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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2012

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

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

Country of Domicile United States of America

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3100 Sanders Road (Street and Number), Northbrook , IL 60062-7154 (City or Town, State and Zip Code)

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL 60062-7154 (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 Allstate.com

Statutory Statement Contact Raymond Thomas (Name), 847-402-6018 (Area Code) (Telephone Number)
rthax@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	DOGAN CIVGIN #	Chief Financial Officer	JESSE EDWARD MERTEN #
Secretary	SUSAN LeSUEUR LEES	Actuary	ERROL CRAMER

OTHER

ANURAG CHANDRA, Executive Vice President	JUDITH PEPPLE GREFFIN, Executive Vice President	SAMUEL HENRY PILCH,* Senior Group Vice President
MARIO RIZZO, Treasurer		

DIRECTORS OR TRUSTEES

ROBERT KENNETH BECKER	DAVID ANDREW BIRD	ANURAG CHANDRA
DOGAN CIVGIN	JUDITH PEPPLE GREFFIN	SUSAN LeSUEUR LEES
JESSE EDWARD MERTEN #	SAMUEL HENRY PILCH	JOHN CHARLES PINTOZZI
STEVEN EMIL SHEBIK	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.

DOGAN CIVGIN President and Chief Executive Officer	SUSAN LeSUEUR LEES Secretary	JESSE EDWARD MERTEN Chief Financial Officer

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

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

MIGUEL SAUCEDO
NOTARY
11/04/2016

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	35,357,317,813		35,357,317,813	37,041,062,519
2. Stocks:				
2.1 Preferred stocks	54,419,482		54,419,482	54,649,131
2.2 Common stocks	969,971,403	10,662,285	959,309,118	938,951,706
3. Mortgage loans on real estate:				
3.1 First liens	5,538,950,420		5,538,950,420	5,867,300,455
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)				
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ 53,891,558), cash equivalents ($ 928,287,632) and short-term investments ($ 46,698,443)	1,028,877,633		1,028,877,633	511,702,348
6. Contract loans (including $ ..... premium notes)	798,477,689	1,153,130	797,324,560	792,864,391
7. Derivatives	246,011,066		246,011,066	182,710,817
8. Other invested assets	2,595,619,569	4,134,878	2,591,484,691	2,295,651,114
9. Receivables for securities	31,236,040		31,236,040	19,859,122
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	46,620,881,115	15,950,293	46,604,930,822	47,704,751,604
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	470,300,777	19,011	470,281,766	471,817,897
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	14,763,032		14,763,032	7,791,214
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	263,800,178		263,800,178	286,407,733
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,093,480	100,742	4,992,738	3,196,143
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	7,735,032		7,735,032	59,986,124
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	95,492,014		95,492,014	39,249,953
18.2 Net deferred tax asset	581,229,360	122,195,169	459,034,191	484,334,155
19. Guaranty funds receivable or on deposit	27,242,067		27,242,067	29,333,622
20. Electronic data processing equipment and software	151,667	151,667		
21. Furniture and equipment, including health care delivery assets ($ .....)	12,231	12,231		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	2,344,216		2,344,216	3,658,956
24. Health care ($ .....) and other amounts receivable	1,127,364	1,127,364		
25. Aggregate write-ins for other than invested assets	378,683,397	318,770,941	59,912,456	47,501,992
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	48,468,855,932	458,327,419	48,010,528,513	49,138,029,391
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,814,032,874		4,814,032,874	4,840,724,996
28. Total (Lines 26 and 27)	53,282,888,806	458,327,419	52,824,561,387	53,978,754,388
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Advanced benefits	57,061,332		57,061,332	44,169,977
2502. Accounts receivable	2,348,691	11,746	2,336,945	2,801,435
2503. Premium tax recoverable	528,722	14,542	514,180	530,580
2598. Summary of remaining write-ins for Line 25 from overflow page	318,744,653	318,744,653		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	378,683,397	318,770,941	59,912,456	47,501,992

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 37,687,334,213 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	37,687,334,213	39,330,245,136
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	261,786,621	245,861,115
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	4,901,445,544	4,939,702,122
4.	Contract claims:		
	4.1 Life	144,918,039	120,587,576
	4.2 Accident and health	13,654,105	15,014,882
5.	Policyholders' dividends $ 34 and coupons $ ..... due and unpaid	34	29
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	51,062	54,205
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	38,784	39,397
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,234,294 accident and health premiums	4,181,598	3,609,475
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 75,542,914 assumed and $ 6,435,105 ceded	81,978,019	119,675,301
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 14,820,005 , accident and health $ 1,307,117 and deposit-type contract funds $	16,127,122	18,964,458
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	4,787,608	7,429,840
13.	Transfers to Separate Accounts due or accrued (net) (including $ (45,311,387) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(98,531,278)	(52,035,188)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	42,726,341	44,957,126
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,125,966	2,141,153
17.	Amounts withheld or retained by company as agent or trustee		
18.	Amounts held for agents' account, including $ ..... agents' credit balances	83,161	505,127
19.	Remittances and items not allocated	25,023,191	33,694,912
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	7,574,332	8,350,296
22.	Borrowed money $ ..... and interest thereon $ 14,000,000	14,000,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	400,159,999	213,712,835
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	61,965,365	70,357,405
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	118,201,980	85,622,721
	24.09 Payable for securities	301,162,868	217,249,035
	24.10 Payable for securities lending	401,651,700	158,447,555
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	93,006,657	98,186,033
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	44,485,453,032	45,682,372,546
27.	From Separate Accounts Statement	4,814,032,874	4,840,724,996
28.	Total liabilities (Lines 26 and 27)	49,299,485,906	50,523,097,543
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	400,000,000	400,000,000
33.	Gross paid in and contributed surplus	3,087,510,317	3,087,510,317
34.	Aggregate write-ins for special surplus funds	277,023,876	476,317,211
35.	Unassigned funds (surplus)	(244,861,312)	(513,573,282)
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,519,672,881	3,450,254,245
38.	Totals of Lines 29, 30 and 37	3,525,075,481	3,455,656,845
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	52,824,561,387	53,978,754,388
	DETAILS OF WRITE-INS		
2501.	Collateral and related interest payable	33,225,185	43,293,664
2502.	Reserve for uncashed checks	27,424,246	23,100,835
2503.	Deposit-type fund suspense	19,714,259	17,588,017
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,642,968	14,203,517
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	93,006,657	98,186,033
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	277,023,876	314,872,493
3402.	Incremental deferred tax asset		161,444,718
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	277,023,876	476,317,211

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,590,809,254	1,462,195,194	1,976,725,154
2.	Considerations for supplementary contracts with life contingencies	21,041		
3.	Net investment income	1,585,069,761	1,678,132,661	2,273,428,449
4.	Amortization of Interest Maintenance Reserve (IMR)	37,731,766	(56,724,403)	(147,210,262)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	47,898,770	14,942,128	24,190,199
7.	Reserve adjustments on reinsurance ceded	(744,444,269)	(1,008,522,614)	(1,245,588,163)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	45,060,614	47,459,434	62,891,327
	8.2 Charges and fees for deposit-type contracts	5,289,337	4,646,221	9,976,094
	8.3 Aggregate write-ins for miscellaneous income	1,311,415	1,178,671	50,960,380
9.	Totals (Lines 1 to 8.3)	2,568,747,689	2,143,307,292	3,005,373,178
10.	Death benefits	558,600,474	504,533,118	683,350,626
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,179,317	2,222,838	2,998,672
12.	Annuity benefits	1,056,799,490	1,125,923,219	1,475,974,797
13.	Disability benefits and benefits under accident and health contracts	30,644,102	32,255,497	43,025,007
14.	Coupons, guaranteed annual pure endowments and similar benefits	57,052	59,211	78,766
15.	Surrender benefits and withdrawals for life contracts	2,485,220,377	3,479,554,988	4,399,264,351
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	168,879,391	178,287,683	270,199,080
18.	Payments on supplementary contracts with life contingencies	91,038	94,032	120,263
19.	Increase in aggregate reserves for life and accident and health contracts	(1,626,985,418)	(2,723,466,402)	(3,186,497,586)
20.	Totals (Lines 10 to 19)	2,675,485,824	2,599,464,183	3,688,513,978
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	40,346,718	41,538,988	54,851,204
22.	Commissions and expense allowances on reinsurance assumed	92,218,057	80,997,718	111,626,300
23.	General insurance expenses	302,825,658	271,018,078	368,625,272
24.	Insurance taxes, licenses and fees, excluding federal income taxes	36,252,631	38,292,364	51,643,710
25.	Increase in loading on deferred and uncollected premiums	593,646	(405,709)	1,545,698
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(706,297,533)	(916,329,867)	(1,120,115,363)
27.	Aggregate write-ins for deductions	9,100	(935,095)	(977,160)
28.	Totals (Lines 20 to 27)	2,441,434,101	2,113,640,660	3,155,713,639
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	127,313,588	29,666,632	(150,340,461)
30.	Dividends to policyholders	34,087	40,517	51,963
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	127,279,501	29,626,114	(150,392,424)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(73,993,996)	(100,381,328)	(184,933,682)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	201,273,497	130,007,443	34,541,259
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (40,659,490) (excluding taxes of $ 11,278,727 transferred to the IMR)	(48,627,589)	(121,600,416)	(142,308,013)
35.	Net income (Line 33 plus Line 34)	152,645,908	8,407,027	(107,766,754)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,455,656,845	3,339,137,098	3,339,137,098
37.	Net income (Line 35)	152,645,908	8,407,027	(107,766,754)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 71,660,717	172,004,534	79,190,835	129,230,671
39.	Change in net unrealized foreign exchange capital gain (loss)	(6,782,348)	(2,655,843)	(13,185,064)
40.	Change in net deferred income tax	90,180,883	(25,489,417)	30,422,030
41.	Change in nonadmitted assets	85,302,293	366,932,071	385,616,899
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(181,233,475)
44.	Change in asset valuation reserve	(186,447,164)	(98,985,499)	(143,364,332)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles	(38,635,751)		
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(37,848,617)	(1,084,816)	(4,834,498)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(161,001,102)	19,793,862	21,634,270
54.	Net change in capital and surplus for the year (Lines 37 through 53)	69,418,636	346,108,221	116,519,747
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,525,075,481	3,685,245,319	3,455,656,845
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	1,325,660	1,241,361	1,564,944
08.302.	Miscellaneous income	4,025	(8,349)	(8,236)
08.303.	Service fees	329	(1,500)	(1,475)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(18,599)	(52,840)	49,405,147
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,311,415	1,178,671	50,960,380
2701.	Fines and penalties	9,100	(935,095)	(917,551)
2702.	Net change in discontinued operations liability			(59,609)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	9,100	(935,095)	(977,160)
5301.	Prior year correction of error - mortgage loans	443,616		
5302.	Incremental deferred tax asset	(161,444,718)	19,793,862	21,634,270
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(161,001,102)	19,793,862	21,634,270

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	1,606,444,510	1,481,521,087	1,973,500,544
2. Net investment income	1,622,961,126	1,583,165,328	2,229,292,272
3. Miscellaneous income	108,673,273	65,689,952	80,909,349
4. Total (Lines 1 to 3)	3,338,078,909	3,130,376,367	4,283,702,165
5. Benefit and loss related payments	4,898,904,637	6,194,811,235	7,861,805,359
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(659,801,443)	(919,471,281)	(1,113,204,981)
7. Commissions, expenses paid and aggregate write-ins for deductions	477,270,962	444,504,292	588,649,717
8. Dividends paid to policyholders	37,225	43,005	56,075
9. Federal and foreign income taxes paid (recovered) net of $ 142,245,173 tax on capital gains (losses)	(50,789,604)	(50,098,259)	71,974,365
10. Total (Lines 5 through 9)	4,665,621,777	5,669,788,992	7,409,280,535
11. Net cash from operations (Line 4 minus Line 10)	(1,327,542,868)	(2,539,412,625)	(3,125,578,370)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	6,688,033,777	11,676,831,776	13,745,686,566
12.2 Stocks	21,595,739	58,877,426	59,021,117
12.3 Mortgage loans	701,850,528	993,917,692	1,153,013,658
12.4 Real estate			
12.5 Other invested assets	210,211,009	239,695,471	346,509,082
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(319,758)	(981)	141,733
12.7 Miscellaneous proceeds		202,023,919	231,113,496
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,621,371,294	13,171,345,303	15,535,485,652
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,100,322,065	7,611,770,056	9,528,029,067
13.2 Stocks	1,984,597	32,598,364	52,856,836
13.3 Mortgage loans	380,700,697	919,857,097	1,146,325,775
13.4 Real estate			
13.5 Other invested assets	310,015,949	433,242,301	838,720,980
13.6 Miscellaneous applications	34,060,691		
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,827,083,999	8,997,467,818	11,565,932,658
14. Net increase (or decrease) in contract loans and premium notes	4,523,260	(7,847,267)	(8,667,885)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,789,764,036	4,181,724,752	3,978,220,879
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	14,000,000	14,000,000	
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(197,331,227)	(998,087,824)	(1,013,105,721)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	238,285,344	(25,707,145)	(300,886,624)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	54,954,117	(1,009,794,969)	(1,313,992,345)
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)	517,175,285	632,517,158	(461,349,836)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	511,702,348	973,052,184	973,052,184
19.2 End of period (Line 18 plus Line 19.1)	1,028,877,633	1,605,569,342	511,702,348

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

20.0001. Proceeds from bonds sold, matured or repaid	102,619,394	178,183,922	137,860,895
20.0002. Proceeds from mortgage loans sold, matured or repaid - asset transfer	2,323,299	58,840,603	102,685,603
20.0003. Proceeds from other invested assets sold, matured or repaid		32,810,176	48,382,477
20.0004. Cost of bonds acquired	102,619,394	187,469,511	97,960,949
20.0005. Cost of equities acquired		19,336,823	19,510,400
20.0006. Cost of other invested assets acquired	48,811,600	205,039,727	208,961,628
20.0007. Cost of other invested assets acquired - capital contributions	2,323,299	58,840,603	58,840,596

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	303,062,513	316,510,526	440,620,106
3.	Ordinary individual annuities	331,657,006	186,139,276	258,498,564
4.	Credit life (group and individual)			
5.	Group life insurance	27,991,349	30,021,960	39,136,763
6.	Group annuities	13,236,821	20,908,536	28,099,099
7.	A & H - group	22,382,003	24,488,005	32,327,423
8.	A & H - credit (group and individual)			
9.	A & H - other	1,672,553	1,832,993	2,410,809
10.	Aggregate of all other lines of business			
11.	Subtotal	700,002,245	579,901,296	801,092,765
12.	Deposit-type contracts	106,052,635	87,791,554	195,164,386
13.	Total	806,054,880	667,692,850	996,257,151
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2011 Annual Statement ("Annual Statement") notes: 1(B, C), 2-4, 5(A2-A12, B, C, E1, E2, E4, E5, F, G), 6-8, 9(B, E, F), 10-12, 13(1-8, 11-13), 14(A2, A3, C-E), 15, 16(2-4), 17(A, B1, B3-B6), 18, 19, 21(A, B, D-F, G2, G4, H), 23, 24 and 26-35.

1. Summary of Significant Accounting Policies

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

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first nine months of 2012 were 3.98% and 8.53%. The minimum and maximum lending rates for new mortgage loans in 2011 were 3.76% and 6.25%. All new mortgage loans were commercial.

D. Loan-Backed Securities

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

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

(in millions)	2012				2011			
	Amortized Cost Before OTTI	Recognized OTTI		Fair Value	Amortized Cost Before OTTI	Recognized OTTI		Fair Value
Basis of Impairment		Interest	Non-interest			Interest	Non-interest	
1st Quarter								
Non-interest related	$ 280	$ -	$ (9)	$ 219	$ 427	$ -	$ (16)	$ 293
Intent to sell	15	(7)	-	8	82	(14)	-	68
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-	-	-	-	-
Total 1st Quarter	$ 295	$ (7)	$ (9)	$ 227	$ 509	$ (14)	$ (16)	$ 361
2nd Quarter								
Non-interest related	$ 327	$ -	$ (8)	$ 265	$ 460	$ -	$ (29)	$ 321
Intent to sell	2	-	-	2	43	(5)	-	38
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	64	(11)	-	53	-	-	-	-
Total 2nd Quarter	$ 393	$ (11)	$ (8)	$ 320	$ 503	$ (5)	$ (29)	$ 359
3rd Quarter								
Non-interest related	$ 195	$ -	$ (8)	$ 159	$ 348	$ -	$ (47)	$ 214
Intent to sell	-	-	-	-	41	(3)	-	38
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-	-	-	-	-
Total 3rd Quarter	$ 195	$ -	$ (8)	$ 159	$ 389	$ (3)	$ (47)	$ 252
4th Quarter								
Non-interest related					$ 389	$ -	$ (58)	$ 245
Intent to sell					14	(1)	-	13
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis					-	-	-	-
Total 4th Quarter					$ 403	$ (1)	$ (58)	$ 258
Year-to-date		$ (18)	$ (25)			$ (23)	$ (150)	

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 Adjustments	Present Value of Projected Cash Flows	Recognized OTTI		Amortized Cost After OTTI Adjustments	Fair Value
Reporting Period	CUSIP			Interest	Non-interest		
1st Quarter 2012	00104BAC4	$ 3	$ 1	$ -	$ (2)	$ 1	$ 1
	02151LAA4	10	10	-	-	10	7
	02151NAB8	12	11	-	(1)	11	6
	05948KW54	6	6	-	-	6	5
	1248MGAP9	7	7	-	-	7	5
	126670GS1	7	7	-	-	7	4
	126670TG3	9	9	-	-	9	5
	126670TH1	9	9	-	-	9	6
	12667GUS0	21	20	-	(1)	20	17
	126694X37	26	26	-	-	26	25
	16208NAD7	9	8	-	(1)	8	9

NOTES TO FINANCIAL STATEMENTS

	16678RBT3	2	2	-	-	2	2
	16678RCM7	5	4	-	(1)	4	4
	17025AAF9	9	9	-	-	9	8
	17311YAE3	11	11	-	-	11	8
	17312BAF9	3	3	-	-	3	1
	32029GAC8	10	10	-	-	10	5
	36245EAG3	-	-	-	-	-	-
	36828QSC1	4	4	-	-	4	3
	38012TAC6	15	15	-	-	15	12
	43718VAD6	11	11	-	-	11	7
	46625YQ48	11	10	-	(1)	10	6
	46628GAF6	14	14	-	-	14	10
	46629BAF6	4	4	-	-	4	4
	46629QAH9	-	-	-	-	-	-
	46629QAJ5	-	-	-	-	-	-
	46630MAH5	-	-	-	-	-	-
	46630MAL6	-	-	-	-	-	-
	52108MDS9	3	1	-	(2)	1	2
	52520MFB4	20	20	-	-	20	19
	52523KAL8	11	11	-	-	11	9
	52524MAX7	4	4	-	-	4	4
	606935AP9	1	1	-	-	1	2
	61748HVW8	12	12	-	-	12	10
	64352VMC2	1	1	-	-	1	2
	73316PBT6	1	1	-	-	1	1
	75970HAK6	-	-	-	-	-	-
	75970JAK2	-	-	-	-	-	-
	75970QAK6	-	-	-	-	-	-
	94985WDZ1	9	9	-	-	9	10
Total 1st quarter 2012		$ 280	$ 271	$ -	$ (9)	$ 271	$ 219
2nd Quarter 2012	040104MY4	$ 1	$ 1	$ -	$ -	$ 1	$ -
	05948KW54	5	5	-	-	5	4
	059523BB5	9	8	-	(1)	8	7
	1248MGAP9	6	6	-	-	6	4
	12513XAH5	28	26	-	(2)	26	24
	12666RAF7	5	5	-	-	5	4
	126670CK2	11	11	-	-	11	7
	126670CL0	20	20	-	-	20	17
	126670GS1	7	7	-	-	7	4
	126670QV3	21	21	-	-	21	16
	126670TG3	8	8	-	-	8	5
	126670TH1	8	8	-	-	8	6
	12667GUS0	20	19	-	(1)	19	16
	12668BVD2	9	9	-	-	9	8
	126694X37	25	25	-	-	25	24
	161630BD9	10	10	-	-	10	11
	16678RBT3	2	2	-	-	2	1
	17311YAE3	12	11	-	(1)	11	7
	2254586G8	5	5	-	-	5	5
	22545DAJ6	9	8	-	(1)	8	4
	36245EAG3	-	-	-	-	-	-
	38012TAC6	14	14	-	-	14	12
	41161PHD8	1	1	-	-	1	1
	46628GAF6	15	14	-	(1)	14	10
	46630LAK0	-	-	-	-	-	-
	46630LAL8	-	-	-	-	-	-
	46630MAG7	9	9	-	-	9	7
	52108MDS9	1	-	-	(1)	-	1
	52520MFB4	20	20	-	-	20	18
	52524MAX7	4	4	-	-	4	4
	61748HVW8	12	12	-	-	12	11
	64352VMC2	1	1	-	-	1	2
	73316PBT6	1	1	-	-	1	-
	73316PGJ3	8	8	-	-	8	5
	75970HAK6	-	-	-	-	-	-
	75970JAK2	-	-	-	-	-	-
	75970QAK6	-	-	-	-	-	-
	7609854U2	7	7	-	-	7	6
	86359DSR9	13	13	-	-	13	14
Total 2nd quarter 2012		$ 327	$ 319	$ -	$ (8)	$ 319	$ 265
3rd Quarter 2012	02151LAA4	$ 10	$ 10	$ -	$ -	$ 10	$ 7
	05948KW54	5	5	-	-	5	5
	059523BB5	8	6	-	(2)	6	6
	1248MGAP9	6	6	-	-	6	5
	12666RAF7	5	5	-	-	5	4
	126670CK2	11	11	-	-	11	8
	126670GS1	7	7	-	-	7	4
	126670GT9	4	4	-	-	4	3
	126670QV3	21	20	-	(1)	20	15
	126670TG3	9	8	-	(1)	8	5
	126670TH1	8	8	-	-	8	7
	126694X37	24	24	-	-	24	25
	16678RCE5	3	2	-	(1)	2	2
	17025AAF9	7	7	-	-	7	8
	17311YAE3	11	11	-	-	11	9
	22545DAJ6	7	6	-	(1)	6	4
	36245EAG3	-	-	-	-	-	-
	52108MDS9	-	-	-	-	-	-
	52520MFB4	19	19	-	-	19	19
	606935AM6	9	8	-	(1)	8	6
	64352VMC2	1	1	-	-	1	1
	68403BAG0	4	4	-	-	4	3
	69763NAC5	1	1	-	-	1	1
	73316PBT6	1	1	-	-	1	1
	73316PGJ3	8	7	-	(1)	7	5
	75970HAK6	-	-	-	-	-	-
	7609854U2	6	6	-	-	6	6
Total 3rd quarter 2012		$ 195	$ 187	$ -	$ (8)	$ 187	$ 159
2012 Year-to-date				$ -	$ (25)		
1st Quarter 2011	00441YAC6	$ 8	$ 7	$ -	$ (1)	$ 7	$ 7
	004421EX7	5	5	-	-	5	4
	00442BAD3	6	6	-	-	6	3
	02151LAA4	15	14	-	(1)	14	10
	02151NAB8	15	14	-	(1)	14	8

NOTES TO FINANCIAL STATEMENTS

	05948KW54	7	7	-	-	7	6
	12489WQG2	16	16	-	-	16	15
	1248MGAP9	7	7	-	-	7	6
	12566TAN7	-	-	-	-	-	-
	126670CK2	11	11	-	-	11	7
	126670CL0	22	22	-	-	22	19
	126670GS1	8	8	-	-	8	3
	126670GT9	5	5	-	-	5	3
	126670QV3	23	23	-	-	23	19
	12667GUS0	22	22	-	-	22	20
	126683AC5	4	4	-	-	4	3
	126683AD3	9	9	-	-	9	2
	12668BVD2	12	11	-	(1)	11	10
	14983AAA7	1	1	-	-	1	-
	17311YAE3	13	13	-	-	13	10
	43718MAD6	20	20	-	-	20	10
	464125AC7	5	5	-	-	5	4
	464125AD5	7	7	-	-	7	5
	46412RAE5	16	15	-	(1)	15	9
	46625YA60	4	2	-	(2)	2	3
	46625YQ55	2	2	-	-	2	2
	46629QAH9	-	-	-	-	-	-
	46630LAJ3	1	1	-	-	1	1
	46630LAK0	2	1	-	(1)	1	1
	46630LAL8	-	-	-	-	-	-
	46630MAG7	10	10	-	-	10	7
	52520MFB4	23	22	-	(1)	22	20
	52523KAL8	12	12	-	-	12	11
	576449AB8	10	10	-	-	10	6
	593171AS0	10	9	-	(1)	9	1
	593171BJ9	13	12	-	(1)	12	3
	59317AAA9	6	4	-	(2)	4	3
	61750HAH9	4	3	-	(1)	3	3
	61750SAE2	15	14	-	(1)	14	7
	64352VMC2	3	3	-	-	3	2
	65536VAD9	16	15	-	(1)	15	11
	68403BAG0	4	4	-	-	4	3
	748351AR4	6	6	-	-	6	4
	75970HAK6	1	1	-	-	1	1
	76110HS42	9	9	-	-	9	7
	76110VST6	8	8	-	-	8	2
	94985WDZ1	11	11	-	-	11	12
Total 1st quarter 2011		$ 427	$ 411	$ -	$ (16)	$ 411	$ 293
2nd Quarter 2011	004421EX7	$ 4	$ 4	$ -	$ -	$ 4	$ 3
	00442BAD3	7	6	-	(1)	6	3
	02151LAA4	14	14	-	-	14	9
	02151NAB8	13	13	-	-	13	8
	05948KE54	12	12	-	-	12	10
	05948KW54	6	6	-	-	6	5
	12566TAN7	-	-	-	-	-	-
	126670GS1	9	8	-	(1)	8	5
	12667GUS0	21	21	-	-	21	17
	126683AC5	5	4	-	(1)	4	3
	126683AD3	9	8	-	(1)	8	7
	12668BVD2	10	10	-	-	10	9
	126694X37	30	29	-	(1)	29	24
	12670BAF6	11	11	-	-	11	8
	14983AAA7	1	1	-	-	1	-
	16678RBW6	4	4	-	-	4	1
	16678RCE5	6	5	-	(1)	5	2
	173109AH2	12	11	-	(1)	11	3
	17310NAK4	1	1	-	-	1	-
	17310NAL2	-	-	-	-	-	-
	17310NAM0	-	-	-	-	-	-
	17310NAN8	-	-	-	-	-	-
	17311YAE3	12	12	-	-	12	9
	17312HAJ8	2	2	-	-	2	1
	17312HAK5	1	1	-	-	1	1
	17312HAL3	1	1	-	-	1	1
	2254586G8	7	6	-	(1)	6	6
	225470QV8	3	3	-	-	3	1
	33848JAE5	23	23	-	-	23	19
	43718MAD6	20	19	-	(1)	19	10
	43718VAD6	14	13	-	(1)	13	7
	43718WAD4	19	17	-	(2)	17	8
	466247J46	9	9	-	-	9	9
	46630LAK0	1	1	-	-	1	1
	46630LAL8	-	-	-	-	-	-
	52108MDS9	9	5	-	(4)	5	3
	52520MFB4	22	22	-	-	22	21
	52523KAL8	11	11	-	-	11	10
	52524MAX7	5	5	-	-	5	4
	576449AB8	10	9	-	(1)	9	5
	593171BJ9	11	5	-	(6)	5	3
	59317AAA9	4	4	-	-	4	4
	606935AP9	5	4	-	(1)	4	3
	61748HVW8	15	14	-	(1)	14	12
	61750SAE2	13	13	-	-	13	6
	64352VMC2	3	2	-	(1)	2	2
	68403BAG0	4	4	-	-	4	3
	73316PBT6	2	2	-	-	2	1
	748351AR4	6	6	-	-	6	3
	74957VAJ8	3	3	-	-	3	3
	7609854U2	9	9	-	-	9	8
	76200RAV0	19	18	-	(1)	18	18
	83612LAE9	-	-	-	-	-	-
	86359DSR9	15	14	-	(1)	14	15
	94985AAA7	7	6	-	(1)	6	7
Total 2nd quarter 2011		$ 460	$ 431	$ -	$ (29)	$ 431	$ 321
3rd quarter 2011	00104BAC4	$ 5	$ 3	$ -	$ (2)	$ 3	$ 3
	00104BAF7	18	9	-	(9)	9	9
	00442BAD3	5	5	-	-	5	2
	02151LAA4	14	12	-	(2)	12	8
	02151NAB8	13	12	-	(1)	12	7
	04013BAB8	3	3	-	-	3	2
	126670GS1	7	7	-	-	7	4

NOTES TO FINANCIAL STATEMENTS

	126694X37	29	29	-	-	29	29
	12670BAF6	10	10	-	-	10	8
	16208NAD7	8	8	-	-	8	8
	16678RBW6	4	4	-	-	4	1
	173109AG4	11	10	-	(1)	10	3
	173109AH2	11	5	-	(6)	5	2
	17310NAH1	4	4	-	-	4	1
	17310NAJ7	1	-	-	(1)	-	-
	17310NAK4	1	1	-	-	1	-
	17310NAL2	-	-	-	-	-	-
	17310NAM0	-	-	-	-	-	-
	17310NAN8	-	-	-	-	-	-
	17311YAE3	12	12	-	-	12	8
	17312BAF9	12	6	-	(6)	6	1
	17312HAG4	7	7	-	-	7	2
	17312HAH2	5	4	-	(1)	4	2
	17312HAJ8	2	2	-	-	2	1
	225470QV8	3	3	-	-	3	1
	32029GAC8	11	11	-	-	11	5
	33848JAE5	21	21	-	-	21	16
	36245EAG3	1	-	-	(1)	-	-
	466247J46	9	8	-	(1)	8	8
	46629BAF6	4	4	-	-	4	4
	46629QAH9	-	-	-	-	-	-
	46630LAH7	5	2	-	(3)	2	1
	46630LAJ3	1	-	-	(1)	-	-
	46630LAK0	1	1	-	-	1	1
	46630LAL8	-	-	-	-	-	-
	46630LAM6	-	-	-	-	-	-
	46630MAG7	11	10	-	(1)	10	7
	52108MDS9	6	3	-	(3)	3	2
	52523KAL8	11	11	-	-	11	9
	52524MAX7	4	4	-	-	4	4
	576449AB8	9	8	-	(1)	8	4
	59020UH32	6	6	-	-	6	7
	606935AP9	5	3	-	(2)	3	3
	61748HVW8	14	13	-	(1)	13	11
	61750SAE2	13	12	-	(1)	12	6
	64352VMC2	2	1	-	(1)	1	2
	748351AR4	6	5	-	(1)	5	3
	75970HAK6	-	-	-	-	-	-
	75970QAK6	1	1	-	-	1	1
	76110HS42	9	9	-	-	9	6
	94983UAD9	7	6	-	(1)	6	6
	94985AAA7	6	6	-	-	6	6
Total 3rd quarter 2011		$ 348	$ 301	$ -	$ (47)	$ 301	$ 214
4th quarter 2011	00442BAD3	$ 5	$ 5	$ -	$ -	$ 5	$ 2
	02151LAA4	12	11	-	(1)	11	7
	02151NAB8	12	12	-	-	12	6
	05948KW54	6	6	-	-	6	5
	059500AG3	15	14	-	(1)	14	9
	05950XAJ5	15	11	-	(4)	11	9
	059523BB5	10	9	-	(1)	9	7
	1248MGAP9	7	7	-	-	7	4
	12543PAK9	7	6	-	(1)	6	7
	126670CK2	11	11	-	-	11	6
	126670CL0	21	21	-	-	21	16
	126670GS1	7	7	-	-	7	4
	12667GUS0	21	20	-	(1)	20	18
	126694X37	29	29	-	-	29	27
	161546HK5	1	1	-	-	1	-
	16678RBT3	3	2	-	(1)	2	2
	16678RBW6	4	3	-	(1)	3	1
	16678RCE5	5	3	-	(2)	3	2
	16678RCM7	5	4	-	(1)	4	4
	173109AG4	10	5	-	(5)	5	3
	173109AH2	5	3	-	(2)	3	2
	17310MAK6	11	2	-	(9)	2	6
	17310NAH1	4	2	-	(2)	2	1
	17310NAJ7	-	-	-	-	-	-
	17310NAK4	1	1	-	-	1	-
	17310NAL2	-	-	-	-	-	-
	17310NAM0	-	-	-	-	-	-
	17310NAN8	-	-	-	-	-	-
	17312BAF9	6	3	-	(3)	3	1
	17312HAG4	7	3	-	(4)	3	2
	17312HAH2	4	3	-	(1)	3	1
	17312HAJ8	1	1	-	-	1	1
	17312HAK5	1	1	-	-	1	1
	17312HAL3	1	1	-	-	1	-
	225470QV8	3	3	-	-	3	1
	32029GAC8	10	10	-	-	10	5
	36245EAG3	-	-	-	-	-	-
	36828QSC1	6	4	-	(2)	4	3
	38012TAC6	16	16	-	-	16	12
	43718VAD6	13	12	-	(1)	12	7
	46412RAE5	15	15	-	-	15	10
	46629BAF6	4	4	-	-	4	4
	46629QAH9	-	-	-	-	-	-
	46630LAH7	2	1	-	(1)	1	1
	46630LAJ3	-	-	-	-	-	-
	46630LAK0	-	-	-	-	-	1
	46630LAL8	-	-	-	-	-	-
	46630LAM6	-	-	-	-	-	-
	46630MAG7	9	9	-	-	9	7
	46630MAH5	1	1	-	-	1	1
	52523KAL8	11	11	-	-	11	9
	52524MAX7	4	4	-	-	4	3
	55309NAA9	2	-	-	(2)	-	1
	576449AB8	8	8	-	-	8	4
	60687UAK3	13	5	-	(8)	5	4
	606935AP9	3	1	-	(2)	1	2
	61748HVW8	13	13	-	-	13	10
	64352VMC2	1	1	-	-	1	2
	68403BAG0	4	4	-	-	4	3
	73316PBT6	2	2	-	-	2	1
	75970HAK6	-	-	-	-	-	-

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75970JAK2	1	-	-	(1)	-	-
75970QAK6	-	-	-	-	-	-
88653PAA7	1	-	-	(1)	-	-
Total 4th quarter 2011	$ 389	$ 331	$ -	$ (58)	$ 331	$ 245
2011 Year-to-date			$ -	$ (150)		

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

(in millions)	September 30, 2012		December 31, 2011	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 214	$ (17)	$ 862	$ (45)
12 months or more	2,195	(403)	3,042	(965)
Total	$ 2,409	$ (420)	$ 3,904	$ (1,010)

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

E. Repurchase Agreements and/or Securities Lending Transactions

3. Assets were accepted as collateral by the Company as part of its securities lending program.

a. Cash collateral was received in connection with its securities lending program totaling $402 million and $158 million at September 30, 2012 and December 31, 2011, respectively. The remaining term of the open securities lending contracts related to this collateral at both September 30, 2012 and December 31, 2011 was 30 days or less.

b. At September 30, 2012 and December 31, 2011, the Company had securities with an aggregate fair value of $402 million and $174 million, respectively that were acquired from the sale, trade or use of accepted collateral.

