2012	Various	3,100.000	205,468		90,666	173,538	(82,871)		2	(82,872)		90,666		114,802	114,802			L
73172K-10-4	POLYCOM INC.		02/17/2012	Various	7,580.000	160,476		117,208	123,554	(6,341)		5	(6,346)		117,208		43,267	43,267			L
73179P-10-6	POLYONE CORPORATION		02/17/2012	Various	5,180.000	75,968		34,686	59,829	(25,135)		8	(25,143)		34,686		41,282	41,282	207		L
73179V-10-3	POLYPORE INTERNATIONAL INC		02/17/2012	Various	1,540.000	69,830		38,562	67,745	(29,180)		2	(29,182)		38,562		31,267	31,267			L
73278L-10-5	POOL CORP		02/17/2012	Various	2,180.000	77,615		54,079	65,618	(11,536)		3	(11,539)		54,079		23,536	23,536			L
733174-10-6	POPULAR INC		02/17/2012	Various	50,060.000	82,167		75,090	69,583	5,507			5,507		75,090		7,077	7,077			L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		02/17/2012	Various	920.000	62,566		45,951	62,118	(16,166)		1	(16,167)		45,951		16,615	16,615			L
736508-84-7	PORTLAND GENERAL ELECTRIC CO		02/17/2012	Various	4,040.000	101,260		78,228	102,172	(23,938)		5	(23,943)		78,228		23,032	23,032	1,071		A
737446-10-4	POST HOLDINGS INC		02/17/2012	Various	1,780.000	54,996		30,988							30,988		24,009	24,009			L
737464-10-7	POST PROPERTIES, INC.		03/28/2012	Various	1,680.000	78,508		69,264	73,450	(7,519)			(7,519)		69,264		9,244	9,244	(592)		L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	C	02/17/2012	Various	22,500.000	1,028,466		726,996	930,037	(162,636)		141	(162,777)	(40,264)	726,996	49,159	252,311	301,470	1,358		U
737630-10-3	POTLATCH CORP.		03/29/2012	Various	1,840.000	62,886		55,758	57,242	(6,756)		3	(6,759)		55,758		7,129	7,129	(1,861)		L
739128-10-6	POWELL INDUSTRIES INC		02/17/2012	Various	480.000	16,240		15,239	15,014	224			224		15,239		1,001	1,001			L
Y93549-11-7	POWER ASSETS HOLDINGS LTD	D	02/17/2012	Various	35,000.000	250,775		190,659	258,897	(68,478)		265	(68,743)	506	190,659	(68)	60,184	60,115			U
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	02/17/2012	Various	17,400.000	434,361		485,203	406,840	98,686		341	98,345	(19,981)	485,203	35,947	(86,789)	(50,842)			U
73927C-10-0	POWER FINANCIAL CORP	C	02/17/2012	Various	3,300.000	89,949		99,425	82,731	15,441		25	15,416	1,278	99,425	583	(10,060)	(9,477)	983		U
739276-10-3	POWER INTEGRATIONS INC		02/17/2012	Various	1,260.000	47,856		43,172	41,782	1,392		2	1,390		43,172		4,684	4,684			L
73930R-10-2	POWER-ONE INC		02/17/2012	Various	6,380.000	30,594		18,386	24,946	(6,557)		3	(6,560)		18,386		12,208	12,208			L
739363-30-7	POWERWAVE TECHNOLOGIES INC		01/31/2012	DISTRIBUTION	0.000	3,089											3,089	3,089			L
693506-10-7	PPG INDUSTRIES INC		02/17/2012	Various	9,440.000	852,235		628,700	788,146	(159,436)		10	(159,446)		628,700		223,536	223,536	2,668		L
69351T-10-6	PPL CORP		02/17/2012	Various	12,340.000	346,844		326,657	363,043	(36,367)		18	(36,385)		326,657		20,186	20,186	4,319		L
74005P-10-4	PRAXAIR INC.		02/17/2012	Various	15,200.000	1,634,841		1,326,616	1,624,880	(298,244)		20	(298,264)		1,326,616		308,225	308,225			L
740189-10-5	PRECISION CASTPARTS CORP COM		02/17/2012	Various	7,000.000	1,178,698		868,876	1,153,530	(284,647)		7	(284,654)		868,876		309,822	309,822	210		L
74022D-30-8	PRECISION DRILLING TRUST	C	02/17/2012	Various	7,500.000	84,462		51,613	77,301	(22,927)		13	(22,940)	(2,748)	51,613	3,048	29,801	32,849			U
740585-10-4	PREMIERE GLOBAL SERVICES INC.		02/17/2012	Various	4,120.000	37,687		29,170	34,896	(5,727)			(5,727)		29,170		8,518	8,518			L
74112D-10-1	PRESTIGE BRANDS		02/17/2012	Various	4,860.000	62,988		47,417	54,772	(7,352)		4	(7,356)		47,417		15,572	15,572			L
741503-40-3	PRICELINE.COM		02/17/2012	Various	2,120.000	1,174,438		630,954	991,545	(360,588)		2	(360,591)		630,954		543,484	543,484			L
741511-10-9	PRICESMART INC		02/17/2012	Various	900.000	61,632		17,169	62,631	(45,461)		1	(45,462)		17,169		44,463	44,463	120		L
74157U-10-9	PRIMARIS RETAIL REIT	C	02/17/2012	Various	1,400.000	30,560		22,485	28,323	(4,826)		6	(4,832)	(1,007)	22,485	1,328	6,747	8,075	240		U
Q77519-10-8	PRIMARY HEALTH CARE LTD	D	02/17/2012	Various	15,453.000	47,652		53,255	48,680	6,378		9	6,369	(1,794)	53,255	4,684	(10,287)	(5,603)			U
74164M-10-8	PRIMERICA INC		02/17/2012	Various	1,600.000	40,282		34,175	37,184	(3,009)			(3,009)		34,175		6,107	6,107			L
74164F-10-3	PRIMORIS SERVICES CORP		02/17/2012	Various	2,300.000	37,853		23,881	34,339	(10,458)			(10,458)		23,881		13,972	13,972	69		L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/17/2012	Various	9,820.000	265,358		291,587	241,572	50,030		14	50,015		291,587		(26,229)	(26,229)			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)
742962-10-3	PRIVATEBANCORP INC.		02/17/2012	Various	6,140.000	88,635		46,173	67,417	(21,244)			(21,244)		46,173		42,462	42,462			L
74267C-10-6	PROASSURANCE CORP		02/17/2012	Various	2,000.000	165,043		105,618	159,640	(54,019)		2	(54,022)		105,618		59,424	59,424	500		L
742718-10-9	PROCTER & GAMBLE CO		02/17/2012	Various	127,360.000	8,207,754		7,624,179	8,496,186	(871,856)		151	(872,007)		7,624,179		583,575	583,575	66,864		L
743263-10-5	PROGRESS ENERGY INC		02/17/2012	Various	10,420.000	557,296		447,015	583,728	(136,698)		16	(136,714)		447,015		110,281	110,281	8,651		L
74326Y-10-7	PROGRESS ENERGY RESOURCES CO	C	02/17/2012	Various	5,000.000	53,415		61,345	64,982	(1,311)		15	(1,327)	(2,310)	61,345	3,623	(11,553)	(7,930)	418		U
743312-10-0	PROGRESS SOFTWARE CORP.		02/17/2012	Various	5,620.000	126,668		120,968	108,747	12,227		1	12,226		120,973		5,695	5,695			L
743315-10-3	PROGRESSIVE CORP		02/17/2012	Various	19,360.000	413,575		395,633	377,714	17,949		29	17,920		395,633		17,942	17,942	7,883		L
74339G-10-1	PROGRESSIVE WASTE SOLUTIONS LTD	C	02/17/2012	Various	5,500.000	120,219		105,437	107,598	1,690		26	1,664	(3,825)	105,437	6,226	8,557	14,783	574		U
74340W-10-3	PROLOGIS INC		03/29/2012	Various	22,160.000	734,145		627,464	633,554	(9,955)		8	(9,963)		627,475		106,671	106,671	(1,780)		L
74346Y-10-3	PROS HOLDINGS INC		02/17/2012	Various	1,400.000	26,365		17,987	20,832	(2,845)			(2,845)		17,987		8,378	8,378			L
M8175T-10-4	PROSAFE ASA	D	02/17/2012	Various	6,080.000	51,783		25,662	41,670	(11,521)		6	(11,527)	(4,480)	25,662	4,241	21,880	26,121			U
74348T-10-2	PROSPECT CAPITAL CORP		02/17/2012	Various	7,700.000	83,063		73,872	71,533	2,350		4	2,346		73,879		9,184	9,184	1,172		L
743606-10-5	PROSPERITY BANCSHARES INC		02/17/2012	Various	1,500.000	61,843		57,280	60,525	(3,243)		2	(3,245)		57,280		4,563	4,563	293		L
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		02/17/2012	Various	1,320.000	7,641		8,858	6,508	2,353		2	2,351		8,858		(1,217)	(1,217)			L
743674-10-3	PROTECTIVE LIFE CORP		02/17/2012	Various	4,860.000	128,545		114,016	109,642	4,374			4,374		114,016		14,529	14,529	365		L
74386V-10-0	PROVIDENT ENERGY LTD	C	02/17/2012	Various	13,800.000	164,676		78,975	133,428	(51,108)		23	(51,131)	(3,322)	78,975	3,750	81,952	85,701	1,044		U
74386T-10-5	PROVIDENT FINANCIAL SERVICES		02/17/2012	Various	4,940.000	69,692		54,055	66,147	(12,085)		7	(12,091)		54,055		15,637	15,637	278		L
744028-10-1	PROVIDENT NEW YORK BANKCORP		02/17/2012	Various	12,560.000	105,378		73,099	83,398	(10,299)			(10,299)		73,099		32,278	32,278	314		L
744320-10-2	PRUDENTIAL FINL INC		02/17/2012	Various	23,200.000	1,367,895		1,271,342	1,162,784	108,591		27	108,563		1,271,347		96,548	96,548			L
69360J-10-7	PS BUSINESS PKS INC CALIF COM		02/17/2012	Various	2,940.000	183,540		158,930	162,964	(4,030)		1	(4,032)		158,932		24,608	24,608			L
H64687-12-4	PSP SWISS PROPERTY	D	02/17/2012	Various	1,442.000	121,954		106,942	120,666	(10,924)		19	(10,944)	(2,780)	106,942	4,877	10,134	15,012			U
69366A-10-0	PSS WORLD MEDICAL INC		02/17/2012	Various	2,000.000	48,450		46,439	48,380	(1,938)		3	(1,941)		46,439		2,011	2,011			L
74460D-10-9	PUBLIC STORAGE		02/17/2012	Various	10,540.000	1,454,611		1,037,559	1,417,208	(379,638)		11	(379,649)		1,037,559		417,052	417,052			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		02/17/2012	Various	18,880.000	581,959		597,584	623,229	(25,617)		28	(25,645)		597,584		(15,625)	(15,625)			L
745867-10-1	PULTE GROUP INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	21,737.000	193,760		163,403	137,160	26,243			26,243		163,403		30,357	30,357			L
693656-10-0	PVH CORP		02/17/2012	Various	2,560.000	204,229		157,974	180,454	(22,477)		3	(22,480)		157,974		46,255	46,255			L
Q77974-10-5	QANTAS AIRWAYS LTD	D	02/17/2012	Various	24,529.000	41,927		36,629	36,629	1,849			1,849	(1,849)	36,629	3,885	1,413	5,298			L
Q78063-11-4	QBE INS GROUP NPV	D	02/17/2012	Various	26,725.000	329,909		338,133	353,979	74,538			74,538	(90,384)	338,133	137,665	(145,890)	(8,224)			U
74733V-10-0	QEP RESOURCES INC		02/17/2012	Various	8,940.000	280,533		271,427	261,942	9,498		13	9,485		271,427		9,106	9,106			L
74733T-10-5	QLIK TECHNOLOGIES INC		02/17/2012	Various	2,860.000	84,243		68,734	69,212	(474)		4	(478)		68,734		15,509	15,509			L
747277-10-1	QLOGIC COR P COM		02/17/2012	Various	5,000.000	86,144		82,933	75,000	7,943		3	7,940		82,940		3,203	3,203			L
Q778A4-10-3	QR NATIONAL LTD	D	02/17/2012	Various	43,175.000	171,970		152,675	151,025	(403)			(403)	2,053	152,675	5,160	14,136	19,295			U
74733X-10-6	QUADRA FNX MINING LTD	C	03/08/2012	Various	20,100.000	303,419		242,133	297,529	(48,307)		61	(48,367)	(7,029)	242,133	11,522	49,764	61,286			U
747316-10-7	QUAKER CHEMICAL CORP.		02/17/2012	Various	960.000	42,046		26,007	37,334	(11,327)			(11,327)		26,007		16,039	16,039	230		L
747525-10-3	QUALCOMM INC		02/17/2012	Various	78,160.000	4,756,115		2,970,376	4,275,352	(1,304,889)		87	(1,304,976)		2,970,376		1,785,739	1,785,739			L
747582-10-4	QUALITY SYSTEMS INC		02/17/2012	Various	2,320.000	96,915		71,538	85,817	(14,278)		1	(14,279)		71,538		25,378	25,378	406		L
747619-10-4	QUANEX BUILDING PRODUCTS		02/17/2012	Various	4,040.000	70,168		55,504	60,681	(5,172)			(5,172)		55,509		14,660	14,660			L
74762E-10-2	QUANTA SERVICES		02/17/2012	Various	8,160.000	179,321		168,110	175,766	(7,644)		10	(7,654)		168,112		11,208	11,208			L
747906-20-4	QUANTUM CORP		02/17/2012	Various	9,600.000	25,783		14,287	23,040	(8,735)		18	(8,753)		14,287		11,496	11,496			L
748193-20-8	QUEBECOR INC	C	02/17/2012	Various	1,100.000	38,653		34,872	37,673	(1,452)		9	(1,461)	(1,339)	34,872	2,060	1,720	3,780			L
74834L-10-0	QUEST DIAGNOSTICS INC		02/17/2012	Various	5,840.000	334,670		321,787	339,070	(17,275)		8	(17,283)		321,787		12,883	12,883	993		L
74834T-10-3	QUEST SOFTWARE INC		02/17/2012	Various	6,020.000	122,783		103,061	111,972	(8,907)		4	(8,911)		103,061		19,722	19,722			L
748356-10-2	QUESTAR CORP.		02/17/2012	Various	7,300.000	142,487		126,187	144,978	(18,780)		11	(18,791)		126,187		16,300	16,300			L
74835Y-10-1	QUESTCOR PHARMACEUTICALS		02/17/2012	Various	2,900.000	101,990		16,150	120,582	(104,428)		5	(104,432)		16,150		85,841	85,841			L
74838C-10-6	QUICKSILVER INC		02/17/2012	Various	10,220.000	46,040		28,612	36,894	(8,271)		11	(8,282)		28,612		17,428	17,428			L
74837R-10-4	QUICKSILVER RESOURCES INC		02/17/2012	Various	2,560.000	14,935		17,178	17,178						17,178		(2,243)	(2,243)			L
74838J-10-1	QUIDEL CORP		02/17/2012	Various	1,260.000	18,498		16,387	19,064	(2,675)		2	(2,677)		16,387		2,111	2,111			L
74874Q-10-0	QUINSTREET INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	780.000	8,643		8,424	7,301	1,123			1,123		8,424		219	219			L
749941-10-0	R F MICRODEVICES INC		02/17/2012	Various	10,720.000	53,709		56,493	57,888	(1,380)		15	(1,395)		56,493		(2,784)	(2,784)			L
749607-10-7	R L I CORP.		02/17/2012	Various	440.000	31,673		25,124	32,058	(6,934)		1	(6,935)		25,124		6,549	6,549			L
750086-10-0	RACKSPACE HOSTING INC		02/17/2012	Various	4,240.000	210,365		74,605	182,362	(107,752)		5	(107,758)		74,605		135,760	135,760			L
750236-10-1	RADIAN GROUP INC		02/17/2012	Various	5,740.000	19,040		12,398	13,432	(1,033)			(1,033)		12,398		6,642	6,642			L
750438-10-3	RADIOSHACK CORP		02/17/2012	Various	5,420.000	43,354		72,140	52,628	19,512			19,512		72,140		(28,786)	(28,786)			L
750753-40-2	RAILAMERICA INC		02/17/2012	Various	3,540.000	59,356		46,998	52,711	(5,712)			(5,712)		46,998		12,357	12,357			L
749227-60-9	RAIT FINANCIAL TRUST		03/26/2012	DISTRIBUTION	0.000	48		48							48						L
J64264-10-4	RAKUTEN INC NPV	D	02/17/2012	Various	191.000	189,835		142,868	205,467	(34,181)		29	(34,209)	(28,389)	142,868	20,027	26,940	46,967	537		U
751028-10-1	RALCORP HOLDINGS INC		02/17/2012	Various	3,600.000	365,738		261,952	307,800	(107,100)		5	(107,105)		261,952		103,787	103,787			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)
751212-10-1	RALPH LAUREN CORP		02/17/2012	Various	2,700.000	443,909		241,398	372,816	(131,415)		3	(131,418)		241,398		202,511	202,511	540		L
750917-10-6	RAMBUS INC		02/17/2012	Various	3,920.000	30,403		31,282	29,596	1,686			1,686		31,282		(879)	(879)			L
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		03/29/2012	Various	3,320.000	39,103		27,284	32,636	(5,744)		4	(5,747)		27,284		11,819	11,819	(16)		L
Q7982Y-10-4	RAMSAY HEALTH CARE LTD	D	02/17/2012	Various	5,028.000	100,284		80,350	99,150	(15,131)		14	(15,145)	(3,655)	80,350	7,067	12,867	19,934			U
75281A-10-9	RANGE RESOURCES CORP		02/17/2012	Various	8,140.000	499,809		337,077	504,192	(167,114)			(167,114)		337,077		162,732	162,732			L
W72177-11-1	RATOS AB	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	4,447.000	57,976		51,554	52,179	(1,165)			(1,165)	540	51,554	708	5,714	6,422			U
754212-10-8	RAVEN INDUSTRIES INC		02/17/2012	Various	1,080.000	71,648		34,888	66,852	(31,963)		1	(31,964)		34,888		36,760	36,760	194		L
754730-10-9	RAYMOND JAMES FINANCIAL INC		02/17/2012	Various	5,160.000	180,366		152,684	159,754	(7,069)			(7,069)		152,684		27,682	27,682	671		L
754907-10-3	RAYONIER INC		02/17/2012	Various	6,060.000	272,688		191,451	270,458	(79,002)		5	(79,007)		191,451		81,237	81,237			L
755111-50-7	RAYTHEON COMPANY		02/17/2012	Various	13,760.000	682,929		640,971	665,709	(24,721)		15	(24,736)		640,973		41,957	41,957	5,917		L
75524B-10-4	RBC BEARING INS		02/17/2012	Various	1,060.000	49,274		33,090	44,202	(11,110)		2	(11,112)		33,090		16,185	16,185			L
75604L-10-5	REALD INC		02/17/2012	Various	2,560.000	30,126		20,326	20,326						20,326		9,800	9,800			L
75606N-10-9	REALPAGE INC		02/15/2012	CREDIT SUISSE INTERNATIONAL	740.000	19,824		15,326	18,700	(3,374)			(3,374)		15,326		4,497	4,497			L
756109-10-4	REALTY INCOME CORP		03/29/2012	Various	5,840.000	220,967		192,972	204,166	(17,793)			(17,793)		192,972		27,995	27,995	(1,085)		L
756577-10-2	RED HAT INC.		02/17/2012	Various	10,540.000	506,589		327,920	435,197	(107,268)		9	(107,277)		327,920		178,669	178,669			L
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		02/17/2012	Various	920.000	30,291		17,711	25,484	(7,772)		1	(7,773)		17,711		12,580	12,580			L
758075-40-2	REDWOOD TRUST INC		03/29/2012	Various	2,700.000	41,628		47,991	27,486	11,056		4	11,052		47,991		(6,363)	(6,363)	(2,129)		L
758750-10-3	REGAL BELOIT CORP		02/17/2012	Various	1,800.000	113,894		87,015	91,746	(4,728)		3	(4,731)		87,015		26,879	26,879	324		L
758766-10-9	REGAL ENTMT GROUP A		02/17/2012	Various	3,360.000	43,861		40,118	40,118						40,118		3,742	3,742			L
758849-10-3	REGENCY CENTERS CORPORATION		03/27/2012	Various	5,600.000	255,914		223,483	210,672	(6,302)		8	(6,310)		223,483		32,431	32,431	(6,454)		L
75886F-10-7	REGENERON PHARMACEUTICALS INC		02/17/2012	Various	3,240.000	320,379		61,820	179,593	(117,768)		5	(117,773)		61,820		258,558	258,558			L
7591EP-10-0	REGIONS FINANCIAL CORP		02/17/2012	Various	70,100.000	388,426		233,433	301,430	(67,997)			(67,997)		233,433		154,993	154,993	701		L
758932-10-7	REGIS CORP		02/17/2012	Various	2,200.000	38,906		39,726	36,410	3,318		3	3,316		39,726		(820)	(820)	96		L
759351-60-4	REINSURANCE GROUP AMERICA INC		02/17/2012	Various	3,880.000	219,540		195,284	202,730	(7,442)		4	(7,446)		195,284		24,256	24,256	331		L
Q8050H-10-6	REJECT SHOP LTD/THE	D	02/17/2012	Various	1,922.000	23,772		24,000	20,248	7,817		5	7,813	(4,060)	24,000	7,456	(7,684)	(228)			U
759509-10-2	RELIANCE STEEL & ALUMINUM		02/17/2012	Various	3,180.000	173,039		151,018	154,834	(3,816)			(3,816)		151,018		22,021	22,021			L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		02/17/2012	Various	2,780.000	204,324		175,915	206,749	(30,833)		1	(30,833)		175,915		28,409	28,409			L
R7199U-10-0	RENEWABLE ENERGY NOK1	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	19,390.000	16,798		17,292	10,764	6,432			6,432	96	17,292	532	(1,027)	(495)			U
J64382-10-4	RENGO CO LTD	D	02/17/2012	Various	7,000.000	48,429		44,240	48,837	(332)			(332)	(4,265)	44,240	3,320	869	4,189			U
76009N-10-0	RENT-A-CENTER INC		02/17/2012	Various	3,460.000	126,073		69,902	128,020	(58,115)		3	(58,118)		69,902		56,171	56,171	554		L
760112-10-2	RENTECH INC		02/17/2012	Various	7,440.000	13,322		11,067	9,746	1,339			1,339		11,086		2,236	2,236			L
760759-10-0	REPUBLIC S VCS INC COM		02/17/2012	Various	16,720.000	493,213		499,544	460,636	38,927		17	38,909		499,545		(6,333)	(6,333)	3,678		L
760975-10-2	RESEARCH IN MOTION	C	02/17/2012	ITG, INC CANADA	11,800.000	181,304		171,426	171,426	8,495			8,495	(8,495)	171,426	12,799	(2,921)	9,878			U
76116A-10-8	RESOLUTE ENERGY CORP		02/17/2012	Various	3,560.000	40,452		40,869	38,448	2,421			2,421		40,869		(417)	(417)			L
J6448E-10-6	RESONA HOLDINGS	D	02/17/2012	Various	45,800.000	213,571		215,547	201,717	31,446			31,446	(17,616)	215,547	16,502	(18,478)	(1,976)			U
J6448M-10-8	RESORTTRUST INC	D	02/17/2012	Various	1,800.000	28,157		24,644	26,613	2,136		5	2,131	(4,101)	24,644	3,954	(441)	3,513			U
76120W-30-2	RESOURCE CAPITAL CORP		03/28/2012	Various	3,660.000	23,103		21,264	20,533	(1,612)			(1,612)		21,264		1,840	1,840	197		L
761220-10-5	RESOURCES CONNECTION INC		02/17/2012	Various	3,880.000	49,825		37,946	41,089	(3,143)			(3,143)		37,946		11,879	11,879	64		L
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		03/26/2012	DISTRIBUTION	0.000	372		372							372						L
W75528-10-4	REZIDOR HOTEL GROUP	D	02/17/2012	Various	3,380.000	12,808		13,667	10,854	4,449		3	4,446	(1,633)	13,667	2,810	(3,669)	(859)			U
J64683-14-7	RICOH CO JPY50	D	02/17/2012	Various	17,000.000	139,183		144,146	148,201	14,648			14,648	(18,703)	144,146	18,100	(23,064)	(4,963)			U
H68745-20-9	RIETER HOLDING AG	D	02/17/2012	Various	111.000	22,918		17,498	16,674	3,901		5	3,895	(3,072)	17,498	4,413	1,007	5,420			U
766559-60-3	RIGEL PHARMACEUTICALS INC		02/17/2012	Various	2,620.000	25,525		18,925	20,672	(1,747)			(1,747)		18,925		6,600	6,600			L
76657R-10-6	RIGHTNOW TECHNOLOGIES INC		01/26/2012	MERGER	3,740.000	160,820		76,168	159,810	(83,642)			(83,642)		76,168		84,652	84,652			L
J65199-10-1	RINNAI	D	02/17/2012	Various	1,000.000	70,899		48,575	71,586	(11,840)		2	(11,842)	(11,170)	48,575	8,010	14,315	22,325			U
Q81437-10-7	RIO TINTO LTD	D	02/17/2012	Various	10,828.000	794,356		727,546	667,814	115,934		146	115,788	(56,057)	727,546	104,666	(37,855)	66,811			U
766910-10-3	RIOCAN REAL ESTATE INVST TR	C	02/17/2012	Various	3,400.000	91,051		59,475	88,208	(26,181)		15	(26,196)	(2,537)	59,475	3,072	28,503	31,576	659		U
767744-10-5	RITCHIE BROS AUCTIONEERS	C	02/17/2012	Various	2,500.000	61,558		49,739	54,969	(3,264)		12	(3,276)	(1,954)	49,739	2,936	8,882	11,819	193		U
767754-10-4	RITE AID CORP.		02/17/2012	Various	32,420.000	50,123		39,253	40,849	(1,551)		45	(1,597)		39,253		10,871	10,871			L
768573-10-7	RIVERBDE TECHNOLOGYH INC		02/17/2012	Various	6,660.000	185,640		97,035	156,510	(59,471)		4	(59,475)		97,035		88,605	88,605			L
770196-10-3	ROBBINS & MEYERS INC		02/17/2012	Various	2,180.000	106,321		50,253	105,839	(55,583)		3	(55,586)		50,253		56,068	56,068	109		L
770323-10-3	ROBERT HALF INTL INC		02/17/2012	Various	3,320.000	97,179		90,870	94,487	(3,612)		5	(3,617)		90,870		6,309	6,309			L
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	02/17/2012	Various	18,425.000	3,214,075		2,844,309	3,122,815	(145,308)		497	(145,805)	(132,701)	2,844,309	198,206	171,560	369,765			L
772739-20-7	ROCK TENN CO.		02/17/2012	Various	3,360.000	223,153		169,355	193,872	(24,517)			(24,517)		169,355		53,798	53,798	400		L
773903-10-9	ROCKWELL AUTOMATION INC		02/17/2012	Various	8,160.000	650,081		421,551	598,699	(177,141)		8	(177,148)		421,551		228,530	228,530	757		L
774341-10-1	ROCKWELL COLLINS INC		02/17/2012	Various	5,080.000	298,986		325,742	281,280	44,470		8	44,463		325,742		(26,756)	(26,756)	408		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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
774415-10-3	ROCKWOOD HOLDINGS INC		02/17/2012	Various	3,260.000	168,847		63,089	128,346	(65,253)		5	(65,257)		63,089		105,758	105,758			L
K8254S-14-4	ROCKWOOL INTL A/S-B SHS	D	02/17/2012	Various	418.000	41,433		49,915	33,537	15,471		9	15,462	916	49,915	(638)	(7,845)	(8,483)			U
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		02/17/2012	Various	1,340.000	34,204		34,244	30,619	3,627		2	3,625		34,244		(40)	(40)			L
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	02/17/2012	Various	11,100.000	422,861		319,913	427,656	(89,021)		208	(89,230)	(18,514)	319,913	21,632	81,316	102,949	3,309		L
775133-10-1	ROGERS CORP		02/17/2012	Various	760.000	30,359		23,437	28,014	(4,575)		1	(4,576)		23,437		6,922	6,922			L
J65328-12-2	ROHM	D	02/17/2012	Various	2,500.000	123,379		116,604	116,604	13,801			13,801	(13,801)	116,604	13,585	(6,810)	6,775			U
J65371-10-6	ROHTO PHARMACEUTICAL CO LTD	D	02/17/2012	Various	3,000.000	36,348		33,927	38,547	1,326		7	1,319	(5,940)	33,927	5,688	(3,267)	2,421			U
775711-10-4	ROLLINS, INC		02/17/2012	Various	880.000	18,466		16,616	19,554	(2,937)			(2,937)		16,616		1,850	1,850	59		L
G76225-12-0	ROLLS ROYCE C SHARES	D	01/05/2012	DIRECT	13,132,977.000	20,358		21,908	20,356	40			40	1,512	21,908	(1,550)		(1,550)			U
776249-10-4	RONA INC	C	02/17/2012	ITG, INC CANADA	2,700.000	25,156		26,005	25,814	(35)			(35)	225	26,005	381	(1,230)	(849)			U
776696-10-6	ROPER CORP.		02/17/2012	Various	4,900.000	460,358		297,968	425,663	(127,689)		6	(127,695)		297,968		162,390	162,390	674		L
777779-30-7	ROSETTA RESOURCES INC		02/17/2012	Various	2,580.000	129,399		43,486	112,230	(68,739)		4	(68,744)		43,486		85,913	85,913			L
778296-10-3	ROSS STORES, INC.		02/17/2012	Various	9,380.000	485,489		254,775	445,831	(191,051)		5	(191,056)		254,775		230,714	230,714	714		L
779287-10-1	ROUSE PROPERTIES INC		02/15/2012	Various	1,791.517	22,700		20,155							20,155		2,545	2,545			U
779376-10-2	ROVI CORP		02/17/2012	Various	4,700.000	159,340		171,119	115,526	55,600		6	55,593		171,119		(11,779)	(11,779)			L
779382-10-0	ROWAN COMPANIES INC		02/17/2012	Various	5,200.000	186,108		133,894	157,716	(23,819)		3	(23,822)		133,894		52,214	52,214			L
780087-10-2	ROYAL BK OF CANADA COM NPV	C	02/17/2012	Various	35,500.000	1,891,527		1,789,934	1,811,328	4,673		447	4,226	(25,619)	1,789,934	64,648	36,944	101,592	16,299		U
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		02/17/2012	Various	6,840.000	201,646		248,029	169,427	78,609		7	78,602		248,029		(46,383)	(46,383)	684		L
780287-10-8	ROYAL GOLD INC		02/17/2012	Various	1,800.000	129,359		93,103	121,374	(28,268)		3	(28,271)		93,103		36,256	36,256	270		L
K1171Y-10-4	ROYAL UNIBREW A/S	D	02/17/2012	Various	694.000	41,235		23,009	38,849	(12,825)		5	(12,830)	(3,010)	23,009	2,286	15,941	18,226			U
749660-10-6	RPC INC		02/17/2012	Various	2,060.000	31,056		14,764	25,063	(15,219)	4,922	2	(10,299)		14,764		16,291	16,291	125		L
749685-10-3	RPM INTERNATIONAL INC		02/17/2012	Various	6,320.000	159,850		131,963	155,156	(23,186)		7	(23,193)		131,963		27,887	27,887	1,359		L
74972L-10-2	RSC HOLDINGS INC		02/17/2012	Various	2,580.000	56,055		18,728	47,730	(28,997)		4	(29,002)		18,728		37,326	37,326			L
74973W-10-7	RTI INTERNATIONAL METALS		02/17/2012	Various	1,240.000	30,553		31,177	28,780	2,398		2	2,396		31,177		(624)	(624)			L
780911-10-3	RUBICON MINERALS C	C	02/17/2012	Various	6,000.000	23,287		19,679	22,793	(2,298)		5	(2,303)	(810)	19,679	1,162	2,445	3,608			U
781182-10-0	RUBY TUESDAY INC		02/17/2012	Various	4,300.000	33,467		29,670	29,670						29,670		3,797	3,797			L
781295-10-0	RUE21 INC		02/17/2012	Various	840.000	21,545		19,843	18,144	1,699			1,699		19,843		1,701	1,701			L
781846-20-9	RUSH ENTERPRISES CL A		02/17/2012	Various	2,080.000	48,642		34,118	43,514	(9,393)		2	(9,396)		34,118		14,524	14,524			L
781903-60-4	RUSSELL METALS INC	C	02/17/2012	ITG, INC CANADA	1,500.000	38,647		42,412	33,011	7,539			7,539	1,862	42,412	(1,406)	(2,358)	(3,764)			L
783549-10-8	RYDER SYSTEM INC		02/17/2012	Various	2,860.000	157,635		132,284	151,980	(19,695)		2	(19,697)		132,284		25,351	25,351	162		L
783764-10-3	RYLAND GROUP, INC.		02/17/2012	Various	1,240.000	24,380		14,458	19,542	(5,084)			(5,084)		14,458		9,922	9,922	37		L
J65629-16-4	RYOBI LTD	D	02/17/2012	Various	6,000.000	23,400		20,040	21,983	1,449		4	1,445	(3,387)	20,040	3,199	161	3,360			U
J6571N-10-5	RYOHIN KEIKAKU CO LTD	D	02/17/2012	Various	600.000	29,516		23,137	29,271	(1,620)		5	(1,624)	(4,510)	23,137	3,693	2,686	6,379			U
784117-10-3	S E I CORP.		02/17/2012	Various	11,180.000	210,057		196,610	193,973	2,654		6	2,647		196,620		13,437	13,437	1,677		L
783859-10-1	S T BANCORP INC		02/17/2012	Various	3,000.000	66,179		49,211	58,650	(9,436)			(9,436)		49,214		16,964	16,964	135		L
78463B-10-1	S1 CORPORATION		03/05/2012	Various	7,300.000	75,209		51,832	69,861	(18,020)		10	(18,029)		51,832		23,378	23,378			L