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

9. Income Taxes

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

(in millions)	September 30, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 925	$ 224	$ 1,149	$ 1,018	$ 414	$ 1,432	$ (93)	$ (190)	$ (283)
Valuation allowance	-	-	-	-	-	-	-	-	-
Adjusted gross DTAs	$ 925	$ 224	$ 1,149	$ 1,018	$ 414	$ 1,432	$ (93)	$ (190)	$ (283)
Nonadmitted DTAs	122	-	122	244	-	244	(122)	-	(122)
Subtotal - net DTAs	$ 803	$ 224	$ 1,027	$ 774	$ 414	$ 1,188	$ 29	$ (190)	$ (161)
Deferred tax liabilities ("DTLs")	380	188	568	404	300	704	(24)	(112)	(136)
Net admitted DTAs	$ 423	$ 36	$ 459	$ 370	$ 114	$ 484	$ 53	$ (78)	$ (25)

The amount of adjusted gross DTAs admitted was as follows:

(in millions)	September 30, 2012		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from (a) above) after application of the threshold limitation (the lessor of 1 and 2 below)	$ 423	$ 36	$ 459
1. Adjusted gross DTA expected to be realized following the balance sheet date	$ 453	$ 36	$ 489
2. Adjusted gross DTA allowed per limitation threshold	$ XXX	$ XXX	$ 459
(c) Adjusted gross DTA (excluding the amount of DTAs from (a) and (b) above) offset by gross DTL	$ 380	$ 188	$ 568
DTA admitted as the result of application of SSAP No. 101 [(a) + (b) + (c)]	$ 803	$ 224	$ 1,027

(in millions)	December 31, 2011		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from (a) above) after application of the threshold limitation (the lessor of 1 and 2 below)	$ 370	$ 114	$ 484
1. Adjusted gross DTA expected to be realized following the balance sheet date	$ 506	$ 114	$ 620
2. Adjusted gross DTA allowed per limitation threshold	$ XXX	$ XXX	$ 484
(c) Adjusted gross DTA (excluding the amount of DTAs from (a) and (b) above) offset by gross DTL	$ 404	$ 300	$ 704
DTA admitted as the result of application of SSAP No. 101 [(a) + (b) + (c)]	$ 774	$ 414	$ 1,188

(in millions)	Change		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from (a) above) after application of the threshold limitation (the lessor of 1 and 2 below)	$ 53	$ (78)	$ (25)
1. Adjusted gross DTA expected to be realized following the balance sheet date	$ (53)	$ (78)	$ (131)
2. Adjusted gross DTA allowed per limitation threshold	$ XXX	$ XXX	$ (25)
(c) Adjusted gross DTA (excluding the amount of DTAs from (a) and (b) above) offset by gross DTL	$ (24)	$ (112)	$ (136)
DTA admitted as the result of application of SSAP No. 101 [(a) + (b) + (c)]	$ 29	$ (190)	$ (161)

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

	September 30, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Adjusted gross DTAs (% of total adjusted gross DTAs)	0.9 %	- %	0.9 %	25.4 %	8.0 %	33.4 %	(24.5) %	(8.0) %	(32.5) %
Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	18.6 %	7.8 %	26.4 %	25.0 %	23.5 %	48.5 %	(6.4) %	(15.7) %	(22.1) %

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2012	2011	Change
Federal income tax, excluding net capital gains (losses)	$ (74)	$ (100)	$ 26
Federal income tax on net capital gains (losses)	(29)	225	(254)
Federal income taxes incurred	$ (103)	$ 125	$ (228)

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

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

(in millions)	September 30, 2012	December 31, 2011	Change
DTAs:			
Ordinary			
Tax deferred acquisition costs	$ 311	$ 326	$ (15)
Reserves	301	332	(31)
Investments	187	221	(34)
Sale of variable annuity business	89	99	(10)
Nonadmitted assets	17	15	2
Employee benefits	8	8	-
Other	12	17	(5)
Subtotal - ordinary DTAs	$ 925	$ 1,018	$ (93)
Valuation allowance	-	-	-
Nonadmitted DTAs	122	243	(121)
Admitted ordinary DTAs	$ 803	$ 775	$ 28
Capital			
Investments	$ 206	$ 325	$ (119)
Unrealized losses	18	88	(70)
Subtotal - capital DTAs	$ 224	$ 413	$ (189)
Valuation allowance	-	-	-
Nonadmitted DTAs	-	-	-
Admitted capital DTAs	$ 224	$ 413	$ (189)
Admitted DTAs	$ 1,027	$ 1,188	$ (161)
DTLs:			
Ordinary			
Reserves	$ 146	$ 165	$ 19
Investments	76	108	32
Prepaid commissions	13	13	-
Other	43	47	4
Subtotal - ordinary DTLs	$ 278	$ 333	$ 55
Capital			
Investments	$ 213	$ 295	$ 82
Unrealized gains	77	76	(1)
Subtotal - capital DTLs	$ 290	$ 371	$ 81
Total DTLs	$ 568	$ 704	$ 136
Net admitted DTAs	$ 459	$ 484	$ (25)

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

(in millions)	September 30, 2012	December 31, 2011	Change
Total DTAs	$ 1,149	$ 1,432	$ (283)
Total DTLs	568	704	136
Net DTAs (DTLs)	$ 581	$ 728	(147)
Tax effect on incremental DTAs			161
Tax effect of unrealized gains (losses)			72
Tax effect of change in accounting principles			4
Change in net deferred income tax			90
Tax effect on incremental DTAs			(161)
Tax effect of nonadmitted assets			(2)
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ (73)

(in millions)	September 30, 2011	December 31, 2010	Change
Total DTAs	$ 1,292	$ 1,321	$ (29)
Total DTLs	608	597	(11)
Net DTAs (DTLs)	$ 684	$ 724	(40)
Tax effect on incremental DTAs			(20)
Tax effect of unrealized gains (losses)			30
Tax effect of change in accounting principles			5
Change in net deferred income tax			(25)
Tax effect on incremental DTAs			20
Tax effect of nonadmitted assets			(1)
Adjustment of prior year tax liabilities			(2)
Change in net deferred income tax relating to the provision			$ (8)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2012	Effective Tax Rate
Provision computed at statutory rate	$ 6	35.0 %
Change in net deferred income taxes	(73)	(414.7)
Tax credits	(17)	(94.5)
Interest maintenance reserve ("IMR") amortization	(13)	(74.8)
Dividend received deduction	(6)	(34.3)
Prior year true-up	(1)	(7.1)
Other	1	4.6
Total statutory income taxes	$ (103)	(585.8) %

(in millions)	2011	Effective Tax Rate
Provision computed at statutory rate	$ 126	35.0 %
Change in net deferred income taxes	(8)	(2.3)
Tax credits	(6)	(1.7)
IMR amortization	20	5.5
Dividend received deduction	(6)	(1.7)
Prior year true-up	-	-
Other	(1)	(0.3)
Total statutory income taxes	$ 125	34.5 %

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

9. The special surplus funds balance was $277 million and $476 million at September 30, 2012 and December 31, 2011, respectively. At September 30, 2012, the entire balance of special surplus funds related to after-tax deferred gains associated with reinsurance transactions for the disposal of certain blocks of business in 2004 and 2006. At December 31, 2011, the balance of special surplus funds consisted of $315 million of after-tax deferred gains associated with reinsurance transactions for the disposal of certain block of business in 2004 and 2006 and $161 million 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*.

10. Cumulative unrealized gains and losses reduced the negative unassigned funds by $632 million and $467 million at September 30, 2012 and December 31, 2011, respectively.

14. Contingencies

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $589 million and $677 million at September 30, 2012 and December 31, 2011, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company has made no other contingent commitments or guarantees related to its investments in joint ventures, limited liability companies or low income housing tax credit ("LIHTC") property investments.

B. Assessments

Executive Life Insurance Company of New York ("ELNY") has been under the jurisdiction of the New York Liquidation Bureau ("Bureau") as part of a 1992 court-ordered rehabilitation plan. ELNY continues to fully pay annuity benefits when due. The Superintendent of Insurance of the state of New York, in conjunction with the New York Attorney General, filed a proposed formal plan of liquidation on September 1, 2011, and a court order approving the plan, as amended, was entered on April 16, 2012. On May 30, 2012, an attorney representing a number of ELNY payees filed a notice, appealing the ELNY Order of Liquidation. Assessments will not begin until the completion of the appeals process. The current publicly available estimated shortfall from the Bureau is $1.57 billion. New York law currently contains an aggregate limit on insurer assessments by the guaranty fund, the Life Insurance Corporation of New York, of $558 million, of which approximately $40 million has been used. The Company's three-year average market share for New York as of December 31, 2010, based on assessable premiums, was approximately 0.1%.

See Note 14, Part B in the Annual Statement for additional information related to guaranty fund assessments.

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

Derivative financial instruments

1. The statement value and fair value of the derivative instruments the Company held at September 30, 2012 were not materially different than what was reported in the Annual Statement.

Off-balance sheet financial instruments

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

(in millions)	September 30, 2012	December 31, 2011
Commitments to invest in limited partnership interests	$ 589	$ 677
Private placement commitments	$ 47	$ 30
Commitments to extend mortgage loans	$ 6	$ 49
Other loan commitments	$ 23	$ 2

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

B. Transfer and Servicing of Financial Assets

2. The Company's business activities included securities lending programs with third parties, mostly large banks. At September 30, 2012 and December 31, 2011, U.S. Treasury and corporate bonds and common stock with fair values of $386 million and $153 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 above and in the Annual Statement. The Company did not have securities lending transactions within the Separate Accounts at September 30 2012 or December 31, 2011.

NOTES TO FINANCIAL STATEMENTS

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

($ in millions)

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

The Company did not have wash sales during the third 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 for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources. The second situation is where specific inputs significant to the fair value estimation models are not market observable, including the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable.

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

(in millions)

September 30, 2012	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 27	$ 6	$ 33
Redeemable preferred stocks				
Industrial and miscellaneous	-	-	18	18
Unaffiliated common stocks				
Industrial and miscellaneous	25	23	8	56
Derivative assets				
Equity and index contracts	-	212	1	213
Interest rate contracts	-	32	-	32
Foreign currency contracts	-	-	-	-
Credit contracts	-	-	-	-
Total derivative assets	-	244	1	245
Separate Accounts assets	4,559	157	98	4,814
Total assets at fair value	$ 4,584	$ 451	$ 131	$ 5,166
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ 9	$ 1	$ 10
Credit contracts	-	(1)	-	(1)
Equity and index contracts	-	(100)	-	(100)
Foreign currency contracts	-	-	-	-
Total derivative liabilities	-	(92)	1	(91)
Separate Accounts liabilities	-	(5)	-	(5)
Total liabilities at fair value	$ -	$ (97)	$ 1	$ (96)

NOTES TO FINANCIAL STATEMENTS

(in millions) December 31, 2011	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 53	$ 15	$ 68
Redeemable preferred stocks				
Industrial and miscellaneous	-	18	-	18
Unaffiliated common stocks				
Industrial and miscellaneous	23	21	9	53
Derivative assets				
Equity and index contracts	-	96	-	96
Interest rate contracts	-	85	(3)	82
Foreign currency contracts	-	6	-	6
Credit contracts	-	1	-	1
Total derivative assets	-	188	(3)	185
Separate Accounts assets	4,697	95	49	4,841
Total assets at fair value	$ 4,720	$ 375	$ 70	$ 5,165
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ 14	$ (14)	$ -
Credit contracts	-	6	-	6
Equity and index contracts	-	(46)	-	(46)
Foreign currency contracts	-	-	-	-
Total derivative liabilities	-	(26)	(14)	(40)
Separate Accounts liabilities	-	(3)	-	(3)
Total liabilities at fair value	$ -	$ (29)	$ (14)	$ (43)

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	$ 15	$ 1	$ -	$ 7	$ 4
Credit tenant loans	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	18	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	9	-	-	(1)	-
Derivatives, net	(17)	-	-	(22)	19
Separate Accounts assets	49	-	-	-	3
Total Level 3 assets and liabilities	$ 56	$ 19	$ -	$ (16)	$ 26

(in millions)	Purchases	Issues	Sales	Settlements	Balance at September 30, 2012
Bonds					
Industrial and miscellaneous	$ 3	$ -	$ (24)	$ -	$ 6
Credit tenant loans	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	18
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	8
Derivatives, net	23	-	-	(1)	2
Separate Accounts assets	46	-	-	-	98
Total Level 3 assets and liabilities	$ 72	$ -	$ (24)	$ (1)	$ 132

(in millions)	Balance at January 1, 2011	Transfers into Level 3	Transfers out of Level 3	Total gains and losses included in net income	Total gains and losses included in surplus	Purchases, issuances, sales and settlements	Balance at September 30, 2011
Bonds							
Industrial and miscellaneous	$ 106	$ 101	$ (100)	$ -	$ 9	$ (100)	$ 16
Credit tenant loans	-	3	-	-	-	(3)	-
Redeemable preferred stocks							
Industrial and miscellaneous	-	-	-	-	-	-	-
Unaffiliated common stocks							
Industrial and miscellaneous	25	-	(11)	(4)	-	(1)	9
Derivatives, net	(12)	-	-	(26)	(1)	10	(29)
Separate Accounts assets	-	-	-	-	1	26	27
Total Level 3 assets and liabilities	$ 119	$ 104	$ (111)	$ (30)	$ 9	$ (68)	$ 23

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Transfers into Level 3 during 2012 and 2011 included situations where assets measured at the lower of cost or market were reported at cost in 2011 and 2010 and fair value in 2012 and 2011. Transfers into Level 3 during 2012 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale or had been replaced with a broker quote where the inputs have not been corroborated to be market observable resulting in the security being classified as Level 3. Transfers into Level 3 during 2011 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value.

Transfers out of Level 3 during 2011 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 valuations service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains or 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, whose inputs have not been corroborated to be market observable, 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

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 - 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.

Redeemable preferred stocks - 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, underlying stock prices and credit spreads.

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 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 interest rate swap agreements, foreign currency swap agreements, certain options and certain credit default swap agreements, 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.

Separate Accounts - Registered deferred annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation include quoted market 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. In addition, registered deferred annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active.

Level 3 measurements

Bonds

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 Asset-backed securities - 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.

Redeemable preferred stocks – The primary inputs to the valuation include non-binding broker quotes 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.

Derivatives - Certain over-the-counter derivatives, such as interest rate cap agreements and certain options (including swaption agreements) are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

Separate Accounts - Registered deferred annuity contracts are supported by mortgage loans. 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.

NOTES TO FINANCIAL STATEMENTS

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

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

Financial assets

(in millions)	September 30, 2012				
	Statement Value	Aggregate Fair Value	Level 1	Level 2	Level 3
Bonds	$ 35,357	$ 38,258	$ 728	$ 35,551	$ 1,979
Preferred stocks	$ 54	$ 56	$ -	$ 38	$ 18
Unaffiliated common stocks	$ 56	$ 56	$ 25	$ 23	$ 8
Mortgage loans on real estate	$ 5,539	$ 5,803	$ -	$ -	$ 5,803
Cash equivalents	$ 928	$ 928	$ 59	$ 869	$ -
Short-term investments	$ 47	$ 47	$ 47	$ -	$ -
Derivatives	$ 246	$ 219	$ -	$ 246	$ (27)
LIHTC property investments	$ 328	$ 328	$ -	$ -	$ 328
Surplus notes	$ 45	$ 57	$ -	$ 57	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275
Separate Accounts	$ 4,814	$ 4,814	$ 4,559	$ 157	$ 98

(in millions)	December 31, 2011	
	Statement Value	Fair Value
Bonds	$ 37,041	$ 38,347
Preferred stocks	$ 55	$ 55
Unaffiliated common stocks	$ 53	$ 53
Mortgage loans on real estate	$ 5,867	$ 6,040
Cash equivalents	$ 187	$ 187
Short-term investments	$ 99	$ 99
Derivatives	$ 183	$ 145
LIHTC property investments	$ 277	$ 277
Surplus notes	$ 40	$ 48
Collateral loans	$ 275	$ 235
Separate Accounts	$ 4,841	$ 4,841

The fair value of U.S. Treasury bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of all other publicly traded bonds in Level 2, including loan-backed and structured securities, is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. The fair value of all other bonds, including loan-backed and structured securities in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 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 preferred stock in Level 3 is based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

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

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

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

Exchange listed derivatives that are not actively traded in Level 2 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. Derivatives in Level 3 are valued using models that are widely accepted in the financial services industry and are categorized as such as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

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

The fair value of unaffiliated surplus notes 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.

The fair value of 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)	September 30, 2012				
	Statement Value	Aggregate Fair Value	Level 1	Level 2	Level 3
Deposit-type contracts	$ 4,901	$ 5,664	$ -	$ -	$ 5,664
Securities lending collateral	$ 402	$ 402	$ -	$ 402	$ -
Derivatives	$ 118	$ 111	$ -	$ 108	$ 3
Derivatives collateral	$ 33	$ 33	$ -	$ 33	$ -

NOTES TO FINANCIAL STATEMENTS

(in millions)	December 31, 2011	
	Statement Value	Fair Value
Deposit-type contracts	$ 4,940	$ 5,523
Securities lending collateral	$ 158	$ 158
Derivatives	$ 86	$ 92
Derivatives collateral	$ 43	$ 43

The fair value of the liability for deposit-type contracts is based on the terms of the underlying contracts utilizing prevailing market rates for similar contracts adjusted for credit risk. Deferred annuities included in deposit-type contracts are valued using discounted cash flow models that incorporate market value margins, which are based on the cost of holding economic capital, and the Company's own credit risk. Immediate annuities without life contingencies are valued at the present value of future benefits using market implied interest rates which include the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

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

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

21. Other Items

C. Other Disclosures

On March 8, 2012, the Company entered into a stock purchase agreement with Government Employees Health Association, Inc., an unaffiliated entity, to sell all of the outstanding shares of its wholly-owned subsidiary, Surety Life Insurance Company. The sale closed on July 31, 2012.

G. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS") at both September 30, 2012 and December 31, 2011. The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. At September 30, 2012, the ABS RMBS portfolio had net unrealized losses of $61 million, comprised of $64 million in gross unrealized losses and $3 million in gross unrealized gains. At December 31, 2011, the ABS RMBS portfolio had net unrealized losses of $205 million, comprised of $208 million in gross unrealized losses and $3 million in gross unrealized gains.

   In addition, the Company owns Alt-A residential mortgage-backed securities ("Alt-A"), which it does not consider to be a component of its exposure to subprime mortgage related risk. The net unrealized losses of the Alt-A portfolio at September 30, 2012 was not materially different than what was reported at December 31, 2011.

   See Note 21, Part G(1) in the Annual Statement for additional information related to subprime mortgage related risk exposure.

3. The Company's direct exposure to other subprime investments, which consisted of ABS RMBS, is summarized as follows:

(in millions)	September 30, 2012	December 31, 2011
Actual cost	$ 418	$ 828
Book/adjusted carrying value	$ 394	$ 754
Fair value	$ 333	$ 549

   OTTI related to the Company's direct exposure to other subprime investments was $5 million and $65 million for the nine months ended September 30, 2012 and 2011, respectively.

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

22. Events Subsequent

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

25. Change in Incurred Losses and Loss Adjustment Expenses

For life and accident and health insurance products within the Company's book of business in 2012 and 2011, both the incurred losses and loss adjustment expenses and the changes in incurred losses and loss adjustment expenses for prior years were immaterial.

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 [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC.	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

GENERAL INTERROGATORIES

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

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
THE CODE WAS REWRITTEN ADDING LANGUAGE ADDRESSING RESPONSIBLE USE OF SOCIAL MEDIA, GATHERING COMPETITIVE INTELLIGENCE, EXTERNAL BOARD SERVICE, CORPORATE REPUTATION, GIVING BACK TO OUR COMMUNITIES, PROTECTING THE ENVIRONMENT AND SPEAKING TO NEWS MEDIA AND THE PUBLIC.

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$66,391,296 PLEDGED AS COLLATERAL, $762,151,371 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $18,718,852 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 723,036,188

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	$ 896,026,318	$ 914,247,113
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 673,896,111	$ 649,997,332
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,569,922,429	$ 1,564,244,445
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
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548 BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179	227 W. MONROE STREET, 4th FLOOR, CHICAGO, IL 60606 2 N. LASALLE STREET, SUITE 1020, 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 ROAD, NORTHBOOK, 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 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 5,523,712,697
	1.14 Total Mortgages in Good Standing	$ 5,523,712,697
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 3,973,540
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$ 3,014,183
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 3,014,183
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 8,250,000
	1.44 Total Mortgages in Process of Foreclosure	$ 8,250,000
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,538,950,420
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	70.000 %
	2.2 A&H cost containment percent	0.200 %
	2.3 A&H expense percent excluding cost containment expenses	25.900 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BM	YRT/I	NO
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	YES

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	5,707,284	9,069,639	468,177		15,245,100	
2. Alaska	AK	L	1,102,754	168,961	76,403		1,348,118	
3. Arizona	AZ	L	6,805,024	11,264,063	357,653		18,426,739	
4. Arkansas	AR	L	2,293,917	2,619,981	366,224		5,280,122	
5. California	CA	L	45,118,914	36,513,741	3,019,087		84,651,742	170,850
6. Colorado	CO	L	5,038,063	6,925,173	317,994		12,281,230	
7. Connecticut	CT	L	5,504,881	6,991,198	261,465		12,757,544	
8. Delaware	DE	L	940,537	471,477	63,630		1,475,643	
9. District of Columbia	DC	L	296,139	265,035	31,344		592,518	
10. Florida	FL	L	26,406,593	27,201,477	2,694,324		56,302,394	
11. Georgia	GA	L	13,898,397	7,700,532	938,856		22,537,785	
12. Hawaii	HI	L	2,263,596	2,876,050	280,297		5,419,943	
13. Idaho	ID	L	1,200,481	4,120,097	100,679		5,421,257	16,815
14. Illinois	IL	L	29,882,276	10,851,939	985,860		41,720,075	
15. Indiana	IN	L	7,230,692	8,882,663	449,186		16,562,540	
16. Iowa	IA	L	1,307,432	2,491,982	130,506		3,929,920	
17. Kansas	KS	L	1,840,348	1,527,901	201,520		3,569,769	
18. Kentucky	KY	L	4,622,723	6,034,766	425,089		11,082,578	
19. Louisiana	LA	L	9,384,479	10,826,792	480,916		20,692,187	
20. Maine	ME	L	1,157,562	1,139,944	63,428		2,360,934	
21. Maryland	MD	L	8,925,927	6,073,118	379,155		15,378,200	
22. Massachusetts	MA	L	2,151,062	4,320,854	467,362		6,939,278	
23. Michigan	MI	L	10,124,725	26,754,289	555,546		37,434,560	
24. Minnesota	MN	L	2,785,225	1,368,226	270,410		4,423,860	
25. Mississippi	MS	L	3,436,489	5,465,299	281,909		9,183,697	
26. Missouri	MO	L	3,849,001	3,041,476	492,726		7,383,203	
27. Montana	MT	L	778,673	539,243	79,443		1,397,358	
28. Nebraska	NE	L	1,472,356	10,123,741	92,128		11,688,226	73,191,731
29. Nevada	NV	L	3,571,583	4,303,930	188,130		8,063,643	
30. New Hampshire	NH	L	1,629,025	2,812,570	80,245		4,521,839	
31. New Jersey	NJ	L	6,876,610	6,963,910	1,111,086		14,951,606	
32. New Mexico	NM	L	3,045,045	5,387,436	181,021		8,613,502	
33. New York	NY	Q	1,191,684	1,000,370	399,027		2,591,081	
34. North Carolina	NC	L	11,786,367	11,240,309	627,513		23,654,189	
35. North Dakota	ND	L	253,873	467,971	39,780		761,623	
36. Ohio	OH	L	13,603,464	17,927,211	772,410		32,303,084	
37. Oklahoma	OK	L	3,355,042	3,661,166	295,923		7,312,131	
38. Oregon	OR	L	3,799,085	1,169,562	63,004		5,031,651	
39. Pennsylvania	PA	L	16,864,096	13,246,392	1,376,953		31,487,441	
40. Rhode Island	RI	L	1,349,929	1,453,693	66,318		2,869,941	
41. South Carolina	SC	L	5,211,157	12,170,571	243,172		17,624,900	
42. South Dakota	SD	L	360,854	19,990	49,120		429,964	
43. Tennessee	TN	L	6,958,041	4,715,879	602,926		12,276,846	
44. Texas	TX	L	34,745,113	25,678,649	1,626,196		62,049,957	
45. Utah	UT	L	2,488,398	2,456,584	99,353		5,044,335	
46. Vermont	VT	L	472,776	519,810	81,540		1,074,126	
47. Virginia	VA	L	11,651,262	7,362,578	982,787		19,996,627	
48. Washington	WA	L	7,454,371	1,659,375	179,447		9,293,194	
49. West Virginia	WV	L	1,573,482	1,922,763	130,502		3,626,747	
50. Wisconsin	WI	L	3,244,426	2,535,406	293,009		6,072,841	
51. Wyoming	WY	L	500,767	72,863	55,192		628,821	
52. American Samoa	AS	N	144				144	
53. Guam	GU	N	8,527		475		9,002	
54. Puerto Rico	PR	L	54,947		8,957		63,904	
55. U.S. Virgin Islands	VI	N	15,054		2,470		17,525	
56. Northern Mariana Islands	MP	N	438		64		502	
57. Canada	CN	N	38,353		3,685		42,038	
58. Aggregate Other Aliens	OT	XXX	319,969	515,181	9,935		845,085	32,673,239
59. Subtotal		(a) 51	347,949,430	344,893,825	23,901,555		716,744,811	106,052,635
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	962,291				962,291	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	348,911,721	344,893,825	23,901,555		717,707,102	106,052,635
96. Plus Reinsurance Assumed		XXX	907,422,649	139,064,123	62,248,533		1,108,735,305	27,529,283
97 Totals (All Business)		XXX	1,256,334,370	483,957,948	86,150,089		1,826,442,407	133,581,918
98. Less Reinsurance Ceded		XXX	171,926,760	25,754,063	22,057,219		219,738,043	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,084,407,610	458,203,885	64,092,869		1,606,704,364	133,581,918
DETAILS OF WRITE-INS								
5801. ARGENTINA		XXX			127		127	
5802. AUSTRALIA		XXX	10,113		264		10,377	
5803. BARBADOS		XXX	111	510,687			510,798	32,673,239
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	309,745	4,494	9,543		323,782	
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	319,969	515,181	9,935		845,085	32,673,239
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

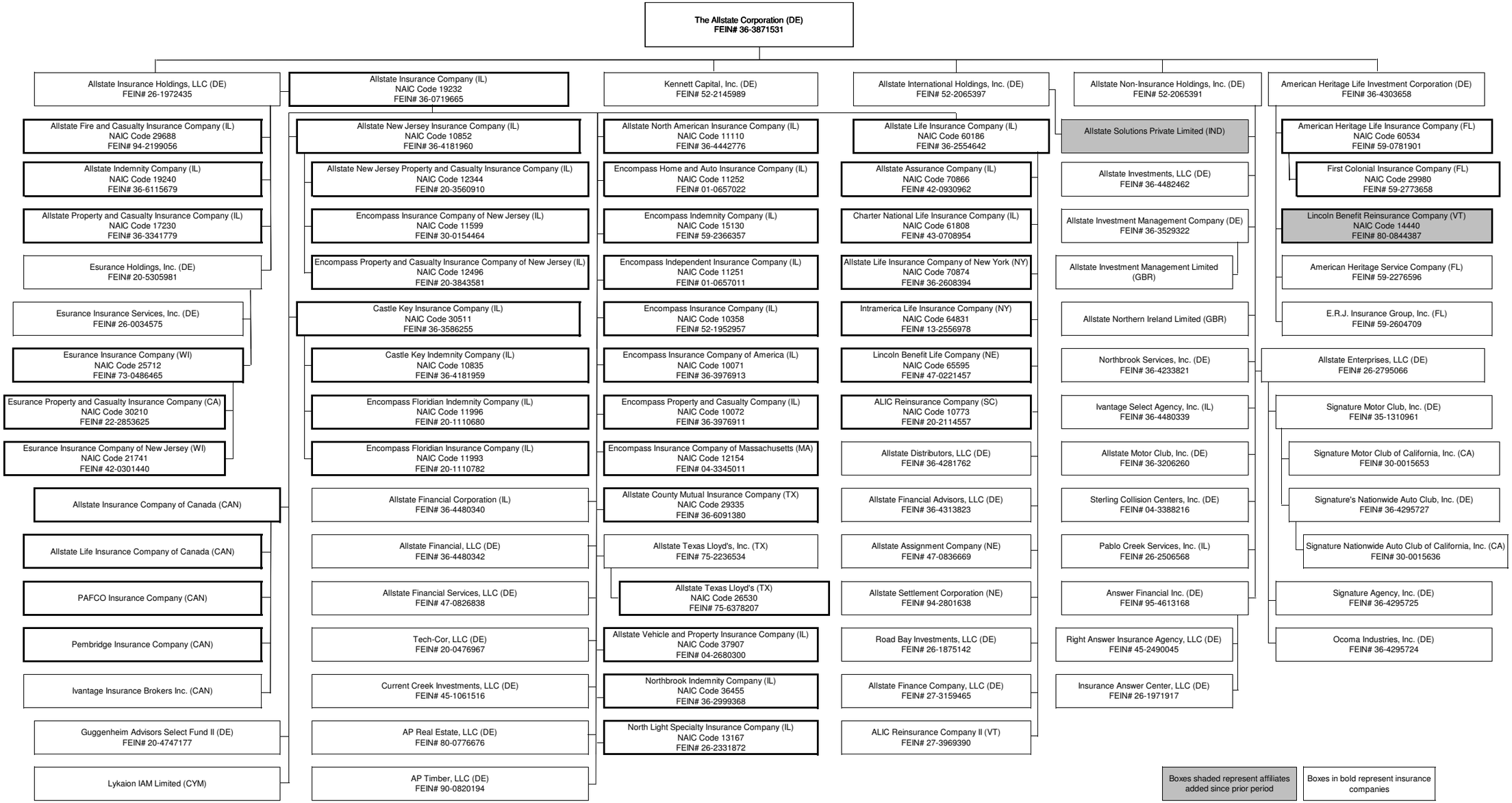
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 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	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	IA	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GBR	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL		Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	IA	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	IA	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	IA	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	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	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	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	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	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 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 *
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			20-4747177				Guggenheim Advisors Select Fund II	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	65595	47-0221457				Lincoln Benefit Life Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
							Lykaion IAM Limited	CYM	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Northbrook Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295724				Ocoma Industries, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			04-3388216				Sterling Collision Centers, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

5. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.

6. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 2a methods. The Company uses a Type 2 method.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

6 0 1 8 6 2 0 1 2 3 6 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Prepaid expenses	2,500,000	2,500,000		
2505.	Prepaid commissions	35,931,723	35,931,723		
2506.	Negative interest maintenance reserve	276,998,306	276,998,306		
2507.	Customer receivable	1,284,808	1,284,808		
2508.	Receivable for securities	2,029,816	2,029,816		
2597.	Summary of remaining write-ins for Line 25 from overflow page	318,744,653	318,744,653		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Accounts payable	8,500,644	10,666,610
2505.	Deferred fee income	3,233,591	3,383,162
2506.	Contingent financial guarantee	754,988	
2507.	Discontinued operations	153,745	153,745
2597.	Summary of remaining write-ins for Line 25 from overflow page	12,642,968	14,203,517

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Experience refund on reinsurance			49,457,560
08.305.	Allocated share of loss on sale of fixed assets	(18,599)	(52,840)	(52,413)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(18,599)	(52,840)	49,405,147

Additional Write-ins for Schedule T Line 58

			Direct Business Only					
		1	Life Contracts 2	3	4	5	6	7
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
5804.	BELGIUM	XXX	558		(44)		515	
5805.	BERMUDA	XXX	413				413	
5806.	BRAZIL	XXX			294		294	
5807.	BAHAMAS	XXX			74		74	
5808.	BOLIVIA	XXX			89		89	
5809.	COLOMBIA	XXX	260				260	
5810.	COTE D'IVOIRE	XXX	160				160	
5811.	CHINA	XXX	593		130		724	
5812.	CHILE	XXX			27		27	
5813.	COSTA RICA	XXX	227				227	
5814.	CAPE VERDE	XXX			59		59	
5815.	CZECH REPUBLIC	XXX	81				81	
5816.	ECUADOR	XXX			191		191	
5817.	EGYPT	XXX			50		50	
5818.	ENGLAND	XXX	4,596		18		4,614	
5819.	SPAIN	XXX	1,794				1,794	
5820.	EL SALVADOR	XXX			51		51	
5821.	FIJI	XXX			88		88	
5822.	FRANCE	XXX	1,133		44		1,177	
5823.	GHANA	XXX			89		89	
5824.	GREECE	XXX	265		179		443	
5825.	GERMANY	XXX	2,538		484		3,021	
5826.	HONG KONG	XXX			214		214	
5827.	HONDURAS	XXX			95		95	
5828.	CROATIA	XXX			88		88	
5829.	HUNGARY	XXX			53		53	
5830.	IRELAND	XXX			161		161	
5831.	INDIA	XXX	231				231	
5832.	ISRAEL	XXX	1,976		226		2,202	
5833.	ITALY	XXX	406		104		510	
5834.	JAPAN	XXX	1,584		119		1,703	
5835.	SOUTH KOREA	XXX	223				223	
5836.	MEXICO	XXX	291		384		675	
5837.	NETHERLANDS	XXX	2,423		135		2,558	
5838.	NICARAGUA	XXX	328		40		368	
5839.	NEW ZEALAND	XXX	540		64		604	
5840.	Other Foreign	XXX	237,680				237,680	
5841.	PHILIPPINES	XXX	635		90		725	
5842.	POLAND	XXX			89		89	
5843.	PERU	XXX			119		119	
5844.	SWITZERLAND	XXX	260		183		443	
5845.	RUSSIAN FEDERATION	XXX			52		52	
5846.	SWEDEN	XXX	219	1,494	136		1,849	
5847.	SINGAPORE	XXX	336		40		376	
5848.	SOUTH AFRICA	XXX	863				863	
5849.	THAILAND	XXX	781				781	
5850.	SCOTLAND	XXX			78		78	
5851.	TRINIDAD AND TOBAGO	XXX			44		44	
5852.	UNITED KINGDOM	XXX	2,615		439		3,054	
5853.	VENEZUELA	XXX			157		157	
5854.	ARMY & FLEET POST OFFICE	XXX	45,734	3,000	4,608		53,343	
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	309,745	4,494	9,543		323,782	

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

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	5,867,300,459	5,916,342,478
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	380,564,217	1,105,865,213
	2.2 Additional investment made after acquisition		7,615,268
3.	Capitalized deferred interest and other	136,480	32,845,294
4.	Accrual of discount	5,763,680	9,042,331
5.	Unrealized valuation increase (decrease)	443,616	
6.	Total gain (loss) on disposals	7,591,993	10,528,840
7.	Deduct amounts received on disposals	701,850,528	1,153,013,658
8.	Deduct amortization of premium and mortgage interest points and commitment fees	14,786,736	13,902,679
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	6,212,762	48,022,629
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,538,950,420	5,867,300,459
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,538,950,420	5,867,300,459
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,538,950,420	5,867,300,459

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	2,297,845,759	1,743,541,962
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	89,586,577	216,337,756
	2.2 Additional investment made after acquisition	220,429,372	605,202,408
3.	Capitalized deferred interest and other		17,180,816
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	217,504,175	87,656,939
6.	Total gain (loss) on disposals	1,020,155	(3,481,055)
7.	Deduct amounts received on disposals	210,211,009	346,509,082
8.	Deduct amortization of premium and depreciation	16,557,585	7,295,393
9.	Total foreign exchange change in book/adjusted carrying value	(2,028,405)	(10,635,590)
10.	Deduct current year's other than temporary impairment recognized	1,969,471	4,153,001
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,595,619,569	2,297,845,759
12.	Deduct total nonadmitted amounts	4,134,878	2,194,645
13.	Statement value at end of current period (Line 11 minus Line 12)	2,591,484,691	2,295,651,114

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	38,044,500,134	41,646,814,831
2.	Cost of bonds and stocks acquired	5,102,306,662	9,580,885,903
3.	Accrual of discount	67,790,670	141,852,248
4.	Unrealized valuation increase (decrease)	66,463,295	101,306,590
5.	Total gain (loss) on disposals	(63,596,591)	714,755,418
6.	Deduct consideration for bonds and stocks disposed of	6,709,629,517	13,804,707,680
7.	Deduct amortization of premium	78,599,467	126,777,032
8.	Total foreign exchange change in book/adjusted carrying value	2,517,566	(5,974,260)
9.	Deduct current year's other than temporary impairment recognized	50,044,054	203,655,885
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	36,381,708,698	38,044,500,134
11.	Deduct total nonadmitted amounts	10,662,285	9,836,776
12.	Statement value at end of current period (Line 10 minus Line 11)	36,371,046,413	38,034,663,358

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)	21,005,229,124	10,649,972,512	11,092,044,127	432,074,009	21,538,442,482	21,005,229,124	20,995,231,518	22,175,525,889
2. Class 2 (a)	12,271,196,984	543,294,839	469,842,199	(55,754,515)	12,050,719,740	12,271,196,984	12,288,895,108	11,730,921,708
3. Class 3 (a)	2,109,529,438	83,067,716	109,697,379	(94,131,447)	2,140,416,317	2,109,529,438	1,988,768,327	2,016,321,332
4. Class 4 (a)	1,002,832,389	69,446,836	69,423,078	(158,527,345)	1,080,573,814	1,002,832,389	844,328,802	1,072,890,080
5. Class 5 (a)	317,597,846	728,213	24,333,910	(91,354,742)	242,648,566	317,597,846	202,637,407	304,550,986
6. Class 6 (a)	17,985,995	102,575	1,474,340	(4,171,505)	26,578,444	17,985,995	12,442,726	26,848,976
7. Total Bonds	36,724,371,776	11,346,612,690	11,766,815,033	28,134,455	37,079,379,364	36,724,371,776	36,332,303,888	37,327,058,972
PREFERRED STOCK								
8. Class 1								17,889,835
9. Class 2	36,575,686			(37,579)	33,112,657	36,575,686	36,538,107	15,259,198
10. Class 3					3,500,001			3,500,001
11. Class 4								
12. Class 5	17,867,909			13,466	18,241,741	17,867,909	17,881,375	18,000,098
13. Class 6								
14. Total Preferred Stock	54,443,595			(24,113)	54,854,399	54,443,595	54,419,482	54,649,131
15. Total Bonds and Preferred Stock	36,778,815,371	11,346,612,690	11,766,815,033	28,110,342	37,134,233,762	36,778,815,371	36,386,723,370	37,381,708,103

(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 $ 974,986,075 ; NAIC 2 $; NAIC 3 $;
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	46,698,443	XXX	46,697,597	2,336	

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	98,768,774	33,975,595
2.	Cost of short-term investments acquired	338,366,385	879,240,535
3.	Accrual of discount	8,566	17,959
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(971)	3,447
6.	Deduct consideration received on disposals	390,444,311	814,468,762
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	46,698,443	98,768,774
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	46,698,443	98,768,774

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)	97,088,096
2.	Cost Paid/(Consideration Received) on additions	84,272,243
3.	Unrealized Valuation increase/(decrease)	(40,086,531)
4.	Total gain (loss) on termination recognized	3,896,977
5.	Considerations received/(paid) on terminations	52,488,303
6.	Amortization	51,151,021
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(8,752,908)
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(7,271,509)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	127,809,086
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	127,809,086

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				552,813
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	(204,130)			
	3.24 Section 1, Column 16, prior year	(756,943)	552,813	552,813	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year		3,109,865		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	3,109,865			
	4.22 Amount recognized		3,109,865		
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
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-BECTON DICKINSON	2FE	5,000,000	4,992,505	5,376,961	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	1,960	21,906	075887-BA-6	BECTON DICKINSON	1FE	4,990,545	5,355,055
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-FREDDIE MAC	2FE	20,000,000	20,004,269	20,798,646	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	7,838	87,626	3137EA-DG-1	FREDDIE MAC	1FE	19,996,431	20,711,020
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-GREAT PLAINS ENERGY INC	2FE	10,000,000	9,995,372	11,133,623	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	3,919	43,813	391164-AE-0	GREAT PLAINS ENERGY INC	2FE	9,991,453	11,089,810
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-ILLINOIS TOOL WORKS INC	2FE	5,000,000	5,024,233	5,396,951	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	1,960	21,906	452308-AP-4	ILLINOIS TOOL WORKS INC	1FE	5,022,274	5,375,045
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-ILLINOIS TOOL WORKS INC	2FE	15,000,000	14,790,282	17,630,134	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	5,879	65,719	452308-AQ-2	ILLINOIS TOOL WORKS INC	1FE	14,784,403	17,564,415
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-KIMBERLY-CLARK	2FE	10,000,000	10,522,195	11,164,293	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	3,919	43,813	494368-BE-2	KIMBERLY-CLARK	1FE	10,518,276	11,120,480
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-RAYTHEON COMPANY	2FE	10,000,000	9,956,531	11,649,953	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	3,919	43,813	755111-BW-0	RAYTHEON COMPANY	1FE	9,952,611	11,606,140
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-THOMSON REUTERS CORP	2FE	10,000,000	10,587,818	11,568,123	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	3,919	43,813	884903-BG-9	THOMSON REUTERS CORP	1FE	10,583,899	11,524,310
260568CP9	CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security-TIME WARNER CABLE INC	2FE	15,000,000	14,883,927	16,604,464	04/12/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/17	5,879	65,719	88732J-BA-5	TIME WARNER CABLE INC	2FE	14,878,048	16,538,745
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-COMMONWEALTH EDISON	1FE	5,000,000	4,859,558	4,714,888	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(1,417,332)	202795-HU-7	COMMONWEALTH EDISON	1FE	4,859,558	6,132,220
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	1FE	25,000,000	24,875,718	19,887,090	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(7,086,660)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,875,718	26,973,750
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1FE	20,000,000	20,000,000	17,330,672	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(5,669,328)	08773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	1	20,000,000	23,000,000
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	1FE	25,000,000	24,956,811	19,663,340	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(7,086,660)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,956,811	26,750,000
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX	1FE	25,000,000	25,000,000	14,335,590	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(7,086,660)	91731K-AA-8	USB CAPITAL IX	1AM	25,000,000	21,422,250
548661D*5	LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS	1FE	5,000,000	5,000,000	5,400,526	11/01/2009	09/20/2014	CDS SP1200TT8 ON LOWES COMPANIES		5,880	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,000,000	5,394,646
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-HOUSTON TX PUB IMPT REF BABS 2010B	1FE	25,000,000	25,000,000	26,516,058	11/08/2007	12/20/2017	CDS CS2275200 ON CITY OF NEW YORK RR40%		(3,676,692)	442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B	1FE	25,000,000	30,192,750
9999999 - Totals				230,449,218	219,171,312	XXX	XXX	XXX	39,191	(31,579,324)	XXX	XXX	XXX	230,410,027	250,750,636

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	20	280,791,540	19	270,482,991	23	345,354,450			20	280,791,540
2. Add: Opened or Acquired Transactions	2	29,712,732	15	215,699,975	2	19,814,515			19	265,227,221
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,509,910	XXX	2,200,641	XXX	155,448	XXX		XXX	4,865,998
4. Less: Closed or Disposed of Transactions	3	38,252,471	11	142,993,531	9	134,875,195			23	316,121,196
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	4,278,721	XXX	35,625	XXX		XXX		XXX	4,314,346
7. Ending Inventory	19	270,482,991	23	345,354,450	16	230,449,218			16	230,449,218

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	127,809,086	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		127,809,086
4.	Part D, Column 5	267,203,785	
5.	Part D, Column 6	(139,394,699)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	107,746,450	
8.	Part B, Section 1, Column 13	(204,130)	
9.	Total (Line 7 plus Line 8)		107,542,320
10.	Part D, Column 8	268,275,295	
11.	Part D, Column 9	(160,732,974)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	261,134,780	
14.	Part B, Section 1, Column 19	2,220,300	
15.	Part D, Column 11	263,355,080	
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	187,227,677	930,155,893
2.	Cost of cash equivalents acquired	26,048,766,518	37,809,434,828
3.	Accrual of discount	870,781	1,582,228
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,365)	1,671
6.	Deduct consideration received on disposals	25,308,575,981	38,553,946,943
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	928,287,631	187,227,677
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	928,287,631	187,227,677

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123381	HIGH POINT	NC		07/19/2012	4.400	4,550,000		6,029,280
123397	OAKLAND	CA		08/08/2012	4.800	20,000,000		30,746,667
123399	AUSTIN	TX		09/13/2012	4.250	14,670,000		32,100,000
123400	DENVER	CO		07/26/2012	4.500	5,000,000		7,422,727
123401	MADISON	WI		07/10/2012	4.400	12,200,000		16,289,011
123402	COSTA MESA	CA		07/16/2012	4.650	11,710,000		15,670,638
123404	SAN DIEGO	CA		09/04/2012	4.400	8,460,000		11,779,538
123405	SAN DIEGO	CA		09/04/2012	4.400	16,400,000		22,835,038
123406	NORTH HOLLYWOOD	CA		09/04/2012	4.400	2,135,000		2,972,732
123407	LINTHICUM	MD		08/28/2012	4.650	11,500,000		17,710,000
123408	DENVER	CO		08/01/2012	6.830	2,972,822		3,940,000
123409	DENVER	CO		08/01/2012	6.830	2,909,716		3,800,000
123412	FONTANA	CA		08/30/2012	4.550	4,000,000		6,848,000
123415	ATLANTA	GA		08/27/2012	4.250	10,957,500		14,950,000
123417	NEW YORK	NY		08/09/2012	4.750	25,700,538		36,869,226
0599999. Mortgages in good standing - Commercial mortgages-all other						153,165,576		229,962,857
0899999. Total Mortgages in good standing						153,165,576		229,962,857
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						153,165,576		229,962,857

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
121544	SEATTLE	WA		09/05/1997	09/24/2012	169,305							169,305	169,305			
121897	COLUMBIA	MD		12/05/2000	09/28/2012	8,230,408							8,230,408	8,230,408			
122369	AUSTIN	TX		11/24/2003	09/13/2012	14,139,688							14,139,688	14,139,688			
122610	COON RAPIDS	MN		08/05/2005	07/20/2012	9,850,000							9,850,000	9,850,000			
122611	MINNEAPOLIS	MN		08/05/2005	07/20/2012	15,915,078		(57,520)			(57,520)		15,857,559	15,800,000		(57,559)	(57,559)
122613	ST. LOUIS PARK	MN		08/05/2005	07/27/2012	6,487,127		6,420			6,420		6,493,546	6,500,000		6,454	6,454
122660	JACKSONVILLE	FL		08/22/2005	09/05/2012	35,698,285		(53,461)			(53,461)		35,644,824	35,618,002		(26,821)	(26,821)
122808	STOCKBRIDGE	GA		11/02/2006	08/02/2012	4,419,908							4,419,908	5,160,831		740,922	740,922
122959	NEW YORK	NY		07/19/2007	07/17/2012	953,721							953,721	953,721			
123049	FRESNO	CA		07/30/2007	08/14/2012	6,900,000							6,900,000	6,900,000			
123051	DENVER	CO		06/27/2007	08/01/2012	2,972,822							2,972,822	2,972,822			
123053	DENVER	CO		06/27/2007	08/01/2012	2,909,716							2,909,716	2,909,716			
500002	GLENDALE	CA		11/17/2005	09/05/2012	36,047,906		(400,495)			(400,495)		35,647,411	35,519,329		(128,082)	(128,082)
0199999. Mortgages closed by repayment						144,693,964		(505,056)			(505,056)		144,188,908	144,723,823		534,914	534,914
111001	SAN DIEGO	CA		04/22/1999		61,146							61,146	61,146			
118038	NEW YORK	NY		10/02/1998		104,223							104,223	104,223			
121281	CITY OF INDUSTRY	CA		07/09/1998		32,457							32,457	32,457			
121347	BUTLER	PA		07/29/1994		336,932							336,932	336,932			
121361	BUTLER	PA		09/30/1994		43,843							43,843	43,843			
121374	WILMETTE	IL		05/15/1995		495,330							495,330	495,330			
121485	SALT LAKE CITY	UT		07/22/1996		67,198							67,198	67,198			
121489	LOS ANGELES	CA		07/18/1996		45,636							45,636	45,636			
121493	PHOENIX	AZ		08/07/1996		35,101							35,101	35,101			
121557	HAUPPAUGE	NY		09/30/1997		35,639							35,639	35,639			
121560	SHELTON	CT		09/11/1997		107,768							107,768	107,768			
121562	KANSAS CITY	MO		09/18/1997		60,511							60,511	60,511			

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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
121563	CARROLLTON	TX		10/06/1997		153,487							153,487	153,487			
121581	LAS VEGAS	NV		12/16/1999		122,953							122,953	122,953			
121583	LINCOLNSHIRE	IL		12/15/1997		33,459							33,459	33,459			
121594	O'HARA TOWNSHIP	PA		01/27/1998		78,057							78,057	78,057			
121599	YORK	SC		06/03/1998		33,821							33,821	33,821			
121600	GREENWOOD VILLAGE	CO		03/26/1998		58,857							58,857	58,857			
121607	CHARLOTTE	NC		06/04/1998		39,774							39,774	39,774			
121609	GARDENA	CA		04/08/1998		28,721							28,721	28,721			
121611	BURLINGTON	MA		04/27/1998		76,325							76,325	76,325			
121623	SEATTLE	WA		05/29/1998		25,478							25,478	25,478			
121652	LOMBARD	IL		10/14/1998		52,152							52,152	52,152			
121656	IRWINDALE	CA		09/15/1998		38,502							38,502	38,502			
121658	RANCHO CUCAMONGA	CA		12/29/1998		42,512							42,512	42,512			
121659	IRWINDALE	CA		09/15/1998		38,727							38,727	38,727			
121665	FT. COLLINS	CO		08/27/1998		25,194							25,194	25,194			
121688	SAN DIEGO	CA		03/01/1999		11,411							11,411	11,411			
121697	ALEXANDRIA	VA		03/30/1999		116,313							116,313	116,313			
121709	PITTSBURGH	PA		04/01/1999		426,222							426,222	426,222			
121713	KENT	WA		03/25/1999		77,872							77,872	77,872			
121714	GREENVILLE	SC		04/27/1999		42,129		1,005			1,005		43,133	43,133			
121715	CHARLOTTE	NC		04/15/1999		27,460							27,460	27,460			
121734	PITTSBURGH	PA		06/30/1999		91,689							91,689	91,689			
121753	RANCHO CORDOVA	CA		09/03/1999		106,175							106,175	106,175			
121754	RANCHO CORDOVA	CA		09/02/1999		78,722							78,722	78,722			
121755	NEWARK	NJ		09/30/1999		54,226							54,226	54,226			
121759	MINNEAPOLIS	MN		11/09/1999		84,072							84,072	84,072			
121765	LOS ANGELES	CA		11/10/1999		13,987							13,987	13,987			
121766	CARSON	CA		11/10/1999		20,298							20,298	20,298			
121785	ALPHARETTA	GA		12/22/1999		30,459							30,459	30,459			
121795	ROCK HILL	SC		02/18/2000		55,177							55,177	55,177			
121825	SAN DIEGO	CA		03/27/2000		134,647							134,647	134,647			
121838	EL PASO	TX		04/25/2000		33,538							33,538	33,538			
121843	FAIRFAX	VA		05/31/2000		155,833							155,833	155,833			
121874	PALO ALTO	CA		07/21/2000		55,808							55,808	55,808			
121876	ALEXANDRIA	VA		08/22/2000		63,839							63,839	63,839			
121898	COLUMBIA	SC		10/31/2000		54,894							54,894	54,894			
121900	PORT ORCHARD	WA		10/04/2000		70,292							70,292	70,292			
121911	BRAINTREE	MA		12/28/2000		126,690							126,690	126,690			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		138,048							138,048	138,048			
121959	WARREN	OH		05/04/2001		20,091							20,091	20,091			
121977	IRVING	TX		03/16/2001		45,945							45,945	45,945			
121987	DES MOINES	IA		05/23/2001		38,026							38,026	38,026			
122019	GARDENDALE	AL		12/11/2001		35,100							35,100	35,100			
122077	NASHVILLE	TN		09/04/2001		49,716							49,716	49,716			
122090	ROSCOE	IL		11/16/2001		31,322							31,322	31,322			
122091	APPLETON	WI		11/20/2001		42,143							42,143	42,143			
122092	BELOIT	WI		11/16/2001		42,210							42,210	42,210			
122093	GREEN BAY	WI		11/16/2001		40,880							40,880	40,880			
122106	FOUNTAIN VALLEY	CA		12/21/2001		85,907							85,907	85,907			
122112	SHAKOPEE	MN		12/20/2001		41,347							41,347	41,347			
122113	SHEBOYGAN	WI		12/20/2001		36,395							36,395	36,395			
122173	BALTIMORE	MD		08/29/2002		73,805							73,805	73,805			
122183	PURCHASE	NY		08/16/2002		105,894		2,916			2,916		108,810	108,810			
122197	FLORHAM PARK	NJ		12/16/2002		46,110							46,110	46,110			
122198	CHATAM	NJ		12/16/2002		77,497							77,497	77,497			
122199	GARWOOD	NJ		12/16/2002		48,435							48,435	48,435			
122200	STIRLING	NJ		12/16/2002		42,236							42,236	42,236			
122207	STERLING HEIGHTS	MI		03/31/2003		58,679							58,679	58,679			
122218	EL PASO	TX		10/10/2002		92,080							92,080	92,080			
122223	EDINA	MN		12/18/2002		156,435							156,435	156,435			
122224	HOLLAND	MI		11/27/2002		61,858							61,858	61,858			

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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
122226	GREAT NECK	NY		12/10/2002		43,101							43,101	43,101			
122227	GREAT NECK	NY		12/19/2002		82,310							82,310	82,310			
122250	AUBURN	WA		02/04/2003		50,956							50,956	50,956			
122252	ONTARIO	CA		04/24/2003		31,550							31,550	31,550			
122259	METTAWA	IL		03/06/2003		461,899							461,899	461,899			
122276	COLUMBIA	SC		05/29/2003		74,903							74,903	74,903			
122282	SHIRLEY	NY		08/08/2003		82,400							82,400	82,400			
122287	STOCKTON	CA		02/04/2004		170,711							170,711	170,711			
122290	NAPLES	FL		09/29/2003		27,009							27,009	27,009			
122293	BUFFALO	NY		11/25/2003		66,908							66,908	66,908			
122295	DRAPER	UT		09/04/2003		38,239							38,239	38,239			
122296	SALT LAKE CITY	UT		09/04/2003		36,562							36,562	36,562			
122298	CHICAGO	IL		07/31/2003		116,086							116,086	116,086			
122305	CERRITOS	CA		10/29/2003		15,036							15,036	15,036			
122307	HENDERSON	NV		07/01/2003		51,579		14			14		51,593	51,593			
122316	SAN DIEGO	CA		11/06/2003		17,644							17,644	17,644			
122324	SAN MARCOS	CA		12/09/2003		48,937							48,937	48,937			
122362	MURFREESBORO	TN		02/13/2004		21,478							21,478	21,478			
122370	GLENDALE	WI		12/12/2003		145,104							145,104	145,104			
122374	HAMDEN	CT		02/17/2004		48,373		44			44		48,417	48,417			
122376	HOUSTON	TX		12/03/2003		34,799							34,799	34,799			
122378	EDISON	NJ		01/14/2004		67,781							67,781	67,781			
122387	COLUMBUS	OH		02/20/2004		69,040		18			18		69,058	69,058			
122389	DARIEN	CT		03/17/2004		54,335							54,335	54,335			
122394	CHEEKTOWAGA	NY		03/18/2004		218,057							218,057	218,057			
122401	LOS ANGELES	CA		03/01/2004		29,428		(123)			(123)		29,304	29,304			
122405	SAN DIEGO	CA		06/21/2004		39,653		(345)			(345)		39,307	39,307			
122410	PITTSBURGH	PA		03/15/2004		272,380		88			88		272,467	272,467			
122415	MENTOR	OH		05/11/2004		90,923		(250)			(250)		90,672	90,672			
122416	RENO	NV		04/15/2004		632,424							632,424	632,424			
122417	HARRISBURG	PA		04/15/2004		606,791							606,791	606,791			
122418	LAS VEGAS	NV		04/15/2004		373,886							373,886	373,886			
122420	GREENVALE	NY		04/08/2004		62,544		(208)			(208)		62,336	62,336			
122422	PHOENIXVILLE	PA		05/28/2004		56,439		(377)			(377)		56,062	56,062			
122423	WHITESTONE	NY		06/09/2004		69,479							69,479	69,479			
122424	TUSTIN	CA		03/31/2004		114,100							114,100	114,100			
122425	PALM HARBOR	FL		04/30/2004		103,989							103,989	103,989			
122430	FREEHOLD	NJ		09/21/2004		66,671							66,671	66,671			
122431	BUTLER	PA		05/14/2004		41,324		(1)			(1)		41,322	41,322			
122435	PLEASANTON	CA		05/03/2004		77,537							77,537	77,537			
122441	PHOENIX	AZ		06/15/2004		136,908		(433)			(433)		136,475	136,475			
122444	LAS VEGAS	NV		05/27/2004		23,662							23,662	23,662			
122447	TEMPE	AZ		06/15/2004		21,924							21,924	21,924			
122451	MURRIETA	CA		06/28/2004		40,885							40,885	40,885			
122452	TEMPE	AZ		05/27/2004		91,930							91,930	91,930			
122453	ALEXANDRIA	VA		05/25/2004		20,892		(59)			(59)		20,833	20,833			
122454	HOUSTON	TX		05/19/2004		56,258		(219)			(219)		56,039	56,039			
122456	OCEAN	NJ		12/21/2004		168,182							168,182	168,182			
122457	RED BANK	NJ		04/29/2005		61,814							61,814	61,814			
122458	SEA GIRT	NJ		06/24/2004		109,217		(185)			(185)		109,033	109,033			
122466	STERLING	VA		07/01/2004		124,532		135			135		124,667	124,667			
122469	NORTH BRANCH	MN		07/26/2004		88,721		126			126		88,847	88,847			
122480	ALLENTOWN	PA		07/01/2004		97,894							97,894	97,894			
122506	SEWICKLEY	PA		01/14/2005		17,183							17,183	17,183			
122509	DENVER	CO		10/15/2004		37,746		23			23		37,770	37,770			
122510	DENVER	CO		02/01/2005		154,234		67			67		154,301	154,301			
122537	PALM SPRINGS	CA		04/01/2005		51,667							51,667	51,667			
122544	EDEN PRAIRE	MN		11/30/2004		117,930		(62)			(62)		117,868	117,868			
122545	STAMFORD	CT		11/22/2005		147,257							147,257	147,257			
122547	VIRGINIA BEACH	VA		08/01/2005		80,332							80,332	80,332			
122554	ROCKVILLE	MD		02/18/2005		51,540		86			86		51,626	51,626			

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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
122555	ROCKVILLE	MD		02/18/2005		54,194							54,194	54,194			
122556	CHICAGO	IL		01/21/2005		91,559							91,559	91,559			
122560	KENOSHA	WI		01/26/2005		38,466							38,466	38,466			
122568	COLUMBUS	OH		04/28/2005		74,319		174			174		74,493	74,493			
122569	ONTARIO	CA		03/31/2005		33,679		18			18		33,697	33,697			
122575	DENVER	CO		02/22/2005		69,328		284			284		69,611	69,611			
122581	SAN DIEGO	CA		04/15/2005		48,895							48,895	48,895			
122586	FEDERAL WAY	WA		04/22/2005		84,235							84,235	84,235			
122594	WESTMONT	IL		03/04/2005		56,843							56,843	56,843			
122603	RICHARDSON	TX		04/29/2005		32,140		505			505		32,645	32,645			
122615	COSTA MESA	CA		05/31/2005		44,683		(281)			(281)		44,402	44,402			
122618	GREENSBORO	NC		08/02/2005		58,422							58,422	58,422			
122621	MAHWAH	NJ		06/17/2005		31,656		(98)			(98)		31,558	31,558			
122632	CHULA VISTA	CA		07/25/2005		56,181							56,181	56,181			
122634	PARK CITY	IL		09/06/2005		26,625							26,625	26,625			
122635	LAS VEGAS	NV		08/10/2005		47,109							47,109	47,109			
122640	FREEHOLD	NJ		07/25/2005		96,864							96,864	96,864			
122643	WILLIAMSBURG	VA		01/19/2006		160,933							160,933	160,933			
122657	SACRAMENTO	CA		09/08/2005		106,646		230			230		106,876	106,876			
122659	WEST HENRIETTA	NY		03/07/2006		97,626							97,626	97,626			
122673	ADDISON	TX		10/17/2005		50,180							50,180	50,180			
122675	LOUISVILLE	KY		05/24/2006		104,044							104,044	104,044			
122678	HERNDON	VA		11/01/2005		44,312							44,312	44,312			
122680	LAKEVILLE	MN		11/15/2005		51,216							51,216	51,216			
122684	BLUE SPRINGS	MO		10/14/2005		43,681							43,681	43,681			
122687	MELVILLE	NY		11/30/2005		53,894							53,894	53,894			
122694	DAVENPORT	IA		12/22/2005		57,160							57,160	57,160			
122697	ST. LOUIS	MO		12/08/2005		70,986							70,986	70,986			
122702	SANTA CLARA	CA		10/11/2005		191,462							191,462	191,462			
122712	CHICAGO	IL		12/08/2005		49,891							49,891	49,891			
122714	INDIO	CA		11/30/2005		132,888							132,888	132,888			
122715	TUALATIN	OR		11/15/2006		147,303							147,303	147,303			
122718	LOS ANGELES	CA		12/14/2005		39,600							39,600	39,600			
122720	NAPERVILLE	IL		12/21/2005		61,436							61,436	61,436			
122722	SALT LAKE CITY	UT		03/23/2006		178,061							178,061	178,061			
122759	CHANDLER	AZ		02/08/2006		90,660		(572)			(572)		90,089	90,089			
122764	BALTIMORE	MD		01/20/2006		38,922							38,922	38,922			
122765	MORENO VALLEY	CA		05/04/2006		82,882							82,882	82,882			
122766	NORCROSS	GA		02/14/2006		292,976		(897)			(897)		292,079	292,079			
122776	LOS ANGELES	CA		03/28/2006		99,874		(408)			(408)		99,466	99,466			
122779	MIDDLETOWN	NJ		11/29/2006		20,532							20,532	20,532			
122782	NEW YORK	NY		01/05/2006		75,404							75,404	75,404			
122787	GREAT NECK	NY		05/17/2006		14,716							14,716	14,716			
122789	SACRAMENTO	CA		04/17/2006		36,752							36,752	36,752			
122791	FREEHOLD	NJ		05/01/2006		57,411							57,411	57,411			
122795	SHIREMANSTOWN	PA		05/15/2006		122,429							122,429	122,429			
122809	ASHEVILLE	NC		07/27/2006		260,381							260,381	260,381			
122812	WOODINVILLE	WA		06/07/2006		47,098		822			822		47,920	47,920			
122817	DENVER	CO		06/01/2006		33,378		7			7		33,385	33,385			
122818	CHICO	CA		05/19/2006		55,954							55,954	55,954			
122821	PLYMOUTH	MN		06/29/2006		102,554		(1,120)			(1,120)		101,434	101,434			
122822	DETROIT	MI		06/06/2006		143,968			20,304		(20,304)		123,664	123,664			
122828	ELK GROVE VILLAGE	IL		06/26/2006		58,328							58,328	58,328			
122830	DENVER	CO		07/19/2006		132,841							132,841	132,841			
122834	PHOENIX	AZ		08/16/2006		76,945							76,945	76,945			
122835	SAN DIEGO	CA		08/17/2006		67,718		27			27		67,745	67,745			
122836	GOSHEN	NY		08/29/2006		94,559							94,559	94,559			
122842	CITY OF INDUSTRY	CA		07/13/2006		14,861							14,861	14,861			
122850	SCOTTS VALLEY	CA		11/29/2006		23,808							23,808	23,808			
122855	ROUND ROCK	TX		09/22/2006		40,460							40,460	40,460			
122856	STUDIO CITY	CA		08/15/2006		38,739							38,739	38,739			

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
122857	SAN JOSE	CA		09/27/2006		21,283							21,283	21,283			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		56,435							56,435	56,435			
122866	SAN ANTONIO	TX		08/25/2006		24,694							24,694	24,694			
122870	VENTURA	CA		11/20/2006		42,279		15			15		42,295	42,295			
122873	SAN JOSE	CA		09/27/2006		7,403							7,403	7,403			
122876	SEATTLE	WA		11/17/2006		118,271							118,271	118,271			
122878	BRAINTREE	MA		11/20/2006		11,518							11,518	11,518			
122879	BRAINTREE	MA		11/20/2006		15,763							15,763	15,763			
122880	BRAINTREE	MA		11/20/2006		27,211							27,211	27,211			
122881	BRAINTREE	MA		11/20/2006		16,025							16,025	16,025			
122882	BRAINTREE	MA		11/20/2006		11,006							11,006	11,006			
122890	WOOD DALE	IL		10/26/2006		74,413		43			43		74,457	74,457			
122891	SPRING VALLEY	CA		12/28/2006		93,411							93,411	93,411			
122896	HONOLULU	HI		01/25/2007		185,397							185,397	185,397			
122897	HONOLULU	HI		01/10/2007		93,491							93,491	93,491			
122899	CORONA	CA		12/06/2006		40,858							40,858	40,858			
122905	STOCKTON	CA		02/20/2007		15,439							15,439	15,439			
122906	SAN JOSE	CA		02/20/2007		19,183							19,183	19,183			
122908	ADDISON	IL		06/13/2007		500,000							500,000	500,000			
122913	LOS ANGELES	CA		01/25/2007		213,725		23			23		213,748	213,748			
122914	SPARKS	NV		12/19/2006		81,709							81,709	81,709			
122917	KENOSHA	WI		02/07/2007		40,887							40,887	40,887			
122919	LA MIRADA	CA		12/28/2006		34,894							34,894	34,894			
122921	EAST LONGMEADOW	MA		03/29/2007		13,150							13,150	13,150			
122925	SAN DIEGO	CA		02/16/2007		42,300							42,300	42,300			
122929	HIGHLANDS RANCH	CO		02/16/2007		53,152		143			143		53,295	53,295			
122934	SHIRLEY	NY		02/28/2007		8,821							8,821	8,821			
122943	SAN DIEGO	CA		05/15/2007		107,773							107,773	107,773			
122944	SAN DIEGO	CA		03/15/2007		35,167							35,167	35,167			
122946	BRAINTREE	MA		05/01/2007		21,846							21,846	21,846			
122947	HOUSTON	TX		03/30/2007		94,397							94,397	94,397			
122949	LAKE OSWEGO	OR		04/26/2007		27,459							27,459	27,459			
122952	PORTLAND	ME		03/06/2007		34,127							34,127	34,127			
122953	MURRIETA	CA		04/26/2007		15,455							15,455	15,455			
122954	CERRITOS	CA		04/26/2007		22,793		8			8		22,801	22,801			
122956	WINSTON-SALEM	NC		04/13/2007		182,495							182,495	182,495			
122961	BOCA RATON	FL		05/24/2007		91,663							91,663	91,663			
122962	VIRGINIA BEACH	VA		04/30/2007		9,548							9,548	9,548			
122964	MINNEAPOLIS	MN		04/09/2007		23,308							23,308	23,308			
122970	BRENTWOOD	NY		05/23/2007		199,843							199,843	199,843			
122972	SAN DIEGO	CA		05/21/2007		35,503							35,503	35,503			
122974	PARAMOUNT	CA		04/14/2008		76,990							76,990	76,990			
122975	HAWAIIAN GARDENS	CA		05/30/2007		13,378							13,378	13,378			
122978	CLEVELAND	OH		05/01/2007		28,164							28,164	28,164			
122979	PENSACOLA	FL		06/27/2007		63,440							63,440	63,440			
122980	DALLAS	TX		04/20/2007		74,948							74,948	74,948			
122981	BRENTWOOD	NY		05/23/2007		82,512							82,512	82,512			
122983	NAPERVILLE	IL		06/13/2007		59,420		(273)			(273)		59,146	59,146			
122984	PORTLAND	OR		06/26/2007		30,780							30,780	30,780			
122993	VARIOUS	NY		07/12/2007		14,258							14,258	14,258			
122994	VARIOUS	NY		07/12/2007		11,580							11,580	11,580			
122995	VARIOUS	NY		07/12/2007		11,855							11,855	11,855			
122996	VARIOUS	NY		07/12/2007		13,702							13,702	13,702			
122998	SAN DIEGO	CA		05/15/2007		18,371							18,371	18,371			
123002	NEWTOWN SQUARE	PA		07/31/2007		38,120							38,120	38,120			
123008	NASHVILLE	TN		04/01/2008		22,582							22,582	22,582			
123010	THORNWOOD	NY		08/27/2007		61,475		(254)			(254)		61,221	61,221			
123011	EAST HANOVER	NJ		10/01/2007		33,265		65			65		33,330	33,330			
123012	DENVER	CO		07/31/2007		31,747							31,747	31,747			
123016	COLUMBUS	OH		09/28/2007		11,164							11,164	11,164			
123017	COLUMBUS	OH		09/28/2007		22,879							22,879	22,879			

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
123018	SAN DIEGO	CA		08/08/2007		43,478							43,478	43,478			
123019	SIMI VALLEY	CA		06/28/2007		27,854							27,854	27,854			
123027	MADISON	WI		08/08/2007		49,111							49,111	49,111			
123029	DARIEN	CT		06/29/2007		34,980							34,980	34,980			
123031	HAWTHORNE	CA		06/28/2007		84,917							84,917	84,917			
123043	BRANCHBURG	NJ		10/25/2007		24,263							24,263	24,263			
123044	WHITSETT	NC		08/27/2007		246,726							246,726	246,726			
123054	BLAINE	MN		12/21/2007		39,304							39,304	39,304			
123064	AURORA	OH		08/23/2007		130,995							130,995	130,995			
123065	BALTIMORE	MD		09/25/2007		75,118							75,118	75,118			
123067	MATAWAN	NJ		09/27/2007		15,350							15,350	15,350			
123068	WEYMOUTH	MA		10/12/2007		12,131							12,131	12,131			
123069	QUINCY	MA		10/12/2007		6,961							6,961	6,961			
123070	BIRMINGHAM	AL		10/02/2007		76,014							76,014	76,014			
123071	NORTH AUGUSTA	SC		08/30/2007		48,034							48,034	48,034			
123073	PASADENA	CA		10/09/2007		124,485		(253)			(253)		124,232	124,232			
123074	CITY OF INDUSTRY	CA		09/12/2007		81,193		(162)			(162)		81,031	81,031			
123081	RALEIGH	NC		11/06/2007		48,225							48,225	48,225			
123082	HIGH POINT	NC		12/07/2007		2,231,717			646,717		(646,717)		1,585,000	1,585,000			
123084	SHREWSBURY	NJ		09/26/2007		204,096		(478)			(478)		203,619	203,619			
123089	ANNAPOLIS	MD		12/26/2007		26,231							26,231	26,231			
123090	CAMBRIDGE	MA		10/18/2007		23,223							23,223	23,223			
123094	SAN YSIDRO	CA		10/24/2007		179,204							179,204	179,204			
123097	VALLEY VIEW	OH		01/22/2008		38,782							38,782	38,782			
123104	SANDY	UT		11/20/2007		78,192							78,192	78,192			
123105	TEMPE	AZ		10/24/2007		25,263							25,263	25,263			
123107	SAN ANTONIO	TX		10/18/2007		67,045							67,045	67,045			
123108	EVERETT	WA		12/03/2007		24,599							24,599	24,599			
123115	IRVINE	CA		12/20/2007		115,946							115,946	115,946			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		16,451							16,451	16,451			
123118	MIRA LOMA	CA		12/12/2007		24,062							24,062	24,062			
123121	NEW BRAUNFELS	TX		12/21/2007		40,901							40,901	40,901			
123122	NEW BRAUNFELS	TX		12/21/2007		40,340							40,340	40,340			
123124	BUFFALO GROVE	IL		11/15/2007		7,908							7,908	7,908			
123125	PHILADELPHIA	PA		12/17/2007		135,314							135,314	135,314			
123126	MEDFORD	MA		12/07/2007		35,762							35,762	35,762			
123127	NEW WINDSOR	NY		03/17/2008		9,793							9,793	9,793			
123128	LENEXA	KS		01/15/2008		56,317							56,317	56,317			
123129	SAN FRANCISCO	CA		12/10/2007		52,681							52,681	52,681			
123130	OGDEN	UT		03/13/2008		93,287							93,287	93,287			
123133	VISTA	CA		01/24/2008		62,192							62,192	62,192			
123134	TAUNTON	MA		12/05/2007		412,952							412,952	412,952			
123136	HOCKESSIN	DE		02/11/2008		90,702							90,702	90,702			
123137	RIVERSIDE	CA		01/10/2008		12,981							12,981	12,981			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		35,725							35,725	35,725			
123139	TAMPA	FL		01/15/2008		83,190							83,190	83,190			
123140	PACOINA	CA		01/24/2008		12,833							12,833	12,833			
123141	BRANCHBURG	NJ		02/05/2008		52,110							52,110	52,110			
123143	HOCKESSIN	DE		04/10/2008		16,090							16,090	16,090			
123145	BOSTON	MA		02/14/2008		198,317							198,317	198,317			
123146	LAYTON	UT		02/22/2008		39,757							39,757	39,757			
123151	SHREWSBURY	NJ		02/13/2008		45,350							45,350	45,350			
123158	SALT LAKE CITY	UT		04/01/2008		17,797							17,797	17,797			
123159	RENO	NV		03/14/2008		1,224,000							1,224,000	1,224,000			
123161	PHILADELPHIA	PA		03/31/2008		35,708							35,708	35,708			
123164	PALM HARBOR	FL		03/24/2008		11,728							11,728	11,728			
123169	ALEXANDRIA CITY	VA		03/31/2008		46,034							46,034	46,034			
123171	HOUSTON	TX		03/31/2008		58,621							58,621	58,621			
123173	WARMINSTER	PA		06/03/2008		18,481							18,481	18,481			
123174	BOUND BROOK	NJ		06/18/2008		35,918							35,918	35,918			
123178	TOWSON	MD		06/26/2008		135,082							135,082	135,082			

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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
123184	WOODLAWN	MD		05/30/2008		25,139							25,139	25,139			
123189	SANTA CLARA	CA		08/29/2008		32,781							32,781	32,781			
123192	MORAINE	OH		06/01/2009		14,447		449			449		14,897	14,897			
123195	BROOKHAVEN	NY		12/11/2009		63,473							63,473	63,473			
123196	WALLINGFORD	CT		11/20/2009		68,481		(3)			(3)		68,478	68,478			
123197	JOLIET	IL		12/30/2009		296,328		(443)			(443)		295,885	295,885			
123199	ARLINGTON	TX		01/29/2010		78,175							78,175	78,175			
123200	PLANO	TX		01/27/2010		38,669							38,669	38,669			
123201	SAN JOSE	CA		05/19/2010		26,073							26,073	26,073			
123215	ONTARIO	CA		06/02/2011		120,275		40			40		120,315	120,315			
123216	GOLETA	CA		07/29/2010		30,223							30,223	30,223			
123224	HARTSDALE	NY		07/28/2010		27,602							27,602	27,602			
123229	HAMPTON	VA		10/13/2010		24,616							24,616	24,616			
123230	SECAUCUS	NJ		10/07/2010		31,180							31,180	31,180			
123231	MIAMI	FL		09/23/2010		248,946							248,946	248,946			
123232	DENVER	CO		11/01/2010		100,673							100,673	100,673			
123233	DENVER	CO		11/01/2010		111,171							111,171	111,171			
123234	MACUNGIE	PA		10/26/2010		14,893							14,893	14,893			
123236	PORTLAND	OR		09/15/2010		89,400		10			10		89,410	89,410			
123237	SEATTLE	WA		09/15/2010		2,928,434		244			244		2,928,679	2,928,679			
123238	JERSEY CITY	NJ		12/01/2010		207,655							207,655	207,655			
123242	RICHMOND HEIGHTS	MO		11/23/2010		42,424							42,424	42,424			
123244	MADECONIA	OH		01/28/2011		103,065		(36)			(36)		103,029	103,029			
123247	LAKEWOOD	CA		11/24/2010		32,323							32,323	32,323			
123248	WINSTON SALEM	NC		12/15/2010		66,953							66,953	66,953			
123249	DES PLAINES	IL		02/24/2011		109,738							109,738	109,738			
123250	MENDOTA HEIGHTS	MN		03/01/2011		61,692							61,692	61,692			
123251	MENDOTA	MN		03/01/2011		29,060							29,060	29,060			
123255	LOS ANGELES	CA		10/03/2011		132,453							132,453	132,453			
123256	VARIOUS	NJ		06/01/2011		29,159,111		43,318			43,318		29,202,430	29,202,430			
123257	AUSTIN	TX		06/01/2011		44,666							44,666	44,666			
123258	SAN ANTONIO	TX		06/20/2011		55,263							55,263	55,263			
123259	PITTSBURGH	PA		04/01/2011		45,909		33			33		45,943	45,943			
123261	GLENVIEW	IL		05/19/2011		25,224							25,224	25,224			
123262	WYCKOFF	NJ		05/25/2011		160,440							160,440	160,440			
123267	MACON	GA		05/04/2011		14,752							14,752	14,752			
123268	KATY	TX		06/28/2011		61,134							61,134	61,134			
123270	SACRAMENTO	CA		05/31/2011		242,758		(90)			(90)		242,669	242,669			
123271	RANCHO CORDOVA	CA		05/31/2011		161,003		(59)			(59)		160,943	160,943			
123273	ROSEVILLE	CA		05/31/2011		89,279		(33)			(33)		89,246	89,246			
123274	LIVERMORE	CA		05/31/2011		59,686		(22)			(22)		59,664	59,664			
123275	BAKERSFIELD	CA		05/31/2011		281,379		(104)			(104)		281,275	281,275			
123278	ALISO VIEJO	CA		05/31/2011		150,468		(54)			(54)		150,414	150,414			
123279	NO LAS VEGAS	NV		05/31/2011		42,132		(16)			(16)		42,116	42,116			
123280	DANA POINT	CA		07/22/2011		32,984							32,984	32,984			
123281	WESTERVILLE	OH		05/02/2011		69,047							69,047	69,047			
123282	SUNNYVALE	CA		06/06/2011		41,575							41,575	41,575			
123283	MOUNTAIN VIEW	CA		06/06/2011		39,461							39,461	39,461			
123286	SPRING HILL	FL		09/14/2011		25,488							25,488	25,488			
123287	FAIRFIELD	OH		04/29/2011		72,346							72,346	72,346			
123288	LOS ANGELES	CA		06/13/2011		50,770							50,770	50,770			
123290	OAK BROOK	IL		06/30/2011		130,119		(32)			(32)		130,087	130,087			
123292	CHULA VISTA	CA		07/14/2011		28,370		(1)			(1)		28,369	28,369			
123293	HOPKINS	MN		06/29/2011		34,497							34,497	34,497			
123294	WOODBURY	NY		07/01/2011		23,746							23,746	23,746			
123298	DEVON	PA		06/29/2011		44,982		4			4		44,986	44,986			
123312	DEERFIELD	IL		12/01/2011		134,628							134,628	134,628			
123314	SARASOTA	FL		08/08/2011		27,298							27,298	27,298			
123315	DALLAS	TX		09/01/2011		30,112							30,112	30,112			
123317	SAN JOSE	CA		08/01/2011		15,775							15,775	15,775			
123318	INDIANAPOLIS	IN		07/13/2011		43,711							43,711	43,711			

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	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
123328	ST. LOUIS	MO		10/11/2011		53,065							53,065	53,065			
123331	ALPHARETTA	GA		07/29/2011		51,104							51,104	51,104			
123335	BOSTON	MA		11/30/2011		16,008							16,008	16,008			
123337	BOSTON	MA		11/30/2011		15,687							15,687	15,687			
123338	BOSTON	MA		11/30/2011		12,805							12,805	12,805			
123339	BOSTON	MA		11/30/2011		25,611							25,611	25,611			
123340	BOSTON	MA		11/30/2011		15,366							15,366	15,366			
123341	BOSTON	MA		11/30/2011		14,728							14,728	14,728			
123342	BOSTON	MA		11/30/2011		15,366							15,366	15,366			
123343	BOSTON	MA		11/30/2011		98,389							98,389	98,389			
123347	LAKEWOOD	CA		12/13/2011		23,242							23,242	23,242			
123348	OREGON CITY	OR		12/15/2011		73,803							73,803	73,803			
123353	DENVER	CO		12/19/2011		9,822							9,822	9,822			
123354	DENVER	CO		12/19/2011		8,929							8,929	8,929			
123355	PHOENIX	AZ		12/19/2011		96,415							96,415	96,415			
123356	AURORA	CO		12/19/2011		27,383							27,383	27,383			
123357	MESA	AZ		12/19/2011		23,514							23,514	23,514			
123358	MAINVILLE	OH		11/30/2011		34,442							34,442	34,442			
123364	MIRA LOMA	CA		01/19/2012		47,735							47,735	47,735			
123366	COLUMBUS	OH		03/28/2012		71,044							71,044	71,044			
123369	NEW YORK	NY		01/11/2012		99,264		(32)			(32)		99,232	99,232			
123374	ALEXANDRIA	VA		03/07/2012		209,204							209,204	209,204			
123375	DENVER	CO		02/21/2012		77,552							77,552	77,552			
123376	HOUSTON	TX		05/15/2012		91,643							91,643	91,643			
123378	SAN MARCOS	CA		02/14/2012		23,724							23,724	23,724			
123379	NEWARK	NJ		01/20/2012		81,931							81,931	81,931			
123387	JESSUP	MD		05/21/2012		37,992							37,992	37,992			
123390	NEWTOWN SQUARE	PA		05/01/2012		164,313		(149)			(149)		164,164	164,164			
123391	NEWTOWN SQUARE	PA		05/01/2012		56,101		23			23		56,124	56,124			
123392	NEWTOWN SQUARE	PA		05/01/2012		24,988		5			5		24,993	24,993			
123393	NEWTOWN SQUARE	PA		05/01/2012		18,942							18,942	18,942			
123396	SANTA FE SPRINGS	CA		06/29/2012		26,610							26,610	26,610			
123398	UNIVERSITY CITY	MO		06/27/2012		21,922		890			890		22,812	22,812			
123400	DENVER	CO		07/26/2012		6,584							6,584	6,584			
123401	MADISON	WI		07/10/2012		16,360							16,360	16,360			
123402	COSTA MESA	CA		07/16/2012		76,833							76,833	76,833			
123408	DENVER	CO		08/01/2012		2,520							2,520	2,520			
123409	DENVER	CO		08/01/2012		2,466							2,466	2,466			
325005	GREENSBORO	NC		12/07/1998		51,616							51,616	51,616			
500003	PORTLAND	ME		02/08/2006		214,916		382			382		215,298	215,298			
550005	NEW YORK	NY		06/29/2007		87,067							87,067	87,067			
0299999. Mortgages with partial repayments						66,287,453		44,153	667,020		(622,867)		65,664,586	65,664,586			
0599999 - Totals						210,981,417		(460,903)	667,020		(1,127,923)		209,853,494	210,388,409		534,914	534,914

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
05558#-10-1	BHC INTERIM FUNDING II	New York	NY	BHC Interim Funding	RP5A	09/30/2008	2		40,940			5.380
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	RP5U	10/21/2008	2		857,982		11,177,153	6.890
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									898,922		11,177,153	XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		09/30/2008	3		18,960			3.380
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners		09/30/2008	3		2,443,825		3,373,182	5.850
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			3,326,518			1.670
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group		05/11/2009	2		533,639			3.540
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		43,429			2.340
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		09/30/2008	3		611,154		1,357,071	1.780
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		102,177		7,118,138	0.300
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3		13,751,367		55,196,960	2.270
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		05/05/2009	3		93,909			2.700
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group		09/30/2008	2		8,412			3.410
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity		12/14/2011			1,978,085		6,344,410	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group		08/11/2011	3		347,943		6,802,841	7.870
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		19,780			0.050
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital		08/23/2012	3	4,058,981			1,283,356	0.530
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners		05/01/2009	3		81,454			5.990
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		05/11/2009	3		11,464		598,987	0.020
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		55,449		4,363,301	2.210
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital		12/31/2008	2		4,838			22.920
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		05/01/2009	2		33,027			5.000
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	EG	Deutsche Bank Private		08/24/2011			1,406,362		9,565,051	17.950
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & CO		09/30/2008	3		1,140,893			0.540
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Alternative Inv		03/07/2011	2		499,318		6,452,867	0.310
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		05/11/2009	3		20,226			0.850
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/31/2008	3		107,032			0.290
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		09/30/2008	3		114,363			3.980
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	Excellere Partners		10/03/2011	3		2,626,524		17,167,128	4.300
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008	3		796,014		2,201,912	4.640
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	IS	FIMI Opportunity LTD		08/15/2012	3	260,000			12,740,000	1.300
000000-00-0	GET AS CO-INVESTMENT	New York	NY	Quadrangle Group		06/11/2008			75,600			26.370
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		07/07/2008	3		1,668,248		1,581,050	0.600
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR		12/31/2007	3		535,145			1.030
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		2,047,500		11,193,293	0.840
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		491,155		65,065,918	13.910
000000-00-0	HURON FUND III LP	Detroit	MI	Huron Capital Partners		03/28/2008	3		1,448,000		3,503,200	3.200
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest		07/12/2012		2,383,289			5,772,000	2.600
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		02/02/2012	3		904,546		9,894,118	0.780
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		09/30/2008	3		23,299			1.680
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008	3		1,648,022			1.170
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partners		08/05/2009	3		5,214,267		8,752,936	2.170
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partners		09/30/2008	3		7,087			2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY CO		09/30/2008	3		214,635		1,977,543	0.660
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		12/31/2008			283,639			2.340
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008	3		81,000		1,665,446	0.270
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		05/17/2012	3		2,106,861		21,341,495	0.710
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital		09/30/2008	2		3,825,565		4,808,916	4.850
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		09/30/2008	3		42,314			0.720
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		3,590,100		4,804,467	1.020
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		1,072,836		4,793,574	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		115,692			2.670
000000-00-0	ONCAP III	Toronto	ON	Onex Partners		07/08/2011			90,941		6,490,447	0.990
000000-00-0	ORCHID ASIA V	Grand Cayman Island	KY	Orchid Asia Group		07/22/2011			957,212		7,026,500	1.570
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos		10/16/2008			140,512		3,691,039	1.760
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners		09/30/2008	3		551,692		3,352,047	0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group		05/11/2009	2		37,016			1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital Group		10/16/2008	2		872,147		5,109,925	3.100
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		09/30/2008	3		408,067			0.960
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		28,060		9,027,728	2.200
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		09/30/2008	3		1,191,142		4,364,698	0.170
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners		09/30/2008			498,000		1,117,649	1.460
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	Sycamore Partners		07/10/2012	3	3,713,840			8,031,787	1.170
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005	3		25,469			1.490