W72838-11-8	SAAB AB	D	02/17/2012	Various	2,480.000	50,350		31,264	51,315	(12,324)		7	(12,331)	(7,720)	31,264	6,428	12,658	19,086			U
78573L-10-6	SABRA HEALTHCARE REIT INC		03/29/2012	Various	5,300.000	76,546		56,466	64,077	(8,717)			(8,717)		56,473		20,074	20,074	(463)		L
786449-20-7	SAFEGUARD SCIENTIFICS INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	320.000	5,741		4,751	5,053	(302)			(302)		4,751		990	990			L
78648T-10-0	SAFETY INS GROUP INC		02/17/2012	Various	1,040.000	45,913		34,861	42,099	(7,236)		2	(7,238)		34,861		11,052	11,052			L
786514-20-8	SAFEWAY INC		02/17/2012	Various	19,860.000	447,476		418,793	417,854	966		28	938		418,793		28,684	28,684	2,880		L
78390X-10-1	SAIC INC		02/17/2012	Various	6,500.000	82,947		111,602	79,885	31,727		10	31,717		111,602		(28,655)	(28,655)			L
J6640M-10-4	SAIZERIYA CO LTD	D	02/17/2012	Various	1,200.000	19,218		24,149	20,003	7,233		5	7,229	(3,082)	24,149	3,884	(8,816)	(4,931)			U
Y81705-10-8	SAKARI RESOURCES LTD	D	02/17/2012	Various	18,000.000	35,473		36,406	25,535	10,168			10,168	704	36,406	126	(1,059)	(933)			U
J66704-10-7	SAKATA SEED CORP	D	02/17/2012	Various	1,800.000	25,401		23,052	25,818	1,217		5	1,213	(3,978)	23,052	3,698	(1,349)	2,349	216		U
79377W-10-8	SAKS HOLDINGS INC		02/17/2012	Various	6,580.000	66,912		42,321	64,155	(21,826)		8	(21,834)		42,321		24,591	24,591			L
79466L-30-2	SALESFORCE.COM INC		02/17/2012	Various	6,260.000	772,794		610,072	635,140	(25,061)		6	(25,067)		610,072		162,722	162,722			L
795435-10-6	SALIX PHARMACEUTICALS LTD		02/17/2012	Various	2,820.000	135,308		64,613	134,937	(70,319)		4	(70,324)		64,613		70,695	70,695			L
79546E-10-4	SALLY BEAUTY HOLDIN		02/17/2012	Various	4,960.000	105,742		49,884	104,805	(54,918)		4	(54,921)		49,884		55,858	55,858			L
800013-10-4	SANDERSON FARMS INC		02/17/2012	Various	880.000	43,328		33,319	44,114	(10,793)		2	(10,795)		33,319		10,008	10,008	78		L
80004C-10-1	SANDISK CORP		02/17/2012	Various	8,740.000	414,988		367,949	430,095	(62,135)		11	(62,146)		367,949		47,039	47,039			L
80007P-30-7	SANDRIDGE ENERGY INC		02/17/2012	Various	16,160.000	125,757		106,333	131,866	(25,533)			(25,533)		106,333		19,424	19,424			L
G7800X-10-7	SANDS CHINA LTD	D	02/17/2012	Various	67,200.000	249,176		96,309	189,921	(92,551)		124	(92,676)	(936)	96,309	631	152,236	152,867	4,098		U
W74857-16-5	SANDVIK	D	02/17/2012	Various	27,779.000	427,871		354,384	340,878	9,154		80	9,074	4,433	354,384	3,929	69,558	73,487			L
800363-10-3	SANDY SPRING BANCORP INC		02/17/2012	Various	860.000	16,220		14,809	15,093	(282)		1	(284)		14,809		1,411	1,411	44		L
J67220-10-3	SAN-IN GODO BANK LTD/THE	D	02/17/2012	Various	8,000.000	60,938		55,270	59,971	320		10	311	(5,013)	55,270	4,128	1,540	5,668			U
J67844-10-0	SANKYO CO LTD GUNMA	D	02/17/2012	Various	1,200.000	57,984		64,605	60,725	13,359		3	13,355	(9,475)	64,605	10,565	(17,186)	(6,621)			U
J68037-10-0	SANKYU INC	D	02/17/2012	Various	7,000.000	27,391		27,428	26,465	5,046		5	5,041	(4,078)	27,428	4,385	(4,422)	(37)			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
800907-20-6	SANMINA-SCI CORP		02/17/2012	Various	2,960.000	35,705		30,577	27,558	3,019			3,019		30,577		5,128	5,128			L
J68209-10-5	SANRIO CO LTD	D	02/17/2012	Various	1,700.000	78,365		38,540	87,352	(41,504)		7	(41,511)	(7,301)	38,540	2,772	37,053	39,825			U
J68467-10-9	SANTEN PHARMACEUTICAL CO	D	02/17/2012	Various	2,000.000	80,626		63,070	82,370	(6,444)		3	(6,447)	(12,852)	63,070	10,400	7,156	17,556			U
802869-11-8	SANTOS	D	02/17/2012	Various	22,618.000	330,001		309,302	283,156	55,375		62	55,313	(29,166)	309,302	51,554	(30,854)	20,699			L
J6858G-10-4	SANWA HOLDINGS CORP	D	02/17/2012	Various	10,000.000	35,568		30,056	29,882	4,784		6	4,778	(4,604)	30,056	4,876	636	5,512			U
J69284-12-3	SANYO SPECIAL STEEL CO LTD	D	02/17/2012	Various	6,000.000	33,843		27,064	31,805	166		5	160	(4,901)	27,064	4,320	2,459	6,779			U
803062-10-8	SAPIENT CORP		02/17/2012	Various	4,640.000	59,847		46,145	58,464	(12,312)		6	(12,319)		46,145		13,702	13,702			L
J69489-10-2	SAPPORO HOKUYO HOLDINGS	D	02/17/2012	Various	9,800.000	34,882		40,189	35,141	10,533		2	10,531	(5,483)	40,189	6,594	(11,901)	(5,307)			U
802912-10-5	SAPUTO GROUP INC	C	02/17/2012	Various	3,600.000	147,811		99,947	137,922	(33,047)		25	(33,072)	(4,903)	99,947	5,902	41,962	47,863			L
803111-10-3	SARA LEE CORP		02/17/2012	Various	31,280.000	625,451		456,631	591,818	(135,145)		41	(135,186)		456,631		168,820	168,820	3,597		L
J69682-10-2	SATO HOLDINGS CORPORATION	D	02/17/2012	Various	2,300.000	30,978		25,668	28,567	1,508		5	1,503	(4,402)	25,668	4,128	1,182	5,310			U
Y7992U-10-1	SATS LTD	D	02/17/2012	Various	25,000.000	48,297		49,590	41,440	7,759		4	7,754	395	49,590	1,077	(2,370)	(1,293)			U
804137-10-7	SAUER DANFOSS INC	R	02/17/2012	Various	260.000	13,812		13,732	9,415	4,317			4,317		13,732		80	80			L
804395-10-1	SAUL CENTERS		03/27/2012	Various	620.000	24,938		21,767	21,960	(2,675)		1	(2,677)		21,767		3,171	3,171	(528)		L
J69811-10-7	SAWAI PHARMACEUTICAL CO LTD	D	02/17/2012	Various	500.000	51,275		42,537	51,903	(2,749)		5	(2,754)	(6,612)	42,537	5,430	3,308	8,737			U
78388J-10-6	SBA COMMUNICATIONS CORP CL A		02/17/2012	Various	4,680.000	214,557		168,982	201,053	(32,064)		7	(32,071)		168,982		45,575	45,575			L
J6991H-10-0	SBI HOLDINGS	D	02/17/2012	Various	568.000	48,999		60,781	41,620	22,639			22,639	(3,479)	60,781	4,388	(16,171)	(11,782)			U
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		02/17/2012	Various	2,600.000	116,151		100,816	117,156	(16,336)		4	(16,340)		100,816		15,335	15,335	1,261		L
W76082-11-9	SCANIA B	D	02/17/2012	Various	8,615.000	158,570		120,183	127,684	(6,194)		34	(6,228)	(1,273)	120,183	4,054	34,332	38,387			U
806037-10-7	SCANSOURCE INC		02/17/2012	Various	1,760.000	66,391		47,702	63,360	(15,656)		2	(15,658)		47,702		18,689	18,689			L
78401V-10-2	SCBT FINANCIAL CORP		02/17/2012	Various	720.000	23,797		22,447	20,887	1,561		1	1,560		22,447		1,350	1,350	122		L
806407-10-2	SCHEIN HENRY INC		02/17/2012	Various	2,120.000	156,760		124,996	136,592	(11,592)		3	(11,595)		124,996		31,764	31,764			L
R75677-10-5	SCHIBSTED ASA	D	02/17/2012	Various	1,924.000	59,483		36,001	47,900	(6,740)		8	(6,749)	(5,150)	36,001	5,950	17,532	23,482			U
H7258G-23-3	SCHINDLER NAMEN	D	02/17/2012	Various	705.000	82,238		53,163	81,886	(23,191)		12	(23,203)	(5,520)	53,163	5,070	24,005	29,074			U
H7258G-20-9	SCHINDLER PART	D	02/17/2012	Various	1,374.000	160,617		105,164	160,029	(44,053)		24	(44,077)	(10,788)	105,164	10,029	45,424	55,453			U
806857-10-8	SCHLUMBERGER LTD		02/17/2012	Various	61,220.000	4,726,087		4,117,697	4,181,938	(64,171)		70	(64,241)		4,117,697		608,389	608,389	15,305		L
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		02/17/2012	Various	2,320.000	103,409		107,619	98,090	9,535			9,535		107,625		(4,216)	(4,216)	11		L
807066-10-5	SCHOLASTIC CORP.		02/17/2012	Various	1,740.000	53,206		46,315	52,148	(5,831)		2	(5,833)		46,315		6,891	6,891	160		L
808194-10-4	SCHULMAN (A.), INC.		02/02/2012	Various	2,360.000	58,211		47,042	49,985	(2,940)		3	(2,943)		47,042		11,169	11,169	401		L
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		02/17/2012	Various	1,020.000	70,131		58,612	67,789	(9,176)		1	(9,177)		58,612		11,518	11,518			L
80874P-10-9	SCIENTIFIC GAMES CORP		02/17/2012	Various	4,440.000	53,162		47,495	43,068	4,431		4	4,427		47,495		5,667	5,667			L
810186-10-6	SCOTTS MIRACLE GRO CO		02/17/2012	Various	2,020.000	97,262		95,545	94,314	1,233		2	1,231		95,545		1,718	1,718			L
811065-10-1	SCRIPPS NETWORK INTER CLASS A		02/17/2012	Various	1,920.000	83,109		86,557	81,446	5,113		3	5,110		86,557		(3,448)	(3,448)			L
811543-10-7	SEABOARD		02/17/2012	Various	20.000	40,308		28,972	40,720	(11,748)			(11,748)		28,972		11,336	11,336			L
811916-10-5	SEABRIDGE GOLD INC	C	02/17/2012	Various	1,200.000	28,340		31,927	19,436	12,199		8	12,191	300	31,927	187	(3,774)	(3,586)			U
811904-10-1	SEACOR HOLDINGS INC		02/17/2012	Various	1,693.000	160,314		129,510	150,609	(21,099)			(21,099)		129,510		30,804	30,804			L
G7945E-10-5	SEADRILL LTD	D	02/17/2012	Various	7,821.000	302,480		197,675	261,535	(83,839)		44	(83,884)	20,024	197,675	(6,717)	111,522	104,805			U
G7945M-10-7	SEAGATE TECHNOLOGY		02/17/2012	Various	16,800.000	431,910		230,791	275,520	(44,720)			(44,720)		230,800		201,110	201,110	2,250		L
81211K-10-0	SEALED AIR CORP		02/02/2012	Various	520.000	10,483		11,286	8,949	2,337			2,336		11,286		(803)	(803)			L
812350-10-6	SEARS HLDG S CORP COM		02/17/2012	Various	2,180.000	115,410		161,257	69,280	86,442		3	86,439		161,257		(45,847)	(45,847)			L
812578-10-2	SEATTLE GENETICS INC		02/17/2012	Various	4,340.000	79,877		44,547	72,543	(27,987)		9	(27,996)		44,547		35,330	35,330			L
J69972-10-7	SECOM CO. LTD. ORD	D	02/17/2012	Various	5,300.000	246,583		246,140	244,446	30,841		28	30,813	(29,119)	246,140	28,842	(28,399)	443			U
W7912C-11-8	SECURITAS B	D	02/17/2012	Various	9,552.000	86,653		96,230	82,445	12,735		22	12,713	1,072	96,230	1,067	(10,643)	(9,577)			U
08382E-10-2	SEEK LTD	D	02/17/2012	Various	9,040.000	53,002		60,053	52,425	10,167		3	10,163	(2,536)	60,053	6,333	(13,385)	(7,051)			U
J7028D-10-4	SEGA SAMMY HOLDINGS	D	02/17/2012	Various	4,900.000	96,865		62,072	105,869	(27,868)		3	(27,871)	(15,925)	62,072	9,566	25,227	34,793			U
J7030F-10-5	SEIKO EPSON CORPORATION	D	02/17/2012	Various	3,800.000	49,745		58,430	50,505	15,758		7	15,751	(7,826)	58,430	9,385	(18,071)	(8,686)			L
J7029N-10-1	SEIKO HOLDINGS CORP	D	02/17/2012	Various	12,000.000	25,836		30,738	24,633	9,907		6	9,901	(3,796)	30,738	4,944	(9,847)	(4,902)			U
J70316-13-8	SEINO HOLDINGS CORP	D	02/17/2012	Various	5,000.000	37,649		35,539	38,781	2,740		7	2,733	(5,976)	35,539	5,765	(3,655)	2,110			U
J70703-13-7	SEKISUI CHEMICAL CO	D	02/17/2012	Various	10,000.000	85,319		65,899	82,500	(3,725)		3	(3,728)	(12,872)	65,899	10,867	8,553	19,419			U
J70746-13-6	SEKISUI HOUSE	D	02/17/2012	Various	15,000.000	140,275		145,677	133,104	27,573		18	27,555	(14,982)	145,677	16,015	(21,417)	(5,402)			U
81616X-10-3	SELECT COMFORT CORP		02/17/2012	Various	2,520.000	67,198		31,326	54,659	(23,332)			(23,332)		31,326		35,872	35,872			L
816190-10-5	SELECT MEDICAL HOLDINGS CORP		02/17/2012	Various	2,500.000	19,718		17,122	21,200	(4,079)			(4,079)		17,122		2,596	2,596			L
816300-10-7	SELECTIVE INSURANCE GROUP		02/17/2012	Various	3,840.000	68,980		62,231	68,083	(5,848)		5	(5,853)		62,231		6,750	6,750	278		L
816922-10-8	SEMAFO INC	C	02/17/2012	Various	7,200.000	48,011		52,032	46,645	7,058		13	7,045	(1,658)	52,032	3,073	(7,094)	(4,022)	120		U
Y79711-15-9	SEMBCORP INDUSTRIES	D	02/17/2012	Various	23,000.000	91,884		57,537	71,817	(9,678)		46	(9,724)	(4,556)	57,537	5,814	28,533	34,347			U
Y8231K-10-2	SEMBCORP MARINE	D	02/17/2012	Various	20,000.000	82,767		52,110	58,903	(2,641)		42	(2,682)	(4,110)	52,110	5,671	24,987	30,657			U
81663A-10-5	SEMGROUP CORP		02/17/2012	Various	1,820.000	48,924		38,037	47,429	(9,392)			(9,392)		38,037		10,887	10,887			L
816851-10-9	SEMPRA ENERGY		02/17/2012	Various	10,480.000	606,452		537,944	576,400	(38,445)		11	(38,456)		537,944		68,507	68,507	5,030		L
816850-10-1	SEMTECH CORPORATION		02/17/2012	Various	3,060.000	89,123		55,100	75,949	(20,846)		3	(20,850)		55,100		34,023	34,023			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)
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		03/26/2012	Various	7,180.000	162,760		155,193	161,119	(7,499)		1	(7,500)		155,193		7,567	7,567	1,979		L
N7902K-10-6	SENSATA TECHNOLOGIES HOLDING		02/17/2012	Various	3,460.000	109,459		100,502	90,929	9,578		5	9,573		100,502		8,957	8,957			L
J71435-10-1	SENSHU IKEDA HOLDINGS	D	02/17/2012	Various	19,500.000	29,117		28,019	28,628	3,808		6	3,802	(4,411)	28,019	4,524	(3,426)	1,098			U
81725T-10-0	SENSIENT TECHNOLOGIES		02/17/2012	Various	1,340.000	51,543		39,029	50,786	(11,755)		2	(11,757)		39,029		12,515	12,515	239		L
817337-40-5	SEQUENOM INC		02/17/2012	Various	4,200.000	19,693		14,534	18,690	(4,148)		8	(4,156)		14,534		5,159	5,159			L
817565-10-4	SERVICE CORP. INTERNATIONAL		02/17/2012	Various	10,900.000	122,459		95,339	116,085	(20,746)			(20,746)		95,339		27,120	27,120	545		L
81763U-10-0	SERVICESOURCE INTERNATIONAL INC		02/17/2012	Various	980.000	16,248		13,214	15,376	(2,161)			(2,161)		13,215		3,033	3,033			L
R776D4-10-3	SEVAN MARINE ASA	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	152.000	323		211	212	22			22	(23)	211	35	77	112			U
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	02/17/2012	Various	20,000.000	563,692		437,215	557,360	(43,047)		87	(43,134)	(77,011)	437,215	61,229	65,247	126,477			L
J7164A-10-4	SEVEN BANK	D	02/17/2012	Various	15,100.000	32,925		27,283	29,623	2,234		5	2,229	(4,569)	27,283	4,408	1,234	5,642			U
09594W-19-5	SEVEN WEST MEDIA LTD	D	02/17/2012	Various	10,761.000	40,045		41,986	35,661	7,640			7,640	(1,315)	41,986	3,693	(5,633)	(1,941)			L
J71348-10-6	SEVENTY-SEVEN BANK	D	02/17/2012	Various	10,000.000	47,147		56,250	43,134	19,849		3	19,847	(6,730)	56,250	9,275	(18,378)	(9,103)			U
H7485A-10-8	SGS	D	02/17/2012	Various	157.000	291,781		203,505	259,912	(38,839)		46	(38,885)	(17,522)	203,505	19,404	68,872	88,276			U
G8063F-10-6	SHANGRI-LA ASIA HKD1	D	02/17/2012	Various	34,000.000	76,521		65,844	58,662	7,158		92	7,066	117	65,844	(26)	10,703	10,677			U
J71434-11-2	SHARP CORP JPY50	D	02/17/2012	Various	24,000.000	166,816		223,776	209,848	35,858			35,858	(21,930)	223,776	21,835	(78,795)	(56,960)			U
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	02/17/2012	Various	8,000.000	159,077		148,418	159,018	(4,910)		37	(4,947)	(5,653)	148,418	8,764	1,895	10,659	945		L
820280-10-5	SHAW GROUP		02/17/2012	Various	4,800.000	137,332		112,539	129,120	(16,581)			(16,581)		112,539		24,793	24,793			L
820904-20-9	SHAWCOR LTD	C	02/17/2012	Various	1,500.000	45,557		39,017	42,523	(1,984)		10	(1,994)	(1,512)	39,017	2,303	4,237	6,540			U
82312B-10-6	SHENANDOAH TELECOMMUN CO		02/17/2012	Various	440.000	4,726		4,343	4,611	2,944		3,213	(268)		4,343		384	384			L
823901-10-3	SHERRITT INTERNATIONAL CORP	C	02/17/2012	Various	9,000.000	57,627		51,084	48,236	4,575		13	4,563	(1,715)	51,084	3,016	3,527	6,543	286		U
824348-10-6	SHERWIN WILLIAMS CO		02/17/2012	Various	5,320.000	524,370		424,328	474,916	(50,582)		7	(50,589)		424,328		100,042	100,042			L
J71692-10-7	SHIGA BANK LTD/THE	D	02/17/2012	Various	10,000.000	66,145		54,063	68,079	(8,316)		9	(8,326)	(5,690)	54,063	3,936	8,147	12,083			U
J71950-10-9	SHIKOKU BANK LTD/THE	D	02/17/2012	Various	6,000.000	23,162		18,114	22,528	(940)		4	(943)	(3,471)	18,114	2,891	2,157	5,048			U
J72079-10-6	SHIKOKU ELECTRIC POWER	D	02/17/2012	Various	4,000.000	116,748		105,758	114,642	4,389		9	4,380	(13,264)	105,758	11,844	(853)	10,991			U
J72273-10-5	SHIMA SEIKI MANUFACTURING LTD	D	02/17/2012	Various	1,200.000	22,154		29,720	20,470	11,038			11,038	(1,788)	29,720	2,257	(9,824)	(7,566)			U
J72122-10-4	SHIMACHU CO LTD	D	02/17/2012	Various	1,800.000	42,208		33,412	41,276	(1,497)		7	(1,503)	(6,360)	33,412	5,361	3,435	8,795			U
J72165-12-9	SHIMADZU CORP	D	02/17/2012	Various	8,000.000	68,266		54,298	67,767	(2,892)		3	(2,895)	(10,574)	54,298	9,065	4,903	13,968			U
J72208-10-1	SHIMAMURA CO LTD JPY50	D	02/17/2012	Various	600.000	62,896		55,658	61,349	3,884		3	3,882	(9,572)	55,658	9,032	(1,794)	7,238			U
J72262-10-8	SHIMANO	D	02/17/2012	Various	1,700.000	94,170		70,088	82,604	376		4	373	(12,889)	70,088	11,490	12,592	24,082	583		U
J72445-11-7	SHIMIZU CORP	D	02/17/2012	Various	21,000.000	89,616		81,576	88,125	2,903		15	2,888	(9,437)	81,576	7,909	130	8,039			U
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	02/17/2012	Various	10,000.000	541,227		526,643	492,400	96,003		103	95,901	(61,657)	526,643	65,209	(50,625)	14,584			U
J73197-10-5	SHINKO ELECTRIC IND CO	D	02/17/2012	Various	3,000.000	25,206		22,141	20,424	3,501			3,501	(1,784)	22,141	1,710	1,356	3,065			U
J7385L-10-3	SHINSEI BANK	D	02/17/2012	Various	42,000.000	51,738		49,119	43,654	9,278			9,278	(3,812)	49,119	3,775	(1,156)	2,619			U
J74229-10-5	SHIONOGI & CO	D	02/17/2012	Various	8,700.000	117,036		100,281	111,788	350		4	373	(12,889)	100,281	11,490	12,592	24,082	583		U
J74358-14-4	SHISEIDO CO. LTD.	D	02/17/2012	Various	9,200.000	162,590		198,310	169,131	49,996		21	49,975	(20,796)	198,310	24,188	(59,908)	(35,720)			U
J74444-10-0	SHIZUOKA BANK	D	02/17/2012	Various	11,000.000	111,835		100,110	115,902	2,297		5	2,292	(18,084)	100,110	16,365	(4,639)	11,726			U
824889-10-9	SHOE CARNIVAL INC		02/15/2012	CREDIT SUISSE INTERNATIONAL	640.000	16,462		15,011	16,448	(1,436)			(1,436)		15,012		1,451	1,451			L
82509W-10-3	SHOPPERS DRUG MART COM NPV	C	02/17/2012	Various	4,800.000	193,983		158,169	193,838	(28,738)		40	(28,778)	(6,891)	158,169	9,340	26,475	35,814	997		L
J75046-13-6	SHOWA DENKO K.K	D	02/17/2012	Various	41,000.000	86,873		84,317	83,097	11,403		2	11,401	(10,181)	84,317	10,305	(7,749)	2,555	1,381		U
J75390-10-4	SHOWA SHELL SEKIYU K.K	D	02/17/2012	Various	7,500.000	50,559		51,109	50,572	8,340		10	8,330	(7,792)	51,109	8,258	(8,808)	(550)	758		U
M8411W-10-1	SHUFERSAL LTD	D	02/21/2012	Various	4,272.000	16,321		16,018	15,021	9,754		9,991	(237)	1,234	16,018	(913)	1,216	303			U
825549-10-8	SHUFFLE MASTER INC		02/17/2012	Various	2,420.000	34,039		23,316	28,362	(5,042)		4	(5,046)		23,316		10,723	10,723			L
Y78567-10-7	SHUN TAK HOLDINGS LTD	D	02/17/2012	Various	58,000.000	24,793		29,918	21,657	8,406		39	8,368	(107)	29,918	196	(5,320)	(5,124)			U
Y77764-10-1	SHUN TAK HOLDINGS LTD RIGHTS	D	02/21/2012	MORGAN STANLEY CO. INC. NEW YORK	76,500.000	12,605									12,605			12,605			U
82568P-30-4	SHUTTERFLY INC		02/17/2012	Various	1,460.000	39,588		23,611	33,230	(9,615)		3	(9,618)		23,611		15,977	15,977			L
826552-10-1	SIGMA ALDR ICH COM		02/17/2012	Various	4,980.000	343,217		280,134	311,051	(30,917)			(30,917)		280,134		63,083	63,083			L
82669G-10-4	SIGNATURE BK NEW YORK NY		02/17/2012	Various	2,060.000	121,245		84,450	123,579	(39,127)		3	(39,130)		84,450		36,795	36,795			L
G81276-10-0	SIGNET JEWELERS LTD	R	02/17/2012	Various	3,800.000	177,468		163,080	167,048	(3,964)		5	(3,968)		163,080		14,388	14,388	380		L
H7631K-15-8	SIKA AG		02/17/2012	Various	61.000	129,587		95,742	114,947	1,991		22	1,969	(21,175)	95,742	24,135	9,710	33,845			L
827048-10-9	SILGAN HOLDINGS INC		02/17/2012	Various	2,820.000	120,453		77,048	108,965	(31,915)		3	(31,917)		77,048		43,405	43,405			L
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		02/17/2012	Various	1,660.000	18,357		14,833	19,024	(4,188)		2	(4,190)		14,833		3,523	3,523			L
82705T-10-2	SILICON IMAGE INC		02/17/2012	Various	2,420.000	13,064		11,374	11,374						11,374		1,690	1,690			L
826919-10-2	SILICON LABORATORIES		02/17/2012	Various	780.000	35,649		33,995	33,868	128		1	127		33,995		1,654	1,654			L
82823L-10-6	SILVER STANDARD RESOURCES INC	C	02/17/2012	Various	2,600.000	43,062		47,012	35,985	12,317		12	12,306	(1,279)	47,012	2,776	(6,726)	(3,950)			U
828336-10-7	SILVER WHEATON CORP	C	02/17/2012	Various	8,200.000	294,751		156,230	237,448	(72,738)		39	(72,777)	(8,441)	156,230	9,225	129,296	138,521			U
82835P-10-3	SILVERCORP METALS INC	C	02/17/2012	Various	4,500.000	32,844		31,053	28,888	3,199		8	3,191	(1,027)	31,053	1,834	(43)	1,791	94		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)
K8851Q-11-1	SIMCORP A/S	D	02/17/2012	Various	316.000	50,636		50,019	48,253	457		9	448	1,318	50,019	(639)	1,256	618			U
828806-10-9	SIMON PPTY GROUP INC		02/17/2012	Various	15,640.000	2,139,215		1,401,892	2,016,622	(614,714)		16	(614,730)		1,401,892		737,323	737,323	6,479		L
829073-10-5	SIMPSON MANUFACTURING		02/17/2012	Various	1,800.000	58,520		56,176	60,588	(4,410)		2	(4,412)		56,176		2,344	2,344	225		L
Q8505L-11-6	SIMS METAL MANAGEMENT	D	02/17/2012	Various	5,698.000	86,724		120,147	73,723	49,163		21	49,142	(2,718)	120,147	10,567	(43,990)	(33,423)			U
829226-10-9	SINCLAIR BROADCAST GROUP - A		02/17/2012	Various	5,860.000	73,443		40,217	66,394	(26,173)		4	(26,177)		40,217		33,225	33,225			L
Y7992P-12-8	SINGAPORE AIRLINES	D	02/17/2012	Various	12,000.000	104,322		121,519	93,998	33,581		97	33,484	(5,963)	121,519	12,259	(29,455)	(17,196)			L
Y7994G-10-2	SINGAPORE EXCHANGE	D	02/17/2012	Various	23,000.000	129,658		133,135	108,701	32,035		107	31,929	(7,495)	133,135	14,311	(17,788)	(3,477)	727		L
Y7990F-10-6	SINGAPORE PRESS HLDG	D	02/17/2012	Various	36,000.000	105,636		95,821	102,417	609		77	533	(7,128)	95,821	10,377	(562)	9,815			U
Y7998Q-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	02/17/2012	Various	200,000.000	490,090		427,280	476,466	(18,651)		311	(18,962)	(30,224)	427,280	43,216	19,594	62,810	10,542		U
Y8026Z-12-6	SINO LAND CO HKD1	D	02/17/2012	Various	78,000.000	135,810		130,115	111,094	26,863		145	26,718	91	130,115	75	5,620	5,695			U
82967N-10-8	SIRIUS XM RADIO INC		02/17/2012	Various	163,780.000	349,047		258,691	298,080	(39,389)			(39,389)		258,691		90,357	90,357			L
82966C-10-3	SIRONA DENTAL SYSTEMS INC		02/17/2012	Various	2,540.000	120,345		98,260	111,862	(13,599)		3	(13,602)		98,260		22,085	22,085			L
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		02/17/2012	Various	2,560.000	116,130		71,834	105,574	(33,739)		2	(33,741)		71,834		44,296	44,296			L
Y8076V-10-6	SJM HOLDINGS LTD	D	02/17/2012	Various	48,000.000	91,505		34,661	78,366	(43,274)		45	(43,319)	(386)	34,661	227	56,617	56,844			L
784305-10-4	SJW CORP		02/17/2012	Various	320.000	7,683		7,264	7,565	(300)		1	(300)		7,264		419	419	57		L
W25381-14-1	SKAND ENSKILDA A	D	02/17/2012	Various	35,425.000	256,811		244,090	206,361	35,100		55	35,045	2,684	244,090	2,706	10,015	12,721			L
W83567-11-0	SKANSKA B	D	02/17/2012	Various	10,589.000	190,156		187,799	175,405	10,155		42	10,113	2,281	187,799	2,082	275	2,357			U
830566-10-5	SKECHERS USA INC		02/17/2012	Various	1,920.000	25,474		23,270	23,270						23,270		2,203	2,203			L
W84237-14-3	SKF B	D	02/17/2012	Various	9,785.000	244,421		176,360	207,016	(33,309)		40	(33,349)	2,692	176,360	1,955	66,106	68,061			U
Q8513Z-11-5	SKY CITY ENTERTAINMENT	D	02/17/2012	Various	22,118.000	66,479		41,917	59,225	(8,371)		21	(8,392)	(8,917)	41,917	11,046	13,517	24,562			U
J75606-10-3	SKY PERFECT JSAT HOLDINGS	D	02/17/2012	Various	124.000	60,447		45,414	62,105	(11,492)		8	(11,500)	(5,191)	45,414	3,279	11,754	15,032			U
83088M-10-2	SKYWORKS SOLUTIONS INC		02/17/2012	Various	8,760.000	206,115		108,097	142,087	(33,977)		14	(33,990)		108,097		98,018	98,018			L
78440X-10-1	SL GREEN REALTY CORP		02/17/2012	Various	3,640.000	274,272		236,039	242,570	(6,529)		1	(6,530)		236,040		38,232	38,232	910		L
78454L-10-0	SM ENERGY CO		02/17/2012	Various	2,560.000	196,052		110,268	187,136	(76,865)		3	(76,868)		110,268		85,784	85,784			L
83169Y-10-8	SMART BALANCE INC		02/17/2012	Various	3,480.000	19,032		14,233	18,653	(4,420)			(4,420)		14,233		4,799	4,799			L
J75734-10-3	SMC CORP	D	02/17/2012	Various	1,400.000	243,474		174,079	225,906	(16,570)		9	(16,579)	(35,248)	174,079	28,713	40,682	69,395			U
831865-20-9	SMITH (A.O.)		02/17/2012	Various	1,940.000	87,186		55,846	77,833	(21,985)		2	(21,987)		55,846		31,340	31,340	275		L
832248-10-8	SMITHFIELD FOODS, INC.		02/17/2012	Various	6,980.000	159,027		128,153	169,474	(41,322)			(41,322)		128,153		30,874	30,874			L
Y8077D-10-5	SMRT CORP LTD	D	02/17/2012	Various	39,000.000	53,984		59,657	53,221	5,927		17	5,910	526	59,657	1,296	(6,970)	(5,674)			U
832696-40-5	SMUCKER J M CO COM NEW		02/17/2012	Various	3,260.000	256,229		192,072	254,834	(62,761)		2	(62,762)		192,072		64,157	64,157	490		L
833034-10-1	SNAP ON IN C COM		02/17/2012	Various	3,220.000	188,512		150,546	162,996	(12,447)		3	(12,450)		150,546		37,966	37,966			L
78460T-10-5	SNC-LAVALIN GROUP INC COM	C	02/17/2012	Various	5,600.000	282,457		262,395	280,783	(6,127)		105	(6,233)	(12,156)	262,395	17,743	2,320	20,062			U
833551-10-4	SNYDERS LANCE INC		02/17/2012	Various	1,060.000	24,399		20,594	23,850	(3,254)		2	(3,256)		20,594		3,805	3,805			L
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	02/17/2012	Various	19,800.000	597,634		491,145	583,170	(10,178)		98	(10,277)	(81,749)	491,145	70,129	36,360	106,489			U
J7607Z-10-4	SOHGO SECURITY SERVICES CO LTD	D	02/17/2012	Various	3,000.000	35,136		30,954	31,649	4,188		6	4,182	(4,877)	30,954	5,021	(839)	4,182			U
J7608R-10-1	SOJITZ CORP	D	02/17/2012	Various	44,500.000	79,280		71,551	68,800	13,367		14	13,352	(10,601)	71,551	11,560	(3,831)	7,729			U
83413U-10-0	SOLAR CAPITAL LTD		02/17/2012	Various	2,000.000	45,657		40,962	44,180	(3,218)			(3,218)		40,962		4,695	4,695			L
83416B-10-9	SOLARWINDS INC		02/17/2012	Various	1,960.000	70,219		38,050	54,782	(16,729)		3	(16,732)		38,050		32,169	32,169			L
83421A-10-4	SOLERA HOLDINGS INC		02/17/2012	Various	3,760.000	184,270		147,217	167,470	(20,250)		4	(20,254)		147,217		37,053	37,053	78		L
834376-50-1	SOLUTIA INC		02/17/2012	Various	5,960.000	157,152		93,070	102,989	(9,911)		7	(9,919)		93,070		64,082	64,082	110		L
J7620U-10-8	SO-NET ENTERTAINMENT CORP	D	02/17/2012	Various	7.000	27,908		17,378	25,474	(4,167)		3	(4,170)	(3,925)	17,378	2,778	7,751	10,530			U
83545G-10-2	SONIC AUTOMOTIVE INC		02/17/2012	Various	1,880.000	31,686		20,314	27,843	(7,527)		2	(7,529)		20,314		11,372	11,372	47		L
Q8563C-10-7	SONIC HEALTHCARE	D	02/17/2012	Various	10,319.000	122,526		110,858	119,052	(4,780)			(4,780)	(3,414)	110,858	8,072	3,596	11,668			U
835495-10-2	SONOCO PRODUCTS CO.		02/17/2012	Various	3,520.000	113,412		115,456	116,019	(563)			(563)		115,456		(2,044)	(2,044)	748		L
83568G-10-4	SONOSIGHT INC		03/30/2012	Various	2,840.000	153,223		90,974	152,962	(61,986)		2	(61,988)		90,974		62,249	62,249			L
H8024W-10-6	SONOVA HOLDING	D	02/17/2012	Various	1,183.000	131,024		139,918	123,741	24,561		38	24,523	(8,347)	139,918	13,928	(22,822)	(8,893)			U
835916-10-7	SONUS NETWORKS INC		02/17/2012	Various	10,160.000	27,354		24,385	24,384	16		15	1		24,385		2,969	2,969			L
J76379-10-6	SONY CORP NPV	D	02/17/2012	Various	25,300.000	498,783		544,316	454,263	152,819			152,819	(62,766)	544,316	76,242	(121,775)	(45,533)			L
J76337-10-4	SONY FINANCIAL HOLDINGS	D	02/17/2012	Various	4,500.000	80,588		65,872	66,299	9,921		3	9,918	(10,345)	65,872	10,791	3,925	14,716			U
J76434-10-9	SOTETSU HOLDINGS INC	D	02/17/2012	Various	12,000.000	38,633		38,670	36,794	4,959		7	4,952	(3,075)	38,670	2,767	(2,803)	(37)			U
835898-10-7	SOTHEBY'S		02/17/2012	Various	3,320.000	122,842		63,188	94,720	(31,527)		5	(31,532)		63,188		59,654	59,654			L
83616T-10-8	SOURCEFIRE		02/17/2012	Various	1,560.000	53,519		30,769	50,513	(19,742)		2	(19,744)		30,769		22,750	22,750			L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		02/02/2012	CREDIT SUISSE INTERNATIONAL	180.000	9,855		8,986	10,226	(1,239)			(1,239)		8,986		868	868			L
842587-10-7	SOUTHERN CO		02/17/2012	Various	52,020.000	2,325,686		1,871,132	2,408,006	(536,826)		48	(536,874)		1,871,132		454,554	454,554	15,252		L
Q8571C-10-7	SOUTHERN CROSS MEDIA GROUP LTD	D	02/17/2012	Various	11,812.000	14,212		16,412	12,987	6,032		3	6,029	(2,604)	16,412	5,099	(7,299)	(2,200)			U
844030-10-6	SOUTHERN UNION CO.		03/27/2012	Various	15,340.000	652,990		405,760	645,967	(240,192)		16	(240,208)		405,760		247,231	247,231	2,301		L
84470P-10-9	SOUTHSIDE BANCSHARES INC		02/17/2012	Various	140.000	3,061		2,587	3,032	(445)			(445)		2,587		474	474			L
844741-10-8	SOUTHWEST AIRLINES CO		02/02/2012	Various	2,420.000	23,598		27,631	20,715	6,919		4	6,915		27,631		(4,033)	(4,033)	11		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)
844895-10-2	SOUTHWEST GAS CORP.		02/17/2012	Various	2,980.000	126,109		108,154	126,620	(18,464)		2	(18,466)		108,154		17,956	17,956	323		L
845467-10-9	SOUTHWESTERN ENERGY CO		02/17/2012	Various	11,600.000	396,323		446,963	370,504	76,476		17	76,459		446,963		(50,639)	(50,639)			L
84610H-10-8	SOVRAN SELF STORAGE		03/27/2012	Various	2,720.000	129,120		82,328	116,062	(36,024)		2	(36,026)		82,328		46,792	46,792	(460)		L
Q8604X-10-2	SP AUSNET	D	02/17/2012	Various	59,705.000	62,990		51,675	57,402	(3,602)		9	(3,611)	(2,116)	51,675	4,545	6,770	11,315			U
84649R-20-0	SPANSION INC-CLASS A		02/17/2012	Various	5,100.000	66,670		51,153	42,228	58,552		49,627	8,925		51,153		15,517	15,517			L
R8T70W-10-7	SPAREBANK 1 SMN RIGHTS	D	03/14/2012	MORGAN STANLEY CO. INC. NEW YORK	2,793.000	4,710											4,710	4,710			U
R82401-10-1	SPAREBANKEN MIDT-NORGE	D	02/17/2012	Various	3,437.000	23,466		22,364	22,584	2,213		5	2,208	(2,428)	22,364	3,696	(2,595)	1,102			U
Q8604W-12-0	SPARK INFRASTRUCTURE GROUP	D	02/17/2012	Various	49,827.000	74,058		45,555	70,074	(10,458)		9	(10,467)	(14,052)	45,555	14,153	14,350	28,503			U
846822-10-4	SPARTAN STORES INC		02/17/2012	Various	600.000	10,783		9,670	11,100	(1,429)		1	(1,430)		9,670		1,112	1,112			L
78462F-10-3	SPDR S&P 500 ETF TRUST		02/15/2012	Various	161,179.000	21,407,872		19,852,673	14,311,016	(692,639)			(692,639)		19,852,828		1,555,044	1,555,044	81,022		L
847560-10-9	SPECTRA ENERGY CORP		02/17/2012	Various	47,360.000	1,482,453		1,049,203	1,456,320	(407,074)		42	(407,117)		1,049,203		433,250	433,250	5,051		L
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		02/17/2012	Various	2,920.000	40,940		21,992	42,720	(20,727)			(20,727)		21,992		18,948	18,948			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		02/17/2012	Various	4,480.000	106,934		95,669	93,094	2,577		3	2,574		95,669		11,265	11,265			L
Q86963-10-7	SPOTLESS GROUP LTD	D	02/17/2012	Various	7,784.000	20,166		14,279	18,948	(867)		3	(870)	(3,800)	14,279	4,436	1,452	5,888			U
852061-10-0	SPRINT NEX TEL CORP COM SER 1		02/17/2012	Various	131,620.000	297,533		338,263	307,991	30,273			30,273		338,263		(40,731)	(40,731)			L
784635-10-4	SPX CORP		02/17/2012	Various	3,520.000	257,207		192,677	212,150	(19,471)		3	(19,474)		192,677		64,530	64,530	880		L
J7659R-10-9	SQUARE ENIX HOLDINGS CO	D	02/17/2012	Various	2,600.000	51,643		44,420	51,041	(2,164)			(2,164)	(4,457)	44,420	3,405	3,818	7,223			U
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		02/17/2012	Various	2,800.000	52,889		40,464	50,568	(10,104)			(10,104)		40,464		12,424	12,424			L
W8615U-12-4	SSAB SVENSKT STAL A	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	6,186.000	64,314		46,431	54,516	(12,874)			(12,874)	4,790	46,431	(2,715)	20,598	17,883			U
Q8744Q-10-8	ST BARBARA LTD	D	02/17/2012	Various	14,437.000	35,428		23,303	28,646	406		5	401	(5,744)	23,303	7,240	4,886	12,125			U
Y7996W-10-3	ST ENGINEERING LTD	D	02/17/2012	Various	40,000.000	95,543		90,357	82,958	12,734		72	12,662	(5,262)	90,357	9,129	(3,943)	5,186			L
790148-10-0	ST JOE CORP		02/17/2012	Various	4,060.000	67,078		71,903	59,520	12,383			12,383		71,903		(4,825)	(4,825)			L
790849-10-3	ST JUDE MEDICAL INC		02/17/2012	Various	15,920.000	673,797		595,059	546,056	49,021		18	49,003		595,059		78,738	78,738	3,343		L
852312-30-5	STAAR SURGICAL CO		02/17/2012	Various	900.000	9,365		8,845	9,441	(594)			(594)		8,847		518	518			L
85254C-30-5	STAGE STORES INC		02/17/2012	Various	1,180.000	17,556		18,333	16,390	1,945		2	1,943		18,333		(777)	(777)			L
852857-20-0	STAMPS.COM		02/17/2012	Various	360.000	10,573		9,923	9,407	517			517		9,924		650	650			L
852891-10-0	STANCORP FINANCIAL GROUP INC		02/17/2012	Various	2,740.000	108,294		75,542	100,695	(25,153)			(25,153)		75,542		32,752	32,752			L
853626-10-9	STANDARD MICROSYSTEMS CORP.		02/17/2012	Various	1,500.000	39,881		36,151	38,655	(2,502)		2	(2,504)		36,151		3,730	3,730			L
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		02/17/2012	Various	720.000	17,259		14,060	14,436	(374)			(374)		14,062		3,197	3,197	63		L
85375C-10-1	STANDARD-PACIFIC CORP.		02/17/2012	Various	1,720.000	7,975		6,341	5,470	874		3	871		6,341		1,634	1,634			L
854231-10-7	STANDEX INTERNATIONAL CORP.		02/17/2012	Various	920.000	37,681		18,415	31,436	(13,019)		2	(13,021)		18,415		19,266	19,266	64		L
854502-10-1	STANLEY BLACK & DECKER INC		02/17/2012	Various	9,040.000	667,498		497,518	611,104	(113,572)		14	(113,586)		497,518		169,980	169,980			L
J76637-11-5	STANLEY ELECTRIC CO	D	02/17/2012	Various	3,400.000	55,895		49,960	49,960	7,795			7,795	(7,795)	49,960	8,190	(2,255)	5,935			U
855030-10-2	STAPLES INC.		02/17/2012	Various	38,800.000	613,216		568,784	538,932	29,869			29,869		568,801		44,414	44,414	3,880		L
855244-10-9	STARBUCKS CORP		02/17/2012	Various	35,000.000	1,688,251		942,653	1,610,350	(667,657)		40	(667,697)		942,653		745,598	745,598	2,893		L
Y7545N-10-9	STARHILL GLOBAL REIT	D	02/17/2012	Various	65,000.000	31,167		24,800	28,314	(1,155)		15	(1,170)	(2,411)	24,800	3,145	3,222	6,367	376		U
Y8152F-13-2	STARHUB	D	02/17/2012	Various	21,000.000	47,927		31,069	47,115	(13,032)		25	(13,057)	(2,989)	31,069	3,146	13,712	16,858			L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		02/17/2012	Various	7,900.000	428,710		399,092	378,963	20,140		11	20,129		399,092		29,617	29,617			L
85571B-10-5	STARWOOD PROPERTY TRUST INC		03/28/2012	Various	3,740.000	80,736		80,875	69,227	5,592		6	5,586		80,875		(139)	(139)	(696)		L
856190-10-3	STATE BANK FINANCIAL CORP		02/17/2012	Various	1,380.000	22,863		20,972	20,852	123			123		20,974		1,889	1,889			L
857477-10-3	STATE STREET CORPORATION		02/17/2012	Various	21,940.000	877,762		936,938	884,401	52,571		28	52,543		936,944		(59,182)	(59,182)	3,949		L
R8412T-10-2	STATOIL ASA CMN STK	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	26,752.000	719,971		601,632	686,597	(183,079)			(183,079)	98,114	601,632	(53,870)	172,210	118,340			L
784774-10-1	STEC INC		02/17/2012	Various	1,280.000	12,712		13,350	10,995	2,355			2,355		13,350		(638)	(638)			L
858119-10-0	STEEL DYNAMICS INC		02/17/2012	Various	6,580.000	100,768		99,292	86,527	12,765			12,765		99,292		1,476	1,476	658		L
858155-20-3	STEELCASE INC		02/17/2012	Various	3,620.000	34,370		22,171	27,005	(4,828)		6	(4,834)		22,171		12,199	12,199	217		L
858375-10-8	STEIN MART INC		02/17/2012	Various	4,020.000	29,626		25,991	27,376	(1,379)			(1,379)		25,997		3,629	3,629			L
P8744Y-10-2	STEINER LEISURE LTD		02/17/2012	Various	720.000	35,524		26,966	32,681	(5,714)		1	(5,715)		26,966		8,558	8,558			L
J7674E-10-9	STELLA CHEMIFA CORP	D	02/17/2012	Various	500.000	14,322		18,161	15,220	5,290		4	5,286	(2,345)	18,161	2,946	(6,785)	(3,839)			U
858586-10-0	STEPAN CO		02/17/2012	Various	400.000	34,416		30,050	32,064	(2,013)		1	(2,014)		30,050		4,366	4,366			L
858912-10-8	STERICYCLE INC		02/15/2012	Various	4,320.000	365,344		278,637	336,614	(57,975)		3	(57,977)		278,637		86,707	86,707			L
859152-10-0	STERIS CORP		02/17/2012	Various	3,500.000	106,975		111,553	104,370	7,190		3	7,188		111,558		(4,583)	(4,583)			L
859319-30-3	STERLING FINANCIAL CORP/SPOKANE		02/17/2012	Various	2,060.000	39,477		26,480	34,402	(7,922)			(7,922)		26,480		12,998	12,998			L
556269-10-8	STEVEN MADDEN LTD		02/17/2012	Various	1,480.000	62,396		35,047	51,060	(16,012)		1	(16,013)		35,047		27,349	27,349			L
860370-10-5	STEWART ENTERPRISES		02/17/2012	Various	1,640.000	10,231		10,693	9,446	1,249		2	1,247		10,693		(462)	(462)	57		L
860372-10-1	STEWART INFORMATION SERVICES CORP		02/17/2012	Various	4,000.000	54,746		42,190	46,200	(4,000)			(4,000)		42,200		12,546	12,546			L
860630-10-2	STIFEL FINANCIAL CORP		02/17/2012	Various	2,240.000	83,232		83,868	71,792	12,078		2	12,076		83,868		(636)	(636)			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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
860740-10-2	STILLWATER MINING CORP	R	02/17/2012	Various	4,940.000	66,234		40,958	51,672	(10,709)		5	(10,715)		40,958		25,276	25,276			L
08773B-10-5	STOCKLAND	D	02/17/2012	Various	60,759.000	208,856		224,620	198,240	38,477		25	38,452	(12,073)	224,620	26,453	(42,218)	(15,764)	7,190		U
861572-10-5	STONE & WEBSTER, INC.		01/13/2012	DISTRIBUTION	0.000	128									128		128	128			U
861642-10-6	STONE ENERGY CORP		02/17/2012	Various	2,000.000	63,836		30,657	52,760	(22,100)		3	(22,103)		30,657		33,179	33,179			L
86183P-10-2	STONERIDGE INC		02/17/2012	Various	4,100.000	39,269		33,232	34,563	(1,325)			(1,325)		33,238		6,031	6,031			L
R85746-10-6	STOREBRAND	D	02/17/2012	Various	7,520.000	35,749		39,506	39,103	4,616		9	4,607	(4,204)	39,506	6,529	(10,287)	(3,757)			U
78478V-10-0	STR HOLDINGS INC		02/17/2012	Various	2,180.000	20,425		19,890	17,941	1,952			1,952		19,893		532	532			L
862685-10-4	STRATASYS INC		02/17/2012	Various	1,360.000	51,154		24,981	41,358	(16,375)		2	(16,377)		24,981		26,173	26,173			L
86272T-10-6	STRATEGIC HOTEL CAPITAL		02/17/2012	Various	5,100.000	32,280		32,798	27,387	5,411			5,411		32,798		(517)	(517)			L
H8300N-11-9	STRAUMANN HOLDING	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	252.000	44,762		43,489	43,489	2,932			2,932	(2,932)	43,489	4,147	(2,875)	1,273			U
M8553H-11-0	STRAUSS-ELITE LTD	D	02/21/2012	Various	1,428.000	17,185		19,248	17,499	2,089			2,089	(339)	19,248	742	(2,805)	(2,063)			U
863236-10-5	STRAYER EDUCATION INC		02/17/2012	Various	900.000	103,022		69,140	87,471	(18,331)			(18,331)		69,140		33,883	33,883			L
863667-10-1	STRYKER CORP		02/17/2012	Various	14,560.000	794,476		681,324	723,778	(42,438)		14	(42,451)		681,326		113,150	113,150	3,094		L
864159-10-8	STURM RUGER & CO INC		02/17/2012	Various	960.000	40,453		16,417	32,122	(15,704)		1	(15,705)		16,417		24,036	24,036			L
864596-10-1	SUCCESSFACTORS INC		02/22/2012	Various	9,940.000	397,381		221,260	396,308	(175,040)		8	(175,048)		221,260		176,120	176,120			L
J7687M-10-6	SUGI PHARMACY CO LTD	D	02/17/2012	Various	1,100.000	30,118		21,570	32,070	(5,554)		4	(5,559)	(4,941)	21,570	3,468	5,081	8,549			U
H83580-28-4	SULZER AG	D	02/17/2012	Various	737.000	96,012		62,640	78,777	(1,611)		14	(1,625)	(14,511)	62,640	15,797	17,575	33,372			U
J76896-10-9	SUMCO CORPORATION CMN STK	D	02/17/2012	Various	3,000.000	27,742		28,549	22,177	9,324			9,324	(2,953)	28,549	3,786	(4,593)	(807)			U
J77024-11-5	SUMITOMO BAKELITE CO LTD	D	02/17/2012	Various	6,000.000	35,795		31,033	33,597	2,619		6	2,612	(5,177)	31,033	4,953	(191)	4,762			U
J77153-12-0	SUMITOMO CHEMICAL CO	D	02/17/2012	Various	39,000.000	161,441		185,079	142,380	62,915		7	62,908	(20,209)	185,079	26,849	(50,486)	(23,638)			U
J77282-11-9	SUMITOMO CORP NPV	D	02/17/2012	Various	28,800.000	426,267		295,448	389,887	(34,305)		59	(34,364)	(60,075)	295,448	47,744	83,075	130,819			U
J77411-11-4	SUMITOMO ELECTRIC JPY50	D	02/17/2012	Various	18,600.000	232,071		248,421	202,505	74,680		10	74,670	(28,755)	248,421	36,206	(52,556)	(16,350)			U
J77454-12-2	SUMITOMO FORESTRY CO	D	02/17/2012	Various	3,800.000	33,842		30,254	33,572	1,862		6	1,856	(5,173)	30,254	4,882	(1,295)	3,588			L
J77497-11-3	SUMITOMO HEAVY IND NPV	D	02/17/2012	Various	15,000.000	82,507		81,908	87,502	8,063		4	8,059	(13,653)	81,908	13,506	(12,907)	599			U
J77669-13-3	SUMITOMO METAL IND NPV	D	02/17/2012	Various	87,000.000	165,711		166,922	158,243	26,781			26,781	(18,102)	166,922	18,490	(19,701)	(1,211)			U
J77712-12-3	SUMITOMO METAL MIN JPY50	D	02/17/2012	Various	14,000.000	203,888		220,614	179,888	63,232		23	63,208	(22,483)	220,614	27,314	(44,040)	(16,726)			U
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	02/17/2012	Various	33,600.000	1,142,771		988,616	935,928	178,440		136	178,305	(125,617)	988,616	133,312	20,843	154,155			U
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	D	02/17/2012	Various	125,000.000	427,553		442,773	367,026	100,079			100,079	(24,332)	442,773	23,131	(38,351)	(15,220)			U
J77734-10-1	SUMITOMO OSAKA CEMENT CO LTD	D	02/17/2012	Various	14,000.000	43,655		26,504	38,197	(5,802)		5	(5,807)	(5,885)	26,504	4,301	12,850	17,150			U
J77841-11-2	SUMITOMO REALTY & JPY50	D	02/17/2012	Various	10,000.000	217,432		193,348	175,133	43,142		8	43,134	(24,920)	193,348	28,326	(4,241)	24,085			U
J77884-11-2	SUMITOMO RUBBER IND	D	02/17/2012	Various	4,400.000	54,617		37,439	52,821	(7,138)		2	(7,140)	(8,242)	37,439	6,146	11,033	17,178	742		U
J78013-10-9	SUMITOMO WAREHOUSE CO LTD/THE	D	02/17/2012	Various	3,000.000	14,624		14,157	14,226	2,126		3	2,123	(2,192)	14,157	2,374	(1,906)	467			U
866082-10-0	SUMMIT HOTEL PPTYS INC		03/26/2012	DISTRIBUTION	0.000	89		89							89						L
866674-10-4	SUN COMMUNITIES		03/27/2012	Various	1,260.000	57,561		41,872	46,028	(10,708)		2	(10,710)		41,872		15,689	15,689	(2,871)		L
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	02/17/2012	Various	36,000.000	542,918		540,298	451,240	88,923		751	88,172	886	540,298	(204)	2,824	2,620	11,135		U
866942-10-5	SUN HYDRAULICS CORP		02/17/2012	Various	1,160.000	35,464		16,405	27,179	(10,772)		2	(10,774)		16,405		19,059	19,059	104		L
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	02/17/2012	Various	17,800.000	368,797		525,062	330,228	210,804		333	210,471	(15,637)	525,062	37,890	(194,155)	(156,265)			U
86722A-10-3	SUNCOKE ENERGY		02/17/2012	Various	7,780.480	107,430		89,981							89,981		17,449	17,449			U
867224-10-7	SUNCOR ENERGY INC	C	02/17/2012	Various	39,000.000	1,337,600		1,444,010	1,124,731	368,989		736	368,253	(48,974)	1,444,010	98,045	(204,455)	(106,410)			U
08802S-10-3	SUNCORP GROUP LTD	D	02/17/2012	Various	32,144.000	288,266		254,648	275,508	4,325		35	4,290	(25,149)	254,648	38,676	(5,058)	33,618			U
08802V-10-6	SUNDANCE RESOUCES LTD	D	02/17/2012	Various	46,794.000	20,804		21,366	18,905	3,161		4	3,157	(697)	21,366	1,882	(2,444)	(562)			U
J78089-10-9	SUNDRUG CO LTD	D	02/17/2012	Various	1,200.000	34,550		27,744	36,357	(3,005)		6	(3,011)	(5,602)	27,744	4,463	2,343	6,806			U
86764P-10-9	SUNOCO INC COM		02/17/2012	Various	5,980.000	339,938		284,881	245,300	(32,552)		5	(32,556)		284,881		55,057	55,057	400		L
86768K-10-6	SUNSRISE SENIOR LIVING INC		02/17/2012	Various	4,620.000	35,032		21,457	29,938	(8,481)			(8,481)		21,457		13,575	13,575			L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		02/17/2012	Various	7,480.000	70,605		57,409	60,962	(3,542)		11	(3,553)		57,409		13,197	13,197			L
Y82954-10-1	SUNTEC REIT	D	02/17/2012	Various	65,000.000	62,824		59,909	53,872	10,659		36	10,623	(4,586)	59,909	7,624	(4,708)	2,915	1,188		U
867914-10-3	SUNTRUST B KS INC COM		02/17/2012	Various	22,780.000	496,524		558,771	403,206	155,597		31	155,565		558,771		(62,247)	(62,247)			L
86800U-10-4	SUPER MICRO COMPUTER INC		02/15/2012	Various	1,240.000	21,093		10,330	19,443	(9,110)		2	(9,113)		10,330		10,763	10,763			L
868157-10-8	SUPERIOR ENERGY SERVICES INC		02/23/2012	Various	14,801.200	417,330		413,881	268,815	(20,212)		13	(20,225)		413,881		3,449	3,449			L
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		02/17/2012	Various	440.000	8,382		7,646	7,278	369		1	369		7,646		736	736	70		L
86828P-10-3	SUPERIOR PLUS CORP	C	02/17/2012	ITG, INC CANADA	2,300.000	14,151		15,922	12,982	3,402			3,402	(461)	15,922	940	(2,712)	(1,771)	193		U
868536-10-3	SUPERVALU INC COM		02/17/2012	Various	8,900.000	61,580		76,595	72,268	4,337		10	4,327		76,595		(15,015)	(15,015)			L
J78400-10-8	SURUGA BANK	D	02/17/2012	Various	5,000.000	46,106		47,259	44,758	9,487		2	9,485	(6,984)	47,259	7,793	(8,945)	(1,153)			U
869099-10-1	SUSQUEHANNA BANCSHARES INC		02/29/2012	Various	13,340.545	123,659		76,950	111,789	(34,839)		5	(34,844)		76,950		46,709	46,709	239		L
J78454-10-5	SUZUKEN CO	D	02/17/2012	Various	2,000.000	60,561		46,034	55,450	(4,781)			(4,781)	(4,635)	46,034	3,351	11,175	14,526			U
J78529-13-8	SUZUKI MOTOR CORP JPY50	D	02/17/2012	Various	8,000.000	189,999		192,281	165,467	52,641		10	52,632	(25,818)	192,281	31,590	(33,871)	(2,281)			U
784860-10-1	SVB FINANCIAL GROUP		02/17/2012	Various	2,140.000	123,688		105,229	102,057	3,176		2	3,174		105,231		18,458	18,458			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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	17,195.000	292,649		168,962	254,850	(69,573)			(69,573)	(16,315)	168,962	15,931	107,756	123,687			U
W90937-18-1	SVENSKA HANDELSBANKEN A FREE	D	02/17/2012	Various	12,133.000	390,923		349,736	319,102	26,563		79	26,485	4,150	349,736	3,877	37,310	41,188			U
H83949-13-3	SWATCH GROUP NAM	D	02/17/2012	Various	1,677.000	129,749		82,071	111,764	(21,065)		23	(21,088)	(8,606)	82,071	8,742	38,936	47,678			U
W3222Z-23-6	SWEDBANK AB	D	02/17/2012	Various	18,005.000	294,273		173,959	233,237	(62,271)		39	(62,311)	3,033	173,959	1,928	118,385	120,314			U
870738-10-1	SWIFT ENERGY CO.		02/17/2012	Various	3,280.000	109,453		77,198	97,482	(20,280)		3	(20,283)		77,198		32,255	32,255			L
87074U-10-1	SWIFT TRANSN CO		02/17/2012	Various	6,520.000	75,914		44,290	53,725	(9,435)			(9,435)		44,290		31,624	31,624			L
Y83310-10-5	SWIRE PACIFIC A ORD	D	02/17/2012	Various	19,000.000	320,236		303,488	229,347	(4,169)		313	(4,482)	491	303,488	(108)	16,856	16,748			U
Y83191-10-9	SWIRE PROPERTIES	D	02/17/2012	Various	13,400.000	34,018		28,573							28,573	(16)	5,460	5,445			U
870808-10-2	SWISHER HYGIENE INC		02/17/2012	Various	2,740.000	9,797		10,594	10,248	350			350		10,598		(801)	(801)			L
H7354Q-13-5	SWISS LIFE HOLDING	D	02/17/2012	Various	822.000	89,232		101,945	75,610	32,164		30	32,134	(5,800)	101,945	10,817	(23,530)	(12,713)			U
H8403W-10-7	SWISS PRIME SITE	D	02/17/2012	Various	1,373.000	106,024		68,857	103,125	(15,254)		17	(15,272)	(18,997)	68,857	17,365	19,803	37,168			U
H8431B-10-9	SWISS RE LTD	D	02/17/2012	Various	8,767.000	508,534		408,424	446,797	(8,155)		97	(8,252)	(30,121)	408,424	38,949	61,161	100,111			U
H8398N-10-4	SWISSCOM	D	02/17/2012	Various	735.000	289,476		273,688	278,491	14,034		63	13,971	(18,774)	273,688	26,101	(10,312)	15,788			U
78505P-10-0	SXC HEALTH SOLUTIONS CORP	C	02/17/2012	Various	1,600.000	98,514		56,945	89,946	(29,789)		14	(29,803)	(3,197)	56,945	3,363	38,205	41,569			U
K9419V-11-3	SYDBANK A/S	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	1,793.000	35,215		28,128	28,128	(768)			(768)	768	28,128	(359)	7,446	7,087			U
Q5763C-13-5	SYDNEY AIRPORT	D	02/17/2012	Various	10,358.000	29,305		18,732	28,180	(5,540)		5	(5,545)	(3,903)	18,732	4,052	6,520	10,572	1,051		U
871237-10-3	SYKES ENTERPRISES INC		02/17/2012	Various	620.000	10,769		11,866	9,709	2,157		1	2,156		11,866		(1,097)	(1,097)			L
871503-10-8	SYMANTEC CORP.		02/17/2012	Various	32,240.000	569,774		528,157	504,556	23,650		43	23,607		528,163		41,611	41,611			L
871546-20-6	SYMMETRY MEDICAL INC		02/15/2012	Various	3,260.000	25,770		24,483	26,047	7,743		9,308	(1,565)		24,483		1,288	1,288			L
87157D-10-9	SYNAPTICS INC		02/17/2012	Various	1,600.000	58,615		33,921	48,240	(14,317)		2	(14,319)		33,921		24,694	24,694			L
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		02/17/2012	Various	1,400.000	47,434		18,049	42,294	(24,243)		2	(24,245)		18,049		29,384	29,384			L
H84140-11-2	SYNGENTA CHF8.3	D	02/17/2012	Various	2,585.000	813,262		649,720	756,814	(55,923)		150	(56,073)	(51,020)	649,720	61,960	101,582	163,542			U
87162W-10-0	SYNNEX CORP		02/17/2012	Various	2,420.000	89,125		66,932	73,713	(6,780)		2	(6,781)		66,932		22,193	22,193			L
871607-10-7	SYNOPSYS INC		02/15/2012	Various	10,960.000	323,874		241,021	298,112	(57,082)		9	(57,091)		241,021		82,853	82,853			L
87162G-10-5	SYNOVIS LIFE TECHNOLOGIES INC		02/14/2012	MERGER	200.000	5,600		3,355	5,566	(2,211)			(2,211)		3,355		2,245	2,245			L
87161C-10-5	SYNOVUS FINANCIAL		02/17/2012	Various	42,320.000	79,230		61,364	59,671	1,693			1,693		61,364		17,866	17,866	423		L
87162H-10-3	SYNTEL INC		02/17/2012	Various	1,240.000	60,358		43,375	57,995	(14,618)		2	(14,620)		43,375		16,983	16,983	74		L
87162M-40-9	SYNTHES INC CMN STK	D	02/17/2012	CITIGROUP GLOBAL MARKETS INC	1,993.000	341,079		269,911	334,182	(68,304)			(68,304)	4,033	269,911	2,521	68,646	71,168			U
871829-10-7	SYSCO CORP		02/17/2012	Various	24,860.000	745,118		737,449	729,144	8,348		28	8,320		737,464		7,655	7,655	6,712		L
J7864H-10-2	SYSMEX CORP	D	02/17/2012	Various	2,000.000	69,383		55,552	65,168	(250)		11	(261)	(9,354)	55,552	8,217	5,614	13,831			U
J86796-10-9	T&D HOLDINGS	D	02/17/2012	Various	15,100.000	166,358		176,005	140,661	53,196			53,196	(17,852)	176,005	22,130	(31,777)	(9,647)			U
74144T-10-8	T. ROWE PRICE GROUP		02/17/2012	Various	16,060.000	969,949		871,768	914,617	(42,832)		17	(42,849)		871,768		98,181	98,181			L
08815D-10-1	TABCORP HLDGS LTD NPV	D	02/17/2012	Various	17,253.000	51,389		48,791	48,175	5,710		23	5,687	(5,070)	48,791	8,298	(5,700)	2,598	1,923		U
873868-10-3	TAHOE RESOURCES INC	C	02/17/2012	Various	2,300.000	46,305		34,464	39,916	(6,059)		9	(6,068)	617	34,464	202	11,638	11,841			U
J7923L-11-0	TAIHEIYO CEMENT CORP	D	02/17/2012	Various	31,000.000	68,905		38,750	59,205	(11,215)		2	(11,217)	(9,238)	38,750	6,370	23,785	30,155			U
J79561-13-0	TAISEI CORP	D	02/17/2012	Various	31,000.000	83,531		58,486	78,537	(7,938)		12	(7,949)	(12,101)	58,486	9,458	15,587	25,045			U
J79885-10-9	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	D	02/17/2012	Various	800.000	70,956		70,482	61,738	8,458			8,458	286	70,482	(1,387)	1,861	474			U
J55440-11-9	TAIYO NIPPON SANSO CORP	D	02/17/2012	Various	7,000.000	46,725		51,835	48,837	10,618			10,618	(7,620)	51,835	8,426	(13,536)	(5,110)			U
J80206-11-3	TAIYO YUDEN CO LTD	D	02/17/2012	Various	2,700.000	26,427		21,481	20,135	3,453			3,453	(2,107)	21,481	2,114	2,833	4,946			U
J80733-10-8	TAKARA HOLDINGS INC	D	02/17/2012	Various	27,000.000	172,356		132,848	173,639	(14,010)		27	(14,037)	(26,755)	132,848	21,469	18,039	39,509			U
J81195-12-5	TAKASHIMAYA CO JPY50	D	02/17/2012	Various	7,000.000	53,116		53,344	50,656	10,595		3	10,592	(7,904)	53,344	8,672	(8,899)	(228)			U
J8124G-10-8	TAKATA CORP	D	02/17/2012	Various	1,100.000	27,096		25,020	22,523	5,972		5	5,967	(3,470)	25,020	4,023	(1,947)	2,076			U
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD	D	02/17/2012	Various	18,100.000	791,179		717,994	794,829	33,131		144	32,987	(109,822)	717,994	100,625	(27,440)	73,184			U
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		02/17/2012	Various	3,800.000	59,436		40,598	51,490	(10,887)		5	(10,892)		40,598		18,838	18,838			L
87424N-10-4	TALEO CORP CL A		02/17/2012	Various	2,000.000	82,533		49,317	77,380	(28,061)		2	(28,063)		49,317		33,216	33,216			L
87425E-10-3	TALISMAN ENERGY IN COM NPV	C	02/17/2012	Various	25,400.000	331,279		463,228	323,624	154,091		477	153,614	(14,010)	463,228	31,323	(163,272)	(131,949)			U
874083-10-8	TALLY INDUSTRIES, INC.		02/15/2012	Various	1,560.000	54,298		35,015	44,912	(9,898)			(9,898)		35,015		19,283	19,283			L
875465-10-6	TANGER FACTORY OUTLETS		03/27/2012	Various	6,580.000	196,085		123,272	192,926	(72,190)	55	3	(72,137)		123,272		72,813	72,813	(610)		L
87612G-10-1	TARGA RES CORP		03/06/2012	Various	2,510.000	108,234		87,866	67,545	(17,697)			(17,697)		87,866		20,368	20,368	558		L
87611R-30-6	TARGACEPT INC		02/17/2012	Various	560.000	3,894		4,206	3,119	1,086			1,086		4,206		(312)	(312)			L
87612E-10-6	TARGET CORP		02/17/2012	Various	27,680.000	1,433,197		1,413,582	1,417,770	(4,155)		33	(4,188)		1,413,582		19,615	19,615	4,074		L