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		09/30/2008	3		111,489		7,889,042	1.270
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		04/30/2007	3		3			0.380
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		05/22/2008	3		1,147,230		7,754,537	0.110
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner		11/04/2008	3		131,151		1,398,338	1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner		10/14/2011	3		97,746		13,998,287	0.760
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	Victoria Capital Partners		03/28/2012	3		256,762		6,647,391	1.080
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		09/30/2008			323,000		1,001,300	0.210
1599999. Joint Venture Interests - Common Stock - Unaffiliated								10,416,110	62,439,310		366,619,878	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		09/30/2007			59,366			0.370
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			1,017,963			0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			2,562,579		12,507,687	0.550
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties		03/31/2009			1,176,500		6,609,000	3.000
000000-00-0	JER FUND III	McLean	VA	JER Partners		12/31/2008			172,514			1.700
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners		12/31/2008			160,431			2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		12/31/2008			36,047			2.020
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	New York	NY	Silverpeak Real Estate		09/30/2008			24,556			0.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	Morgan Stanley RE		09/30/2008			6,807			0.890
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	Morgan Stanley RE		09/30/2008			15,199			0.130
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley RE		07/22/2009			1,016,832		11,153,275	0.540
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group		09/30/2008			4,449			0.940
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			21,033			0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			55,187			0.950
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital		04/28/2010			1,920,000		6,480,000	2.650
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street		05/11/2009			2,400,000		6,932,923	1.240
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		09/30/2007			32,043			1.700
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		09/30/2008			1,915			0.520
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			58,282			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			4,139,242		1,895,601	0.530
1799999. Joint Venture Interests - Real Estate - Unaffiliated									14,880,945		45,578,486	XXX
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	EnerVest Management		12/27/2010	3		5,987,990		2,174,948	2.590
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital		04/26/2012	2		866,584		8,369,756	2.700
1999999. Joint Venture Interests - Other - Unaffiliated									6,854,574		10,544,704	XXX
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	Irvine	CA	WNC & Associates		02/29/2012			(50,000)		9,739,289	12.330
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									(50,000)		9,739,289	XXX
000000-00-0	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	Various		01/01/2012			(438)			
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	DOVER	DE	Various		01/01/2012			(548)			
000000-00-0	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities		01/01/2012			(20,554)			
000000-00-0	LONGVIEW POWER, LLC SYNTHETIC LC	DOVER	DE	Goldman, Sachs & Co.		01/01/2012			3,547			
000000-00-0	RIVER PLACE II	New York	NY	DIRECT		01/01/2012			(101,294)			
3799999. Any Other Class of Assets - Unaffiliated									(119,287)			XXX
3999999. Total - Unaffiliated								10,416,110	84,904,464		443,659,509	XXX
4099999. Total - Affiliated												XXX
4199999 - Totals								10,416,110	84,904,464		443,659,509	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	H/2 SPECIAL OPPORTUNITIES	Stamford	CT	H/2 Capital Partners	05/11/2009	08/06/2012	1,449,469							1,449,469	1,449,469				
000000-00-0	HILLENBRAND GLOBAL MORTGAGE FUND I LP	Chicago	IL	Hillenbrand Global	09/30/2008	08/29/2012									49,435		49,435	49,435	
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	09/10/2012	35,000							35,000	35,000				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							1,484,469							1,484,469	1,533,904		49,435	49,435	
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	07/19/2012	581,578							581,578	581,578				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							581,578							581,578	581,578				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	09/25/2012	8,862							8,862	8,862				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	08/30/2012	54,439							54,439	54,439				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	07/18/2012	675,935							675,935	675,935				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	08/01/2012	569,978							569,978	569,978				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	09/28/2012	1,258,956							1,258,956	1,258,956				
000000-00-0	CENTERLINE (ARCAP) HIGH YIELD CMBS FUND II	New York	NY	C III Capital Partners	05/31/2009	07/12/2012									63		63	63	
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	05/11/2009	07/11/2012	825,915							825,915	825,915				
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	05/05/2009	09/30/2012									(337)	(337)		(337)	
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	09/30/2008	09/26/2012	75,738							75,738	75,738				
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	12/14/2011	08/21/2012	4,448							4,448	4,448				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners	05/01/2009	09/17/2012	731,320							731,320	804,085	72,765		72,765	
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	09/30/2002	(1)							(1)	(1)				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	09/13/2012	161,697							161,697	161,697				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	07/19/2012	273,835							273,835	273,835				
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	07/20/2012	30,329							30,329	30,329				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	09/13/2012	313,492							313,492	313,492				
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	London	EG	Deutsche Bank Private	01/14/2011	09/27/2012	1,295,788							1,295,788	1,254,690	(41,098)		(41,098)	
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & CO	09/30/2008	09/01/2012	5,321,129							5,321,129	4,708,127	(613,002)		(613,002)	
000000-00-0	DX EQUITY LLC (MEMBERSHIP UNITS)	Boston	MA	Hancock Partners	08/01/2006	09/10/2012									463,002		463,002	463,002	
000000-00-0	DX INVESTMENTS, LLC CLASS A UNITS	Boston	MA	Hancock Partners	09/15/2009	09/10/2012									28,882		28,882	28,882	
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Alternative Inv	03/07/2011	07/31/2012	313,422							313,422	313,422				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/31/2008	07/31/2012	3,452,356							3,452,356	2,979,349	(473,008)		(473,008)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	09/28/2012								1,244,816	1,235,465	(9,351)		(9,351)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	07/30/2012	411,421							411,421	411,421				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	12/31/2008	07/31/2012	119,967							119,967	119,967				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	09/27/2012	594,752							594,752	594,752				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	07/20/2012	115,461							115,461	115,461				
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	08/15/2012	1,361,248							1,361,248	1,361,248				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	09/27/2012	1,091,455							1,091,455	1,091,455				
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO WOOD PRODUCT	08/07/2002	07/31/2012									16,625		16,625	16,625	
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	09/05/2012	1,077,236							1,077,236	1,077,236				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012	07/12/2012								14,002	14,002				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	08/08/2012	1,057,603							1,057,603	1,057,603				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	08/28/2012	703,833							703,833	703,833				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	08/30/2012	307,421							307,421	307,421				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partners	08/05/2009	09/13/2012	161,911							161,911	161,911				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY CO	09/30/2008	07/13/2012	24,988							24,988	24,988				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008	08/30/2012	564,923							564,923	564,923				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB Alternative Advisors	12/31/2008	09/28/2012	300,000							300,000	300,000				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	12/31/2008	08/01/2012	139,787							139,787	139,787				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	09/04/2012	22,496							22,496	22,496				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	05/17/2012	07/09/2012								59,360	59,360				
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital	09/30/2008	07/31/2012	282,871							282,871	282,871				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	09/30/2008	08/20/2012	292,105							292,105	292,105				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	09/30/2008	07/16/2012	646,021							646,021	646,021				
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011	09/30/2012									(148)	(148)		(148)	
000000-00-0	ORCHID ASIA V	Grand Cayman Island	KY	Orchid Asia Group	07/22/2011	08/22/2012	409,546							409,546	409,546				
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011	08/17/2012	616,360							616,360	616,360				

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
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	12/31/2008	07/31/2012	915,805							915,805	915,805				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	05/05/2009	09/19/2012	625,353							625,353	584,481	(40,871)		(40,871)	
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011	09/28/2012	394,980							394,980	394,980				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners	09/30/2008	07/05/2012	52,874							52,874	52,874				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	09/11/2012	781,579							781,579	781,579				
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	09/30/2007	08/09/2012	1,129,648							1,129,648	1,129,648				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	09/27/2012	2,777,576							2,777,576	2,777,576				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	09/07/2012	152,781							152,781	152,781				
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capital	09/30/2008	09/21/2012	333,102							333,102	333,102				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	04/30/2007	09/21/2012	65,819							65,819	61,587	(4,232)		(4,232)	
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	09/28/2012	206,154							206,154	206,154				
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner	11/04/2008	08/23/2012	4,798,428							4,798,428	4,798,428				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner	10/14/2011	09/28/2012	69,392							69,392	69,392				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	08/21/2012	2,620,313							2,620,313	2,620,313				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	08/15/2012	46,876							46,876	46,876				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							40,639,722							41,957,900	41,357,191	(1,109,281)	508,571	(600,710)	
000000-00-0	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT	06/30/2008	09/30/2012	43,000,000							43,000,000	43,000,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							43,000,000							43,000,000	43,000,000				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partners	09/30/2008	07/31/2012	916,420							916,420	916,420				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	08/17/2012	177,814							177,814	177,814				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	09/18/2012	883,977							883,977	883,977				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	08/14/2012	23,171							23,171	18,595	(4,576)		(4,576)	
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital	09/30/2008	08/03/2012	704,249							704,249	704,249				
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008	09/13/2012	477,537							477,537	477,537				
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008	09/28/2012	1,039,188							1,039,188	1,039,188				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	07/02/2012	36,047							36,047	36,047				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010	08/21/2012	282,716							282,716	282,716				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	09/28/2012	185,123							185,123	185,123				
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	New York	NY	Silverpeak Real Estate	09/30/2008	09/21/2012	24,556							24,556	24,556				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley RE	07/22/2009	07/11/2012	267,342							267,342	267,342				
000000-00-0	WESTBROOK REAL ESTATE FUND I	New York	NY	Westbrook Partners	03/29/1995	09/25/2012	202,515							202,515	202,515				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008	07/27/2012	1,092,837							1,092,837	1,092,837				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	07/27/2012	790,589							790,589	790,589				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							7,104,081							7,104,081	7,099,505	(4,576)		(4,576)	
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	EnerVest Management	12/27/2010	09/28/2012	100,863							100,863	100,863				
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	08/31/2012								10,400	5,938	(4,462)		(4,462)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	MMA RENEWABLE VENTURE	07/20/2007	07/02/2012	112,366							112,366	112,366				
1999999. Joint Venture Interests - Other - Unaffiliated							213,229							223,629	219,167	(4,462)		(4,462)	
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	08/13/2012									23,066		23,066	23,066	
00935S-10-8	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	08/13/2012									18,474		18,474	18,474	
00935T-10-6	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	08/13/2012									18,474		18,474	18,474	
3799999. Any Other Class of Assets - Unaffiliated															60,013		60,013	60,013	
3999999. Total - Unaffiliated							50,023,078							51,351,657	50,851,357	(1,118,319)	618,019	(500,300)	
4099999. Total - Affiliated							43,000,000							43,000,000	43,000,000				
4199999 - Totals							93,023,078							94,351,657	93,851,357	(1,118,319)	618,019	(500,300)	

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)
563469-TX-3	MANITOBA (PROVINCE OF)	A	08/29/2012	SCOTIA CAPITAL MARKETS (USA)		17,495,275	17,500,000		1FE
1099999. Subtotal - Bonds - All Other Governments						17,495,275	17,500,000		XXX
392643-SF-0	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		154,936	155,000	2,476	1FE
392643-SJ-2	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		254,523	255,000	4,236	1FE
392643-SP-8	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		614,745	615,000	9,823	1FE
392643-SS-2	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		743,606	745,000	12,375	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,767,810	1,770,000	28,910	XXX
31418A-GL-6	FED NATL MTG ASSOC #MA1102		08/15/2012	CITIBANK		428,331	408,421	579	1
64971Q-WJ-8	NEW YORK CITY NY TRANSITIONAL FINANCE AU		08/08/2012	RBC DAIN RAUSCHER		25,278,833	25,330,000		1FE
64971Q-WK-5	NEW YORK CITY NY TRANSITIONAL FINANCE AU		08/08/2012	RBC DAIN RAUSCHER		14,443,010	14,475,000		1FE
3135G0-PQ-0	FANNIE MAE		09/20/2012	BARCLAYS BANK		34,998,250	35,000,000		1FE
3137EA-DM-8	FREDDIE MAC		09/28/2012	SALOMON SMITH BARNEY		14,968,950	15,000,000		1FE
880591-EN-8	TENN VALLEY AUTHORITY		08/06/2012	BANK OF AMERICA		9,912,200	10,000,000		1
29270C-YQ-2	ENERGY NORTHWEST WA COLUMBIA GEN TXB		08/16/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		20,000,000	20,000,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						120,029,575	120,213,421	579	XXX
00003#-AA-1	A & E TELEVISION NETWORKS SER A SR NT		08/22/2012	J. P. MORGAN SECURITIES, INC.		13,000,000	13,000,000		2Z
00101J-AB-2	ADT CORP		06/27/2012	Various		4,988,200	5,000,000		2FE
007903-AV-9	ADVANCED MICRO DEVICES		09/25/2012	Various		3,114,063	3,100,000	3,583	3FE
00846U-AH-4	AGILENT TECHNOLOGIES INC		09/10/2012	J. P. MORGAN SECURITIES, INC.		11,976,240	12,000,000		2FE
008916-AK-4	AGRIUM INC	A	09/24/2012	BANK OF AMERICA		6,986,280	7,000,000		2FE
01973J-AF-6	ALLISON TRANSMISSION, INC. TERM LOAN B-3		09/04/2012	BANK OF AMERICA		1,980,000	2,000,000		3FE
02361D-AL-4	AMEREN ILLINOIS CO		08/13/2012	J. P. MORGAN SECURITIES, INC.		24,991,000	25,000,000		2FE
02406P-AL-4	AMERICAN AXLE & MFG INC		09/04/2012	J. P. MORGAN SECURITIES, INC.		725,000	725,000		4FE
02636P-AA-0	AMERICAN GILSONITE CO		08/17/2012	BANK OF AMERICA		2,625,000	2,625,000		4FE
031652-BF-6	AMKOR TECHNOLOGY INC		09/18/2012	DEUTSCHE BANK SECURITIES		750,000	750,000		3FE
039380-AG-5	ARCH COAL INC		07/31/2012	OPPENHEIMER & CO. INC		741,625	850,000	8,217	4FE
03968X-AB-7	ARDAGH PKG FIN/MP HD USA	F	07/19/2012	CITIBANK		105,052	100,000	2,069	3FE
044209-AE-4	ASHLAND INC		08/02/2012	CITIBANK		650,000	650,000		3FE
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		08/17/2012	BANK OF AMERICA		2,987,500	3,000,000		3FE
059165-EE-6	BALTIMORE GAS & ELECTRIC		08/14/2012	MORGAN STANLEY DEAN WITTER		19,924,000	20,000,000		2FE
071813-BF-5	BAXTER INTERNATIONAL INC		08/08/2012	WARBURG DILLION READ LLC		14,935,050	15,000,000		1FE
055381-AS-6	BE AEROSPACE INC		07/09/2012	J. P. MORGAN SECURITIES, INC.		1,198,500	1,175,000	20,391	3FE
090613-AF-7	BIOMET INC		09/20/2012	Various		1,363,000	1,300,000	11,917	4FE
09061A-AN-4	BIOMET INC DOLLAR TERM LOAN		08/02/2012	EXCHANGE		963,773	974,425		4FE
Q7794#-AC-7	BRISBANE PORT SR SECD NTS DUE 2024	F	08/22/2012	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		2Z
110122-AT-5	BRISTOL-MYERS SQUIBB CO		07/26/2012	CITIBANK		39,405,600	40,000,000		1FE
110122-AU-2	BRISTOL-MYERS SQUIBB CO		07/26/2012	J. P. MORGAN SECURITIES, INC.		9,633,500	10,000,000		1FE
110394-AE-3	BRISTOW GROUP INC		09/27/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		180,000	180,000		3FE
111320-AG-2	BROADCOM CORP		08/13/2012	J. P. MORGAN SECURITIES, INC.		21,836,100	22,000,000		1FE
12686C-BB-4	CABLEVISION SYSTEMS CORP		09/13/2012	BANK OF AMERICA		4,000,000	4,000,000		4FE
127055-AJ-0	CABOT CORP		07/09/2012	CITIBANK		9,987,200	10,000,000		2FE
127693-AC-3	CAESARS OPERATING ESCROW		08/15/2012	CITIBANK		750,000	750,000		4FE
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		08/08/2012	CITIBANK		658,523	665,000		3FE
151020-AH-7	CELGENE CORP		08/06/2012	BANK OF AMERICA		29,984,700	30,000,000		2FE
12516U-A*-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	R	09/26/2012	VARIOUS		(84,936)			4Z
15189X-AL-2	CENTERPOINT ENER HOUSTON		08/07/2012	ROYAL BANK OF SCOTLAND PLC		14,960,100	15,000,000		1FE
15189X-AM-0	CENTERPOINT ENER HOUSTON		08/07/2012	ROYAL BANK OF SCOTLAND PLC		24,936,000	25,000,000		1FE
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		07/09/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		700,000	700,000		4FE
12543D-AR-1	CHS/COMMUNITY HEALTH SYS		08/08/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		350,000	350,000		3FE
171340-AH-5	CHURCH & DWIGHT CO INC		09/19/2012	BANK OF AMERICA		20,007,400	20,000,000		2FE
125581-GQ-5	CIT GROUP INC		08/01/2012	BANK OF AMERICA		1,851,875	1,850,000	313	3FE
172967-FT-3	CITIGROUP INC		07/31/2012	Various		21,058,800	20,000,000	66,000	1FE
184496-AH-0	CLEAN HARBORS INC		07/17/2012	GOLDMAN, SACHS & CO.		1,100,000	1,100,000		3FE
189054-AT-6	CLOROX COMPANY		09/10/2012	WELLS FARGO BROKERAGE SERVICES		14,952,450	15,000,000		2FE
12621E-AG-8	CNO FINANCIAL GROUP INC		09/20/2012	GOLDMAN, SACHS & CO.		180,000	180,000		3FE
21987B-AQ-1	CODELCO INC	F	07/10/2012	HSBC SECURITIES, INC.		2,959,890	3,000,000		1FE
19416Q-EA-4	COLGATE-PALMOLIVE CO		07/27/2012	J. P. MORGAN SECURITIES, INC.		35,473,320	36,000,000		1FE
201723-AH-6	COMMERCIAL METALS CO		08/07/2012	STIFEL NICOLAUS & CO, INC.		383,906	375,000	1,693	3FE
205887-BJ-0	CONAGRA FOODS INC		09/10/2012	J. P. MORGAN SECURITIES, INC.		11,933,040	12,000,000		2FE
20605P-AE-1	CONCHO RESOURCES INC		08/14/2012	J. P. MORGAN SECURITIES, INC.		1,500,000	1,500,000		4FE
995497-ZZ-0	CON'L RUBBER CRP AMERICA		09/12/2012	DEUTSCHE BANK SECURITIES		1,000,000	1,000,000		3FE
210795-QB-9	CONTL AIRLINES 2012-2 A		09/19/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,000,000	10,000,000		2FE
210795-QC-7	CONTL AIRLINES 2012-2 B		09/19/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		750,000	750,000		3FE

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)
23331A-BE-8	D.R. HORTON INC		09/11/2012	ROYAL BANK OF SCOTLAND PLC		2,000,000	2,000,000		3FE
23918K-AP-3	DAVITA INC		08/14/2012	J. P. MORGAN SECURITIES, INC.		1,475,000	1,475,000		4FE
262049-AA-7	DRILL RIGS HLDS INC	F	09/18/2012	DEUTSCHE BANK SECURITIES		1,158,625	1,150,000	208	4FE
278642-AE-3	EBAY INC		07/19/2012	J. P. MORGAN SECURITIES, INC.		10,985,590	11,000,000		1FE
278642-AF-0	EBAY INC		07/19/2012	DEUTSCHE BANK SECURITIES		8,911,530	9,000,000		1FE
55377G-AB-9	EMI GROUP NORTH AMERICA (MTL PUBLISHING		08/24/2012	UNION BANK OF SWITZERLAND		5,015,000	5,000,000		3FE
26878U-AE-7	EP ENERGY LLC, TERM LOAN B-1		09/04/2012	CITIBANK		485,000	500,000		3FE
29736R-AE-0	ESTEE LAUDER CO INC		07/30/2012	J. P. MORGAN SECURITIES, INC.		14,986,650	15,000,000		1FE
29736R-AF-7	ESTEE LAUDER CO INC		07/30/2012	CITIBANK		9,956,700	10,000,000		1FE
30217A-AA-1	EXPERIAN FINANCE PLC	F	07/12/2012	ROYAL BANK OF SCOTLAND PLC		10,044,800	10,000,000	9,236	2FE
31428X-AS-5	FEDEX CORP		07/24/2012	GOLDMAN, SACHS & CO.		5,984,760	6,000,000		2FE
31428X-AT-3	FEDEX CORP		07/24/2012	J. P. MORGAN SECURITIES, INC.		9,848,000	10,000,000		2FE
31620M-AB-2	FIDELITY NATIONAL INFORM		08/30/2012	EXCHANGE		1,836,202	1,750,000	16,680	3FE
319963-BE-3	FIRST DATA CORPORATION		08/02/2012	DEUTSCHE BANK SECURITIES		1,006,809	1,015,000		4FE
337738-AM-0	FISERV INC		09/18/2012	BANK OF AMERICA		19,907,800	20,000,000		2FE
30249U-AB-7	FMC TECHNOLOGIES INC		09/18/2012	WELLS FARGO BROKERAGE SERVICES		9,991,500	10,000,000		2FE
30251G-AH-0	FMG RESOURCES AUG 2006	F	08/29/2012	OPPENHEIMER & CO. INC		589,000	589,000	16,602	3FE
30251G-AN-7	FMG RESOURCES AUG 2006	F	08/29/2012	OPPENHEIMER & CO. INC		1,047,188	1,125,000	35,449	3FE
35906A-AM-0	FRONTIER COMMUNICATIONS		09/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,842,000	1,825,000	3,642	3FE
302941-AJ-8	FTI CONSULTING INC		08/03/2012	Various		1,797,750	1,700,000	36,563	3FE
369300-AM-0	GENERAL CABLE CORP		09/20/2012	Various		2,021,000	2,000,000		4FE
421924-BK-6	HEALTHSOUTH CORP		09/06/2012	WELLS FARGO		750,000	750,000		4FE
436440-AD-3	HOLOGIC INC		07/19/2012	GOLDMAN, SACHS & CO.		750,000	750,000		4FE
43644A-AQ-2	HOLOGIC, INC. TERM LOAN B		08/16/2012	GOLDMAN, SACHS & CO.		990,000	1,000,000		3FE
44416*-9E-8	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		08/31/2012	GREENWICH NATWEST		4,498,571	4,498,571		2FE
459200-HG-9	IBM CORP		07/25/2012	DEUTSCHE BANK SECURITIES		24,599,500	25,000,000		1FE
451102-AT-4	ICAHN ENTERPRISES/FIN		07/09/2012	JEFFERIES & COMPANY, INC.		1,055,000	1,000,000	39,333	3Z
452308-AR-0	ILLINOIS TOOL WORKS INC		08/21/2012	BANK OF AMERICA		24,759,500	25,000,000		1FE
45685E-AA-4	ING US INC		07/10/2012	BANK OF AMERICA		9,994,600	10,000,000		2FE
46284P-AP-9	IRON MOUNTAIN INC		08/15/2012	Various		2,749,063	2,750,000	1,198	4FE
492914-AS-5	KEY ENERGY SERVICES INC		09/25/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		923,750	900,000	4,556	4FE
50540R-AL-6	LAB CORP OF AMER HLDGS		08/20/2012	BANK OF AMERICA		11,986,080	12,000,000		2FE
524660-AW-7	LEGGETT & PLATT INC		08/08/2012	J. P. MORGAN SECURITIES, INC.		9,970,600	10,000,000		2FE
526057-BH-6	LENNAR CORP		07/17/2012	DEUTSCHE BANK SECURITIES		525,000	525,000		4FE
570506-AQ-8	MARKWEST ENERGY PART/FIN		08/06/2012	WELLS FARGO		371,306	375,000		3FE
589331-AT-4	MERCK & CO INC		09/10/2012	BANK OF AMERICA		44,984,250	45,000,000		1FE
59001A-AN-2	MERITAGE HOMES CORP		07/18/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,376,940	1,299,000	25,284	4FE
59001A-AQ-5	MERITAGE HOMES CORP		09/21/2012	OPPENHEIMER & CO. INC		37,625	35,000	1,130	4FE
61166W-AH-4	MONSANTO CO		07/09/2012	J. P. MORGAN SECURITIES, INC.		9,988,400	10,000,000		1FE
617482-V9-2	MORGAN STANLEY		07/19/2012	MORGAN STANLEY DEAN WITTER		12,852,710	13,000,000		1FE
62536*-AA-1	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC		07/31/2012	SCHEDULED PAY UP		9,748	9,748		5
63934E-AM-0	NAVISTAR INTL CORP		07/10/2012	OPPENHEIMER & CO. INC		624,375	675,000	11,138	5FE
63946B-AH-3	NBCUNIVERSAL MEDIA LLC		09/28/2012	MORGAN STANLEY DEAN WITTER		9,981,700	10,000,000		2FE
62886E-AE-8	NCR CORP		09/12/2012	J. P. MORGAN SECURITIES, INC.		1,950,000	1,950,000		3FE
65120F-AC-8	NEWCREST FINANCE PTY LTD	F	09/24/2012	BARCLAYS BANK		14,912,850	15,000,000		2FE
652482-CF-5	NEWS AMERICA INC		09/11/2012	J. P. MORGAN SECURITIES, INC.		19,858,000	20,000,000		2FE
654624-AE-5	NIPPON TELEGR & TELEPH	F	07/11/2012	MORGAN STANLEY DEAN WITTER		9,986,500	10,000,000		1FE
629377-BT-8	NRG ENERGY INC		09/10/2012	Various		1,107,500	1,100,000		4FE
67020Y-AD-2	NUANCE COMMUNICATIONS		08/09/2012	BARCLAYS BANK		725,000	725,000		3FE
678026-AD-7	OIL STATES INTL INC		07/05/2012	BANK OF AMERICA		957,220	916,000	6,450	3FE
68268N-AJ-2	ONEOK PARTNERS LP		09/10/2012	ROYAL BANK OF SCOTLAND PLC		14,936,400	15,000,000		2FE
67103H-AC-1	O'REILLY AUTOMOTIVE INC		08/16/2012	J. P. MORGAN SECURITIES, INC.		4,981,350	5,000,000		2FE
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC		06/30/2012	SCHEDULED PAY UP		50,083	50,083		5
690768-BF-2	OWENS-ILLINOIS INC		07/09/2012	BANK OF AMERICA		853,125	750,000	9,263	4FE
709599-AH-7	PENSKE TRUCK LEASING/PTL		07/10/2012	BANK OF AMERICA		12,918,880	13,000,000		2FE
71713U-AQ-5	PHARMACIA CORP		09/26/2012	VARIOUS		(19,083)			1FE
72347N-AK-6	PINNACLE FOODS FINANCE TERM LOAN F		09/18/2012	BARCLAYS BANK		1,240,625	1,250,000		4FE
693506-BG-1	PPG INDUSTRIES INC		07/31/2012	J. P. MORGAN SECURITIES, INC.		24,995,500	25,000,000		2FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA	E	09/24/2012	SCHEDULED PAY UP		102,575	102,575		6FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		06/30/2012	SCHEDULED PAY UP		28,477	28,477		5Z
74164M-AA-6	PRIMERICA INC		07/11/2012	J. P. MORGAN SECURITIES, INC.		9,984,300	10,000,000		1FE
744448-CG-4	PUBLIC SERVICE COLORADO		09/04/2012	BANK OF AMERICA		9,965,400	10,000,000		1FE
74733V-AC-4	QEP RESOURCES INC		09/05/2012	J. P. MORGAN SECURITIES, INC.		1,829,688	1,825,000		3FE