876511-10-6	TASEKO MINES LTD	C	02/17/2012	ITG, INC CANADA	4,400.000	16,487		12,050	12,050	428			428	(428)	12,050	711	3,726	4,437			U
Q8852J-10-2	TATTS GROUP	D	02/17/2012	Various	35,873.000	95,051		84,450	89,526	(2,950)		4	(2,954)	(2,121)	84,450	6,275	4,326	10,600			U
876664-10-3	TAUBMAN CENTERS INC		03/30/2012	Various	2,320.000	160,938		101,632	144,072	(45,510)			(45,510)		101,632		59,306	59,306	(1,034)		L
872275-10-2	TCF FINANCIAL		02/17/2012	Various	9,280.000	99,556		93,811	95,770	(1,951)			(1,951)		93,819		5,737	5,737	464		L
87236Y-10-8	TD AMERITRADE HOLDING CORP		02/17/2012	Various	8,580.000	149,420		163,988	134,277	29,724		13	29,711		163,988		(14,568)	(14,568)	515		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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
J82141-13-6	TDK	D	02/17/2012	Various	3,100.000	156,836		129,662	137,339	7,333			7,333	(15,010)	129,662	13,559	13,614	27,173			U
H84989-10-4	TE CONNECTIVITY LTD		02/17/2012	Various	18,280.000	640,235		557,004	563,207	(6,179)		24	(6,202)		557,004		83,230	83,230			L
87817A-10-7	TEAM HEALTH HOLDINGS INC		02/17/2012	Various	1,740.000	36,802		29,073	38,402	(9,328)			(9,328)		29,073		7,729	7,729			L
878155-10-0	TEAM INC		02/17/2012	Various	1,340.000	40,288		21,441	39,865	(18,423)		2	(18,424)		21,441		18,847	18,847			L
878237-10-6	TECH DATA CORP		02/17/2012	Various	2,540.000	136,004		106,328	125,501	(19,172)		2	(19,174)		106,328		29,676	29,676			L
878377-10-0	TECHNE CORP		02/17/2012	Various	1,300.000	90,403		82,641	88,738	(6,097)			(6,097)		82,641		7,762	7,762	274		L
Y8563B-15-9	TECHTRONIC INDUSTRIES CO	D	02/17/2012	Various	33,500.000	42,612		29,422	34,463	(4,833)		38	(4,871)	(170)	29,422	193	12,997	13,190			U
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	02/17/2012	Various	14,600.000	573,690		443,617	514,637	(52,614)		111	(52,725)	(18,295)	443,617	26,196	103,878	130,073	4,910		U
872375-10-0	TECO ENERGY INC		02/17/2012	Various	6,220.000	111,446		101,457	119,051	(17,585)		9	(17,594)		101,457		9,989	9,989	1,082		L
J82270-11-7	TEIJIN	D	02/17/2012	Various	25,000.000	81,168		81,414	76,978	16,451		4	16,447	(12,011)	81,414	13,425	(13,671)	(246)			U
879080-10-9	TEJON RANCH CO		02/17/2012	Various	1,460.000	42,595		38,131	35,741	2,393		2	2,391		38,131		4,464	4,464			L
879101-10-3	TEKELEC		01/27/2012	Various	12,100.000	133,069		85,775	132,253	(46,478)			(46,478)		85,775		47,295	47,295			L
W95878-11-7	TELE2 AB SER'B' SEK1.25	D	02/17/2012	Various	7,235.000	139,619		115,577	140,767	(26,995)		26	(27,021)	1,831	115,577	1,281	22,761	24,042			U
089499-10-9	TELECOM CORP OF NEW ZEALAND	D	02/17/2012	INSTINET HONG KONG	66,696.000	119,489		79,465	107,466	(26,317)			(26,317)	(1,684)	79,465	7,181	32,843	40,023			L
879360-10-5	TELEDYNE TECHNOLOGIES INC		02/17/2012	Various	1,460.000	86,533		62,455	80,081	(17,624)		2	(17,626)		62,455		24,078	24,078			L
879369-10-6	TELEFLEX, INC.		02/17/2012	Various	1,700.000	106,319		98,988	104,193	(5,204)		1	(5,205)		98,988		7,331	7,331			L
R21882-10-6	TELENOR	D	02/17/2012	Various	20,554.000	353,690		290,858	337,134	(72,023)		65	(72,089)	25,812	290,858	(9,883)	72,715	62,832			U
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		02/29/2012	Various	1,781.438	74,472		84,702	35,081	14,225		2	14,222		84,702		(10,230)	(10,230)			L
879939-10-6	TELETECH HOLDINGS INC		02/17/2012	Various	1,840.000	31,807		28,702	29,808	(1,103)		3	(1,106)		28,702		3,105	3,105			L
Y85830-10-0	TELEVISION BROADCASTS	D	02/17/2012	Various	10,000.000	58,988		44,517	60,644	(15,771)		58	(15,829)	(299)	44,517	292	14,180	14,472			U
W9588J-10-4	TELIASONERA AB SEK3.2	D	02/17/2012	Various	59,557.000	415,063		435,175	404,746	25,264		98	25,165	5,264	435,175	4,824	(24,936)	(20,112)			U
879664-10-0	TELLABS INC		02/17/2012	Various	11,860.000	46,690		54,242	47,914	6,328			6,328		54,242		(7,552)	(7,552)	148		L
08975N-10-5	TELSTRA CORP NPV	D	02/17/2012	Various	108,023.000	394,111		332,307	367,918	(11,847)		54	(11,901)	(23,710)	332,307	40,877	20,927	61,805			U
87971M-10-3	TELUS CORP	C	02/17/2012	Various	3,100.000	175,170		103,115	175,395	(64,629)		58	(64,687)	(7,593)	103,115	6,973	65,082	72,055	1,512		U
87971M-20-2	TELUS CORPORATION NON VOTING SHS NPV	C	02/17/2012	Various	6,300.000	341,440		228,485	337,896	(112,564)		(6)	(112,558)	3,147	228,485	2,736	110,219	112,955	3,072		U
H85470-10-7	TEMENOS GROUP AG	D	02/17/2012	Various	1,671.000	32,212		37,151	27,396	14,810		8	14,802	(5,047)	37,151	9,369	(14,308)	(4,939)			U
879868-10-7	TEMPLE-INLAND, INC.		02/13/2012	Various	14,760.000	471,967		339,047	468,040	(128,975)		18	(128,992)		339,047		132,919	132,919			L
88023U-10-1	TEMPUR PEDIC INTL		02/17/2012	Various	3,000.000	214,293		61,477	157,590	(96,108)		5	(96,113)		61,477		152,816	152,816			L
Q8980R-10-9	TEN NETWORK HOLDINGS LTD	D	02/17/2012	Various	25,304.000	23,545		21,740	21,740	4,359			4,359	(4,359)	21,740	6,754	(4,948)	1,806			U
88033G-10-0	TENET HEALTHCARE CORP		02/17/2012	Various	21,760.000	120,724		124,131	111,629	12,529		27	12,503		124,131		(3,407)	(3,407)			L
880345-10-3	TENNANT CO		02/17/2012	Various	200.000	8,446		7,083	7,774	(691)			(691)		7,083		1,363	1,363			L
880349-10-5	TENNECO AUTOMOTIVE INC.		02/17/2012	Various	2,480.000	90,715		59,744	73,854	(14,107)		3	(14,110)		59,744		30,971	30,971			L
88076W-10-3	TERADATA C ORP DEL COM		02/17/2012	Various	6,800.000	387,475		208,751	329,868	(121,111)		6	(121,117)		208,751		178,724	178,724			L
880770-10-2	TERADYNE I NC COM		02/17/2012	Various	9,360.000	158,044		109,951	127,577	(17,616)		10	(17,626)		109,951		48,093	48,093			L
880779-10-3	TEREX CORP		02/17/2012	Various	5,760.000	132,232		59,098	77,818	(18,720)			(18,720)		59,098		73,134	73,134			L
J83173-10-4	TERUMO CORP	D	02/17/2012	Various	3,800.000	179,626		219,167	178,966	68,136		11	68,125	(27,924)	219,167	35,955	(75,496)	(39,541)			L
88157K-10-1	TESCO CORP	I	02/17/2012	Various	1,840.000	26,144		22,206	23,258	(1,049)		2	(1,051)		22,206		3,937	3,937			L
88160R-10-1	TESLA MOTORS INC		02/17/2012	Various	2,620.000	83,016		71,259	74,827	(3,568)			(3,568)		71,259		11,757	11,757			L
881609-10-1	TESORO CORP		02/17/2012	Various	6,780.000	180,189		86,106	158,381	(72,275)			(72,275)		86,106		94,083	94,083			L
88164L-10-0	TESSERA TECHNOLOGIES INC		02/17/2012	Various	2,860.000	55,507		54,476	47,905	6,574		3	6,571		54,476		1,032	1,032			L
88162G-10-3	TETRA TECH INC		02/17/2012	Various	2,700.000	64,144		63,074	58,293	4,784		3	4,781		63,074		1,070	1,070			L
88162F-10-5	TETRA TECHNOLOGIES, INC.		02/17/2012	Various	3,200.000	32,228		31,788	29,888	1,906		6	1,900		31,788		440	440			L
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	02/17/2012	Various	24,200.000	1,091,398		966,344	976,712	(10,368)			(10,368)		966,344		125,053	125,053			L
882240-10-7	TEXAS CAPITAL BANCHSARES INC		02/17/2012	Various	2,660.000	86,074		52,794	81,423	(28,626)		3	(28,628)		52,794		33,279	33,279			L
882491-10-3	TEXAS INDUSTRIES INC		02/17/2012	Various	600.000	20,626		21,593	18,468	3,126		1	3,125		21,593		(967)	(967)			L
882508-10-4	TEXAS INST RS INC COM		02/17/2012	Various	48,960.000	1,625,744		1,265,319	1,425,226	(159,850)		57	(159,906)		1,265,319		360,424	360,424	5,476		L
882681-10-9	TEXAS RODAHOUSE INC		02/17/2012	Various	2,980.000	47,540		31,599	44,402	(12,797)		6	(12,803)		31,599		15,941	15,941			L
883203-10-1	TEXTRON IN C COM		02/17/2012	Various	12,140.000	323,866		241,332	224,469	16,887		24	16,863		241,332		82,534	82,534	243		L
87240R-10-7	TFS FINANCIAL CORP		02/17/2012	Various	5,280.000	49,006		43,609	47,309	(3,700)			(3,700)		43,609		5,397	5,397			L
J8298A-10-1	T-GAIA CORP	D	02/17/2012	Various	20.000	36,508		29,175	37,261	(2,339)		6	(2,345)	(5,741)	29,175	4,733	2,600	7,333			U
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA	D	02/17/2012	Various	2,465.000	68,645		29,742	54,610	(18,989)		7	(18,996)	(5,872)	29,742	4,916	33,988	38,903			U
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	02/17/2012	Various	208.000	248,616		335,901	204,568	162,218		60	162,158	(30,825)	335,901	53,969	(141,254)	(87,284)			U
25659P-40-2	THE DOLAN COMPANY		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	940.000	10,067		8,237	8,009	228			228		8,237		1,830	1,830			U
M8785N-10-9	THE ISRAEL CORPORATION LTD.	D	02/21/2012	Various	70.000	44,711		46,701	43,716	3,757			3,757	(771)	46,701	1,656	(3,646)	(1,990)			U
48020T-10-1	THE JONES GROUP INC		02/17/2012	Various	3,400.000	32,989		43,146	35,870	7,276			7,276		43,146		(10,157)	(10,157)			L
55826P-10-0	THE MADISON SQUARE GARDEN CO		02/17/2012	Various	3,640.000	111,021		78,660	104,250	(25,587)		3	(25,590)		78,660		32,361	32,361			L
H83949-14-1	THE SWATCH GROUP	D	02/17/2012	Various	834.000	370,829		214,565	312,095	(73,616)		60	(73,675)	(23,855)	214,565	22,718	133,547	156,265			U
88338T-10-4	THERAVANCE		02/17/2012	Various	2,720.000	49,872		40,857	60,112	(19,251)		4	(19,255)		40,857		9,014	9,014			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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		02/17/2012	Various	19,180.000	1,051,505		876,599	862,525	14,769		694	14,075		876,599		174,906	174,906			L
J83345-10-8	THK CO	D	02/17/2012	Various	3,000.000	64,714		63,092	59,127	13,194		3	13,191	(9,226)	63,092	10,404	(8,781)	1,622			U
884315-10-2	THOMAS & BETTS CORP.		02/17/2012	Various	2,080.000	143,846		83,678	113,568	(29,890)			(29,890)		83,678		60,167	60,167			L
884768-10-2	THOMPSON CREEK METALS COMPANY INC	C	02/17/2012	Various	3,200.000	28,038		26,880	22,365	5,317		7	5,311	(795)	26,880	1,587	(430)	1,157			U
884903-10-5	THOMSON REUTERS CORP	C	02/17/2012	Various	11,800.000	320,065		418,138	315,400	116,614		222	116,392	(13,654)	418,138	28,275	(126,347)	(98,073)	1,339		L
885160-10-1	THOR INDUSTRIES, INC.		02/17/2012	Various	3,340.000	106,249		77,592	91,616	(14,022)			(14,022)		77,594		28,654	28,654	501		L
885175-30-7	THORATEC CORP		02/17/2012	Various	2,300.000	79,040		65,720	77,188	(11,464)		3	(11,468)		65,720		13,319	13,319			L
88632Q-10-3	TIBCO SOFTWARE INC		02/17/2012	Various	7,860.000	216,151		91,628	187,933	(96,294)		10	(96,304)		91,628		124,522	124,522			L
87244T-10-9	TICC CAPITAL CORP		02/17/2012	Various	2,100.000	20,707		17,461	18,165	(704)			(704)		17,461		3,246	3,246			L
886423-10-2	TIDEWATER, INC.		02/17/2012	Various	1,580.000	95,179		79,824	77,894	1,931			1,930		79,824		15,355	15,355			L
886547-10-8	TIFFANY + CO NEW COM		02/17/2012	Various	6,480.000	419,738		302,959	429,365	(126,399)		6	(126,405)		302,959		116,779	116,779	1,879		L
88706M-10-3	TIM HORTONS INC	C	02/17/2012	Various	4,000.000	198,310		130,479	193,806	(56,405)		33	(56,438)	(6,890)	130,479	7,706	60,125	67,831			U
88732J-20-7	TIME WARNER CABLE INC		02/17/2012	Various	13,940.000	1,056,196		760,849	886,166	(125,300)		17	(125,317)		760,849		295,347	295,347			L
887317-30-3	TIME WARNER INC		02/17/2012	Various	49,120.000	1,851,396		1,516,452	1,775,197	(258,695)		49	(258,745)		1,516,452		334,944	334,944			L
887389-10-4	TIMKEN CO.		02/17/2012	Various	4,400.000	222,276		144,320	170,324	(26,004)			(26,004)		144,320		77,956	77,956	179		L
88830M-10-2	TITAN INTERNATIONAL INC		02/17/2012	Various	2,600.000	64,152		30,881	50,596	(19,712)		2	(19,715)		30,881		33,271	33,271	13		L
88830R-10-1	TITAN MACHINERY INC		02/17/2012	Various	800.000	22,027		15,516	17,384	(1,868)			(1,868)		15,516		6,511	6,511			L
888339-20-7	TITANIUM M ETALS CORP COM NEW		02/17/2012	Various	4,060.000	61,243		66,422	60,819	5,603			5,603		66,422		(5,178)	(5,178)			L
888706-10-8	TIVO INC		02/17/2012	Various	3,900.000	45,248		35,949	34,983	973		7	966		35,949		9,299	9,299			L
872540-10-9	TJX COMPANIES INC		02/17/2012	Various	25,460.000	1,191,156		714,245	821,722	(297,653)	190,194	17	(107,476)		714,245		476,911	476,911	1,541		L
87261X-10-8	TMX GROUP INC	C	02/17/2012	Various	1,800.000	75,574		46,565	73,661	(24,466)		12	(24,478)	(2,619)	46,565	2,751	26,259	29,009			U
872960-10-9	TNS INC.		02/17/2012	Various	1,280.000	24,635		22,682	22,682						22,682		1,953	1,953			L
J8381L-10-5	TOAGOSEI CO LTD	D	02/17/2012	Various	5,000.000	21,956		22,090	20,528	4,730		4	4,726	(3,163)	22,090	3,583	(3,717)	(134)	281		U
J84162-14-8	TOBU RAILWAY CO	D	02/17/2012	Various	22,000.000	110,987		87,571	112,330	(14,949)			(14,949)	(9,810)	87,571	6,701	16,715	23,416			U
J84377-10-0	TODA CORP	D	02/17/2012	Various	8,000.000	30,255		26,464	29,102	1,852		5	1,846	(4,484)	26,464	4,347	(557)	3,790			U
J84764-11-7	TOHO CO	D	02/17/2012	Various	3,300.000	57,923		52,405	58,823	(1,493)		9	(1,502)	(4,917)	52,405	3,768	1,750	5,518			U
J84850-10-6	TOHO GAS CO	D	02/17/2012	Various	10,000.000	62,917		52,050	63,661	(1,792)		10	(1,802)	(9,809)	52,050	8,443	2,424	10,867			U
J85237-10-5	TOHO HOLDINGS CO LTD	D	02/17/2012	Various	1,700.000	28,140		17,479	23,566	(2,456)			(2,456)	(3,631)	17,479	2,819	7,843	10,661			U
J85366-10-2	TOHO TITANIUM CO LTD	D	02/17/2012	Various	1,500.000	25,781		29,425	25,822	7,588		6	7,582	(3,979)	29,425	4,773	(8,417)	(3,644)			U
J85108-10-8	TOHOKU ELECTRIC POWER CO	D	02/17/2012	Various	11,700.000	132,243		168,731	112,333	65,787			65,787	(9,389)	168,731	12,198	(48,686)	(36,488)			U
J8609T-10-4	TOKA TOKYO FINANCIAL HOLDING	D	02/17/2012	Various	12,000.000	41,985		36,221	32,584	6,361			6,361	(2,723)	36,221	2,592	3,172	5,763			U
J85538-10-6	TOKAI CARBON CO LTD	D	02/17/2012	Various	5,000.000	26,807		24,138	27,153	(281)		1	(282)	(2,734)	24,138	2,278	391	2,669	225		U
J85968-10-5	TOKAI RIKA CO LTD	D	02/17/2012	Various	1,300.000	23,334		21,381	19,913	3,413		1	3,412	(1,944)	21,381	1,908	45	1,953			U
J86298-10-6	TOKIO MARINE HOLDINGS	D	02/17/2012	Various	18,300.000	500,426		496,637	405,372	145,224		89	145,135	(53,871)	496,637	66,230	(62,441)	3,790			U
J86506-10-2	TOKUYAMA CORP	D	02/17/2012	Various	8,000.000	28,995		29,368	25,464	7,877			7,877	(3,973)	29,368	4,903	(5,276)	(374)			U
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK	D	02/17/2012	Various	37,000.000	99,899		149,829	87,969	73,459			73,459	(11,599)	149,829	19,776	(69,707)	(49,930)			U
J86957-11-5	TOKYO ELECTRON	D	02/17/2012	Various	4,200.000	230,937		262,238	213,629	78,458		10	78,447	(29,838)	262,238	37,939	(69,240)	(31,301)			U
J87000-10-5	TOKYO GAS CO LTD	D	02/17/2012	Various	63,000.000	292,771		268,440	289,749	11,606		34	11,572	(32,881)	268,440	29,185	(4,854)	24,330			U
J87430-10-4	TOKYO OHKA KOGYO CO LTD	D	02/17/2012	Various	1,200.000	27,676		21,151	23,869	964		4	960	(3,678)	21,151	3,402	3,123	6,525			U
J88204-11-0	TOKYO STEEL MFG CO	D	02/17/2012	Various	3,200.000	24,651		33,126	26,026	11,117		7	11,110	(4,010)	33,126	5,357	(13,832)	(8,475)			U
J88333-11-7	TOKYO TATEMONO CO	D	02/17/2012	Various	12,000.000	46,321		45,004	36,326	11,851			11,851	(3,172)	45,004	3,418	(2,101)	1,317			U
J88505-10-2	TOKYO TOMIN BANK LTD/THE	D	02/17/2012	Various	2,000.000	24,974		21,870	24,347	1,279		4	1,274	(3,751)	21,870	3,548	(443)	3,104			U
J88720-12-3	TOKYU CORP	D	02/17/2012	Various	27,000.000	131,894		112,714	132,948	(1,177)		5	(1,181)	(19,053)	112,714	16,663	2,517	19,180			U
J88849-12-0	TOKYU LAND CORP	D	02/17/2012	Various	16,000.000	73,165		63,860	60,491	12,810		3	12,807	(9,438)	63,860	10,468	(1,162)	9,306			U
J88914-10-6	TOKYU REIT	D	02/17/2012	Various	5.000	24,727		26,421	25,107	5,188		5	5,182	(3,869)	26,421	4,286	(5,980)	(1,694)			U
889478-10-3	TOLL BROTHERS INC		02/17/2012	Various	10,640.000	247,642		241,389	217,269	24,133		13	24,120		241,389		6,254	6,254			L
Q9104H-10-0	TOLL HOLDINGS LTD	D	02/17/2012	Various	16,067.000	87,109		74,114	69,349	10,586			10,586	(5,821)	74,114	10,662	2,333	12,995			U
J8657U-11-0	TONENGENERAL SEKIYU	D	02/17/2012	Various	6,000.000	56,398		51,127	65,558	(4,320)		10	(4,330)	(10,101)	51,127	8,160	(2,888)	5,272	1,280		U
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/20/2012	Various	600.000	15,777		15,234	14,202	(318)		1	(319)		15,234		543	543	48		L
J89592-10-9	TOP REIT	D	02/17/2012	Various	6.000	28,379		26,810	26,933	4,032		5	4,027	(4,150)	26,810	4,279	(2,710)	1,569	931		U
J87473-11-2	TOPCON CORP	D	02/17/2012	Various	4,100.000	25,466		21,050	18,910	4,131		1	4,130	(1,990)	21,050	2,086	2,329	4,415			U
K96213-15-0	TOPDANMARK	D	02/17/2012	Various	630.000	102,345		90,169	98,175	(21,385)		26	(21,411)	13,405	90,169	(9,742)	21,919	12,176			U
J8931G-10-1	TOPPAN FORMS CO LTD	D	02/17/2012	Various	2,700.000	23,033		26,883	20,591	9,470		5	9,465	(3,173)	26,883	4,345	(8,195)	(3,851)			U
890747-10-8	TOPPAN PRINTING CO	D	02/17/2012	Various	17,000.000	134,952		149,749	125,010	37,808		27	37,780	(13,041)	149,749	14,415	(29,213)	(14,798)			U
J89494-11-6	TORAY INDUSTRIES	D	02/17/2012	Various	37,000.000	272,412		215,479	264,869	(19,446)		27	(19,473)	(29,918)	215,479	23,491	33,442	56,933			U
891027-10-4	TORCHMARK INC COM		02/17/2012	Various	7,600.000	354,692		297,699	329,764	(32,059)		5	(32,065)		297,699		56,993	56,993	912		L
N87237-10-8	TORNIER NV		02/15/2012	CREDIT SUISSE INTERNATIONAL	400.000	8,415		7,533	7,200	334			334		7,534		882	882			L
891092-10-8	TORO CO.		02/17/2012	Various	1,460.000	91,389		77,482	88,564	(11,081)			(11,081)		77,482		13,907	13,907	321		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)
891102-10-5	TOROMONT INDUSTRIES LTD	C	02/17/2012	Various	1,800.000	41,895		25,767	37,670	(10,553)		11	(10,564)	(1,339)	25,767	1,522	14,606	16,128	166		U
891160-50-9	TORONTO-DOMINION COM NPV	C	02/17/2012	Various	22,000.000	1,722,185		1,410,058	1,647,490	(165,695)		413	(166,108)	(71,324)	1,410,058	95,347	216,780	312,127	12,682		L
J89752-11-7	TOSHIBA CORP NPV	D	02/17/2012	Various	103,000.000	439,896		451,619	421,528	120,538			120,538	(90,447)	451,619	119,776	(131,499)	(11,723)			L
J89795-12-4	TOSHIBA PLANT SYSTEMS & SERVICES CORP	D	02/17/2012	Various	2,000.000	22,776		25,084	20,294	7,922		5	7,917	(3,127)	25,084	3,864	(6,172)	(2,308)			U
J90096-11-6	TOSOH CORP	D	02/17/2012	Various	17,000.000	49,959		46,720	45,498	8,265		7	8,258	(7,037)	46,720	7,561	(4,321)	3,239			U
J90268-10-3	TOTO	D	02/17/2012	Various	10,000.000	76,649		62,868	77,173	(2,889)		13	(2,902)	(11,403)	62,868	9,654	4,126	13,780			U
J90505-10-8	TOWA PHARMACEUTICAL CO LTD	D	02/17/2012	Various	500.000	21,523		26,114	21,339	6,924		1	6,923	(2,148)	26,114	2,518	(7,109)	(4,591)			U
891709-10-7	TOWER BANCORP INC		02/17/2012	MERGER	200.000	6,567		4,266	5,708	(1,442)			(1,442)		4,266		2,301	2,301	56		L
891777-10-4	TOWER GROUP INC		02/17/2012	Various	1,040.000	24,383		22,367	20,977	1,392		2	1,390		22,367		2,016	2,016			L
M87915-10-0	TOWER SEMICONDUCTOR LTD	D	02/21/2012	Various	14,519.000	11,904		11,369	8,732	2,806			2,806	(169)	11,369	438	97	535			U
891894-10-7	TOWERS WATSON AND COMPANY		02/17/2012	Various	2,340.000	145,479		113,854	140,236	(26,379)		3	(26,382)		113,854		31,625	31,625	234		L
89214P-10-9	TOWNE BANK		02/17/2012	Various	640.000	8,835		10,207	7,834	2,374		1	2,373		10,207		(1,372)	(1,372)	51		L
J91515-10-6	TOYO INK MANUFACTURING CO LTD	D	02/17/2012	Various	8,000.000	31,723		28,715	29,622	3,663		6	3,658	(4,564)	28,715	4,717	(1,709)	3,008			U
J92289-10-7	TOYO SEIKAN KAISHA	D	02/17/2012	Various	4,600.000	65,150		68,098	62,752	14,367		14	14,353	(9,007)	68,098	10,049	(12,997)	(2,948)			U
J92547-13-2	TOYO SUISAN KAISHA	D	02/17/2012	Various	3,000.000	75,515		75,164	72,691	13,820		4	13,816	(11,342)	75,164	12,805	(12,454)	351			U
J92689-10-8	TOYO TANSO CO LTD	D	02/17/2012	Various	500.000	20,341		21,786	20,592	4,371		4	4,367	(3,173)	21,786	3,534	(4,979)	(1,445)			U
J90741-13-3	TOYOBO CO LTD	D	02/17/2012	Various	26,000.000	37,420		37,463	35,131	5,400			5,400	(3,068)	37,463	2,872	(2,914)	(43)			U
J91128-10-8	TOYODA GOSEI CO	D	02/17/2012	Various	1,900.000	32,766		30,861	30,288	18,789		13,491	5,298	(4,726)	30,861	5,090	(3,184)	1,906			U
J92590-10-8	TOYOTA AUTO BODY CO LTD	D	01/02/2012	MERGER	11,500.000	168,488		213,195	167,637	59,569			59,569	(14,011)	213,195	19,444	(64,151)	(44,706)			U
J91214-10-6	TOYOTA BOSHOKU CORP	D	02/17/2012	Various	1,700.000	19,735		28,286	17,735	13,318			13,318	(2,767)	28,286	4,637	(13,188)	(8,551)			U
J92628-10-6	TOYOTA INDUSTRIES CORP	D	02/17/2012	Various	4,200.000	130,559		135,395	114,317	38,921		7	38,914	(17,837)	135,395	22,273	(27,109)	(4,835)			U
J92676-11-3	TOYOTA MOTOR	D	02/17/2012	Various	71,000.000	2,908,609		2,756,701	2,193,596	646,793		262	646,530	(251,914)	2,756,701	279,523	(127,615)	151,908			L
J92719-11-1	TOYOTA TSUSHO	D	02/17/2012	Various	6,000.000	118,689		81,626	106,093	(8,103)		16	(8,120)	(16,347)	81,626	13,175	23,887	37,063			U
89236Y-10-4	TPC GROUP INC		02/17/2012	Various	620.000	20,960		13,072	14,465	(1,392)			(1,392)		13,072		7,888	7,888			L
892356-10-6	TRACTOR SUPPLY CO		02/17/2012	Various	3,300.000	269,619		112,493	231,495	(119,000)		2	(119,002)		112,493		157,125	157,125			L
J92977-10-9	TRANS COSMOS INC/JAPAN	D	02/17/2012	Various	2,500.000	32,926		21,606	29,947	(3,722)		4	(3,726)	(4,614)	21,606	3,505	7,815	11,320			U
89346D-10-7	TRANSALTA CORP COM	C	02/17/2012	Various	5,000.000	102,887		102,802	103,166	4,591		101	4,490	(4,854)	102,802	7,385	(7,299)	86	1,210		L
893521-10-4	TRANSATLANTIC HOLDINGS INC		03/15/2012	Various	8,400.000	501,154		407,264	459,732	(52,468)			(52,468)		407,264		93,890	93,890			L
89353D-10-7	TRANSCANANDA CORP	C	02/17/2012	Various	16,600.000	699,000		520,211	725,593	(169,143)		324	(169,467)	(35,915)	520,211	38,796	139,994	178,789	5,910		L
893578-10-4	TRANSCONTINENTAL INC	C	02/17/2012	Various	1,500.000	19,062		18,294	18,567	392		5	387	(660)	18,294	1,080	(312)	768	170		U
893641-10-0	TRANSDIGM GROUP INC		02/17/2012	Various	2,180.000	239,535		120,537	208,582	(88,042)		3	(88,045)		120,537		118,997	118,997			L
Q9187S-11-4	TRANSFIELD SERVICES LTD	D	02/17/2012	Various	13,355.000	31,791		46,186	29,504	16,281			16,281	401	46,186	1,561	(15,956)	(14,395)			U
H8817H-10-0	TRANSOCEAN LTD	D	03/30/2012	Various	7,305.000	373,113		296,601	282,074	12,430			12,430	(12,430)	296,601	19,354	57,158	76,512			L
Q91932-10-5	TRANSPACIFIC INDUSTRIES GROUP LTD	D	02/17/2012	Various	30,421.000	26,959		30,197	25,358	5,953		2	5,951	(1,112)	30,197	2,966	(6,204)	(3,238)			U
Q9194A-10-6	TRANSURBAN GROUP	D	02/17/2012	Various	36,564.000	222,161		188,239	210,175	(14,155)		33	(14,188)	(7,748)	188,239	16,555	17,367	33,922	5,297		U
89417E-10-9	TRAVELERS COS INC		02/17/2012	Various	16,600.000	985,953		829,164	982,222	(153,039)		20	(153,058)		829,164		156,789	156,789			L
894650-10-0	TREDEGAR CO.		02/17/2012	Various	3,380.000	83,287		51,518	75,104	(23,582)		3	(23,585)		51,518		31,769	31,769	152		L
89469A-10-4	TREEHOUSE FOODS INC		02/17/2012	Various	1,580.000	89,497		55,753	103,300	(47,545)		3	(47,548)		55,753		33,744	33,744			L
W96297-10-1	TRELLEBORG AB	D	02/17/2012	Various	7,036.000	72,746		40,761	61,087	(11,126)		9	(11,135)	(9,190)	40,761	8,381	23,604	31,985			L
J92980-10-4	TREND MICRO INC JPY50	D	02/17/2012	Various	2,700.000	83,638		76,591	80,716	4,788			4,788	(8,912)	76,591	8,111	(1,064)	7,046	2,607		U
89531P-10-5	TREX COMPANY INC		02/17/2012	Various	520.000	13,709		11,582	11,913	(331)			(331)		11,583		2,127	2,127			L
895848-10-9	TRIANGLE CAPITAL CORP		02/17/2012	Various	1,300.000	25,155		19,869	24,856	(4,987)			(4,987)		19,869		5,286	5,286			L
895945-10-3	TRICAN WELL SERVICE LTD	C	02/17/2012	Various	4,200.000	67,370		52,670	72,353	(17,893)		13	(17,906)	(1,777)	52,670	2,481	12,219	14,700	175		U
896215-20-9	TRIMAS CORP		02/17/2012	Various	1,480.000	33,975		22,673	26,566	(3,893)			(3,893)		22,673		11,302	11,302			L
896239-10-0	TRIMBLE NAVIGATION		02/17/2012	Various	6,300.000	307,659		190,749	273,420	(82,664)		7	(82,671)		190,749		116,910	116,910			L
896356-10-2	TRINIDAD DRILLING LTD	C	02/17/2012	Various	3,400.000	24,941		16,667	25,932	(8,339)		4	(8,343)	(922)	16,667	984	7,290	8,274	142		U
896522-10-9	TRINITY INDS INC		02/17/2012	Various	4,000.000	132,058		95,468	120,240	(24,767)		5	(24,772)		95,468		36,590	36,590	360		L
G90624-10-0	TRINITY LTD	D	02/17/2012	Various	42,000.000	35,027		25,704	30,284	(4,398)		33	(4,431)	(149)	25,704	168	9,156	9,324			L
896945-20-1	TRIPADVISOR INC		02/02/2012	Various	12,250.000	381,250		317,373	308,823	8,551			8,551		317,373		63,877	63,877			L
896749-10-8	TRIPLE-S MANAGEMENT CORP B		02/17/2012	Various	1,080.000	25,372		19,758	21,622	(1,862)		2	(1,864)		19,758		5,615	5,615			L
89674K-10-3	TRIQUINT SEMICONDUCTOR		02/17/2012	Various	7,000.000	44,429		41,636	34,090	7,550		4	7,546		41,636		2,793	2,793			L
896818-10-1	TRIUMPH GROUP INC		02/17/2012	Various	1,580.000	101,605		58,782	92,351	(33,568)		1	(33,569)		58,782		42,823	42,823			L
89784N-10-4	TRUE RELIGION APPAREL INC		02/17/2012	Various	1,200.000	36,970		31,206	41,496	(10,288)		2	(10,290)		31,206		5,764	5,764			L
89785X-10-1	TRUEBLUE INC.		02/17/2012	Various	2,860.000	48,204		45,344	39,697	5,651		4	5,647		45,344		2,860	2,860			L
898349-10-5	TRUSTCO BANK CORP NY		02/17/2012	Various	2,920.000	16,668		17,886	16,381	1,510		4	1,505		17,886		(1,219)	(1,219)	192		L
898402-10-2	TRUSTMARK CORP		02/17/2012	Various	3,560.000	85,402		69,392	86,472	(17,077)		4	(17,081)		69,392		16,010	16,010			L
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		02/17/2012	Various	4,420.000	197,857		232,511	144,092	88,426		7	88,419		232,511		(34,655)	(34,655)			L
K9640A-10-2	TRYGVESTA	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	660.000	34,994		30,468	36,658	(11,195)			(11,195)	5,005	30,468	(3,267)	7,794	4,526			U

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)
J9299N-10-0	TS TECH CO LTD	D	02/17/2012	Various	1,500.000	29,037		25,310	23,756	4,265		2	4,263	(2,709)	25,310	2,798	929	3,727			U
J9299P-10-5	TSI HOLDINGS CO LTD	D	02/17/2012	Various	3,800.000	21,325		19,145	18,761	9,299		8,002	1,298	(914)	19,145	626	1,554	2,181			U
J93020-10-5	TSUBAKIMOTO CHAIN CO	D	02/17/2012	Various	7,000.000	41,535		28,917	36,105	(1,619)		6	(1,625)	(5,563)	28,917	4,623	7,996	12,619			U
J93407-12-0	TSUMURA & CO	D	02/17/2012	Various	1,700.000	49,954		54,132	50,136	11,821		3	11,818	(7,823)	54,132	8,874	(13,051)	(4,177)			U
87305R-10-9	TTM TECHNOLOGIES INC		02/17/2012	Various	2,820.000	36,027		33,102	30,907	2,199		4	2,195		33,102		2,926	2,926			L
899896-10-4	TUPPERWARE BRANDS CORP		02/17/2012	Various	2,760.000	169,733		129,510	154,477	(24,964)		4	(24,967)		129,510		40,224	40,224	828		L
901109-10-8	TUTOR PERINI CORP		02/17/2012	Various	4,300.000	68,955		60,912	53,062	7,854			7,854		60,916		8,039	8,039			L
87311L-10-4	TW TELECOM INC		02/17/2012	Various	7,320.000	153,796		126,235	141,862	(15,618)		8	(15,626)		126,235		27,561	27,561			L
901476-10-1	TWIN DISC, INC.		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	120.000	4,012		5,146	4,358	787			787		5,146		(1,134)	(1,134)	11		L
90187B-10-1	TWO HARBORS INVESTMENT CORP		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	260.000	2,626		2,292	2,402	(110)			(110)		2,292		334	334	104		L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		02/17/2012	Various	22,920.000	1,139,133		837,987	1,070,593	(232,581)		26	(232,606)		837,987		301,146	301,146	5,730		L
902252-10-5	TYLER TECHNOLOGIES		02/17/2012	Various	1,420.000	50,854		27,041	42,756	(15,714)		1	(15,715)		27,041		23,813	23,813			L
902494-10-3	TYSON FOODS INC CLASS A		02/17/2012	Various	12,240.000	231,808		198,124	252,634	(54,491)		18	(54,510)		198,124		33,684	33,684			L
902681-10-5	U G I CORP.		02/17/2012	Various	4,540.000	124,257		123,566	133,476	(9,903)		7	(9,910)		123,566		691	691	1,180		L
903293-40-5	U S G CORP.		02/17/2012	Various	4,980.000	68,561		51,709	50,597	1,117			1,117		51,714		16,847	16,847			L
J93796-10-0	UBE INDUSTRIES	D	02/17/2012	Various	27,000.000	80,990		76,678	74,016	14,214		4	14,210	(11,549)	76,678	12,597	(8,285)	4,313			U
H89231-33-8	UBS AG CHF0.1	D	02/17/2012	Various	93,020.000	1,321,890		1,544,499	1,107,169	503,477		382	503,095	(65,765)	1,544,499	133,137	(355,745)	(222,608)			L
902653-10-4	UDR INC		02/17/2012	Various	9,080.000	233,468		192,587	227,908	(35,321)			(35,321)		192,587		40,881	40,881	1,952		L
0927AA-10-2	UGL LTD	D	02/17/2012	Various	6,290.000	89,068		67,005	76,557	5,813		13	5,800	(15,352)	67,005	20,816	1,246	22,062			U
902748-10-2	UIL HOLDINGS CORPORATION		02/17/2012	Various	1,940.000	68,578		52,650	68,618	(15,964)		4	(15,968)		52,650		15,928	15,928	838		L
90384S-30-3	ULTA US		02/17/2012	Various	2,520.000	201,522		59,501	163,598	(104,095)		3	(104,097)		59,501		142,021	142,021			L
90385D-10-7	ULTIMATE SOFTWARE GRP INC		02/17/2012	Various	1,120.000	76,703		38,114	72,934	(34,819)		1	(34,820)		38,114		38,589	38,589			L
903914-10-9	ULTRA PETROLEUM CORP		02/17/2012	Various	2,040.000	49,998		91,090	60,445	30,648		3	30,645		91,090		(41,092)	(41,092)			L
904034-10-5	ULTRATECH INC		02/17/2012	Various	2,140.000	61,385		31,183	52,580	(21,395)		2	(21,397)		31,183		30,202	30,202			L
J94048-10-5	ULVAC INC	D	02/17/2012	Various	1,200.000	14,854		14,717	14,717	2,268			2,268	(2,268)	14,717	2,367	(2,231)	136			U
902788-10-8	UMB FINL CORP		02/17/2012	Various	440.000	18,462		18,339	16,390	1,949		1	1,949		18,339		123	123	90		L
904214-10-3	UMPQUA HOLDINGS CORP		02/17/2012	Various	7,740.000	97,491		82,070	95,899	(13,819)		10	(13,829)		82,070		15,421	15,421	542		L
904311-10-7	UNDER ARMOUR INC		02/17/2012	Various	1,800.000	143,642		60,741	129,222	(68,479)		2	(68,481)		60,741		82,901	82,901			L
J94104-11-4	UNI CHARM	D	02/17/2012	Various	3,000.000	157,759		99,452	147,915	(25,379)		5	(25,384)	(23,079)	99,452	16,399	41,908	58,307			U
904708-10-4	UNIFIRST CORP.		02/17/2012	Various	960.000	58,620		44,048	54,470	(10,421)		1	(10,422)		44,048		14,572	14,572	36		L
907818-10-8	UNION PACIFIC CORP		02/17/2012	Various	23,160.000	2,610,006		1,710,900	2,453,570	(742,642)		29	(742,670)		1,710,900		899,106	899,106	13,896		L
J9425W-10-7	UNIPRES CORP	D	02/17/2012	Various	1,100.000	33,163		17,711	31,612	(9,027)		4	(9,030)	(4,871)	17,711	2,848	12,604	15,452			U
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		02/17/2012	Various	2,600.000	98,932		78,235	95,992	(17,753)		5	(17,757)		78,235		20,698	20,698			L
909214-30-6	UNISYS CORP		02/17/2012	Various	1,680.000	32,527		42,472	33,113	9,361		3	9,359		42,472		(9,945)	(9,945)			L
909218-10-9	UNIT CORP		02/17/2012	Various	1,760.000	83,538		75,129	81,664	(6,532)		2	(6,535)		75,129		8,409	8,409			L
909907-10-7	UNITED BANKSHARES		02/17/2012	Various	4,380.000	125,052		88,818	123,823	(35,005)			(35,005)		88,818		36,234	36,234	1,358		L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		02/17/2012	Various	1,880.000	44,195		45,607	35,476	10,135		3	10,132		45,607		(1,413)	(1,413)			L
91030T-10-9	UNITED FINANCIAL BANCORP INC		02/15/2012	Various	1,220.000	19,335		14,930	19,630	(4,698)		2	(4,700)		14,930		4,405	4,405	110		L
910340-10-8	UNITED FIRE GROUP INC		02/15/2012	Various	300.000	5,781		6,670	6,054	616			616		6,670		(889)	(889)	45		L
G8813K-10-8	UNITED LABORATORIES INTERNATIONAL	D	02/17/2012	Various	16,000.000	11,179		12,307	9,209	3,144			3,144	(45)	12,307	80	(1,208)	(1,128)			U
911163-10-3	UNITED NATURAL FOODS INC		02/17/2012	Various	2,040.000	91,292		51,385	81,620	(30,234)		2	(30,236)		51,385		39,907	39,907			L
V96194-12-7	UNITED OVERSEAS BANK	D	02/17/2012	Various	32,000.000	447,967		442,986	376,732	85,075		312	84,763	(18,509)	442,986	38,022	(33,041)	4,981			U
Y9299W-10-3	UNITED OVERSEAS LAND	D	02/17/2012	Various	15,000.000	55,760		57,036	46,259	9,502			9,502	1,275	57,036	215	(1,492)	(1,277)			U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		02/17/2012	Various	35,880.000	2,742,072		2,315,269	2,626,057	(310,750)		39	(310,789)		2,315,269		426,803	426,803	4,822		L
911363-10-9	UNITED RENTALS INC		02/17/2012	Various	1,840.000	74,754		25,065	54,372	(29,304)		3	(29,307)		25,065		49,689	49,689			L
912909-10-8	UNITED STATES STEEL CORP		02/17/2012	Various	9,140.000	267,383		201,171	241,844	(40,673)			(40,673)		201,171		66,211	66,211	228		L
913004-10-7	UNITED STATIONERS, INC.		02/15/2012	Various	2,560.000	83,637		63,901	83,354	(19,452)		1	(19,453)		63,901		19,736	19,736	333		L
913017-10-9	UNITED TECHNOLOGIES CORP		02/17/2012	Various	36,240.000	2,952,627		2,562,989	2,648,782	(85,747)		45	(85,792)		2,562,989		389,638	389,638	9,043		L
91307C-10-2	UNITED THERAPEUTICS CORP		02/17/2012	Various	2,100.000	101,842		110,565	99,225	11,340			11,340		110,565		(8,723)	(8,723)			L
J9427E-10-5	UNITED URBAN INVESTMENT	D	02/17/2012	Various	43.000	46,573		39,025	48,771	(2,223)		8	(2,231)	(7,515)	39,025	6,301	1,247	7,548	1,403		U
91324P-10-2	UNITEDHEALTH GROUP INC		03/28/2012	Various	50,800.000	2,695,135		1,625,837	2,574,544	(948,649)		57	(948,707)		1,625,837		1,069,298	1,069,298			L
91338E-10-1	UNIVERSAL AMERICAN CORP		02/17/2012	Various	1,140.000	13,220		10,602	14,489	(3,887)			(3,887)		10,602		2,618	2,618			L
91347P-10-5	UNIVERSAL DISPLAY CORP		02/17/2012	Various	1,940.000	85,218		26,905	71,179	(44,272)		2	(44,274)		26,905		58,313	58,313			L
913483-10-3	UNIVERSAL ELECTRONICS INC		02/17/2012	Various	1,300.000	25,197		21,180	21,931	(749)			(749)		21,182		4,015	4,015			L
913543-10-4	UNIVERSAL FST PRODS INC		02/17/2012	Various	1,340.000	45,794		39,490	41,366	(1,876)			(1,876)		39,490		6,305	6,305			L
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		02/17/2012	Various	1,700.000	66,953		52,481	66,300	(13,816)		3	(13,819)		52,481		14,472	14,472			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		02/17/2012	Various	4,660.000	194,430		174,142	181,088	(6,941)		5	(6,945)		174,142		20,287	20,287			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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
913915-10-4	UNIVERSAL TECHNICAL INST		02/15/2012	CREDIT SUISSE INTERNATIONAL	320.000	4,276		4,090	4,090						4,090		187	187			L
91529Y-10-6	UNUM GROUP		02/17/2012	Various	18,840.000	431,276		396,735	396,959	(216)		3	(220)		396,739		34,536	34,536	1,978		L
J94368-14-9	UNY CO LTD JPY50	D	02/17/2012	Various	6,800.000	62,878		51,105	61,224	(674)		10	(684)	(9,435)	51,105	8,268	3,505	11,773			U
91701P-10-5	URANIUM ONE INC	C	02/17/2012	Various	12,000.000	33,476		30,310	25,443	5,779		8	5,771	(904)	30,310	1,790	1,376	3,166			U
917017-10-5	URANIUM PARTICIPATION CORP	C	02/17/2012	Various	2,700.000	16,737		14,338	14,895	(23)		4	(27)	(529)	14,338	847	1,552	2,399			U
917047-10-2	URBAN OUTFITTERS INC		02/17/2012	Various	4,320.000	117,992		96,422	119,059	(22,637)			(22,637)		96,422		21,569	21,569			L
903236-10-7	URS CORP		02/17/2012	Various	3,720.000	158,526		150,567	130,646	19,928		7	19,920		150,567		7,959	7,959			L
917286-20-5	URSTADT BIDDLE CL A		02/17/2012	Various	1,880.000	36,948		29,895	33,990	(4,233)			(4,233)		29,895		7,053	7,053	323		L
90341W-10-8	US AIRWAYS GROUP INC		02/17/2012	Various	4,080.000	34,598		18,273	20,686	(2,408)		4	(2,413)		18,273		16,325	16,325			L
902973-30-4	US BANCORP		02/17/2012	Various	87,980.000	2,522,834		2,077,087	2,379,859	(302,642)		129	(302,772)		2,077,087		445,747	445,747	10,998		L
91732J-10-2	US ECOLOGY INC		02/17/2012	Various	960.000	18,559		14,991	18,029	(3,037)			(3,037)		14,991		3,568	3,568	173		U
90341G-10-3	USA MOBILITY INC		02/17/2012	MORGAN STANLEY CO. INC. NEW YORK	400.000	5,938		5,452	5,548	(96)			(96)		5,452		486	486			L
90333E-10-8	USEC INC		02/02/2012	CREDIT SUISSE INTERNATIONAL	5,230.000	8,869		8,420	5,962	2,458			2,458		8,420		449	449			L
J94456-11-8	USHIO	D	02/17/2012	Various	3,100.000	45,521		46,859	44,786	8,983		9	8,973	(6,901)	46,859	7,577	(8,916)	(1,338)			U
J9446Z-10-5	USS CO	D	02/17/2012	Various	550.000	53,806		35,038	49,734	(6,934)		2	(6,935)	(7,760)	35,038	5,747	13,021	18,768			U
G87210-10-3	UTI WORLDWIDE INC		02/17/2012	Various	6,280.000	94,955		100,606	83,461	17,144			17,144		100,606		(5,651)	(5,651)			L
91851C-20-1	VAALCO ENERGY INC		02/17/2012	Various	5,260.000	43,646		25,502	31,770	(6,269)			(6,269)		25,502		18,144	18,144			L
91879Q-10-9	VAIL RESORTS INC		02/17/2012	Various	1,140.000	48,194		49,780	48,290	1,491		1	1,490		49,780		(1,586)	(1,586)	171		L
918866-10-4	VALASSIS COMMUNICATION		02/17/2012	Various	2,980.000	69,598		55,845	57,305	(1,460)			(1,460)		55,845		13,752	13,752			L
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	02/17/2012	Various	10,800.000	522,270		326,481	505,254	(186,498)		82	(186,579)	7,806	326,481	1,914	193,875	195,788			L
91913Y-10-0	VALERO ENERGY CORP		02/17/2012	Various	28,700.000	701,398		563,889	604,135	(40,223)		23	(40,246)		563,889		137,509	137,509	1,518		L
G9319H-10-2	VALIDUS HOLDINGS LTD	R	02/17/2012	Various	3,180.000	101,547		79,159	100,170	(21,011)			(21,011)		79,159		22,388	22,388			L
919794-10-7	VALLEY NATIONAL BANCORP		02/17/2012	Various	1,740.000	21,539		23,460	21,524	1,939		2	1,936		23,460		(1,921)	(1,921)	300		L
920253-10-1	VALMONT INDUSTRIES INC		02/17/2012	Various	840.000	91,809		67,417	76,264	(8,845)		1	(8,846)		67,417		24,392	24,392	151		L
920355-10-4	VALSPAR CORP.		02/17/2012	Various	3,420.000	151,503		106,880	133,277	(26,395)		3	(26,398)		106,880		44,624	44,624	684		L
92046N-10-2	VALUECLICK INC		02/17/2012	Various	3,520.000	65,644		34,748	57,341	(22,588)		4	(22,592)		34,748		30,896	30,896			L
922036-20-7	VANGUARD HEALTH SERVICES INC		02/17/2012	Various	1,320.000	13,631		13,668	13,490	179			179		13,670		(39)	(39)			L
92220P-10-5	VARIAN MEDICAL SYST		02/17/2012	Various	6,760.000	451,228		380,342	453,799	(73,448)		7	(73,455)		380,344		70,885	70,885			L
92230Y-10-4	VASCO DATA SECURITY INTL		02/17/2012	Various	1,380.000	13,347		11,630	8,998	2,636			2,636		11,633		1,714	1,714			L
918194-10-1	VCA ANTECH INC		02/17/2012	Various	5,180.000	117,341		82,776	102,305	(19,529)			(19,529)		82,776		34,565	34,565			L
92240G-10-1	VECTREN CORPORATION		02/17/2012	Various	4,480.000	130,539		109,819	135,430	(25,609)		2	(25,612)		109,819		20,720	20,720	980		L
922417-10-0	VEECO INSTRUMENTS		02/17/2012	Various	1,880.000	51,358		50,177	39,104	11,073			11,073		50,177		1,180	1,180			L
92275P-30-7	VENOCO INC		02/17/2012	Various	2,320.000	25,016		15,706	15,706						15,706		9,310	9,310			L
92276F-10-0	VENTAS INC		02/17/2012	Various	5,920.000	341,238		291,034	326,370	(35,329)		7	(35,336)		291,034		50,204	50,204			L
Y9361F-11-1	VENTURE CORP LTD	D	02/17/2012	Various	5,000.000	30,952		30,229	23,900	8,381		18	8,363	(2,035)	30,229	3,852	(3,129)	724			U
92335C-10-6	VERA BRADLEY INC		02/17/2012	Various	720.000	26,602		26,977	23,220	3,757			3,757		26,977		(376)	(376)			L
92342Y-10-9	VERIFONE SYSTEMS INC		02/17/2012	Various	5,040.000	222,409		75,173	179,021	(103,841)		7	(103,848)		75,173		147,237	147,237			L
92343X-10-0	VERINT SYSTEMS INC		02/17/2012	Various	560.000	16,266		15,536	15,422	114			114		15,536		730	730			L
92343E-10-2	VERISIGN INC.		02/17/2012	Various	5,940.000	218,711		170,142	212,177	(42,028)		7	(42,035)		170,142		48,569	48,569			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		02/17/2012	Various	8,000.000	323,462		226,395	321,040	(94,637)		8	(94,645)		226,395		97,066	97,066			L
92343V-10-4	VERIZON COMMUNICATIONS		02/17/2012	Various	130,520.000	4,942,237		3,923,527	5,236,462	(1,312,783)		152	(1,312,935)		3,923,527		1,018,710	1,018,710	65,260		L
923725-10-5	VERMILION ENERGY INC	C	02/17/2012	Various	2,400.000	113,150		81,418	106,884	(23,190)		20	(23,210)	(2,256)	81,418	3,314	28,418	31,732	769		U
92532F-10-0	VERTEX PHARMACEUTICALS		02/17/2012	Various	8,280.000	316,017		296,836	274,979	21,870		11	21,858		296,837		19,180	19,180			L
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	5,593.000	55,510		60,377	60,378	(6,531)			(6,531)	6,531	60,377	(5,096)	229	(4,867)			L
918204-10-8	VF CORP		02/17/2012	Various	5,340.000	749,066		410,226	678,127	(267,893)		7	(267,900)		410,226		338,839	338,839			L
92553P-20-1	VIACOM INC NEW CL B		02/17/2012	Various	25,740.000	1,236,532		868,230	1,168,853	(300,594)		29	(300,623)		868,230		368,302	368,302	6,435		L
92552R-40-6	VIAD CORP		02/17/2012	Various	1,540.000	31,003		36,622	26,919	9,705		2	9,703		36,622		(5,619)	(5,619)	62		L
92552V-10-0	VIASAT INC		02/17/2012	Various	1,580.000	74,755		53,139	72,870	(19,729)		2	(19,730)		53,139		21,616	21,616			L
92672A-10-1	VIEWPOINT FINANCIAL GROUP		02/17/2012	Various	2,320.000	33,893		25,920	30,183	(4,260)		3	(4,263)		25,920		7,973	7,973	139		L
92769L-10-1	VIRGIN MEDIA INC	R	02/17/2012	Various	14,700.000	364,667		299,386	314,286	(14,884)		17	(14,900)		299,386		65,281	65,281			L
92823T-10-8	VIRNETX HOLDING CORP		02/17/2012	Various	1,400.000	33,711		22,857	34,958	(12,101)			(12,101)		22,857		10,854	10,854			U
928241-10-8	VIROPHARMA INC		02/17/2012	Various	3,980.000	121,665		38,280	109,012	(70,726)		6	(70,732)		38,280		83,384	83,384			L
92826C-83-9	VISA INC		02/27/2012	Various	44,762.000	5,065,857		3,308,009	4,544,686	(1,236,601)		76	(1,236,677)		3,308,009		1,757,848	1,757,848	7,432		L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		02/17/2012	Various	11,220.000	140,567		97,400	100,868	(3,468)			(3,468)		97,400		43,167	43,167			L
N93540-10-7	VISTAPRINT NV	R	02/17/2012	Various	2,360.000	88,907		69,455	72,216	(2,761)			(2,761)		69,455		19,452	19,452			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)
92839U-20-6	VISTEON CORP		02/17/2012	Various	2,320.000	119,336		135,696	115,861	19,838			19,838		135,699		(16,363)	(16,363)			L
92849E-10-1	VITAMIN SHOPPE INC		02/17/2012	Various	940.000	40,664		35,115	37,487	(2,372)			(2,372)		35,115		5,549	5,549			L
92849T-10-8	VITERRA INC	C	02/17/2012	Various	9,500.000	97,074		69,103	100,152	(27,472)		17	(27,489)	(3,560)	69,103	4,080	23,891	27,971	605		U
928551-10-0	VIVUS INC		02/17/2012	Various	3,700.000	44,380		26,861	36,075	(9,214)			(9,214)		26,861		17,519	17,519			L
928563-40-2	VM WARE INC		02/17/2012	Various	4,420.000	421,758		335,159	367,700	(32,537)		4	(32,541)		335,159		86,599	86,599			L
92858J-10-8	VOCUS INC		02/17/2012	Various	980.000	23,487		15,114	21,648	(6,533)		1	(6,534)		15,114		8,373	8,373			L
928645-10-0	VOLCANO CORP		02/17/2012	Various	2,520.000	71,675		40,075	59,951	(19,871)		5	(19,876)		40,075		31,600	31,600			L
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		02/17/2012	Various	1,380.000	43,025		32,820	35,342	(2,519)		2	(2,521)		32,820		10,205	10,205			L
928856-30-1	VOLVO AB-B SHS NPV	D	02/17/2012	CITIGROUP GLOBAL MARKETS LIMITED	35,739.000	507,615		317,448	391,039	(109,776)			(109,776)	36,185	317,448	(19,846)	210,012	190,166			L
92886T-20-1	VONAGE		02/17/2012	Various	6,340.000	15,473		16,654	15,533	1,121			1,121		16,654		(1,181)	(1,181)			L
929042-10-9	VORNADO RLTY TR		02/17/2012	Various	8,240.000	691,927		671,565	633,326	35,492		11	35,481		671,565		20,362	20,362	4,439		L
G9400S-10-8	VTECH HOLDINGS LTD	D	02/17/2012	Various	4,900.000	52,626		46,406	49,085	(2,377)		60	(2,437)	(242)	46,406	304	5,917	6,221			U
929160-10-9	VULCAN MAT LS CO COM		02/17/2012	Various	5,880.000	270,326		205,976	231,378	(25,402)			(25,402)		205,976		64,350	64,350			L
92922P-10-6	W & T OFFSHORE		02/17/2012	Various	4,000.000	87,718		40,026	84,840	(44,811)		3	(44,814)		40,026		47,692	47,692			L
38388F-10-8	W R GRACE & CO NEW		02/17/2012	Various	3,220.000	175,815		88,594	147,862	(59,264)		4	(59,269)		88,594		87,221	87,221			L
929566-10-7	WABASH NATIONAL CORP		02/17/2012	Various	4,140.000	40,959		23,557	32,458	(8,901)			(8,901)		23,557		17,403	17,403			L
92927K-10-2	WABCO HOLDINGS INC		02/17/2012	Various	3,240.000	184,859		109,804	140,616	(30,812)			(30,812)		109,804		75,055	75,055			L
929740-10-8	WABTEC		02/17/2012	Various	2,140.000	151,508		101,082	149,693	(48,609)		2	(48,611)		101,082		50,426	50,426	34		L
J94632-11-4	WACOAL HOLDINGS CORP	D	02/17/2012	Various	5,000.000	64,102		57,063	66,390	914		11	903	(10,229)	57,063	9,256	(2,217)	7,039			U
J9467Z-10-9	WACOM CO LTD/JAPAN	D	02/17/2012	Various	22.000	39,984		27,240	33,527	(3,155)		1	(3,156)	(3,131)	27,240	2,327	10,417	12,744			U
930059-10-0	WADDELL & REED FINANCIAL		02/17/2012	Various	6,480.000	192,444		199,040	160,510	38,536		3	38,533		199,043		(6,599)	(6,599)	1,620		L
931422-10-9	WALGREEN CO		02/17/2012	Various	42,220.000	1,441,882		1,516,491	1,395,793	120,754		48	120,705		1,516,498		(74,616)	(74,616)	5,126		L
931142-10-3	WAL-MART STORES		02/17/2012	Various	81,960.000	5,067,149		4,134,078	4,897,930	(763,761)		91	(763,851)		4,134,078		933,071	933,071	29,915		L
93317Q-10-5	WALTER ENERGY INC		02/17/2012	Various	3,000.000	207,733		182,217	181,680	537			537		182,217		25,516	25,516	170		L
93317W-10-2	WALTER INVESTMENT MANAGEMENT		02/17/2012	Various	820.000	17,595		14,505	16,818	(2,312)		1	(2,313)		14,505		3,091	3,091			L
934390-40-2	WARNACO GROUP INC		02/17/2012	Various	2,120.000	123,258		95,983	106,085	(10,099)		2	(10,102)		95,983		27,275	27,275			L
G94368-10-0	WARNER CHILCOTT PLC		02/17/2012	Various	5,520.000	92,229		123,017	83,518	39,503		4	39,499		123,017		(30,788)	(30,788)			L
93564A-10-0	WARREN RESOURCES INC		02/17/2012	Various	13,340.000	50,780		37,986	43,488	(5,469)			(5,469)		38,019		12,761	12,761			L
939640-10-8	WASHINGTON POST CO CL B		01/26/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	63,298		55,812	60,290	(4,477)			(4,477)		55,812		7,486	7,486	392		L
938824-10-9	WASHINGTON FEDERAL		02/17/2012	Various	3,520.000	56,185		63,838	49,245	14,594		1	14,593		63,838		(7,653)	(7,653)	282		L
939653-10-1	WASHINGTON REAL ESTATE		03/29/2012	Various	1,280.000	41,097		40,335	35,008	2,544		2	2,542		40,335		762	762	(370)		L
941053-10-0	WASTE CONNECTIONS		02/17/2012	Various	4,580.000	148,377		107,233	151,781	(44,548)			(44,548)		107,233		41,144	41,144	85		L
94106L-10-9	WASTE MGMT INC DEL		02/17/2012	Various	20,620.000	721,383		679,808	674,480	5,358		25	5,333		679,813		41,570	41,570			L
941848-10-3	WATERS CORPORATION		02/17/2012	Various	5,760.000	508,003		404,891	426,528	(21,631)		6	(21,637)		404,891		103,111	103,111			L
942622-20-0	WATSCO INC		02/17/2012	Various	1,280.000	91,119		68,340	84,045	(15,703)		2	(15,705)		68,340		22,779	22,779	794		L
942683-10-3	WATSON PHARMACEUTICALS INC		02/17/2012	Various	5,060.000	302,717		257,948	305,320	(47,365)		8	(47,372)		257,948		44,769	44,769			L
942749-10-2	WATTS WATER TECHNOLOGIES INC		02/17/2012	Various	1,620.000	63,047		58,277	55,420	2,858		2	2,856		58,277		4,770	4,770	33		L
943315-10-1	WAUSAU PAPER CORP		02/17/2012	Various	4,500.000	40,876		37,823	37,170	658		5	653		37,823		3,054	3,054	101		L
929236-10-7	WD-40 CO.		02/02/2012	Various	2,300.000	100,656		81,716	92,943	(11,226)		1	(11,227)		81,716		18,940	18,940	667		L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		02/17/2012	Various	24,880.000	430,938		387,227	364,243	23,016		32	22,984		387,227		43,710	43,710			L
94770V-10-2	WEBMD HEALTH CORP		02/17/2012	Various	2,460.000	67,948		74,205	92,373	(18,168)			(18,168)		74,205		(6,257)	(6,257)			L
947684-10-6	WEBSENSE		02/17/2012	Various	1,740.000	30,670		30,819	32,590	(1,768)		3	(1,772)		30,819		(148)	(148)			L
947890-10-9	WEBSTER FINANCIAL CORP		02/17/2012	Various	3,460.000	77,330		51,921	70,549	(18,625)		4	(18,629)		51,921		25,409	25,409	114		L
948626-10-6	WEIGHT WATCHERS INTL INC		02/17/2012	Various	1,440.000	108,443		39,803	79,214	(39,410)		2	(39,412)		39,803		68,641	68,641	252		L
948741-10-3	WEINGARTEN REALTY		02/17/2012	Various	3,860.000	95,364		88,447	84,225	4,228		6	4,222		88,447		6,917	6,917			L
948849-10-4	WEIS MARKETS, INC.		02/17/2012	Various	1,120.000	48,277		42,689	44,733	(2,043)		1	(2,044)		42,689		5,588	5,588	180		L
94946T-10-6	WELLCARE HEALTH PLANS		02/17/2012	Various	1,880.000	121,351		52,189	98,700	(46,509)		2	(46,511)		52,189		69,162	69,162			L
94973V-10-7	WELLPOINT INC		02/17/2012	Various	17,240.000	1,128,195		892,097	1,142,150	(250,030)		23	(250,053)		892,097		236,098	236,098			L
949746-10-1	WELLS FARGO CO		02/17/2012	Various	227,440.000	6,854,715		5,903,844	6,268,246	(364,046)		261	(364,307)		5,903,939		950,776	950,776	20,902		L
95058W-10-0	WENDY'S COMPANY (THE)		02/17/2012	Various	14,760.000	75,078		74,981	79,114	(4,133)			(4,133)		74,981		97	97			L
950755-10-8	WERNER ENTERPRISES INC		02/17/2012	Various	5,020.000	130,138		95,339	120,982	(25,642)		1	(25,643)		95,339		34,799	34,799	251		L
950810-10-1	WESBANCO INC		02/17/2012	Various	1,600.000	32,418		30,889	31,152	(261)		2	(263)		30,889		1,529	1,529	256		L
95082P-10-5	WESCO INTERNATIONAL INC		02/17/2012	Various	2,160.000	139,414		82,620	114,502	(31,882)			(31,882)		82,620		56,794	56,794			L
095870-10-3	WESFARMERS	D	02/17/2012	Various	23,483.000	745,532		626,558	708,542	(22,383)		125	(22,508)	(59,476)	626,558	90,137	28,836	118,974			U
095870-18-6	WESFARMERS PPS	D	02/17/2012	Various	2,353.000	76,352		63,056	71,598	(2,519)		13	(2,532)	(6,010)	63,056	9,071	4,224	13,295			U
952145-20-9	WEST COAST BANCORP OREGON		02/17/2012	Various	1,020.000	16,696		14,345	15,912	(1,567)			(1,567)		14,345		2,351	2,351			L
952845-10-5	WEST FRASER TIMBER CO LTD	C	02/17/2012	Various	1,000.000	46,867		36,952	40,638	(2,232)		9	(2,241)	(1,445)	36,952	2,182	7,733	9,915	116		U