SCHEDULE D - PART 3

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

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75886A-AG-3	REGENCY ENERGY PARTNERS		09/27/2012	Various		1,821,500	1,800,000		3FE
761735-AN-9	REYNOLDS GRP ISS/REYNOLD		09/19/2012	Various		1,001,250	1,000,000		4FE
76720A-AF-3	RIO TINTO FIN USA PLC	F	08/16/2012	MORGAN STANLEY DEAN WITTER		11,842,560	12,000,000		1FE
772739-AN-8	ROCK-TENN CO		09/04/2012	BANK OF AMERICA		4,946,500	5,000,000		3FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		08/29/2012	VARIOUS		(104,562)			2FE
80007P-AR-0	SANDRIDGE ENERGY INC		08/06/2012	BARCLAYS BANK		1,117,875	1,100,000	35,521	4FE
80007P-AS-8	SANDRIDGE ENERGY INC		08/06/2012	BARCLAYS BANK		771,125	775,000		4FE
78401F-AE-7	SBA TELECOMMUNICATIONS		07/10/2012	J. P. MORGAN SECURITIES, INC.		350,000	350,000		4FE
80687P-AA-4	SCHNEIDER ELECTRIC SA	F	09/20/2012	BARCLAYS BANK		19,946,800	20,000,000		1FE
811904-AK-7	SEACOR HOLDINGS INC		08/09/2012	R. W. PRESSPRICH		1,638,750	1,500,000	40,870	3FE
81211K-AR-1	SEALED AIR CORP		09/25/2012	BANK OF AMERICA		2,743,500	2,400,000	6,328	4FE
81725W-AF-0	SENSATA TECHNOLOGIES BV	F	07/13/2012	OPPENHEIMER & CO. INC		782,813	750,000	8,531	4FE
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		07/01/2012	SCHEDULED PAY UP		15,529	15,529		5Z
829259-AH-3	SINCLAIR TELEVISION GROU		09/27/2012	WELLS FARGO		150,000	150,000		4FE
82967N-AG-3	SIRIUS XM RADIO INC		09/19/2012	Various		4,131,906	4,100,000	14,733	4FE
832248-AQ-1	SMITHFIELD FOODS INC		07/12/2012	CITIBANK		829,688	750,000	2,583	3FE
832248-AV-0	SMITHFIELD FOODS INC		07/18/2012	Various		4,020,000	4,000,000		3FE
835898-AF-4	SOTHEBY'S		09/21/2012	GOLDMAN, SACHS & CO.		580,000	580,000		3FE
85571N-AA-7	STARZ LLC/STARZ FIN CORP		09/06/2012	SUNTRUST CAPITAL MARKETS		1,850,000	1,850,000		3FE
858119-AS-9	STEEL DYNAMICS INC		08/02/2012	BANK OF AMERICA		750,000	750,000		3FE
858119-AU-4	STEEL DYNAMICS INC		08/02/2012	BANK OF AMERICA		1,125,000	1,125,000		3FE
864486-AD-7	SUBURBAN PROPANE PARTNRS		09/20/2012	Various		4,444,180	4,177,528	9,000	3FE
864486-AF-2	SUBURBAN PROPANE PARTNRS		08/10/2012	Various		2,917,497	2,737,864	4,302	3FE
865622-AW-4	SUMITOMO MITSUI BANKING	F	07/10/2012	GOLDMAN, SACHS & CO.		30,000,000	30,000,000		1FE
874060-AB-2	TAKEDA PHARMACEUTICAL	F	07/09/2012	NOMURA SECURITIES INTERNATIONAL, INC.		40,000,000	40,000,000		1FE
878742-AY-1	TECK RESOURCES LIMITED	A	07/30/2012	BANK OF AMERICA		14,878,200	15,000,000		2FE
87927V-AM-0	TELECOM ITALIA CAPITAL	F	07/17/2012	J. P. MORGAN SECURITIES, INC.		10,833,750	13,500,000	247,500	2FE
881609-AZ-4	TESORO CORP		09/13/2012	ROYAL BANK OF SCOTLAND PLC		8,400,000	8,400,000		3FE
88160Q-AB-9	TESORO LOGISTICS LP/CORP		09/07/2012	WELLS FARGO		335,000	335,000		4FE
882508-AU-8	TEXAS INSTRUMENTS INC		07/30/2012	J. P. MORGAN SECURITIES, INC.		10,932,900	11,000,000		1FE
893830-BC-2	TRANSOCEAN INC	F	09/10/2012	BARCLAYS BANK		9,930,900	10,000,000		2FE
897050-AA-8	TRONOX FINANCE LLC		08/16/2012	GOLDMAN, SACHS & CO.		2,609,844	2,600,000	199	4FE
87311X-AC-2	TW TELECOM HOLDINGS INC		09/27/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		275,000	275,000		4FE
902134-AB-1	TYCO FLOW CONTROL FINANC		09/10/2012	J. P. MORGAN SECURITIES, INC.		24,921,750	25,000,000		2FE
909218-AC-3	UNIT CORP		09/20/2012	Various		2,250,625	2,250,000	34,183	3FE
911312-AQ-9	UNITED PARCEL SERVICE		09/24/2012	BANK OF AMERICA		13,981,380	14,000,000		1FE
91359P-AH-3	UNIVERSAL HOSPITAL SERVI		07/24/2012	BARCLAYS BANK		2,000,000	2,000,000		4FE
90321N-AB-8	UR FINANCING ESCROW CORP		08/14/2012	DEUTSCHE BANK SECURITIES		2,120,000	2,000,000	37,694	4FE
N9039*-AC-5	URALITA S.A. (SPAIN) SER. A GTD SR NTS	F	09/03/2012	Various		20,000,000	25,187,944		4Z
91159J-AA-4	US BANCORP		07/18/2012	U.S. BANCORP PIPER JAFFRAY		6,977,810	7,000,000		1FE
C9413P-AG-8	VALEANT PHARMACEUTICALS SERIES A TL B	A	07/05/2012	GOLDMAN, SACHS & CO.		975,000	1,000,000		3FE
92549*-AG-0	VETCOR PROFESSIONAL PRACTICES TERM LOAN		08/10/2012	GOLUB CAPITAL		360,000	360,000		4
92857W-AZ-3	VODAFONE GROUP PLC	F	09/19/2012	MORGAN STANLEY DEAN WITTER		9,869,900	10,000,000		1FE
931422-AH-2	WALGREEN CO		09/10/2012	GOLDMAN, SACHS & CO.		34,961,150	35,000,000		2FE
93443N-AW-9	WARNER CHILCOTT COPR TERM B-1 LOAN		09/28/2012	BANK OF AMERICA		385,622	388,536		3FE
93443N-AZ-2	WARNER CHILCOTT CORP TERM B-1 LOAN ADDIT		09/28/2012	Various		584,656	585,763		3FE
93443N-AX-7	WARNER CHILCOTT CORP TERM B-2 LOAN (CO.)		09/28/2012	BANK OF AMERICA		192,811	194,268		3FE
93443N-AY-5	WARNER CHILCOTT CORP TERM B-3 LOAN (LUXC	F	09/28/2012	BANK OF AMERICA		265,115	267,119		3FE
93443N-BB-4	WARNER CHILCOTT CORP TERM B-4 LOAN (CO.)		09/28/2012	BANK OF AMERICA		2,487,500	2,500,000		3FE
93443N-BA-6	WARNER CHILCOTT CORP TERM B-5 LOAN		09/28/2012	BANK OF AMERICA		497,500	500,000		3FE
942683-AF-0	WATSON PHARMACEUTICALS I		09/27/2012	WELLS FARGO BROKERAGE SERVICES		29,749,500	30,000,000		2FE
942683-AH-6	WATSON PHARMACEUTICALS I		09/27/2012	BANK OF AMERICA		19,703,200	20,000,000		2FE
947075-AA-5	WEATHERFORD INTL INC	E	09/26/2012	VARIOUS		(50,000)			2FE
960413-AF-9	WESTLAKE CHEMICAL CORP		07/10/2012	BANK OF AMERICA		14,929,050	15,000,000		2FE
96758D-AP-8	WIDE OPEN WEST FINANCE LLC TERM LOAN		07/30/2012	CREDIT SUISSE		1,440,000	1,500,000		4FE
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-3 TERM LOAN		09/18/2012	J. P. MORGAN SECURITIES, INC.		2,376,000	2,400,000		3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,217,331,835	1,228,197,430	772,357	XXX
8399997. Total - Bonds - Part 3						1,356,624,495	1,367,680,850	801,845	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,356,624,495	1,367,680,850	801,845	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX

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

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8999999. Total - Preferred Stocks							XXX		XXX
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		09/14/2012	WARBURG DILLION READ LLC	660.000	80,825			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/05/2012	WARBURG DILLION READ LLC	110.000	9,048			L
87612G-10-1	TARGA RES CORP		08/15/2012	DISTRIBUTION	1,064.000	46,876			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						136,748	XXX		XXX
9799997. Total - Common Stocks - Part 3						136,748	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						136,748	XXX		XXX
9899999. Total - Preferred and Common Stocks						136,748	XXX		XXX
9999999 - Totals						1,356,761,244	XXX	801,845	XXX