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)
J95094-10-8	WEST JAPAN RAILWAY CO	D	02/17/2012	Various	4,300.000	177,266		151,349	186,872	(6,358)		8	(6,365)	(29,158)	151,349	24,844	1,074	25,918			U
955306-10-5	WEST PHARMACEUTICAL SERVICES		02/17/2012	Various	1,080.000	45,379		44,855	40,986	3,871		2	3,869		44,855		524	524	194		L
957090-10-3	WESTAMERICA BANCORPORATION		02/17/2012	Various	2,680.000	124,132		117,904	117,652	256			256		117,908		6,223	6,223	451		L
95709T-10-0	WESTAR ENERGY INC		02/17/2012	Various	5,200.000	147,809		122,803	149,656	(26,849)		4	(26,853)		122,803		25,006	25,006	1,664		L
957638-10-9	WESTERN ALLIANCE BANCORP		02/17/2012	Various	4,160.000	33,904		27,033	25,917	1,121		4	1,117		27,033		6,871	6,871			L
09618L-10-0	WESTERN AREAS NL	D	02/17/2012	Various	10,895.000	62,841		63,583	56,720	8,965		11	8,954	(2,091)	63,583	5,592	(6,334)	(742)			U
958102-10-5	WESTERN DIGITAL CORP.		02/17/2012	Various	9,620.000	372,396		314,090	297,739	16,365		5	16,360		314,099		58,297	58,297			L
959319-10-4	WESTERN REFINING INC		02/17/2012	Various	2,620.000	47,230		12,330	34,820	(22,486)		4	(22,490)		12,330		34,900	34,900	105		L
959802-10-9	WESTERN UN CO COM		02/17/2012	Various	27,260.000	497,400		460,024	497,768	(37,706)		38	(37,744)		460,024		37,377	37,377			L
097062-10-5	WESTFIELD GROUP	D	02/17/2012	Various	55,257.000	520,989		493,366	441,396	94,262		114	94,148	(42,178)	493,366	78,403	(50,780)	27,623	11,309		U
097145-10-8	WESTFIELD RETAIL TRUST	D	02/17/2012	Various	65,372.000	169,647		154,440	166,487	4,661			4,661	(16,708)	154,440	25,437	(10,230)	15,207	4,553		U
960413-10-2	WESTLAKE CHEMICAL CORP		02/17/2012	Various	1,220.000	71,122		29,026	49,093	(20,066)		1	(20,067)		29,026		42,096	42,096			L
097417-10-1	WESTPAC BANKING CORP	D	02/17/2012	Various	75,557.000	1,668,442		1,734,748	1,545,591	316,448		295	316,153	(126,997)	1,734,748	247,031	(313,337)	(66,305)			L
960908-30-9	WESTPORT INNOVATIONS INC	C	02/17/2012	Various	1,200.000	52,414		19,558	39,778	(18,802)		5	(18,807)	(1,414)	19,558	1,155	31,701	32,856			U
961840-10-5	WET SEAL		02/17/2012	Various	4,100.000	14,642		15,031	13,366	1,673		8	1,665		15,031		(389)	(389)			L
962166-10-4	WEYERHAEUSER CO		02/17/2012	Various	22,220.000	448,870		365,838	414,847	(48,978)		31	(49,009)		365,838		83,032	83,032			L
92924F-10-6	WGL HOLDINGS INC		02/17/2012	Various	2,480.000	105,061		89,077	109,666	(20,586)		2	(20,589)		89,077		15,984	15,984	961		L
Y9551M-10-8	WHARF HOLDINGS	D	02/17/2012	Various	38,000.000	232,968		201,064	171,735	29,249		288	28,961	368	201,064	(110)	32,015	31,905			U
Y9553V-10-6	WHEELOCK AND CO	D	02/17/2012	Various	25,000.000	83,370		74,255	61,932	12,474		101	12,373	(50)	74,255	158	8,957	9,115			L
963320-10-6	WHIRLPOOL CORP COM		02/17/2012	Various	5,120.000	295,715		255,539	242,944	12,595			12,595		255,539		40,175	40,175			L
G9618E-10-7	WHITE MTNS INS GROUP LTD		03/26/2012	Various	800.000	392,142		321,073	362,768	(41,695)			(41,695)		321,073		71,069	71,069			L
097664-10-8	WHITEHAVEN COAL LTD	D	02/17/2012	Various	8,537.000	51,012		34,064	46,190	(2,857)		7	(2,864)	(9,262)	34,064	10,582	6,365	16,948			U
966387-10-2	WHITING PETROLEUM CORP		02/17/2012	Various	6,460.000	337,140		234,120	301,617	(67,497)			(67,497)		234,120		103,020	103,020			L
966837-10-6	WHOLE FOODS MKT INC		02/17/2012	Various	7,040.000	551,975		280,197	489,843	(209,639)		8	(209,646)		280,197		271,778	271,778	986		L
W9899S-10-8	WIHLBORGS FASTIGHETER	D	02/17/2012	Various	1,133.000	15,775		9,856	14,981	(2,869)		2	(2,871)	(2,254)	9,856	2,027	3,892	5,919			U
968223-20-6	WILEY JOHN & SONS INC		02/17/2012	Various	2,380.000	109,843		99,056	105,672	(6,616)			(6,616)		99,056		10,787	10,787	476		L
969203-10-8	WILL BROS GRP INC		02/17/2012	Various	3,940.000	17,445		15,004	14,460	550			550		15,010		2,435	2,435			L
K9898W-12-9	WILLIAM DEMANT HOLDING	D	02/17/2012	Various	923.000	81,663		71,389	76,755	(17,339)		16	(17,355)	11,989	71,389	(8,769)	19,043	10,274			U
969457-10-0	WILLIAMS COS INC		02/17/2012	Various	35,900.000	1,461,101		1,058,157	1,185,418	(401,003)		25	(401,028)		1,058,157		402,944	402,944			L
969904-10-1	WILLIAMS SONOMA, INC.		02/17/2012	Various	4,160.000	152,938		125,067	160,160	(35,088)		5	(35,093)		125,067		27,870	27,870	915		L
G96666-10-5	WILLIS GROUP HOLDINGS,INC	R	02/17/2012	Various	10,740.000	395,071		353,871	416,712	(62,830)		11	(62,841)		353,871		41,201	41,201	2,234		L
Y9586L-10-9	WILMAR INTERNATIONAL	D	02/17/2012	Various	49,000.000	226,977		219,223	188,890	30,992		106	30,887	(554)	219,223	7,595	160	7,755			L
97381W-10-4	WINDSTREAM CORP		02/17/2012	Various	15,440.800	190,414		177,642	181,275	(3,621)		12	(3,633)		177,642		12,772	12,772	3,860		L
Y9588K-10-9	WING HANG BANK	D	02/17/2012	Various	5,000.000	46,972		53,173	40,977	12,185		74	12,111	86	53,173	(27)	(6,175)	(6,201)			U
Y97973-10-7	WING TAI	D	02/17/2012	Various	24,000.000	24,921		26,041	17,486	10,059		16	10,043	(1,489)	26,041	3,307	(4,427)	(1,120)			U
974280-30-7	WINN-DIXIE STORES INC		03/09/2012	Various	10,440.000	98,952		72,889	97,927	(25,038)			(25,038)		72,889		26,063	26,063			L
976391-30-0	WINTHROP REALTY TRUST		03/28/2012	Various	3,520.000	41,615		31,376	35,798	(4,445)			(4,445)		31,376		10,238	10,238	534		L
97650W-10-8	WINTRUST FINANCIAL CORP		02/15/2012	Various	1,200.000	39,010		37,657	33,660	3,998		2	3,997		37,657		1,354	1,354	72		L
976657-10-6	WISCONSIN ENERGY		02/17/2012	Various	18,280.000	627,352		505,973	639,069	(133,082)		14	(133,096)		505,973		121,379	121,379	3,624		L
929297-10-9	WMS INDUSTRIES		02/17/2012	Various	2,300.000	53,850		40,457	47,196	(6,739)			(6,739)		40,457		13,393	13,393			L
978097-10-3	WOLVERINE WORLD WIDE, INC.		02/17/2012	Various	2,280.000	89,183		68,872	81,259	(12,384)		3	(12,387)		68,872		20,311	20,311	274		L
980228-10-0	WOODSIDE PETROLEUM	D	02/17/2012	Various	16,154.000	604,280		689,183	505,912	209,326		123	209,203	(25,932)	689,183	72,855	(157,758)	(84,903)			U
980745-10-3	WOODWARD INC		02/17/2012	Various	3,180.000	138,248		81,149	130,157	(49,004)		4	(49,008)		81,149		57,099	57,099	123		L
98818-10-8	WOOL WORTHS LIMITED	D	02/17/2012	Various	31,149.000	830,666		801,729	799,664	68,889		152	68,738	(66,672)	801,729	114,975	(86,038)	28,936			L
981419-10-4	WORLD ACCEPTANCE CORP		02/17/2012	Various	700.000	45,389		25,999	51,450	(25,451)			(25,451)		25,999		19,391	19,391			L
981475-10-6	WORLD FUEL SERVICES CORP		02/17/2012	Various	3,140.000	146,236		80,508	131,817	(51,307)		3	(51,310)		80,508		65,728	65,728	118		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		02/17/2012	Various	2,980.000	53,299		40,912	48,812	(7,895)		6	(7,901)		40,912		12,388	12,388			L
09860E-10-1	WOTIF.COM HOLDINGS LTD	D	02/17/2012	Various	4,538.000	19,223		18,293	16,570	5,050		4	5,046	(3,323)	18,293	5,683	(4,753)	930			U
98212B-10-3	WPX ENERGY INC		02/17/2012	Various	26,381.005	418,927		353,608							353,608		65,319	65,319			L
982330-10-5	WRIGHT EXPRESS CORP		02/17/2012	Various	1,940.000	113,594		65,734	105,303	(39,568)		2	(39,569)		65,734		47,860	47,860			L
98235T-10-7	WRIGHT MEDICAL GRP INC		02/17/2012	Various	820.000	13,664		14,555	13,530	1,026		1	1,025		14,555		(891)	(891)			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		02/17/2012	Various	8,380.000	351,537		213,766	317,015	(103,241)		9	(103,250)		213,766		137,771	137,771			L
G98149-10-0	WYNN MACAU LTD	D	02/17/2012	Various	43,600.000	113,682		70,585	109,469	(38,253)		91	(38,344)	(539)	70,585	463	42,634	43,096			U
983134-10-7	WYNN RESOR TS LTD COM		02/17/2012	Various	3,920.000	455,450		342,751	433,121	(90,366)		4	(90,370)		342,751		112,699	112,699	990		L
98389B-10-0	XCEL ENERGY INC		02/17/2012	Various	17,700.000	466,285		397,692	489,228	(91,509)		27	(91,536)		397,692		68,593	68,593	4,602		L
J95204-10-3	XEBIO CO LTD	D	02/17/2012	Various	1,200.000	29,325		21,739	28,546	(2,405)		4	(2,409)	(4,398)	21,739	3,497	4,089	7,586			U
984121-10-3	XEROX CORP COM		02/17/2012	Various	57,200.000	464,836		519,805	455,312	64,579		86	64,493		519,805		(54,969)	(54,969)	2,431		L
983919-10-1	XILINX INC COM		02/17/2012	Various	15,160.000	555,349		382,731	486,030	(103,276)		23	(103,299)		382,731		172,618	172,618	1,619		L
G98280-10-8	XINYI GLASS HOLDING CO LTD	D	02/17/2012	Various	50,000.000	31,372		18,965	28,713	(9,582)		24	(9,606)	(141)	18,965	124	12,283	12,407			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45071R-10-9	XIXIA		02/17/2012	Various	3,600.000	46,558		27,620	37,836	(10,211)		5	(10,216)		27,620		18,938	18,938			L
G98290-10-2	XL GROUP PLC	R	02/17/2012	Various	14,140.000	286,060		255,664	279,548	(23,868)		16	(23,884)		255,664		30,397	30,397			L
98419M-10-0	XYLEM		02/17/2012	Various	2,540.000	68,561		60,129	65,253	(5,120)			(5,120)		60,133		8,429	8,429			L
984332-10-6	YAHOO INC COM		02/17/2012	Various	51,120.000	785,920		838,283	824,566	13,790		65	13,725		838,291		(52,371)	(52,371)			L
J95402-10-3	YAHOO JAPAN CORP	D	02/17/2012	Various	377.000	119,482		129,594	121,422	27,124		6	27,118	(18,946)	129,594	21,281	(31,392)	(10,112)			U
J95468-12-0	YAKULT HONSHA CO	D	02/17/2012	Various	3,200.000	96,682		92,105	100,818	7,022		5	7,018	(15,731)	92,105	15,141	(10,564)	4,576			U
J95534-10-3	YAMADA DENKI CO	D	02/17/2012	Various	2,150.000	144,232		145,927	146,369	22,403		7	22,396	(22,838)	145,927	23,964	(25,659)	(1,695)			U
J95644-10-0	YAMAGATA BANK LTD/THE	D	02/17/2012	Various	6,000.000	29,726		26,357	29,310	1,568		5	1,563	(4,516)	26,357	4,207	(838)	3,368			U
J9579M-10-3	YAMAGUCHI FINANCIAL GP	D	02/17/2012	Various	5,000.000	47,647		47,888	47,746	13,490		5,898	7,592	(7,450)	47,888	7,897	(8,137)	(240)			U
J95732-10-3	YAMAHA CORP	D	02/17/2012	Various	6,300.000	58,306		76,641	57,786	23,698		13	23,685	(4,830)	76,641	5,544	(23,879)	(18,335)			U
J95776-12-6	YAMAHA MOTOR CO	D	02/17/2012	Various	6,200.000	86,729		87,833	78,457	21,623		4	21,618	(12,242)	87,833	14,392	(15,496)	(1,105)	1,079		U
98462Y-10-0	YAMANA GOLD INC	C	02/17/2012	Various	19,000.000	315,435		207,987	280,128	(62,130)		52	(62,182)	(9,958)	207,987	12,281	95,166	107,448	803		U
J96612-11-4	YAMATO HOLDINGS CO LTD	D	02/17/2012	Various	10,000.000	160,981		139,501	168,507	(14,837)		22	(14,859)	(14,147)	139,501	10,139	11,341	21,480			U
J96524-11-1	YAMATO KOGYO CO	D	02/17/2012	Various	1,600.000	50,403		41,215	45,940	2,361		8	2,353	(7,079)	41,215	6,645	2,543	9,188			U
J96656-10-3	YAMAZAKI BAKING CO	D	02/17/2012	Various	5,000.000	67,035		59,649	65,675	4,224		3	4,221	(10,247)	59,649	9,836	(2,451)	7,385	843		U
Y9728A-10-2	YANGZIJIANG SHIPBUILDING	D	02/17/2012	Various	50,000.000	50,772		42,359	35,080	10,087		25	10,061	(2,782)	42,359	5,093	3,319	8,412			U
Y9729A-10-1	YANLORD LAND GROUP	D	02/17/2012	Various	24,000.000	24,994		17,671	17,671	1,504			1,504	(1,504)	17,671	2,244	5,079	7,323			U
R9900C-10-6	YARA INTL ASA CMN STK	D	02/17/2012	Various	4,812.000	214,554		181,222	193,096	(26,618)		41	(26,659)	14,784	181,222	(6,158)	39,490	33,332			U
J9690T-10-2	YASKAWA ELECTRIC CORP	D	02/17/2012	Various	7,000.000	64,643		64,857	59,569	14,587		3	14,583	(9,295)	64,857	10,543	(10,758)	(215)			U
985521-10-3	YELLOW MEDIA INC	C	02/17/2012	ITG, INC CANADA	13,500.000	1,697		2,452	2,452	87			87	(87)	2,452	145	(900)	(755)			U
J97272-12-4	YOKOGAWA ELECTRIC CORPORATION 6841	D	02/17/2012	Various	7,000.000	67,169		47,818	63,206	(5,640)		10	(5,650)	(9,739)	47,818	7,724	11,628	19,351			U
J97536-12-2	YOKOHAMA RUBBER CO LTD/THE	D	02/17/2012	Various	7,000.000	44,997		33,139	39,288	(2,718)			(2,718)	(3,431)	33,139	2,487	9,372	11,859	315		U
G98803-14-4	YUE YUEN INDL HLDG HKD0.25	D	02/17/2012	Various	23,000.000	72,773		70,970	72,702	(1,780)		99	(1,879)	146	70,970	(30)	1,833	1,802			L
988498-10-1	YUM! BRANDS INC		02/17/2012	Various	22,980.000	1,464,080		939,369	1,356,050	(416,657)		24	(416,681)		939,369		524,711	524,711	6,549		L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		02/17/2012	Various	3,800.000	145,531		108,566	135,964	(27,398)			(27,398)		108,566		36,965	36,965			L
J9885X-10-8	ZENSHO HOLDINGS CO LTD	D	02/17/2012	Various	2,900.000	37,190		28,099	39,184	(7,663)			(7,663)	(3,422)	28,099	2,140	6,950	9,090			U
J56644-12-3	ZEON CORP	D	02/17/2012	Various	5,000.000	44,574		29,113	43,394	(7,589)		6	(7,595)	(6,686)	29,113	4,722	10,739	15,462			U
98956P-10-2	ZIMMER HOLDINGS INC		02/17/2012	Various	7,240.000	444,335		412,679	386,761	25,929		7	25,922		412,683		31,652	31,652			L
989701-10-7	ZIONS BANCORP		02/17/2012	Various	8,480.000	153,838		119,314	138,054	(18,741)			(18,741)		119,314		34,524	34,524			L
989922-10-9	ZOLL MED CORP		02/17/2012	Various	960.000	67,998		26,972	60,653	(33,680)		1	(33,681)		26,972		41,026	41,026			L
989817-10-1	ZUMIEZ INC		02/17/2012	Various	1,080.000	32,202		16,649	29,981	(13,331)		2	(13,332)		16,649		15,553	15,553			L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	02/17/2012	Various	3,871.000	973,744		881,891	875,745	74,067		249	73,817	(67,671)	881,891	94,151	(2,298)	91,853			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,026,643,279	XXX	872,933,087	938,919,339	(66,998,031)	390,702	833,389	(67,440,718)	(13,994,368)	873,961,849	16,974,628	135,706,804	152,681,431	2,300,672	XXX	XXX
020138-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE CO.		02/29/2012	DIRECT	70,000.000	103,516,458		103,516,458	113,225,704	(9,709,246)			(9,709,246)		103,516,458						U
020028-10-2	ALLSTATE INDEMNITY COMPANY		02/29/2012	DIRECT	42,000.000	98,835,873		98,835,873	147,463,942	(48,628,069)			(48,628,069)		98,835,873				7,000,000		U
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY INSURANCE		02/29/2012	DIRECT	42,000.000	173,912,462		173,912,462	194,417,950	(20,505,488)			(20,505,488)		173,912,462						U
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						376,264,793	XXX	376,264,793	455,107,596	(78,842,803)			(78,842,803)		376,264,793				7,000,000	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,402,908,073	XXX	1,249,197,881	1,394,026,935	(145,840,834)	390,702	833,389	(146,283,521)	(13,994,368)	1,250,226,642	16,974,628	135,706,804	152,681,431	9,300,672	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						1,402,908,073	XXX	1,249,197,881	1,394,026,935	(145,840,834)	390,702	833,389	(146,283,521)	(13,994,368)	1,250,226,642	16,974,628	135,706,804	152,681,431	9,300,672	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,433,324,829	XXX	1,265,664,718	1,412,244,697	(147,571,552)	390,702	833,389	(148,014,239)	(13,994,368)	1,266,713,686	16,974,628	149,636,516	166,611,144	9,470,609	XXX	XXX
9999999 - Totals						4,942,100,752	XXX	4,698,091,742	4,399,197,961	(126,577,537)	6,201,355	834,645	(121,210,826)	(13,994,368)	4,728,997,917	16,974,628	196,128,207	213,102,835	54,586,086	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....1,210