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

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)
02265Q-AA-6	AMAL LTD ABS	E	08/21/2012	SCHEDULED REDEMPTION		560,361	560,361	560,361	560,361						560,361				14,562	08/21/2021	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					05/15/2029	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		09/01/2012	SCHEDULED REDEMPTION		45	45	49	47		(2)		(2)		45				3	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		09/01/2012	SCHEDULED REDEMPTION		162	162	176	171		(9)		(9)		162				9	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		09/01/2012	SCHEDULED REDEMPTION		9	9	10	9		(1)		(1)		9				1	05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		09/01/2012	SCHEDULED REDEMPTION		626	626	651	638		(12)		(12)		626				36	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		09/01/2012	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				2	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		08/01/2012	SCHEDULED REDEMPTION		1,782	1,782	2,128	2,077		(295)		(295)		1,782				118	01/15/2020	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		09/01/2012	SCHEDULED REDEMPTION		531	531	581	559		(28)		(28)		531				31	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		09/01/2012	SCHEDULED REDEMPTION		87	87	91	91		(4)		(4)		87				5	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		09/01/2012	SCHEDULED REDEMPTION		226	226	236	231		(5)		(5)		226				16	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		09/01/2012	SCHEDULED REDEMPTION		450	450	444	445		5		5		450				21	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		09/01/2012	SCHEDULED REDEMPTION		396	396	411	404		(8)		(8)		396				23	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		09/01/2012	SCHEDULED REDEMPTION		43	43	48	46		(3)		(3)		43				3	09/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		09/01/2012	SCHEDULED REDEMPTION		25	25	28	28		(2)		(2)		25				2	07/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		09/01/2012	SCHEDULED REDEMPTION		410	410	449	428		(18)		(18)		410				24	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		09/01/2012	SCHEDULED REDEMPTION		2,060	2,060	2,255	2,148		(88)		(88)		2,060				119	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		09/01/2012	SCHEDULED REDEMPTION		12,050	12,050	13,193	12,435		(385)		(385)		12,050				646	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		09/01/2012	SCHEDULED REDEMPTION		622	622	617	619		3		3		622				38	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		09/01/2012	SCHEDULED REDEMPTION		405	405	444	418		(13)		(13)		405				23	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		09/01/2012	SCHEDULED REDEMPTION		343	343	376	363		(20)		(20)		343				20	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		09/01/2012	SCHEDULED REDEMPTION		245	245	284	270		(24)		(24)		245				17	12/15/2017	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		09/01/2012	SCHEDULED REDEMPTION		309	309	360	334		(25)		(25)		309				21	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		09/01/2012	SCHEDULED REDEMPTION		78	78	80	79		(1)		(1)		78				5	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		09/01/2012	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				3	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		09/01/2012	SCHEDULED REDEMPTION		523	523	577	541		(18)		(18)		523				32	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		09/01/2012	SCHEDULED REDEMPTION		36	36	39	42		(6)		(6)		36				2	11/15/2021	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		09/01/2012	SCHEDULED REDEMPTION		395	395	435	410		(15)		(15)		395				24	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		09/01/2012	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		09/01/2012	SCHEDULED REDEMPTION		1,502	1,502	1,651	1,559		(57)		(57)		1,502				70	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		09/01/2012	SCHEDULED REDEMPTION		538	538	588	568		(30)		(30)		538				31	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		09/01/2012	SCHEDULED REDEMPTION		252	252	320	268		(16)		(16)		252				18	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		09/01/2012	SCHEDULED REDEMPTION		185	185	194	187		(2)		(2)		185				10	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		09/01/2012	SCHEDULED REDEMPTION		377	377	363	365		12		12		377				20	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		09/01/2012	SCHEDULED REDEMPTION		91	91	95	94		(3)		(3)		91				6	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		09/01/2012	SCHEDULED REDEMPTION		6	6	7	6						6				1	12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		09/01/2012	SCHEDULED REDEMPTION		115	115	133	125		(11)		(11)		115				8	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		09/01/2012	SCHEDULED REDEMPTION		744	744	919	890		(147)		(147)		744				48	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		09/01/2012	SCHEDULED REDEMPTION		56	56	54	53		3		3		56				4	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		09/01/2012	SCHEDULED REDEMPTION		95	95	105	102		(6)		(6)		95				6	04/15/2021	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		09/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		09/01/2012	SCHEDULED REDEMPTION		431	431	461	452		(21)		(21)		431				22	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		09/01/2012	SCHEDULED REDEMPTION		116	116	122	123		(6)		(6)		116				7	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		09/01/2012	SCHEDULED REDEMPTION		113	113	118	117		(4)		(4)		113				7	04/15/2021	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		09/01/2012	SCHEDULED REDEMPTION		2,001	2,001	2,189	2,246		(244)		(244)		2,001				120	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		09/01/2012	SCHEDULED REDEMPTION		857	857	941	896		(39)		(39)		857				53	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		09/01/2012	SCHEDULED REDEMPTION		355	355	365	360		(5)		(5)		355				19	03/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		09/01/2012	SCHEDULED REDEMPTION		572	572	626	589		(17)		(17)		572				33	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		09/01/2012	SCHEDULED REDEMPTION		201	201	220	214		(13)		(13)		201				12	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		09/01/2012	SCHEDULED REDEMPTION		65	65	71	73		(8)		(8)		65				4	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		09/01/2012	SCHEDULED REDEMPTION		32	32	35	34		(2)		(2)		32				2	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		09/01/2012	SCHEDULED REDEMPTION		77	77	84	81		(4)		(4)		77				4	09/15/2022	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		09/01/2012	SCHEDULED REDEMPTION		196	196	215	209		(13)		(13)		196				11	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		09/01/2012	SCHEDULED REDEMPTION		81	81	89	87		(6)		(6)		81				5	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		09/01/2012	SCHEDULED REDEMPTION		259	259	283	276		(17)		(17)		259				15	05/15/2023	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		09/01/2012	SCHEDULED REDEMPTION		38	38	38	38						38				2	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		09/01/2012	SCHEDULED REDEMPTION		292	292	319	310		(18)		(18)		292				17	03/15/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		09/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					02/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		09/01/2012	SCHEDULED REDEMPTION		26,891	26,891	24,130	24,547		2,344		2,344		26,891				1,278	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		09/01/2012	SCHEDULED REDEMPTION		241	241	258	254		(14)		(14)		241				12	06/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		09/01/2012	SCHEDULED REDEMPTION		1,081	1,081	1,040	1,045		37		37		1,081				31	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		09/01/2012	SCHEDULED REDEMPTION		89	89	97	98		(9)		(9)		89				5	09/15/2023	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		09/01/2012	SCHEDULED REDEMPTION		2,574	2,574	2,622	2,619		(45)		(45)		2,574				130	01/15/2024	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2012	SCHEDULED REDEMPTION		2,638	2,638	2,597	2,606		31		31		2,638				120	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		09/01/2012	SCHEDULED REDEMPTION		8,306	8,306	7,467	7,471		834		834		8,306				430	02/15/2024	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		09/01/2012	SCHEDULED REDEMPTION		128	128	137	136		(8)		(8)		128				7	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		09/01/2012	SCHEDULED REDEMPTION		209	209	229	226		(17)		(17)		209				12	09/15/2023	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		09/01/2012	SCHEDULED REDEMPTION		2,269	2,269	2,184	2,193		76		76		2,269				123	10/15/2023	1
36203X-JU-1	GOVT NATL MTG ASSOC I #362175		09/01/2012	SCHEDULED REDEMPTION		691	691	790	801		(111)		(111)		691				35	01/15/2024	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		09/01/2012	SCHEDULED REDEMPTION		12,075	12,075	12,465	12,405		(330)		(330)		12,075				674	01/15/2024	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		09/01/2012	SCHEDULED REDEMPTION		5,598	5,598	5,509	5,532		66		66		5,598				266	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		09/01/2012	SCHEDULED REDEMPTION		190	190	171	159		31		31		190				5	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		09/01/2012	SCHEDULED REDEMPTION		346	346	355	357		(10)		(10)		346				19	09/15/2024	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		09/01/2012	SCHEDULED REDEMPTION		4,197	4,197	4,484	4,406		(209)		(209)		4,197				200	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		09/01/2012	SCHEDULED REDEMPTION		1,943	1,943	1,978	1,972		(29)		(29)		1,943				100	01/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		09/01/2012	SCHEDULED REDEMPTION		11,638	11,638	10,700	10,785		853		853		11,638				605	04/15/2024	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		09/01/2012	SCHEDULED REDEMPTION		6,180	6,180	6,039	6,066		114		114		6,180				295	02/15/2024	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		09/01/2012	SCHEDULED REDEMPTION		241	241	245	243		(2)		(2)		241				6	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		09/01/2012	SCHEDULED REDEMPTION		85	85	88	88		(3)		(3)		85				5	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		09/01/2012	SCHEDULED REDEMPTION		193	193	194	194		(1)		(1)		193				11	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		09/01/2012	SCHEDULED REDEMPTION		4,583	4,583	4,670	4,652		(69)		(69)		4,583				232	01/15/2024	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		09/01/2012	SCHEDULED REDEMPTION		396	396	452	440		(45)		(45)		396				20	01/15/2024	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		09/01/2012	SCHEDULED REDEMPTION		291	291	301	304		(13)		(13)		291				17	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		09/01/2012	SCHEDULED REDEMPTION		6,213	6,213	6,116	6,142		72		72		6,213				291	02/15/2024	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		09/01/2012	SCHEDULED REDEMPTION		27	27	27	28		(1)		(1)		27				1	05/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		09/01/2012	SCHEDULED REDEMPTION		89	89	92	95		(6)		(6)		89				5	01/15/2025	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		09/01/2012	SCHEDULED REDEMPTION		8	8	9	9						8				1	03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		09/01/2012	SCHEDULED REDEMPTION		189	189	189	187		1		1		189				9	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		09/01/2012	SCHEDULED REDEMPTION		51	51	52	53		(2)		(2)		51				3	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		09/01/2012	SCHEDULED REDEMPTION		273	273	283	289		(16)		(16)		273				16	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		09/01/2012	SCHEDULED REDEMPTION		10,979	10,979	12,078	11,814		(835)		(835)		10,979				620	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		09/01/2012	SCHEDULED REDEMPTION		305	305	306	306		(2)		(2)		305				17	01/15/2026	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		09/01/2012	SCHEDULED REDEMPTION		438	438	480	489		(50)		(50)		438				26	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		09/01/2012	SCHEDULED REDEMPTION		6	6	7	7						6					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		09/01/2012	SCHEDULED REDEMPTION		208	208	209	209		(1)		(1)		208				11	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		09/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		09/01/2012	SCHEDULED REDEMPTION		248	248	251	253		(5)		(5)		248				13	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		09/01/2012	SCHEDULED REDEMPTION		300	300	300	298		2		2		300				14	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		09/01/2012	SCHEDULED REDEMPTION		129	129	131	133		(4)		(4)		129				7	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		09/01/2012	SCHEDULED REDEMPTION		51	51	52	53		(2)		(2)		51				3	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		09/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	10/15/2029	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		09/01/2012	SCHEDULED REDEMPTION		66	66	66	66						66				3	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		09/01/2012	SCHEDULED REDEMPTION		17	17	17	17						17				1	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		09/01/2012	SCHEDULED REDEMPTION		177	177	173	172		4		4		177				9	11/15/2027	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		09/01/2012	SCHEDULED REDEMPTION		13	13	13	13						13				1	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		09/01/2012	SCHEDULED REDEMPTION		91	91	91	91						91				5	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		09/01/2012	SCHEDULED REDEMPTION		310	310	311	311		(1)		(1)		310				17	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		09/01/2012	SCHEDULED REDEMPTION		387	387	370	370		17		17		387				18	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		09/01/2012	SCHEDULED REDEMPTION		1,426	1,426	1,482	1,430		(4)		(4)		1,426				77	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		09/01/2012	SCHEDULED REDEMPTION		6,053	6,053	6,288	6,073		(19)		(19)		6,053				328	06/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		09/01/2012	SCHEDULED REDEMPTION		84	84	84	84						84				4	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		09/01/2012	SCHEDULED REDEMPTION		472	472	472	472						472				20	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		09/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12				1	07/15/2029	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		09/01/2012	SCHEDULED REDEMPTION		296	296	303	316		(21)		(21)		296				16	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		09/01/2012	SCHEDULED REDEMPTION		187	187	187	186		1		1		187				9	02/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		09/01/2012	SCHEDULED REDEMPTION		114	114	111	111		3		3		114				6	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		09/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12				1	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		09/01/2012	SCHEDULED REDEMPTION		499	499	511	508		(10)		(10)		499				25	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		09/01/2012	SCHEDULED REDEMPTION		300	300	301	301		(1)		(1)		300				17	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		09/01/2012	SCHEDULED REDEMPTION		2,124	2,124	2,130	2,129		(6)		(6)		2,124				57	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		09/01/2012	SCHEDULED REDEMPTION		10,693	10,693	10,469	10,456		237		237		10,693				561	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		09/01/2012	SCHEDULED REDEMPTION		175	175	173	172		3		3		175				8	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		09/01/2012	SCHEDULED REDEMPTION		223	223	223	223						223				10	01/15/2029	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		09/01/2012	SCHEDULED REDEMPTION		21	21	21	21						21				1	07/15/2027	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		09/01/2012	SCHEDULED REDEMPTION		201	201	197	197		4		4		201				10	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		09/01/2012	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				3	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2012	SCHEDULED REDEMPTION		11,365	11,365	11,561	11,569		(204)		(204)		11,365				593	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		09/01/2012	SCHEDULED REDEMPTION		3,426	3,426	3,559	3,437		(11)		(11)		3,426				185	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		09/01/2012	SCHEDULED REDEMPTION		585	585	595	595		(10)		(10)		585				29	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		09/01/2012	SCHEDULED REDEMPTION		212	212	218	218		(6)		(6)		212				7	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		09/01/2012	SCHEDULED REDEMPTION		40	40	40	40						40				2	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		09/01/2012	SCHEDULED REDEMPTION		2,378	2,378	2,432	2,446		(68)		(68)		2,378				136	10/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		09/01/2012	SCHEDULED REDEMPTION		409	409	400	401		8		8		409				21	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		09/01/2012	SCHEDULED REDEMPTION		33	33	33	34		(1)		(1)		33				2	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		09/01/2012	SCHEDULED REDEMPTION		264	264	260	260		4		4		264				12	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		09/01/2012	SCHEDULED REDEMPTION		113	113	108	107		6		6		113				6	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		09/01/2012	SCHEDULED REDEMPTION		14	14	14	14						14				1	09/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		09/01/2012	SCHEDULED REDEMPTION		2,742	2,742	2,623	2,625		116		116		2,742				133	04/15/2028	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2012	SCHEDULED REDEMPTION		1,127	1,127	1,071	1,068		60		60		1,127				53	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		09/01/2012	SCHEDULED REDEMPTION		145	145	143	143		3		3		145				7	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		09/01/2012	SCHEDULED REDEMPTION		222	222	222	222						222				10	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		09/01/2012	SCHEDULED REDEMPTION		256	256	266	258		(2)		(2)		256				14	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		09/01/2012	SCHEDULED REDEMPTION		588	588	563	564		25		25		588				28	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		09/01/2012	SCHEDULED REDEMPTION		3	3	3	4						3					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		09/01/2012	SCHEDULED REDEMPTION		3,999	3,999	4,154	4,014		(15)		(15)		3,999				217	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		09/01/2012	SCHEDULED REDEMPTION		475	475	474	474						475				20	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		09/01/2012	SCHEDULED REDEMPTION		16	16	16	16						16				1	11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2012	SCHEDULED REDEMPTION		196	196	200	201		(5)		(5)		196				10	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		09/01/2012	SCHEDULED REDEMPTION		92	92	90	90		2		2		92				4	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		09/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		09/01/2012	SCHEDULED REDEMPTION		317	317	317	315		1		1		317				15	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		09/01/2012	SCHEDULED REDEMPTION		121	121	123	123		(2)		(2)		121				3	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		09/01/2012	SCHEDULED REDEMPTION		625	625	625	625						625				27	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		09/01/2012	SCHEDULED REDEMPTION		58	58	57	56		1		1		58				3	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		09/01/2012	SCHEDULED REDEMPTION		134	134	132	132		3		3		134				6	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		09/01/2012	SCHEDULED REDEMPTION		21	21	21	21						21				1	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		09/01/2012	SCHEDULED REDEMPTION		134	134	135	135		(2)		(2)		134				3	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		09/01/2012	SCHEDULED REDEMPTION		439	439	431	432		7		7		439				21	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		09/01/2012	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		09/01/2012	SCHEDULED REDEMPTION		1,151	1,151	1,094	1,077		74		74		1,151				54	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		09/01/2012	SCHEDULED REDEMPTION		2,583	2,583	2,540	2,544		39		39		2,583				125	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		09/01/2012	SCHEDULED REDEMPTION		448	448	454	453		(6)		(6)		448				23	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		09/01/2012	SCHEDULED REDEMPTION		252	252	247	247		4		4		252				12	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		09/01/2012	SCHEDULED REDEMPTION		20	20	20	20						20				1	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		09/01/2012	SCHEDULED REDEMPTION		5,906	5,906	6,028	6,144		(238)		(238)		5,906				296	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		09/01/2012	SCHEDULED REDEMPTION		1,067	1,067	1,034	1,033		34		34		1,067				48	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		09/01/2012	SCHEDULED REDEMPTION		127	127	130	134		(6)		(6)		127				6	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		09/01/2012	SCHEDULED REDEMPTION		6	6	7	7						6					02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		09/01/2012	SCHEDULED REDEMPTION		17	17	17	17						17				1	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		09/01/2012	SCHEDULED REDEMPTION		5	5	6	6		(1)		(1)		5					04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		09/01/2012	SCHEDULED REDEMPTION		149	149	147	146		3		3		149				7	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		09/01/2012	SCHEDULED REDEMPTION		49	49	50	51		(2)		(2)		49				3	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		09/01/2012	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		09/01/2012	SCHEDULED REDEMPTION		99	99	102	104		(5)		(5)		99				5	11/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		09/01/2012	SCHEDULED REDEMPTION		609	609	632	611		(2)		(2)		609				33	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		09/01/2012	SCHEDULED REDEMPTION		467	467	478	478		(11)		(11)		467				24	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		09/01/2012	SCHEDULED REDEMPTION		284	284	294	285		(1)		(1)		284				15	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		09/01/2012	SCHEDULED REDEMPTION		3,466	3,466	3,317	3,324		142		142		3,466				168	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		09/01/2012	SCHEDULED REDEMPTION		102	102	100	100		2		2		102				5	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		09/01/2012	SCHEDULED REDEMPTION		1,930	1,930	1,898	1,898		33		33		1,930				91	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		09/01/2012	SCHEDULED REDEMPTION		1,339	1,339	1,370	1,364		(25)		(25)		1,339				68	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		09/01/2012	SCHEDULED REDEMPTION		324	324	331	331		(8)		(8)		324				16	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		09/01/2012	SCHEDULED REDEMPTION		1,831	1,831	1,889	1,947		(117)		(117)		1,831				92	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		09/01/2012	SCHEDULED REDEMPTION		170	170	173	174		(3)		(3)		170				4	09/15/2028	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		09/01/2012	SCHEDULED REDEMPTION		275	275	271	271		4		4		275				13	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		09/01/2012	SCHEDULED REDEMPTION		475	475	467	469		7		7		475				22	10/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		09/01/2012	SCHEDULED REDEMPTION		593	593	603	605		(12)		(12)		593				30	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		09/01/2012	SCHEDULED REDEMPTION		58	58	59	60		(2)		(2)		58				3	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		09/01/2012	SCHEDULED REDEMPTION		1,645	1,645	1,618	1,617		28		28		1,645				80	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		09/01/2012	SCHEDULED REDEMPTION		159	159	163	163		(4)		(4)		159				8	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		09/01/2012	SCHEDULED REDEMPTION		1,039	1,039	1,086	1,139		(100)		(100)		1,039				54	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		09/01/2012	SCHEDULED REDEMPTION		1,189	1,189	1,106	1,127		61		61		1,189				54	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		09/01/2012	SCHEDULED REDEMPTION		26	26	27	27						26				1	07/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		09/01/2012	SCHEDULED REDEMPTION		40	40	43	44		(4)		(4)		40				2	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		09/01/2012	SCHEDULED REDEMPTION		115	115	114	113		2		2		115				5	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		09/01/2012	SCHEDULED REDEMPTION		345	345	353	353		(8)		(8)		345				18	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		09/01/2012	SCHEDULED REDEMPTION		164	164	161	162		2		2		164				8	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		09/01/2012	SCHEDULED REDEMPTION		1,004	1,004	973	968		36		36		1,004				45	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		09/01/2012	SCHEDULED REDEMPTION		52	52	53	55		(2)		(2)		52				3	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		09/01/2012	SCHEDULED REDEMPTION		1,924	1,924	1,899	1,886		38		38		1,924				84	06/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		09/01/2012	SCHEDULED REDEMPTION		104	104	102	102		2		2		104				5	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		09/01/2012	SCHEDULED REDEMPTION		932	932	903	890		41		41		932				40	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		09/01/2012	SCHEDULED REDEMPTION		119	119	126	130		(11)		(11)		119				6	06/15/2029	1
36210J-Y2-8	GOVT NATL MTG ASSOC I #494029		09/01/2012	SCHEDULED REDEMPTION		16	16	19	18		(2)		(2)		16				1	07/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		09/01/2012	SCHEDULED REDEMPTION		852	852	841	843		9		9		852				40	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		09/01/2012	SCHEDULED REDEMPTION		199	199	196	196		4		4		199				9	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		09/01/2012	SCHEDULED REDEMPTION		185	185	183	182		3		3		185				9	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		09/01/2012	SCHEDULED REDEMPTION		21	21	21	22		(2)		(2)		21				1	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		09/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(1)		(1)		26				1	08/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		09/01/2012	SCHEDULED REDEMPTION		83	83	82	81		2		2		83				4	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		09/01/2012	SCHEDULED REDEMPTION		171	171	175	175		(4)		(4)		171				9	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		09/01/2012	SCHEDULED REDEMPTION		57	57	55	55		1		1		57				2	05/15/2031	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		09/01/2012	SCHEDULED REDEMPTION		2,275	2,275	2,197	2,223		52		52		2,275				107	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		09/01/2012	SCHEDULED REDEMPTION		154	154	152	151		3		3		154				7	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		09/01/2012	SCHEDULED REDEMPTION		38	38	37	37		1		1		38				2	06/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		07/01/2012	SCHEDULED REDEMPTION		59,612	59,612	60,087	60,020		(409)		(409)		59,612				2,429	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		09/01/2012	SCHEDULED REDEMPTION		56	56	58	60		(4)		(4)		56				3	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		09/01/2012	SCHEDULED REDEMPTION		8,416	8,416	8,128	8,131		285		285		8,416				409	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		09/01/2012	SCHEDULED REDEMPTION		44	44	43	43		1		1		44				2	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		07/01/2012	SCHEDULED REDEMPTION		8,406	8,406	8,294	8,253		153		153		8,406				318	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		09/01/2012	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8				1	06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		09/01/2012	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	08/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		08/01/2012	SCHEDULED REDEMPTION		4,234	4,234	4,332	4,388		(155)		(155)		4,234				197	04/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		09/01/2012	SCHEDULED REDEMPTION		258	258	263	268		(10)		(10)		258				14	09/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		09/01/2012	SCHEDULED REDEMPTION		3,239	3,239	3,128	3,133		105		105		3,239				152	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		09/01/2012	SCHEDULED REDEMPTION		8	8	9	9						8				1	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		09/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		09/01/2012	SCHEDULED REDEMPTION		2,056	2,056	2,053	2,052		5		5		2,056				96	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		09/01/2012	SCHEDULED REDEMPTION		127	127	123	124		4		4		127				5	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		09/01/2012	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				2	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		09/01/2012	SCHEDULED REDEMPTION		5,028	5,028	4,961	4,950		78		78		5,028				245	02/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		09/01/2012	SCHEDULED REDEMPTION		93	93	98	102		(10)		(10)		93				4	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		09/01/2012	SCHEDULED REDEMPTION		34	34	33	33		1		1		34				1	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		09/01/2012	SCHEDULED REDEMPTION		44	44	44	45		(2)		(2)		44				2	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		09/01/2012	SCHEDULED REDEMPTION		257	257	262	268		(11)		(11)		257				14	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		09/01/2012	SCHEDULED REDEMPTION		91	91	89	89		2		2		91				4	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2012	SCHEDULED REDEMPTION		22	22	24	24		(1)		(1)		22				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		09/01/2012	SCHEDULED REDEMPTION		1,233	1,233	1,305	1,321		(87)		(87)		1,233				65	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		09/01/2012	SCHEDULED REDEMPTION		61	61	63	65		(3)		(3)		61				3	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		09/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		09/01/2012	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		09/01/2012	SCHEDULED REDEMPTION		47	47	48	49		(2)		(2)		47				2	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		09/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		09/01/2012	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		09/01/2012	SCHEDULED REDEMPTION		71	71	73	75		(4)		(4)		71				4	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		09/01/2012	SCHEDULED REDEMPTION		33	33	34	36		(3)		(3)		33				2	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		09/01/2012	SCHEDULED REDEMPTION		45	45	47	49		(3)		(3)		45				2	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		09/01/2012	SCHEDULED REDEMPTION		5	5	6	6		(1)		(1)		5					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		09/01/2012	SCHEDULED REDEMPTION		102	102	104	107		(5)		(5)		102				6	10/15/2029	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		09/01/2012	SCHEDULED REDEMPTION		7	7	7	8						7					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		09/01/2012	SCHEDULED REDEMPTION		71	71	76	78		(7)		(7)		71				4	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		09/01/2012	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		09/01/2012	SCHEDULED REDEMPTION		58	58	62	61		(3)		(3)		58				3	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		09/01/2012	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	01/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		09/01/2012	SCHEDULED REDEMPTION		38	38	40	41		(4)		(4)		38				2	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		09/01/2012	SCHEDULED REDEMPTION		151	151	155	157		(5)		(5)		151				8	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		09/01/2012	SCHEDULED REDEMPTION		341	341	361	361		(20)		(20)		341				17	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		09/01/2012	SCHEDULED REDEMPTION		1,667	1,667	1,705	1,704		(37)		(37)		1,667				103	02/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		09/01/2012	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		09/01/2012	SCHEDULED REDEMPTION		10	10	10	10						10				1	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		09/01/2012	SCHEDULED REDEMPTION		14	14	14	14						14				1	04/15/2030	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		09/01/2012	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		09/01/2012	SCHEDULED REDEMPTION		120	120	124	129		(9)		(9)		120				7	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		09/01/2012	SCHEDULED REDEMPTION		58	58	61	63		(5)		(5)		58				3	12/15/2030	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		09/01/2012	SCHEDULED REDEMPTION		1	1	1	2						1					01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		09/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		09/01/2012	SCHEDULED REDEMPTION		73	73	75	79		(6)		(6)		73				4	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		09/01/2012	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		09/01/2012	SCHEDULED REDEMPTION		5	5	6	6						5					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		09/01/2012	SCHEDULED REDEMPTION		77	77	80	81		(4)		(4)		77				4	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		09/01/2012	SCHEDULED REDEMPTION		15	15	16	17		(1)		(1)		15				1	02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		09/01/2012	SCHEDULED REDEMPTION		93	93	95	96		(4)		(4)		93				5	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		09/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					03/15/2031	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		09/01/2012	SCHEDULED REDEMPTION		130	130	134	137		(7)		(7)		130				6	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		09/01/2012	SCHEDULED REDEMPTION		24	24	25	27		(3)		(3)		24				1	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		09/01/2012	SCHEDULED REDEMPTION		18	18	18	18						18				1	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		09/01/2012	SCHEDULED REDEMPTION		127	127	131	139		(12)		(12)		127				7	03/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		09/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		09/01/2012	SCHEDULED REDEMPTION		818	818	841	841		(23)		(23)		818				38	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		09/01/2012	SCHEDULED REDEMPTION		388	388	402	414		(26)		(26)		388				20	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		09/01/2012	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		09/01/2012	SCHEDULED REDEMPTION		1,117	1,117	1,161	1,183		(66)		(66)		1,117				53	08/15/2036	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		09/01/2012	SCHEDULED REDEMPTION		1,009	1,009	1,048	1,057		(49)		(49)		1,009				47	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		09/01/2012	SCHEDULED REDEMPTION		851	851	873	874		(24)		(24)		851				40	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		09/01/2012	SCHEDULED REDEMPTION		79	79	81	81		(2)		(2)		79				4	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		09/01/2012	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	12/15/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		09/01/2012	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	06/15/2035	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		09/01/2012	SCHEDULED REDEMPTION		604	604	621	625		(20)		(20)		604				29	01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		09/01/2012	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		09/01/2012	SCHEDULED REDEMPTION		43	43	44	45		(2)		(2)		43				2	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		09/01/2012	SCHEDULED REDEMPTION		1,199	1,199	1,230	1,247		(48)		(48)		1,199				52	05/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		09/01/2012	SCHEDULED REDEMPTION		1,078	1,078	1,121	1,152		(74)		(74)		1,078				51	06/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		09/01/2012	SCHEDULED REDEMPTION		1,686	1,686	1,660	1,669		17		17		1,686				61	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		09/01/2012	SCHEDULED REDEMPTION		1,579	1,579	1,641	1,641		(62)		(62)		1,579				74	07/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		09/01/2012	SCHEDULED REDEMPTION		74	74	76	76		(2)		(2)		74				3	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		09/01/2012	SCHEDULED REDEMPTION		4,014	4,014	4,119	4,167		(152)		(152)		4,014				196	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		09/01/2012	SCHEDULED REDEMPTION		2,574	2,574	2,646	2,650		(75)		(75)		2,574				123	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		09/01/2012	SCHEDULED REDEMPTION		8,723	8,723	9,068	9,131		(407)		(407)		8,723				404	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		09/01/2012	SCHEDULED REDEMPTION		319	319	332	337		(17)		(17)		319				14	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		09/01/2012	SCHEDULED REDEMPTION		14,542	14,542	14,319	14,352		190		190		14,542				529	04/15/2038	1
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		09/01/2012	SCHEDULED REDEMPTION		30,272	30,272	29,807	29,886		385		385		30,272				1,107	05/15/2038	1
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		09/01/2012	SCHEDULED REDEMPTION		365	365	360	360		5		5		365				13	05/15/2038	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		09/01/2012	SCHEDULED REDEMPTION		297,793	297,793	302,632	301,642		(3,849)		(3,849)		297,793				12,011	04/15/2038	1
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		09/01/2012	SCHEDULED REDEMPTION		851	851	838	837		14		14		851				27	05/15/2038	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		09/01/2012	SCHEDULED REDEMPTION		285,250	285,250	289,886	290,312		(5,061)		(5,061)		285,250				11,751	04/15/2038	1
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		09/01/2012	SCHEDULED REDEMPTION		955	955	940	942		13		13		955				35	05/15/2038	1
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		09/01/2012	SCHEDULED REDEMPTION		19,093	19,093	18,800	18,852		241		241		19,093				638	04/15/2038	1
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		09/01/2012	SCHEDULED REDEMPTION		753	753	741	743		10		10		753				27	05/15/2038	1
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		09/01/2012	SCHEDULED REDEMPTION		521	521	513	515		6		6		521				19	05/15/2038	1
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		09/01/2012	SCHEDULED REDEMPTION		10,206	10,206	10,049	10,058		148		148		10,206				368	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		09/01/2012	SCHEDULED REDEMPTION		21,600	21,600	20,882	21,236		364		364		21,600				1,416	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		09/01/2012	SCHEDULED REDEMPTION		105	105	104	105						105				7	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		09/01/2012	SCHEDULED REDEMPTION		506	506	579	575		(70)		(70)		506				26	05/15/2027	1
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		07/01/2012	SCHEDULED REDEMPTION		145	145	146	145						145				2	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		09/01/2012	SCHEDULED REDEMPTION		110	110	112	113		(3)		(3)		110				6	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		09/01/2012	SCHEDULED REDEMPTION		1,033	1,033	1,073	1,035		(1)		(1)		1,033				18	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		09/01/2012	SCHEDULED REDEMPTION		833	833	850	865		(32)		(32)		833				45	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		09/01/2012	SCHEDULED REDEMPTION		95	95	98	102		(7)		(7)		95				5	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		09/01/2012	SCHEDULED REDEMPTION		2,935	2,935	2,843	2,832		103		103		2,935				127	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		09/01/2012	SCHEDULED REDEMPTION		503	503	496	492		10		10		503				24	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		09/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		09/01/2012	SCHEDULED REDEMPTION		27	27	27	27						27				2	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		09/01/2012	SCHEDULED REDEMPTION		69	69	71	70		(1)		(1)		69				5	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		09/01/2012	SCHEDULED REDEMPTION		153	153	156	154		(2)		(2)		153				12	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		09/01/2012	SCHEDULED REDEMPTION		1,368	1,368	1,398	1,381		(13)		(13)		1,368				103	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		09/01/2012	SCHEDULED REDEMPTION		138	138	139	139		(1)		(1)		138				10	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		09/01/2012	SCHEDULED REDEMPTION		770	770	789	770						770				59	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		09/01/2012	SCHEDULED REDEMPTION		30	30	28	28		1		1		30				2	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		09/01/2012	SCHEDULED REDEMPTION		9	9	8	8		1		1		9				1	01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		09/01/2012	SCHEDULED REDEMPTION		136	136	127	131		5		5		136				9	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		09/01/2012	SCHEDULED REDEMPTION		12	12	11	11		1		1		12				1	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		09/01/2012	SCHEDULED REDEMPTION		147	147	136	139		7		7		147				10	03/20/2017	1
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		09/01/2012	SCHEDULED REDEMPTION		56	56	63	62		(6)		(6)		56				3	04/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		09/01/2012	SCHEDULED REDEMPTION		174	174	162	167		7		7		174				11	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		09/01/2012	SCHEDULED REDEMPTION		519	519	468	475		44		44		519				32	05/20/2017	1
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		09/01/2012	SCHEDULED REDEMPTION		1,123	1,123	1,267	1,230		(107)		(107)		1,123				71	06/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		09/01/2012	SCHEDULED REDEMPTION		95	95	88	89		5		5		95				6	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		09/01/2012	SCHEDULED REDEMPTION		631	631	590	596		35		35		631				42	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		09/01/2012	SCHEDULED REDEMPTION		151	151	141	147		4		4		151				10	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		09/01/2012	SCHEDULED REDEMPTION		569	569	531	561		8		8		569				37	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		09/01/2012	SCHEDULED REDEMPTION		104	104	97	96		8		8		104				7	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		09/01/2012	SCHEDULED REDEMPTION		279	279	260	256		23		23		279				18	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		09/01/2012	SCHEDULED REDEMPTION		1,066	1,066	995	1,016		50		50		1,066				69	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		09/01/2012	SCHEDULED REDEMPTION		206	206	193	203		3		3		206				13	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		09/01/2012	SCHEDULED REDEMPTION		35	35	39	38		(3)		(3)		35				2	10/20/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		09/01/2012	SCHEDULED REDEMPTION		48	48	54	53		(5)		(5)		48				3	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		09/01/2012	SCHEDULED REDEMPTION		20	20	21	20		(1)		(1)		20				1	04/20/2019	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		09/01/2012	SCHEDULED REDEMPTION		1,040	1,040	1,070	1,067		(27)		(27)		1,040				62	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		09/01/2012	SCHEDULED REDEMPTION		98	98	101	101		(3)		(3)		98				6	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		09/01/2012	SCHEDULED REDEMPTION		53	53	59	58		(5)		(5)		53				3	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		09/01/2012	SCHEDULED REDEMPTION		1,006	1,006	1,007	1,006						1,006				76	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		09/01/2012	SCHEDULED REDEMPTION		141	141	130	135		6		6		141				9	09/20/2016	1
36202L-JR-5	GOVT NATL MTG ASSOC II #G29272		09/01/2012	SCHEDULED REDEMPTION		304	304	339	330		(27)		(27)		304				21	09/20/2017	1
49549C-AA-6	KING INTL LEASING LLC		07/15/2012	SCHEDULED REDEMPTION		110,389	110,389	110,389	110,389						110,389				2,280	10/15/2022	1FE
71646X-AA-6	PETRODRILL FOUR LTD ABS	E	07/15/2012	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				26,499	01/15/2016	1
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	08/06/2012	SCHEDULED REDEMPTION		73,852	73,852	73,852	73,852						73,852				1,981	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	07/10/2012	SCHEDULED REDEMPTION		394,174	394,174	394,174	394,174						394,174				10,486	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2012	SCHEDULED REDEMPTION		93,405	93,405	93,405	93,405						93,405				1,916	08/01/2023	1FE
779382-AM-2	ROWAN COMPANIES INC		07/15/2012	Various		19,791,124	19,791,124	19,791,124	19,791,124						19,791,124				2,624,635	07/15/2021	1FE
797224-AA-0	SAN CLEMENTE LEASING LLC		08/27/2012	SCHEDULED REDEMPTION		370,033	370,033	370,033	370,033						370,033				9,949	08/27/2021	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		09/07/2012	SCHEDULED REDEMPTION		334,445	334,445	334,445	334,445						334,445				6,847	06/07/2022	1FE
797224-AC-6	SAN CLEMENTE LEASING LLC		08/22/2012	SCHEDULED REDEMPTION		233,380	233,380	233,380	233,380						233,380				3,536	11/22/2022	1FE
805649-AA-8	SAYARRA LTD	F	07/29/2012	SCHEDULED REDEMPTION		285,909	285,909	285,909	285,909						285,909				5,948	10/29/2021	1
805649-AB-6	SAYARRA LTD	F	07/29/2012	SCHEDULED REDEMPTION		287,667	287,667	287,667	287,667						287,667				5,556	04/14/2022	1
89609G-AA-0	TRICAHUE LEASING LLC		08/19/2012	SCHEDULED REDEMPTION		278,075	278,075	278,075	278,075						278,075				7,306	11/19/2021	1FE
89609G-AB-8	TRICAHUE LEASING LLC		08/26/2012	SCHEDULED REDEMPTION		135,148	135,148	135,148	135,148						135,148				3,795	02/26/2022	1FE
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	E	09/01/2012	SCHEDULED REDEMPTION		266,765	266,765	286,239	266,765						266,765				23,929	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	E	09/01/2012	SCHEDULED REDEMPTION		150,000	150,000	162,563	157,222		(7,222)		(7,222)		150,000				13,935	09/01/2020	1
912810-QS-0	US TREASURY N/B		08/22/2012	DEUTSCHE BANK SECURITIES		35,992,848	30,000,000	33,193,493	33,180,198		(42,105)		(42,105)		33,138,094		2,854,754	2,854,754	1,149,457	08/15/2041	1
912828-RN-2	US TREASURY N/B		07/30/2012	Various		60,029,094	60,000,000	59,986,140	59,986,181		4,339		4,339		59,990,521		38,573	38,573	111,481	10/31/2013	1
0599999. Subtotal - Bonds - U.S. Governments						121,069,535	115,047,593	118,268,255	118,228,842		(52,635)		(52,635)		118,176,207		2,893,328	2,893,328	4,070,426	XXX	XXX
05957A-AA-7	BANCO DEL ESTADO -CHILE	F	09/04/2012	J. P. MORGAN SECURITIES, INC.		6,585,000	6,000,000	5,954,400	5,959,055		2,679		2,679		5,961,734		623,266	623,266	226,875	10/07/2020	1FE
302154-AX-7	EXPORT-IMPORT BK KOREA	F	08/22/2012	MORGAN STANLEY DEAN WITTER		7,426,370	7,000,000	6,956,600	6,960,780		2,377		2,377		6,963,157		463,213	463,213	301,778	01/29/2021	1FE
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2012	SCHEDULED REDEMPTION		361,111	361,111	394,112			(33,000)		(33,000)		361,111				14,444	01/15/2018	2FE
515110-BF-0	LANDWIRTSCH. RENTENBANK	F	07/24/2012	J. P. MORGAN SECURITIES, INC.		15,473,100	15,000,000	14,901,300	14,905,188		7,604		7,604		14,912,792		560,308	560,308	243,750	09/17/2018	1FE
683234-RV-2	ONTARIO (PROVINCE OF)	A	07/17/2012	MATURED		6,000,000	6,000,000	6,076,980	6,006,139		(6,139)		(6,139)		6,000,000				307,500	07/17/2012	1FE
1099999. Subtotal - Bonds - All Other Governments						35,845,581	34,361,111	34,283,392	33,831,162		(26,479)		(26,479)		34,198,795		1,646,786	1,646,786	1,094,347	XXX	XXX
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON O		09/07/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		211,484	350,000	117,194	166,610		6,812		6,812		173,421		38,063	38,063		12/01/2024	1FE
476575-2N-4	JERSEY CITY NJ G O QUAL FY ADJ 06 E		09/01/2012	CALLED @ 100.00		765,000	765,000	748,851	758,630		1,470		1,470		760,100		4,900	4,900	58,053	09/01/2016	1FE
392643-PJ-5	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		769,681	770,000	769,307	769,646		34		34		769,680		1	1	31,549	04/01/2017	1FE
392643-PM-8	GREEN BAY WI AREA PUB SD G O 05 A REF		07/26/2012	PRE-REFUNDING		998,129	1,000,000	996,900	998,006		112		112		998,118		11	11	42,611	04/01/2020	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,744,294	2,885,000	2,632,252	2,692,891		8,428		8,428		2,701,319		42,975	42,975	132,213	XXX	XXX