SCHEDULE DB - PART A - SECTION 1

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

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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 CS2170245 ON CSX CORP	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	06/20/2007	09/20/2014		10,000,000	credit event/(0.5950)			(15,040)	(80,986)		(80,986)	(17,191)				2FE	0001
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	credit event/(0.6600)			(8,342)	(15,021)		(15,021)	(22,862)				2FE	0001
CDS CS2308498 ON CYTEC INDUSTRIES INC.	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	credit event/(0.7700)			(9,732)	(23,286)		(23,286)	(12,984)				2FE	0001
CDS CS2308514 ON ROHM & HAAS CO	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	01/16/2008	03/20/2013		5,000,000	credit event/(0.6800)			(8,594)	(27,456)		(27,456)	10,372				2FE	0001
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)			(18,958)	(42,681)		(42,681)	(140,967)				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)			(12,007)	(32,299)		(32,299)	3,414				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)			(12,639)	(49,693)		(49,693)	(10,492)				1FE	0001
CDS CS2382725 ON PPG INDUSTRIES, INC.	BOND PORTFOLIO	SCHEDULE D	Credit	ROYAL BANK OF SCTLND	04/09/2008	06/20/2013		5,000,000	credit event/(0.8100)			(10,238)	(38,588)		(38,588)	(3,505)				2FE	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)			(7,331)	(39,942)		(39,942)	(57,279)				2FE	0001
CDS CS2400659 ON RPMINT 92 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	04/23/2008	06/20/2013		5,000,000	credit event/(0.9200)			(11,628)	(32,859)		(32,859)	(18,307)				2FE	0001
CDS CS2405807 ON RPMINT 80 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013		5,000,000	credit event/(0.8000)			(10,111)	(25,486)		(25,486)	(19,759)				2FE	0001
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	04/30/2008	06/20/2013		5,000,000	credit event/(0.4700)			(5,940)	(7,205)		(7,205)	(40,762)				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)			(19,843)	(61,008)		(61,008)	(14,222)				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)			(6,446)	120,259		120,259	(69,409)				1FE	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)			(6,193)	88,523		88,523	(71,865)				1FE	0001
CDS CS2421127 ON XL CAP LTD	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/13/2008	06/20/2018		5,000,000	credit event/(1.4000)			(17,694)	(79,276)		(79,276)	(179,873)				2FE	0001

SCHEDULE DB - PART A - SECTION 1

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

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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)			(5,839)	(21,861)		(21,861)	(6,771)					1FE	0001
CDS CS2459531 ON WYETH	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/07/2008	09/20/2013		5,000,000	credit event/(0.3700)			(4,676)	(24,339)		(24,339)	2,195					1FE	0001
CDS CS2469761 ON CSX CORP	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/09/2008	09/20/2013		5,000,000	credit event/(1.5200)			(19,211)	(98,677)		(98,677)	9,866					2FE	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)			(15,167)	(19,336)		(19,336)	(114,114)					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)			(9,479)	66,310		66,310	(87,406)					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)			(10,238)	92,004		92,004	(101,927)					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)			(13,018)	57,658		57,658	(42,450)					1FE	0001
CDS CS2508162 ON CARDINAL HEALTH, INC.	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	08/14/2008	09/20/2013		5,000,000	credit event/(0.6700)			(8,468)	(39,719)		(39,719)	(2,197)					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)			(8,898)	(14,474)		(14,474)	(33,395)					3FE	0001
CDS CS2574727 ON HEINZ	BOND PORTFOLIO	SCHEDULE D	Credit	ROYAL BANK OF SCTLND	10/21/2008	12/20/2013		5,000,000	credit event/(0.7200)			(9,100)	(47,222)		(47,222)	4,643					2FE	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)			(29,322)	(158,958)		(158,958)	(47,589)					3FE	0001
CDS CS2997126 ON ECACN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/29/2009	12/20/2014		10,000,000	credit event/(1.0000)	(158,336)		(17,575)	72,621		72,621	(9,054)		7,703			2FE	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)		(19,462)	(98,556)		(98,556)	(105,348)		5,816			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		(14,812)	4,539		4,539	(48,139)		(2,173)			2FE	0001
CDS CS3143043 ON WLP 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/21/2010	06/20/2015		10,000,000	credit event/(1.0000)	18,999		(26,198)	(113,747)		(113,747)	(63,766)		(920)			2FE	0001
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)		(19,416)	(237,983)		(237,983)	(46,049)		5,861			1FE	0001
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/21/2010	09/20/2015		3,300,000	credit event/(1.0000)	340,122		(24,817)	223,806		223,806	(49,509)		(16,475)			4FE	0001
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015		5,000,000	credit event/(5.0000)	(284,231)		(49,434)	(634,663)		(634,663)	(115,435)		13,761			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)		(16,786)	(278,933)		(278,933)	(68,800)		8,491			2FE	0001
CDS CS3294101 ON LLY 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)	(229,075)		(14,381)	(211,038)		(211,038)	(75,548)		10,897			1FE	0001
CDS CS3329923 ON FRCA 100 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	03/08/2011	03/20/2016		6,000,000	credit event/(1.0000)	482,964		(39,168)	916,654		916,654	(348,163)		(24,002)			3FE	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)		(55,937)	(660,771)		(660,771)	(174,632)		32,535			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)		(8,756)	(84,040)		(84,040)	(92,191)		3,883			2FE	0001
CDS CS3406739 ON D 100 06/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	06/15/2011	06/20/2016		5,000,000	credit event/(1.0000)	(115,529)		(6,875)	(132,525)		(132,525)	(97,308)		5,764			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		(69,736)	213,875		213,875	(319,096)		(44,459)			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		(143,133)	270,351		270,351	(609,731)		(79,939)			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		(38,802)	170,441		170,441	(50,249)		(13,524)			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		(16,268)	38,309		38,309	(150,574)		(3,629)			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)		(6,683)	(161,437)		(161,437)	(73,537)		5,956			1FE	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		(97,079)	(175,581)		(175,581)	(235,935)		(8,607)			4FE	0001

SCHEDULE DB - PART A - SECTION 1

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CDS CS3447725 ON MWD 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	09/07/2011	09/20/2013		10,000,000	credit event/(1.0000)	418,282		(76,706)	213,875		213,875	(312,127)		(51,428)			1FE	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)		(18,145)	(276,261)		(276,261)	(8,629)		7,133			1FE	0001
CDS CS3452824 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	09/09/2011	09/20/2013		3,000,000	credit event/(5.0000)	44,564		(43,411)	(75,249)		(75,249)	(99,309)		(5,494)			4FE	0001
CDS CS3460488 ON GS 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	09/15/2011	09/20/2013		10,000,000	credit event/(1.0000)	215,548		(52,072)	96,735		96,735	(278,791)		(26,795)			1FE	0001
CDS CS3486087 ON ALLYFI 500 12/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	09/30/2011	12/20/2013		7,000,000	credit event/(5.0000)	490,000		(143,666)	(185,500)		(185,500)	(223,479)		(55,194)			4FE	0001
CDS CS3491202 ON MWD 100 12/20/2012	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/11/2011	12/20/2012		10,000,000	credit event/(1.0000)	485,851		(127,443)	99,922		99,922	(146,078)		(102,165)			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		(30,309)	193,920		193,920	(165,527)		(17,670)			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)		(21,604)	(121,292)		(121,292)	(65,220)		3,674			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		(35,113)	(2,593)		(2,593)	(7,394)		(9,835)			1FE	0001
CDS CS3539844 ON SLE 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	01/30/2012	03/20/2017		5,000,000	credit event/(1.0000)		(36,880)	(7,257)	(28,525)		(28,525)	7,138		1,216			2FE	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	(12,029)	74,020		74,020	(30,292)		(3,557)			3FE	0001
CDS CS3547532 ON CNQ 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	02/03/2012	03/20/2017		5,000,000	credit event/(1.0000)		48,434	(9,412)	20,007		20,007	(26,932)		(1,496)			2FE	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)	(6,325)	(50,832)		(50,832)	(19,966)		897			2FE	0001
CDS CS3552649 ON NSC 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	02/17/2012	03/20/2017		5,000,000	credit event/(1.0000)		(161,465)	(2,183)	(158,976)		(158,976)	(1,301)		3,790			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)	(28,347)	(139,493)		(139,493)	(16,056)		7,486			1FE	0001
CDS CS3555212 ON COX-COMMIN 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	02/21/2012	03/20/2017		5,000,000	credit event/(1.0000)		(118,114)	(2,897)	(131,936)		(131,936)	(16,342)		2,520			2FE	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)	(2,028)	(158,448)		(158,448)	(10,767)		2,972			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	(9,430)	305,455		305,455	38,923		(5,263)			1FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										2,335,485	(201,701)	(1,627,847)	(1,759,467)	XXX	(1,759,467)	(5,200,049)		(342,268)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										2,335,485	(201,701)	(1,627,847)	(1,759,467)	XXX	(1,759,467)	(5,200,049)		(342,268)			XXX	XXX
CDS CS2259840 ON MBIA INSURANCE CORPORAT			Credit	BANK OF AMERICA	10/25/2007	12/20/2012		5,000,000	2.2000/(credit event)			27,806			(486,934)					5,000,000	4FE	
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)			2,730			5,701					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)			23,382			69,211					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)		32,106	(87,929)		129,706			6,828		10,000,000	1FE	
CDS CS3158405 ON XL 100 06/20/2015			Credit	MORGAN STANLEY	05/12/2010	06/20/2015		5,000,000	1.0000/(credit event)	(81,497)		16,632	(51,418)		49,001			3,993		5,000,000	2FE	
CDS CS3168651 ON GE-CAPCORP 100 06/20/2015			Credit	DEUTSCHE BANK	05/21/2010	06/20/2015		10,000,000	1.0000/(credit event)	(628,339)		56,214	(398,383)		(24,018)			30,936		10,000,000	1FE	
CDS CS3196801 ON CAT-FINSER 100 06/20/2015			Credit	MORGAN STANLEY	06/17/2010	06/20/2015		10,000,000	1.0000/(credit event)			25,278			115,240					10,000,000	1FE	
CDS CS3291545 ON CMCSA 100 12/20/2015			Credit	GOLDMAN SACHS INTERNATIONAL	12/14/2010	12/20/2015		10,000,000	1.0000/(credit event)	89,965		20,792	66,739		172,234			(4,486)		10,000,000	2FE	
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)		13,103	(7,363)		7,894			464		5,000,000	1FE	
CDS CS3296643 ON PBI 100 03/20/2016			Credit	BNP PARIBAS	12/17/2010	03/20/2016		10,000,000	1.0000/(credit event)	(206,151)		35,084	(155,703)		(744,259)			9,806		10,000,000	2FE	
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)		28,726	(54,744)		(243,239)			3,448		10,000,000	2FE	

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 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)		14,597	(33,055)		(169,826)			1,958		5,000,000	1FE	
CDS CS3378565 ON PEG 8 5/8 4/15/31			Credit	BANK OF AMERICA	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		29,007	(62,935)		(216,723)			3,729		10,000,000	2FE	
CDS CS3378573 ON CLINKI 4/1/17			Credit	BNP PARIBAS	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(314,724)		40,790	(261,810)		(351,953)			15,512		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		23,157	35,795		58,807			(2,121)		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)		27,626	(39,632)		45,726			2,348		10,000,000	2FE	
CDS CS3406721 ON SO 100 06/20/2016			Credit	GOLDMAN SACHS	06/15/2011	06/20/2016		5,000,000	1.0000/(credit event)	59,604		9,665	50,188		59,282			(2,974)		5,000,000	1FE	
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)		21,259	(154,102)		(142,518)			8,620		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)		17,783	(91,970)		(20,947)			5,144		5,000,000	2FE	
CDS CS3493760 ON MMM 100 12/20/2016			Credit	GOLDMAN SACHS	10/14/2011	12/20/2016		25,000,000	1.0000/(credit event)	663,670		31,167	604,598		871,812			(32,027)		25,000,000	1FE	
CDS CS3501448 ON MMM 100 12/20/2016			Credit	HSBC	11/03/2011	12/20/2016		15,000,000	1.0000/(credit event)	426,705		17,113	392,726		523,087			(20,804)		15,000,000	1FE	
CDS CS3511686 ON UTX 100 12/20/2016			Credit	GOLDMAN SACHS	11/23/2011	12/20/2016		10,000,000	1.0000/(credit event)	(43,070)		27,401	(40,074)		151,872			2,123		10,000,000	1FE	
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	20,950	56,677		211,665			(2,661)		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	21,315	413,605		506,233			(14,796)		20,000,000	1FE	
CDS CS3539851 ON KFT 100 03/20/2017			Credit	MORGAN STANLEY	01/30/2012	03/20/2017		5,000,000	1.0000/(credit event)		112,060	4,778	108,365		130,618			(3,695)		5,000,000	2FE	
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)	11,485	(88,345)		(69,407)			3,012		5,000,000	2FE	
CDS CS3547524 ON EOG 100 03/20/2017			Credit	DEUTSCHE BANK	02/03/2012	03/20/2017		5,000,000	1.0000/(credit event)		(53,232)	9,560	(51,588)		1,936			1,644		5,000,000	1FE	
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	5,978	42,828		71,783			(1,245)		5,000,000	2FE	
CDS CS3552664 ON CEG 100 03/20/2017			Credit	JP MORGAN CHASE BANK	02/17/2012	03/20/2017		15,000,000	1.0000/(credit event)		(271,195)	24,282	(264,830)		12,020			6,365		15,000,000	2FE	
CDS CS3552672 ON CP-RAILWAY 100 03/20/2017			Credit	CITIBANK	02/17/2012	03/20/2017		5,000,000	1.0000/(credit event)		(24,069)	6,538	(23,504)		29,091			565		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)	21,366	(483,141)		(359,577)			10,532		10,000,000	2FE	
CDS CS3555220 ON TW 100 03/20/2017			Credit	CITIBANK	02/21/2012	03/20/2017		5,000,000	1.0000/(credit event)		83,173	3,642	81,399		88,204			(1,774)		5,000,000	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	2,028	147,681		155,368			(2,972)		5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(656,626)	(55,828)	673,336	(349,926)	XXX	637,093			27,473		283,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(656,626)	(55,828)	673,336	(349,926)	XXX	637,093			27,473		283,000,000	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										1,678,859	(257,528)	(954,511)	(2,109,394)	XXX	(1,122,374)	(5,200,049)		(314,795)		283,000,000	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										1,678,859	(257,528)	(954,511)	(2,109,394)	XXX	(1,122,374)	(5,200,049)		(314,795)		283,000,000	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										2,335,485	(201,701)	(1,627,847)	(1,759,467)	XXX	(1,759,467)	(5,200,049)		(342,268)			XXX	XXX
1419999. Subtotal - Replication										(656,626)	(55,828)	673,336	(349,926)	XXX	637,093			27,473		283,000,000	XXX	XXX

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)
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										1,678,859	(257,528)	(954,511)	(2,109,394)	XXX	(1,122,374)	(5,200,049)		(314,795)		283,000,000	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.

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 Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
ESM2	18		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/15/2012	CME	03/08/2012	1,346.9500	1,403.2500	50,670		50,670	50,670			63,000	100.00/100.00
MFSM2	255		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/15/2012	CME	03/08/2012	1,538.1000	1,541.6000	44,625		44,625	44,625			1,530,000	100.00/100.00
RTAM2	445		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/15/2012	ICE	03/08/2012	791.2500	827.7000	1,622,025		1,622,025	1,622,025			2,403,000	100.00/100.00
SPM2	163		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/15/2012	CME	03/08/2012	1,347.0000	1,403.2000	2,290,150		2,290,150	2,290,150			2,852,500	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												4,007,470		4,007,470	4,007,470			6,848,500	XXX
1329999. Subtotal - Long Futures												4,007,470		4,007,470	4,007,470			6,848,500	XXX
1389999. Subtotal - Short Futures																			XXX
1399999. Subtotal - Hedging Effective												4,007,470		4,007,470	4,007,470			6,848,500	XXX
1409999. Subtotal - Hedging Other																			XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												4,007,470		4,007,470	4,007,470			6,848,500	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

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				4,007,470		4,007,470	6,848,500	6,848,500
BANK OF AMERICA	Y	Y		238,853	(1,440,832)		321,660	(1,950,626)		38,000,000	36,798,022
BARCLAYS BANK	Y	Y			(490,129)			(490,129)			
BNP PARIBAS	Y	Y		310,610	(559,598)		310,610	(1,238,298)		20,000,000	19,751,012
CITI BANK	Y	Y		351,319	(182,480)	168,839	387,215	(158,976)	228,239	10,000,000	10,000,000
CREDIT SUISSE	Y	Y		343,764	(469,867)		343,764	(458,283)		5,000,000	4,873,896
DEUTSCHE BANK	Y	Y		55,802	(786,691)		80,750	(289,714)		30,000,000	29,269,111
GOLDMAN SACHS	Y	Y		2,689,654	(932,468)	1,757,186	3,402,093	(892,393)	2,509,699	80,000,000	80,000,000
GOLDMAN SACHS INTERNATIONAL	Y	Y		337,090	(845,049)		442,585	(981,820)		15,000,000	14,492,041
HSBC	Y	Y		392,726	(94,375)	298,350	568,814	(243,239)	325,575	35,000,000	35,000,000
JP MORGAN CHASE & COMPANY	Y	Y		287,895	(1,013,529)		429,621	(660,771)		25,000,000	24,274,366
MORGAN STANLEY	Y	Y		108,365	(183,943)		294,859	(132,525)	162,334	20,000,000	19,924,422
ROYAL BANK	Y	Y			(193,491)			(174,552)		5,000,000	4,806,509
UBS AG	Y	Y		223,806	(256,825)		223,806	(256,825)			
0299999. Total NAIC 1 Designation				5,339,884	(7,449,278)	2,224,375	6,805,778	(7,928,152)	3,225,848	283,000,000	279,189,379
0899999 - Totals				5,339,884	(7,449,278)	2,224,375	10,813,248	(7,928,152)	7,233,318	289,848,500	286,037,879

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
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
99VVAH-VR-9	AIC Indirect			206,452	206,452	03/31/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				206,452	206,452	XXX
9999999 - Totals				206,452	206,452	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 206,452 Book/Adjusted Carrying Value $ 206,452
2. Average balance for the year to date Fair Value $ 206,452 Book/Adjusted Carrying Value $ 206,452
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 206,452 NAIC 2 $ 206,452 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
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			1	1	12/31/2013
09248U-61-9	TREASURY TEMP FUND			1	1	12/31/2013
09248U-61-9	TREASURY TEMP FUND			6,223	6,223	12/31/2013
09248U-61-9	TREASURY TEMP FUND					12/31/2013
09248U-61-9	TREASURY TEMP FUND			1	1	12/31/2013
09248U-61-9	TREASURY TEMP FUND			12,543	12,543	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			69,458	69,458	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			296,427	296,427	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			285,133	285,133	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET					12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			3,742,486	3,742,486	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			63,553	63,553	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			3,501	3,501	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET					12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET					12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			4,280,998	4,280,998	12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO					12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO					12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO					12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO					12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO					12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO					12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			31,352	31,352	12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			2,282,955	2,282,955	12/31/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				11,074,630	11,074,630	XXX
03741N-D2-0	APACHE CORP			9,693,796	9,693,880	04/02/2012
04056A-D5-8	ARIZONA PUBLIC SERVICE			9,999,280	9,999,444	04/05/2012
05722L-D2-2	BAKER HUGHES INCORPORATED			20,999,748	20,999,953	04/02/2012
05722L-D9-7	BAKER HUGHES INCORPORATED			4,999,765	4,999,844	04/09/2012
06738L-D3-0	BARD (C. R.) INC			3,499,916	3,499,942	04/03/2012
06738L-D3-0	BARD (C. R.) INC			9,999,760	9,999,833	04/03/2012
06738L-DD-8	BARD (C. R.) INC			4,699,516	4,699,530	04/13/2012
06738L-DD-8	BARD (C. R.) INC			3,999,588	3,999,600	04/13/2012
14177T-D9-2	CARGILL GLOBAL FUND PLC			4,999,820	4,999,867	04/09/2012
14177T-D9-2	CARGILL GLOBAL FUND PLC			1,899,932	1,899,949	04/09/2012
24423H-DA-6	JOHN DEERE LTD			9,999,600	9,999,600	04/10/2012
24423H-DA-6	JOHN DEERE LTD			4,999,800	4,999,800	04/10/2012
2635J4-D5-8	E I DUPONT			3,499,923	3,499,949	04/05/2012
2635J4-DG-4	E I DUPONT			3,999,756	3,999,783	04/16/2012
27886L-D3-6	ECOLAB INC			5,699,840	5,699,861	04/03/2012
280907-BM-7	EDUCATION LOANS INC SR - TRUST 2004 C/D - SER 04-C1 ABS					12/01/2036
3024X2-DC-7	FMC TECHNOLOGIE			2,999,688	2,999,606	04/12/2012
3024X2-DC-7	FMC TECHNOLOGIE			2,999,688	2,999,606	04/12/2012
4523EL-D2-8	ILLINOIS TOOL WORKS INC			17,499,878	17,499,932	04/02/2012
4523EL-DK-8	ILLINOIS TOOL WORKS INC			4,999,780	4,999,700	04/19/2012
50104L-D2-6	KROGER CO			6,299,868	6,299,928	04/02/2012
66765E-DA-0	NORTHWEST NATURAL GAS			4,999,735	4,999,787	04/10/2012
6701X2-D3-7	NSTAR			3,199,946	3,199,970	04/03/2012
6701X2-D3-7	NSTAR			4,099,930	4,099,964	04/03/2012
6701X2-D3-7	NSTAR			12,899,781	12,899,874	04/03/2012
6701X2-D5-2	NSTAR			4,999,875	4,999,911	04/05/2012
67021J-DD-1	NSTAR ELECTRIC			99,993	99,994	04/13/2012
67021J-DD-1	NSTAR ELECTRIC			1,999,850	1,999,880	04/13/2012
67021J-DS-8	NSTAR ELECTRIC			4,999,090	4,999,410	04/26/2012
7244P0-DJ-5	PITNEY BOWES INC.			1,999,694	1,999,622	04/18/2012
7244P0-DL-0	PITNEY BOWES INC.			4,999,125	4,998,945	04/20/2012
74835J-D4-3	QUESTAR CORP			999,969	999,978	04/04/2012
82655E-D9-3	SIGMA-ALDRICH CORP			5,049,763	5,049,876	04/09/2012
82655E-D9-3	SIGMA-ALDRICH CORP			1,699,920	1,699,958	04/09/2012
84755L-D9-2	SPECTRA ENERGY LLC			1,999,850	1,999,805	04/09/2012
85462C-D2-8	STANLEY WORKS			7,999,848	7,999,951	04/02/2012
8796V4-DG-4	TELSTRA CORP.			3,099,693	3,099,483	04/16/2012
88355L-DC-0	THERMO FISHER SCIENTIFIC			4,999,535	4,999,496	04/12/2012
88355L-DP-1	THERMO FISHER SCIENTIFIC			3,878,205	3,878,123	04/23/2012
95709W-DC-4	WESTAR ENERGY INC			4,999,480	4,999,313	04/12/2012
ST1001-08-4	NATIONAL RURAL UTILITIES			5,000,000	5,000,000	04/12/2012
ST1001-08-4	ARMY & AIRFORCE EXCHANGE SERVICE			5,000,000	5,000,000	04/02/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				226,812,222	226,812,949	XXX
9999999 - Totals				237,886,852	237,887,579	XXX

General Interrogatories:

1. Total activity for the year to date — Fair Value $ 164,594,207 — Book/Adjusted Carrying Value $ 164,594,236
2. Average balance for the year to date — Fair Value $ 192,720,399 — Book/Adjusted Carrying Value $ 192,721,135
3. Grand Total Schedule DL Part 1 and Part 2 — Fair Value $ 238,093,304 — Book/Adjusted Carrying Value $ 238,094,031

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	*
Allstate Bank Northbrook, Illinois					(14,140)	(15,338)	(633)	XXX
Bank of America, N.A. New York, New York					(701,503,711)	(655,787,187)	(676,923,505)	XXX
Bank of Montreal Toronto, Canada		3.000	831		306,929	289,598	214,478	XXX
Bank of New York Mellon New York, New York		0.010	493	53	3,004,203	14,846,117	4,215,462	XXX
Bank of Oklahoma Tulsa, Oklahoma					151,461	481,699	781,973	XXX
Citibank, N.A. New York, New York		0.020	279	5	9,069,794	5,315,636	15,048,009	XXX
Fifth Third Bank Cincinnati, Ohio					573,856	1,371,005	1,174,508	XXX
First Hawaiian Bank Honolulu, Hawaii					225,269	5,754,850	170,509	XXX
Manufacturers and Traders Trust Co. Baltimore, Maryland					1,618,526	1,638,450	1,565,153	XXX
First Tennessee Bank Memphis, Tennessee					5,096,816	7,582,111	109,572	XXX
Branch Banking and Trust Co. Richmond, Virginia					14,971,323	15,656,426	18,466,319	XXX
BMO Harris N.A. Chicago, Illinois					2,470,415	(615,577)	(1,056,273)	XXX
Capital One N.A. New Orleans, Louisiana					8,950,347	17,557,425	9,022,884	XXX
Huntington National Bank Columbus, Ohio					245,154	354,385	660,219	XXX
JP Morgan Chase Bank, N.A. New York, New York		0.290	124		48,360,294	65,231,289	99,468,208	XXX
KeyBank National Association Cleveland, Ohio					12,440,673	14,821,343	29,784,315	XXX
HSBC Bank, USA Buffalo, New York					2,361,669	7,122,520	859,626	XXX
RBC Global Services Toronto, Canada					152,813	152,003	150,785	XXX
PNC Financial Services Cherry Hill, New Jersey					1,298,014	1,506,086	5,902,645	XXX
Regions Bank Birmingham, Alabama					12,783,315	41,513,586	4,476,638	XXX
U.S. Bank, N.A. St. Paul, Minnesota					760,009	894,011	795,954	XXX
Wells Fargo Bank, N.A. Charlotte, North Carolina					(68,053,299)	(99,341,535)	(66,076,282)	XXX
Bank of Alaska Anchorage, Alaska		0.250		188	265,648	265,648	265,648	XXX
								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	1,727	246	(644,464,621)	(553,405,448)	(550,923,790)	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	1,727	246	(644,464,621)	(553,405,448)	(550,923,790)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	1,300,900	1,515,432	2,234,904	XXX
0599999. Total - Cash	XXX	XXX	1,727	246	(643,163,721)	(551,890,016)	(548,688,886)	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
0599999. Total - U.S. Government Bonds							
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							
APACHE CORP		03/29/2012		04/02/2012	9,693,880		359
ARIZONA PUBLIC SERVICE		03/23/2012		04/05/2012	9,999,444		1,250
BAKER HUGHES INCORPORATED		03/30/2012		04/02/2012	23,166,948		103
BAKER HUGHES INCORPORATED		03/30/2012		04/09/2012	4,999,844		39
BARD (C. R.) INC		03/21/2012		04/03/2012	13,499,775		1,237
BARD (C. R.) INC		03/22/2012		04/13/2012	8,699,130		725
CARGILL GLOBAL FUND PLC		03/30/2012		04/09/2012	6,899,816		46
JOHN DEERE LTD		03/27/2012		04/10/2012	14,999,400		333
E I DUPONT		03/07/2012		04/05/2012	3,499,949		316
E I DUPONT		03/30/2012		04/16/2012	3,999,783		29
ECOLAB INC		03/23/2012		04/03/2012	5,699,861		627
FMC TECHNOLOGIE		03/29/2012		04/12/2012	5,999,212		215
ILLINOIS TOOL WORKS INC		03/27/2012		04/02/2012	17,499,932		340
ILLINOIS TOOL WORKS INC		03/29/2012		04/19/2012	4,999,700		50
KROGER CO		03/30/2012		04/02/2012	11,299,871		258
NORTHWEST NATURAL GAS		03/28/2012		04/10/2012	4,999,787		94
NSTAR		03/27/2012		04/03/2012	20,199,808		757
NSTAR		03/29/2012		04/05/2012	4,999,911		67
NSTAR ELECTRIC		03/19/2012		04/13/2012	2,099,874		137
NSTAR ELECTRIC		03/29/2012		04/26/2012	4,999,410		71
OGLETHORPE POWER CORP		03/27/2012		04/04/2012	19,999,717		473
PITNEY BOWES INC.		03/23/2012		04/18/2012	1,999,622		200
PITNEY BOWES INC.		03/22/2012		04/20/2012	4,998,945		556
PROCTOR AND GAMBLE INTERNATIONAL FINANACE		03/29/2012		04/02/2012	1,999,996		13
QUESTAR CORP		03/21/2012		04/04/2012	999,978		79
ROCKWELL COLLINS INC		03/30/2012		04/02/2012	10,171,980		39
SIGMA-ALDRICH CORP		03/30/2012		04/09/2012	6,749,835		41
SPECTRA ENERGY LLC		03/29/2012		04/09/2012	1,999,805		73
SPECTRA ENERGY LLC		03/30/2012		04/10/2012	4,999,450		122
STANLEY WORKS		03/30/2012		04/02/2012	7,999,951		98
TELSTRA CORP.		03/20/2012		04/16/2012	3,099,483		413
THERMO FISHER SCIENTIFIC		03/30/2012		04/12/2012	4,999,496		92
THERMO FISHER SCIENTIFIC		03/26/2012		04/23/2012	3,878,123		239
WESTAR ENERGY INC		03/29/2012		04/12/2012	4,999,313		188
NATIONAL RURAL UTILITIES		03/29/2012	0.250	04/12/2012	5,000,000	104	
ARMY & AIRFORCE EXCHANGE SERVICE		03/30/2012	0.230	04/02/2012	5,000,000	64	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					271,151,030	168	9,679
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					271,151,030	168	9,679
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					271,151,030	168	9,679
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					271,151,030	168	9,679
8699999 - Total Cash Equivalents					271,151,030	168	9,679