313401-NB-3	FED HOME LOAN MTG CORP #170095		09/01/2012	SCHEDULED REDEMPTION		51	51	50	51						51				5	05/01/2014	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		09/01/2012	SCHEDULED REDEMPTION		223	223	250	228		(4)		(4)		223				16	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		09/01/2012	SCHEDULED REDEMPTION		113	113	126	117		(4)		(4)		113				8	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		09/01/2012	SCHEDULED REDEMPTION		22	22	22	21		1		1		22				1	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		09/01/2012	SCHEDULED REDEMPTION		180	180	177	170		10		10		180				10	04/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		09/01/2012	SCHEDULED REDEMPTION		25	25	29	28		(3)		(3)		25				2	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		09/01/2012	SCHEDULED REDEMPTION		1,287	1,287	1,484	1,433		(146)		(146)		1,287				80	09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		09/01/2012	SCHEDULED REDEMPTION		3	3	4	4						3					11/01/2019	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		09/01/2012	SCHEDULED REDEMPTION		40,542	40,542	43,476	42,097		(1,555)		(1,555)		40,542				3,345	06/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		09/01/2012	SCHEDULED REDEMPTION		153,851	153,851	163,371	163,201		(9,350)		(9,350)		153,851				4,961	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		09/01/2012	SCHEDULED REDEMPTION		36,577	36,577	38,829	39,082		(2,505)		(2,505)		36,577				1,221	09/01/2023	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		09/01/2012	SCHEDULED REDEMPTION		105,460	105,460	95,535	99,404		6,056		6,056		105,460				5,845	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		09/01/2012	SCHEDULED REDEMPTION		102,625	102,625	95,455	98,637		3,988		3,988		102,625				6,027	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		09/01/2012	SCHEDULED REDEMPTION		127,639	127,639	115,570	120,671		6,968		6,968		127,639				7,071	09/15/2022	1
31337S-CW-1	FED HOME LOAN MTG CORP 1725 Z		09/01/2012	SCHEDULED REDEMPTION		58,545	58,545	50,752	57,250		1,295		1,295		58,545				2,954	04/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		09/01/2012	SCHEDULED REDEMPTION		54	54	57	59		(4)		(4)		54				4	04/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2012	SCHEDULED REDEMPTION		230	230	243	247		(17)		(17)		230				15	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		09/01/2012	SCHEDULED REDEMPTION		258	258	265	265		(7)		(7)		258				11	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2012	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		09/01/2012	SCHEDULED REDEMPTION		43	43	44	43		(1)		(1)		43				2	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		09/01/2012	SCHEDULED REDEMPTION		3,602	3,602	3,680	3,678		(76)		(76)		3,602				162	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		09/01/2012	SCHEDULED REDEMPTION		2,426	2,426	2,479	2,470		(44)		(44)		2,426				105	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		09/01/2012	SCHEDULED REDEMPTION		55,167	55,167	55,822	55,648		(480)		(480)		55,167				2,260	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		09/01/2012	SCHEDULED REDEMPTION		35,888	35,888	36,672	36,403		(515)		(515)		35,888				1,440	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		09/01/2012	SCHEDULED REDEMPTION		19,049	19,049	19,436	19,380		(331)		(331)		19,049				854	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		09/01/2012	SCHEDULED REDEMPTION		238	238	244	243		(4)		(4)		238				10	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		09/01/2012	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2012	SCHEDULED REDEMPTION		14,625	14,625	14,166	14,377		248		248		14,625				453	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		09/01/2012	SCHEDULED REDEMPTION		9,908	9,908	10,110	10,112		(203)		(203)		9,908				445	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		09/01/2012	SCHEDULED REDEMPTION		502	502	514	513		(11)		(11)		502				22	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		09/01/2012	SCHEDULED REDEMPTION		70,619	70,619	72,056	72,040		(1,421)		(1,421)		70,619				2,974	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		09/01/2012	SCHEDULED REDEMPTION		1,140	1,140	1,165	1,162		(21)		(21)		1,140				50	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		09/01/2012	SCHEDULED REDEMPTION		4,944	4,944	5,052	5,025		(81)		(81)		4,944				198	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		09/01/2012	SCHEDULED REDEMPTION		217	217	222	224		(7)		(7)		217				9	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		09/01/2012	SCHEDULED REDEMPTION		3,487	3,487	3,564	3,550		(62)		(62)		3,487				156	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2012	SCHEDULED REDEMPTION		7,717	7,717	7,641	7,669		48		48		7,717				281	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		09/01/2012	SCHEDULED REDEMPTION		17,286	17,286	16,743	16,910		375		375		17,286				540	03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		09/01/2012	SCHEDULED REDEMPTION		54	54	55	54		(1)		(1)		54				2	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		09/01/2012	SCHEDULED REDEMPTION		11,444	11,444	11,578	11,525		(81)		(81)		11,444				462	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		09/01/2012	SCHEDULED REDEMPTION		201	201	206	207		(5)		(5)		201				9	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		09/01/2012	SCHEDULED REDEMPTION		19,306	19,306	19,558	19,496		(190)		(190)		19,306				795	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		09/01/2012	SCHEDULED REDEMPTION		30,849	30,849	31,319	31,154		(305)		(305)		30,849				1,222	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		09/01/2012	SCHEDULED REDEMPTION		28,031	28,031	28,403	28,273		(242)		(242)		28,031				1,112	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		09/01/2012	SCHEDULED REDEMPTION		3,399	3,399	3,437	3,426		(28)		(28)		3,399				136	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		09/01/2012	SCHEDULED REDEMPTION		1,191	1,191	1,205	1,201		(10)		(10)		1,191				47	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		09/01/2012	SCHEDULED REDEMPTION		2,059	2,059	2,083	2,076		(17)		(17)		2,059				83	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		09/01/2012	SCHEDULED REDEMPTION		3,485	3,485	3,529	3,516		(30)		(30)		3,485				134	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		09/01/2012	SCHEDULED REDEMPTION		2,125	2,125	2,157	2,146		(21)		(21)		2,125				87	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		09/01/2012	SCHEDULED REDEMPTION		11,155	11,155	11,325	11,254		(99)		(99)		11,155				413	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		09/01/2012	SCHEDULED REDEMPTION		8,023	8,023	8,127	8,088		(66)		(66)		8,023				318	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		09/01/2012	SCHEDULED REDEMPTION		2,630	2,630	2,668	2,658		(28)		(28)		2,630				108	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		09/01/2012	SCHEDULED REDEMPTION		1,957	1,957	1,987	1,979		(22)		(22)		1,957				75	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		09/01/2012	SCHEDULED REDEMPTION		3,029	3,029	3,075	3,060		(31)		(31)		3,029				120	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2012	SCHEDULED REDEMPTION		1,667	1,667	1,693	1,686		(18)		(18)		1,667				65	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		09/01/2012	SCHEDULED REDEMPTION		1,516	1,516	1,534	1,531		(14)		(14)		1,516				58	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		09/01/2012	SCHEDULED REDEMPTION		283	283	287	286		(2)		(2)		283				11	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		09/01/2012	SCHEDULED REDEMPTION		1,200	1,200	1,218	1,215		(16)		(16)		1,200				49	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		09/01/2012	SCHEDULED REDEMPTION		2,264	2,264	2,299	2,290		(25)		(25)		2,264				91	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		09/01/2012	SCHEDULED REDEMPTION		4,853	4,853	4,908	4,888		(34)		(34)		4,853				200	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		09/01/2012	SCHEDULED REDEMPTION		11,007	11,007	11,175	11,117		(110)		(110)		11,007				434	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		09/01/2012	SCHEDULED REDEMPTION		1,394	1,394	1,410	1,407		(12)		(12)		1,394				57	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		09/01/2012	SCHEDULED REDEMPTION		6,260	6,260	6,331	6,307		(47)		(47)		6,260				242	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		09/01/2012	SCHEDULED REDEMPTION		14,824	14,824	15,011	14,953		(129)		(129)		14,824				564	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		09/01/2012	SCHEDULED REDEMPTION		1,199	1,199	1,217	1,210		(11)		(11)		1,199				49	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		09/01/2012	SCHEDULED REDEMPTION		144	144	147	146		(1)		(1)		144				6	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		09/01/2012	SCHEDULED REDEMPTION		4,865	4,865	4,939	4,907		(42)		(42)		4,865				193	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		09/01/2012	SCHEDULED REDEMPTION		67,935	67,935	65,918	66,677		1,258		1,258		67,935				2,798	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		09/01/2012	SCHEDULED REDEMPTION		15,045	15,045	15,374	15,318		(273)		(273)		15,045				676	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		09/01/2012	SCHEDULED REDEMPTION		595	595	604	603		(8)		(8)		595				23	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		09/01/2012	SCHEDULED REDEMPTION		11,404	11,404	11,534	11,482		(78)		(78)		11,404				419	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		09/01/2012	SCHEDULED REDEMPTION		391	391	396	394		(2)		(2)		391				15	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		09/01/2012	SCHEDULED REDEMPTION		3,139	3,139	3,187	3,170		(31)		(31)		3,139				124	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		09/01/2012	SCHEDULED REDEMPTION		150	150	151	151		(1)		(1)		150				6	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		09/01/2012	Various		2,479	2,479	2,516	2,511		(31)		(31)		2,479				91	01/01/2036	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		09/01/2012	SCHEDULED REDEMPTION		1,830	1,830	1,882	1,875		(45)		(45)		1,830				59	01/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		09/01/2012	SCHEDULED REDEMPTION		1,718	1,718	1,657	1,693		24		24		1,718				46	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		09/01/2012	SCHEDULED REDEMPTION		6,644	6,644	6,408	6,530		114		114		6,644				191	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		09/01/2012	SCHEDULED REDEMPTION		517	517	499	508		8		8		517				15	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		09/01/2012	SCHEDULED REDEMPTION		6,227	6,227	6,018	6,131		96		96		6,227				180	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		09/01/2012	SCHEDULED REDEMPTION		6,021	6,021	5,811	5,929		92		92		6,021				175	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		09/01/2012	SCHEDULED REDEMPTION		8,608	8,608	8,307	8,470		138		138		8,608				253	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		09/01/2012	SCHEDULED REDEMPTION		65	65	73	71		(6)		(6)		65				4	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		09/01/2012	SCHEDULED REDEMPTION		279	279	337	340		(60)		(60)		279				18	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2012	SCHEDULED REDEMPTION		2,362	2,362	2,498	2,521		(158)		(158)		2,362				159	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		09/01/2012	SCHEDULED REDEMPTION		1,703	1,703	1,679	1,622		81		81		1,703				81	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		09/01/2012	SCHEDULED REDEMPTION		3,425	3,425	3,462	3,512		(87)		(87)		3,425				167	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		09/01/2012	SCHEDULED REDEMPTION		663	663	674	692		(29)		(29)		663				34	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		09/01/2012	SCHEDULED REDEMPTION		10	10	10	10						10				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		09/01/2012	SCHEDULED REDEMPTION		36	36	36	37		(1)		(1)		36				2	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2012	SCHEDULED REDEMPTION		279	279	290	306		(27)		(27)		279				15	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2012	SCHEDULED REDEMPTION		265	265	273	282		(17)		(17)		265				14	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2012	SCHEDULED REDEMPTION		40	40	42	44		(4)		(4)		40				3	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		09/01/2012	SCHEDULED REDEMPTION		632	632	623	602		30		30		632				31	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		09/01/2012	SCHEDULED REDEMPTION		149	149	150	152		(4)		(4)		149				7	09/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2012	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2012	SCHEDULED REDEMPTION		1,540	1,540	1,559	1,583		(43)		(43)		1,540				75	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2012	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				2	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2012	SCHEDULED REDEMPTION		1,592	1,592	1,569	1,548		44		44		1,592				74	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		09/01/2012	SCHEDULED REDEMPTION		567	567	559	555		12		12		567				27	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		09/01/2012	SCHEDULED REDEMPTION		755	755	763	768		(13)		(13)		755				39	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		09/01/2012	SCHEDULED REDEMPTION		519	519	533	531		(13)		(13)		519				23	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		09/01/2012	SCHEDULED REDEMPTION		16,019	16,019	16,202	16,152		(133)		(133)		16,019				639	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		09/01/2012	SCHEDULED REDEMPTION		940	940	954	906		34		34		940				48	05/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		09/01/2012	SCHEDULED REDEMPTION		839	839	810	822		18		18		839				30	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2012	SCHEDULED REDEMPTION		88	88	85	87		2		2		88				3	11/01/2028	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		09/01/2012	SCHEDULED REDEMPTION		55	55	55	54		2		2		55				3	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		09/01/2012	SCHEDULED REDEMPTION		544	544	506	513		31		31		544				15	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		09/01/2012	SCHEDULED REDEMPTION		208	208	196	197		11		11		208				10	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		09/01/2012	SCHEDULED REDEMPTION		131	131	129	127		5		5		131				6	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		09/01/2012	SCHEDULED REDEMPTION		199	199	185	187		12		12		199				5	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		09/01/2012	SCHEDULED REDEMPTION		126	126	118	119		8		8		126				6	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		09/01/2012	SCHEDULED REDEMPTION		36	36	33	34		2		2		36				2	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		09/01/2012	SCHEDULED REDEMPTION		349	349	327	331		18		18		349				9	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15		1		1		15				1	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		09/01/2012	SCHEDULED REDEMPTION		299	299	295	290		9		9		299				14	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		09/01/2012	SCHEDULED REDEMPTION		71	71	67	65		6		6		71				2	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		09/01/2012	SCHEDULED REDEMPTION		29	29	29	29		(1)		(1)		29				1	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		09/01/2012	SCHEDULED REDEMPTION		16	16	16	16						16				1	07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		09/01/2012	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	08/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		09/01/2012	SCHEDULED REDEMPTION		276	276	279	283		(6)		(6)		276				14	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		09/01/2012	SCHEDULED REDEMPTION		232	232	238	239		(7)		(7)		232				14	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		09/01/2012	SCHEDULED REDEMPTION		38	38	39	40		(1)		(1)		38				2	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		09/01/2012	SCHEDULED REDEMPTION		91	91	91	93		(2)		(2)		91				5	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		09/01/2012	SCHEDULED REDEMPTION		54	54	52	51		3		3		54				3	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		09/01/2012	SCHEDULED REDEMPTION		7	7	6	6						7					01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		09/01/2012	SCHEDULED REDEMPTION		163	163	165	167		(4)		(4)		163				9	02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		09/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		09/01/2012	SCHEDULED REDEMPTION		157	157	150	149		9		9		157				8	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		09/01/2012	SCHEDULED REDEMPTION		9	9	9	9						9				1	04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2012	SCHEDULED REDEMPTION		332	332	346	360		(29)		(29)		332				20	04/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		09/01/2012	SCHEDULED REDEMPTION		3	3	2	2						3					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		09/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		09/01/2012	SCHEDULED REDEMPTION		7	7	7	6						7				1	06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		09/01/2012	SCHEDULED REDEMPTION		3,356	3,356	3,309	3,243		113		113		3,356				162	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2012	SCHEDULED REDEMPTION		110	110	114	120		(10)		(10)		110				7	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		09/01/2012	SCHEDULED REDEMPTION		24	24	23	22		2		2		24				1	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		09/01/2012	SCHEDULED REDEMPTION		173	173	174	176		(3)		(3)		173				9	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		09/01/2012	SCHEDULED REDEMPTION		32	32	34	37		(5)		(5)		32				2	11/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		09/01/2012	SCHEDULED REDEMPTION		54	54	56	61		(7)		(7)		54				3	01/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		09/01/2012	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		09/01/2012	SCHEDULED REDEMPTION		499	499	493	478		21		21		499				23	05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		09/01/2012	SCHEDULED REDEMPTION		12	12	12	11						12				1	05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		09/01/2012	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2012	SCHEDULED REDEMPTION		2,704	2,704	2,666	2,647		57		57		2,704				122	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		09/01/2012	SCHEDULED REDEMPTION		8,409	8,409	8,291	8,179		230		230		8,409				409	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		09/01/2012	SCHEDULED REDEMPTION		3,490	3,490	3,662	3,749		(259)		(259)		3,490				164	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		09/01/2012	SCHEDULED REDEMPTION		178	178	175	169		9		9		178				9	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		09/01/2012	SCHEDULED REDEMPTION		200	200	211	217		(16)		(16)		200				10	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		09/01/2012	SCHEDULED REDEMPTION		1,857	1,857	1,890	1,928		(71)		(71)		1,857				97	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2012	SCHEDULED REDEMPTION		2,109	2,109	2,079	2,050		59		59		2,109				102	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		09/01/2012	SCHEDULED REDEMPTION		14	14	14	13		1		1		14				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2012	SCHEDULED REDEMPTION		60	60	59	57		2		2		60				3	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		09/01/2012	SCHEDULED REDEMPTION		23	23	23	23		1		1		23				1	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		09/01/2012	SCHEDULED REDEMPTION		16	16	16	15		1		1		16				1	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		09/01/2012	SCHEDULED REDEMPTION		10	10	10	9						10				1	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		09/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		09/01/2012	SCHEDULED REDEMPTION		4,608	4,608	4,860	4,974		(366)		(366)		4,608				240	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		09/01/2012	SCHEDULED REDEMPTION		1,678	1,678	1,654	1,634		43		43		1,678				78	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		09/01/2012	SCHEDULED REDEMPTION		9,234	9,234	9,104	9,064		169		169		9,234				433	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		09/01/2012	SCHEDULED REDEMPTION		259	259	256	252		7		7		259				12	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		09/01/2012	SCHEDULED REDEMPTION		273	273	276	277		(4)		(4)		273				14	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		09/01/2012	SCHEDULED REDEMPTION		101	101	102	103		(2)		(2)		101				5	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		09/01/2012	SCHEDULED REDEMPTION		385	385	389	392		(7)		(7)		385				20	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		09/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		09/01/2012	SCHEDULED REDEMPTION		424	424	428	429		(6)		(6)		424				22	07/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		09/01/2012	SCHEDULED REDEMPTION		158	158	160	160		(2)		(2)		158				8	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		09/01/2012	SCHEDULED REDEMPTION		626	626	617	607		18		18		626				30	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		09/01/2012	SCHEDULED REDEMPTION		34,987	34,987	34,497	33,902		1,085		1,085		34,987				1,704	05/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		09/01/2012	SCHEDULED REDEMPTION		17	17	16	16		1		1		17				1	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		09/01/2012	SCHEDULED REDEMPTION		124	124	122	121		2		2		124				5	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		09/01/2012	SCHEDULED REDEMPTION		10	10	10	10						10				1	08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		09/01/2012	SCHEDULED REDEMPTION		74	74	73	71		3		3		74				3	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2012	SCHEDULED REDEMPTION		2,243	2,243	2,302	2,297		(54)		(54)		2,243				98	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		09/01/2012	SCHEDULED REDEMPTION		375	375	379	378		(3)		(3)		375				15	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		09/01/2012	SCHEDULED REDEMPTION		245	245	251	251		(7)		(7)		245				11	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		09/01/2012	SCHEDULED REDEMPTION		9,082	9,082	8,645	8,698		383		383		9,082				464	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		09/01/2012	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				2	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		09/01/2012	SCHEDULED REDEMPTION		1,701	1,701	1,925	1,915		(215)		(215)		1,701				86	03/01/2026	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		09/01/2012	SCHEDULED REDEMPTION		2,742	2,742	2,821	2,844		(101)		(101)		2,742				172	09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		09/01/2012	SCHEDULED REDEMPTION		2,740	2,740	2,617	2,618		122		122		2,740				129	04/01/2026	1
3128FB-TC-9	FED HOME LOAN MTG CORP GOLD #D70547		09/01/2012	SCHEDULED REDEMPTION		394	394	443	442		(48)		(48)		394				18	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		09/01/2012	SCHEDULED REDEMPTION		1,001	1,001	929	936		65		65		1,001				47	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		09/01/2012	SCHEDULED REDEMPTION		264	264	245	248		16		16		264				12	05/01/2026	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		09/01/2012	SCHEDULED REDEMPTION		9,949	9,949	9,677	9,877		72		72		9,949				470	11/01/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		09/01/2012	SCHEDULED REDEMPTION		122	122	126	126		(4)		(4)		122				7	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		09/01/2012	SCHEDULED REDEMPTION		964	964	998	991		(27)		(27)		964				56	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2012	SCHEDULED REDEMPTION		679	679	703	698		(18)		(18)		679				39	01/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		09/01/2012	SCHEDULED REDEMPTION		4,605	4,605	4,442	4,531		74		74		4,605				133	04/01/2018	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2012	SCHEDULED REDEMPTION		2,865	2,865	2,767	2,845		19		19		2,865				104	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		09/01/2012	SCHEDULED REDEMPTION		3,041	3,041	2,958	3,012		28		28		3,041				126	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		09/01/2012	SCHEDULED REDEMPTION		441	441	429	437		4		4		441				21	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		09/01/2012	SCHEDULED REDEMPTION		4,321	4,321	4,287	4,310		11		11		4,321				218	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2012	SCHEDULED REDEMPTION		1,336	1,336	1,382	1,374		(38)		(38)		1,336				77	02/01/2016	1
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812		09/01/2012	SCHEDULED REDEMPTION		7,665	7,665	7,939	7,868		(204)		(204)		7,665				275	06/01/2018	1
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		09/01/2012	SCHEDULED REDEMPTION		551	551	571	566		(15)		(15)		551				20	07/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		09/01/2012	SCHEDULED REDEMPTION		79	79	82	84		(5)		(5)		79				5	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		09/01/2012	SCHEDULED REDEMPTION		5,337	5,337	5,799	5,713		(376)		(376)		5,337				355	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		09/01/2012	SCHEDULED REDEMPTION		3,327	3,327	3,365	3,360		(33)		(33)		3,327				107	03/01/2027	1
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		09/01/2012	SCHEDULED REDEMPTION		1,884	1,884	1,813	2,383		(499)		(499)		1,884				98	05/01/2028	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2012	SCHEDULED REDEMPTION		1,313	1,313	1,352	1,400		(88)		(88)		1,313				71	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		09/01/2012	SCHEDULED REDEMPTION		203	203	200	196		7		7		203				9	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2012	SCHEDULED REDEMPTION		49	49	50	53		(4)		(4)		49				3	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		09/01/2012	SCHEDULED REDEMPTION		9,830	9,830	9,693	9,517		313		313		9,830				459	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2012	SCHEDULED REDEMPTION		391	391	401	422		(30)		(30)		391				22	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		09/01/2012	SCHEDULED REDEMPTION		385	385	406	413		(28)		(28)		385				19	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		09/01/2012	SCHEDULED REDEMPTION		1,499	1,499	1,488	1,473		26		26		1,499				71	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		09/01/2012	SCHEDULED REDEMPTION		103	103	104	106		(3)		(3)		103				5	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		09/01/2012	SCHEDULED REDEMPTION		1,876	1,876	1,894	1,925		(50)		(50)		1,876				95	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2012	SCHEDULED REDEMPTION		3,054	3,054	3,090	3,140		(87)		(87)		3,054				154	04/01/2032	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		09/01/2012	SCHEDULED REDEMPTION		27,649	27,649	27,962	27,868		(219)		(219)		27,649				1,096	02/01/2035	1
3128M4-JJ-3	FED HOME LOAN MTG CORP GOLD #G02665		09/01/2012	SCHEDULED REDEMPTION		206,362	206,362	220,808	220,523		(14,160)		(14,160)		206,362				8,179	03/01/2037	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		09/01/2012	SCHEDULED REDEMPTION		192,323	192,323	197,845	198,500		(6,177)		(6,177)		192,323				6,951	10/01/2038	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		09/01/2012	SCHEDULED REDEMPTION		363,894	363,894	374,342	375,138		(11,244)		(11,244)		363,894				13,149	08/01/2038	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		09/01/2012	SCHEDULED REDEMPTION		8,609	8,609	8,740	8,706		(97)		(97)		8,609				342	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		09/01/2012	SCHEDULED REDEMPTION		6,867	6,867	6,971	6,941		(74)		(74)		6,867				272	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2012	SCHEDULED REDEMPTION		45,206	45,206	44,792	44,951		255		255		45,206				1,637	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		09/01/2012	SCHEDULED REDEMPTION		1,699	1,699	1,718	1,712		(13)		(13)		1,699				68	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		09/01/2012	SCHEDULED REDEMPTION		920	920	930	926		(7)		(7)		920				37	02/01/2036	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		09/01/2012	SCHEDULED REDEMPTION		127,118	127,118	130,768	130,979		(3,860)		(3,860)		127,118				4,569	03/01/2038	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		09/01/2012	SCHEDULED REDEMPTION		31,749	31,749	28,520	31,060		689		689		31,749				1,019	06/01/2014	1
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		09/01/2012	SCHEDULED REDEMPTION		2,051	2,051	2,124	2,110		(59)		(59)		2,051				73	11/01/2019	1
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		09/01/2012	SCHEDULED REDEMPTION		1,304	1,304	1,341	1,339		(35)		(35)		1,304				42	06/01/2021	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		09/01/2012	SCHEDULED REDEMPTION		54,310	54,310	56,251	56,481		(2,172)		(2,172)		54,310				1,984	07/01/2022	1
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		09/01/2012	SCHEDULED REDEMPTION		10,026	10,026	10,384	10,430		(404)		(404)		10,026				365	08/01/2022	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		09/01/2012	SCHEDULED REDEMPTION		225,753	225,753	233,822	235,048		(9,295)		(9,295)		225,753				8,206	09/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		09/01/2012	SCHEDULED REDEMPTION		25,998	25,998	26,744	26,801		(803)		(803)		25,998				843	11/01/2022	1
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889		09/01/2012	SCHEDULED REDEMPTION		1,885	1,885	1,953	1,966		(81)		(81)		1,885				68	12/01/2022	1
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935		09/01/2012	SCHEDULED REDEMPTION		749	749	776	780		(32)		(32)		749				27	01/01/2023	1
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996		09/01/2012	SCHEDULED REDEMPTION		11,061	11,061	11,456	11,520		(459)		(459)		11,061				400	02/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2012	SCHEDULED REDEMPTION		66,226	66,226	68,593	68,971		(2,745)		(2,745)		66,226				2,419	04/01/2023	1
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093		09/01/2012	SCHEDULED REDEMPTION		456,060	456,060	468,495	470,295		(14,235)		(14,235)		456,060				14,845	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		09/01/2012	SCHEDULED REDEMPTION		266,495	266,495	274,187	273,870		(7,375)		(7,375)		266,495				8,651	05/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		09/01/2012	SCHEDULED REDEMPTION		3,624	3,624	3,754	3,763		(139)		(139)		3,624				130	08/01/2023	1
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		09/01/2012	SCHEDULED REDEMPTION		4,379	4,379	4,536	4,555		(175)		(175)		4,379				157	07/01/2023	1
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298		09/01/2012	SCHEDULED REDEMPTION		10,133	10,133	10,495	10,488		(355)		(355)		10,133				363	10/01/2023	1
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305		09/01/2012	SCHEDULED REDEMPTION		66,592	66,592	68,972	69,626		(3,034)		(3,034)		66,592				2,409	11/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2012	SCHEDULED REDEMPTION		300,799	300,799	311,550	313,681		(12,883)		(12,883)		300,799				10,705	12/01/2023	1
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		09/01/2012	SCHEDULED REDEMPTION		968	968	1,002	1,006		(39)		(39)		968				35	01/01/2024	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		09/01/2012	SCHEDULED REDEMPTION		1,476	1,476	1,529	1,531		(55)		(55)		1,476				55	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2012	SCHEDULED REDEMPTION		593,837	593,837	615,062	620,222		(26,386)		(26,386)		593,837				21,453	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2012	SCHEDULED REDEMPTION		260,362	260,362	269,668	272,567		(12,205)		(12,205)		260,362				9,337	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2012	SCHEDULED REDEMPTION		210,440	210,440	217,961	219,640		(9,200)		(9,200)		210,440				7,474	04/01/2024	1
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562		09/01/2012	SCHEDULED REDEMPTION		133,901	133,901	137,551	137,197		(3,296)		(3,296)		133,901				4,368	05/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688		09/01/2012	SCHEDULED REDEMPTION		547,673	547,673	567,419	565,027		(17,354)		(17,354)		547,673				17,826	10/01/2024	1
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694		09/01/2012	SCHEDULED REDEMPTION		48,197	48,197	49,903	49,721		(1,523)		(1,523)		48,197				1,581	11/01/2024	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		09/01/2012	SCHEDULED REDEMPTION		19,191	19,191	19,877	19,760		(569)		(569)		19,191				696	08/01/2019	1
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		09/01/2012	SCHEDULED REDEMPTION		5,598	5,598	5,798	5,764		(165)		(165)		5,598				203	10/01/2019	1
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		09/01/2012	SCHEDULED REDEMPTION		1,341	1,341	1,389	1,387		(46)		(46)		1,341				49	12/01/2020	1
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		09/01/2012	SCHEDULED REDEMPTION		32,863	32,863	34,037	34,103		(1,240)		(1,240)		32,863				1,204	02/01/2022	1
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		09/01/2012	SCHEDULED REDEMPTION		11,452	11,452	11,862	11,913		(460)		(460)		11,452				424	05/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		09/01/2012	SCHEDULED REDEMPTION		1,566	1,566	1,622	1,633		(66)		(66)		1,566				57	06/01/2022	1
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209		09/01/2012	SCHEDULED REDEMPTION		1,217	1,217	1,261	1,265		(48)		(48)		1,217				45	10/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2012	SCHEDULED REDEMPTION		51,208	51,208	53,039	53,315		(2,106)		(2,106)		51,208				1,851	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2012	SCHEDULED REDEMPTION		50,430	50,430	52,233	52,617		(2,186)		(2,186)		50,430				1,846	02/01/2023	1
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		09/01/2012	SCHEDULED REDEMPTION		22,456	22,456	23,101	23,179		(723)		(723)		22,456				732	03/01/2023	1
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		09/01/2012	SCHEDULED REDEMPTION		13,119	13,119	13,588	13,612		(493)		(493)		13,119				470	05/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2012	SCHEDULED REDEMPTION		60,319	60,319	62,475	62,684		(2,365)		(2,365)		60,319				2,170	06/01/2023	1
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282		09/01/2012	SCHEDULED REDEMPTION		1,820	1,820	1,885	1,888		(68)		(68)		1,820				66	10/01/2023	1
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283		09/01/2012	SCHEDULED REDEMPTION		2,740	2,740	2,838	2,862		(121)		(121)		2,740				100	11/01/2023	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		09/01/2012	SCHEDULED REDEMPTION		178,518	178,518	184,954	184,700		(6,182)		(6,182)		178,518				5,811	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		09/01/2012	SCHEDULED REDEMPTION		8,641	8,641	8,950	8,922		(281)		(281)		8,641				308	04/01/2024	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		09/01/2012	SCHEDULED REDEMPTION		244,918	244,918	253,672	252,526		(7,608)		(7,608)		244,918				8,213	05/01/2024	1
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		09/01/2012	SCHEDULED REDEMPTION		8,829	8,829	9,145	9,084		(255)		(255)		8,829				329	06/01/2024	1
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321		09/01/2012	SCHEDULED REDEMPTION		26,856	26,856	27,824	27,742		(886)		(886)		26,856				871	08/01/2024	1
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327		09/01/2012	SCHEDULED REDEMPTION		328,316	328,316	340,153	338,891		(10,575)		(10,575)		328,316				10,770	10/01/2024	1
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		09/01/2012	SCHEDULED REDEMPTION		22,605	22,605	23,413	23,516		(911)		(911)		22,605				818	06/01/2021	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		09/01/2012	SCHEDULED REDEMPTION		14,776	14,776	15,304	15,093		(316)		(316)		14,776				534	04/01/2017	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		09/01/2012	SCHEDULED REDEMPTION		2,674	2,674	2,770	2,774		(100)		(100)		2,674				96	02/01/2023	1
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832		09/01/2012	SCHEDULED REDEMPTION		24,242	24,242	25,108	25,304		(1,063)		(1,063)		24,242				868	01/01/2023	1
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896		09/01/2012	SCHEDULED REDEMPTION		2,228	2,228	2,308	2,344		(116)		(116)		2,228				77	02/01/2023	1
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005		09/01/2012	SCHEDULED REDEMPTION		3,354	3,354	3,474	3,504		(150)		(150)		3,354				118	02/01/2023	1
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		09/01/2012	SCHEDULED REDEMPTION		64,154	64,154	66,447	66,585		(2,432)		(2,432)		64,154				2,393	02/01/2023	1
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142		09/01/2012	SCHEDULED REDEMPTION		842	842	872	873		(30)		(30)		842				31	03/01/2023	1
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		09/01/2012	SCHEDULED REDEMPTION		489	489	506	511		(22)		(22)		489				18	03/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2012	SCHEDULED REDEMPTION		55,665	55,665	57,655	57,708		(2,043)		(2,043)		55,665				2,009	04/01/2023	1
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575		09/01/2012	SCHEDULED REDEMPTION		8,096	8,096	8,385	8,418		(322)		(322)		8,096				292	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		09/01/2012	SCHEDULED REDEMPTION		2,355	2,355	2,422	2,421		(66)		(66)		2,355				77	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2012	SCHEDULED REDEMPTION		58,626	58,626	60,721	61,606		(2,980)		(2,980)		58,626				2,128	05/01/2023	1
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		09/01/2012	SCHEDULED REDEMPTION		2,827	2,827	2,908	2,940		(113)		(113)		2,827				92	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		09/01/2012	SCHEDULED REDEMPTION		14,999	14,999	15,535	15,735		(735)		(735)		14,999				531	06/01/2023	1
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		09/01/2012	SCHEDULED REDEMPTION		193	193	200	201		(7)		(7)		193				7	08/01/2023	1
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		09/01/2012	SCHEDULED REDEMPTION		58,665	58,665	60,762	61,622		(2,956)		(2,956)		58,665				2,179	11/01/2023	1
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		09/01/2012	SCHEDULED REDEMPTION		22,538	22,538	23,185	23,338		(800)		(800)		22,538				724	02/01/2024	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		09/01/2012	SCHEDULED REDEMPTION		2,647	2,647	2,741	2,746		(99)		(99)		2,647				97	02/01/2024	1
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351		09/01/2012	SCHEDULED REDEMPTION		99,744	99,744	103,340	103,341		(3,598)		(3,598)		99,744				3,282	03/01/2024	1
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		09/01/2012	SCHEDULED REDEMPTION		9,137	9,137	9,399	9,479		(343)		(343)		9,137				308	02/01/2024	1
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		09/01/2012	SCHEDULED REDEMPTION		9,988	9,988	10,275	10,208		(220)		(220)		9,988				322	03/01/2024	1
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467		09/01/2012	SCHEDULED REDEMPTION		3,946	3,946	4,087	4,091		(145)		(145)		3,946				142	04/01/2024	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		09/01/2012	SCHEDULED REDEMPTION		302,505	302,505	311,190	309,679		(7,174)		(7,174)		302,505				9,844	04/01/2024	1
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479		09/01/2012	SCHEDULED REDEMPTION		889	889	921	911		(22)		(22)		889				32	04/01/2024	1
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		09/01/2012	SCHEDULED REDEMPTION		3,447	3,447	3,570	3,572		(125)		(125)		3,447				124	04/01/2024	1
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		09/01/2012	SCHEDULED REDEMPTION		2,025	2,025	2,083	2,072		(47)		(47)		2,025				62	04/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		09/01/2012	SCHEDULED REDEMPTION		7,646	7,646	7,866	7,804		(157)		(157)		7,646				247	04/01/2024	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		09/01/2012	SCHEDULED REDEMPTION		38,660	38,660	40,042	40,112		(1,452)		(1,452)		38,660				1,404	04/01/2024	1
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534		09/01/2012	SCHEDULED REDEMPTION		2,681	2,681	2,777	2,769		(88)		(88)		2,681				97	04/01/2024	1
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640		09/01/2012	SCHEDULED REDEMPTION		677,774	677,774	696,254	705,172		(27,398)		(27,398)		677,774				22,158	04/01/2024	1
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645		09/01/2012	SCHEDULED REDEMPTION		6,564	6,564	6,798	6,805		(241)		(241)		6,564				237	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		09/01/2012	SCHEDULED REDEMPTION		49,090	49,090	50,499	50,147		(1,058)		(1,058)		49,090				1,637	04/01/2024	1
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733		09/01/2012	SCHEDULED REDEMPTION		15,891	15,891	16,459	16,746		(854)		(854)		15,891				557	05/01/2024	1
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836		09/01/2012	SCHEDULED REDEMPTION		850	850	874	878		(27)		(27)		850				28	06/01/2024	1
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846		09/01/2012	SCHEDULED REDEMPTION		617,976	617,976	634,825	637,056		(19,080)		(19,080)		617,976				18,781	06/01/2024	1
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		09/01/2012	SCHEDULED REDEMPTION		73,789	73,789	75,801	75,482		(1,693)		(1,693)		73,789				2,272	05/01/2024	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
3128PN-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		09/01/2012	SCHEDULED REDEMPTION		52,765	52,765	54,204	53,946		(1,181)		(1,181)		52,765				1,695	07/01/2024	1
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		09/01/2012	SCHEDULED REDEMPTION		9,932	9,932	10,203	10,143		(211)		(211)		9,932				323	06/01/2024	1
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461		09/01/2012	SCHEDULED REDEMPTION		33,250	33,250	34,449	34,212		(962)		(962)		33,250				1,066	08/01/2024	1
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586		09/01/2012	SCHEDULED REDEMPTION		29,176	29,176	30,228	30,133		(957)		(957)		29,176				932	08/01/2024	1
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899		09/01/2012	SCHEDULED REDEMPTION		290,992	290,992	301,290	298,824		(7,832)		(7,832)		290,992				9,308	11/01/2024	1
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124		09/01/2012	SCHEDULED REDEMPTION		168,729	168,729	174,700	173,450		(4,721)		(4,721)		168,729				5,543	11/01/2024	1
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140		09/01/2012	SCHEDULED REDEMPTION		21,529	21,529	22,291	22,208		(678)		(678)		21,529				692	11/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		09/01/2012	SCHEDULED REDEMPTION		2,799	2,799	2,863	2,841		(42)		(42)		2,799				152	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2012	SCHEDULED REDEMPTION		29,448	29,448	28,964	29,108		339		339		29,448				1,156	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		09/01/2012	SCHEDULED REDEMPTION		985	985	969	978		7		7		985				38	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		09/01/2012	SCHEDULED REDEMPTION		489	489	489	489						489				23	11/01/2028	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		09/01/2012	SCHEDULED REDEMPTION		132,959	132,959	133,125	133,048		(89)		(89)		132,959				6,201	03/01/2029	1
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		09/01/2012	SCHEDULED REDEMPTION		121,023	121,023	116,824	116,403		4,619		4,619		121,023				5,855	09/01/2029	1
31361D-QN-2	FED NATL MTG ASSOC #028361		09/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7				1	06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		09/01/2012	SCHEDULED REDEMPTION		6	6	5	5		1		1		6					05/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		09/01/2012	SCHEDULED REDEMPTION		35	35	34	35						35				2	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2012	SCHEDULED REDEMPTION		462	462	507	512		(50)		(50)		462				29	07/01/2022	1
31362T-BW-2	FED NATL MTG ASSOC #070253		09/01/2012	SCHEDULED REDEMPTION		14	14	14	14						14				1	02/01/2017	1
313628-AC-3	FED NATL MTG ASSOC #081003		09/01/2012	SCHEDULED REDEMPTION		135	135	131	134		1		1		135				9	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		09/01/2012	SCHEDULED REDEMPTION		96	96	93	94		2		2		96				6	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		09/01/2012	SCHEDULED REDEMPTION		403	403	389	382		20		20		403				27	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		09/01/2012	SCHEDULED REDEMPTION		37,156	37,156	39,163	38,858		(1,701)		(1,701)		37,156				2,457	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		09/01/2012	SCHEDULED REDEMPTION		207	207	210	207		(1)		(1)		207				13	12/01/2018	1
31365D-G5-8	FED NATL MTG ASSOC #124520		09/01/2012	SCHEDULED REDEMPTION		3,610	3,610	3,571	3,574		35		35		3,610				182	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		09/01/2012	SCHEDULED REDEMPTION		521	521	516	517		5		5		521				26	10/01/2022	1
31368H-KA-0	FED NATL MTG ASSOC #190289		09/01/2012	SCHEDULED REDEMPTION		609	609	634	667		(59)		(59)		609				31	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		09/01/2012	SCHEDULED REDEMPTION		736	736	757	739		(3)		(3)		736				40	12/01/2012	1
31371G-EK-2	FED NATL MTG ASSOC #251338		09/01/2012	SCHEDULED REDEMPTION		4,046	4,046	4,072	4,049		(3)		(3)		4,046				171	12/01/2012	1
31371G-TR-1	FED NATL MTG ASSOC #251760		09/01/2012	SCHEDULED REDEMPTION		4,259	4,259	4,471	4,282		(23)		(23)		4,259				184	06/01/2013	1
31371G-YG-9	FED NATL MTG ASSOC #251911		09/01/2012	SCHEDULED REDEMPTION		2,100	2,100	2,033	2,031		69		69		2,100				88	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		09/01/2012	SCHEDULED REDEMPTION		58	58	56	56		2		2		58				2	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		09/01/2012	SCHEDULED REDEMPTION		1,302	1,302	1,260	1,252		50		50		1,302				58	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		09/01/2012	SCHEDULED REDEMPTION		3,688	3,688	3,570	3,563		125		125		3,688				160	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		09/01/2012	SCHEDULED REDEMPTION		668	668	663	667		2		2		668				29	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		09/01/2012	SCHEDULED REDEMPTION		65	65	64	65						65				3	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		09/01/2012	SCHEDULED REDEMPTION		2,423	2,423	2,346	2,343		80		80		2,423				105	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		09/01/2012	SCHEDULED REDEMPTION		1,280	1,280	1,239	1,234		46		46		1,280				55	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		09/01/2012	SCHEDULED REDEMPTION		1,134	1,134	1,143	1,138		(5)		(5)		1,134				60	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		09/01/2012	SCHEDULED REDEMPTION		100	100	98	98		2		2		100				3	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		09/01/2012	SCHEDULED REDEMPTION		28	28	29	31		(2)		(2)		28				2	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2012	SCHEDULED REDEMPTION		390	390	385	384		6		6		390				11	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		09/01/2012	SCHEDULED REDEMPTION		3,384	3,384	3,418	3,402		(18)		(18)		3,384				195	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		09/01/2012	SCHEDULED REDEMPTION		2,291	2,291	2,344	2,434		(143)		(143)		2,291				125	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		09/01/2012	SCHEDULED REDEMPTION		45	45	48	50		(5)		(5)		45				3	06/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		09/01/2012	SCHEDULED REDEMPTION		136	136	139	139		(2)		(2)		136				7	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		09/01/2012	SCHEDULED REDEMPTION		155	155	159	164		(9)		(9)		155				9	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		09/01/2012	SCHEDULED REDEMPTION		36	36	36	36		(1)		(1)		36				2	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		09/01/2012	SCHEDULED REDEMPTION		66	66	70	74		(8)		(8)		66				4	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2012	SCHEDULED REDEMPTION		776	776	789	787		(11)		(11)		776				39	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		09/01/2012	SCHEDULED REDEMPTION		37	37	39	42		(5)		(5)		37				2	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		09/01/2012	SCHEDULED REDEMPTION		375	375	382	381		(6)		(6)		375				20	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2012	SCHEDULED REDEMPTION		1,701	1,701	1,744	1,789		(89)		(89)		1,701				88	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2012	SCHEDULED REDEMPTION		264	264	275	285		(21)		(21)		264				14	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		09/01/2012	SCHEDULED REDEMPTION		573	573	592	582		(9)		(9)		573				22	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		09/01/2012	SCHEDULED REDEMPTION		3,476	3,476	3,365	3,305		170		170		3,476				150	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		09/01/2012	SCHEDULED REDEMPTION		168	168	174	181		(13)		(13)		168				10	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		09/01/2012	SCHEDULED REDEMPTION		5,443	5,443	5,520	5,609		(166)		(166)		5,443				247	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		09/01/2012	SCHEDULED REDEMPTION		2,310	2,310	2,236	2,209		101		101		2,310				103	05/01/2021	1
31371J-6Q-2	FED NATL MTG ASSOC #253879		09/01/2012	SCHEDULED REDEMPTION		444	444	466	453		(8)		(8)		444				19	07/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371J-6W-9	FED NATL MTG ASSOC #253885		09/01/2012	SCHEDULED REDEMPTION		492	492	477	471		22		22		492				21	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2012	SCHEDULED REDEMPTION		681	681	696	709		(28)		(28)		681				37	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		09/01/2012	SCHEDULED REDEMPTION		785	785	760	752		34		34		785				34	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		09/01/2012	SCHEDULED REDEMPTION		132	132	134	135		(3)		(3)		132				7	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		09/01/2012	SCHEDULED REDEMPTION		2,737	2,737	2,650	2,625		112		112		2,737				121	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		09/01/2012	SCHEDULED REDEMPTION		4,229	4,229	4,439	4,349		(120)		(120)		4,229				183	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		09/01/2012	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				2	11/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		09/01/2012	SCHEDULED REDEMPTION		19,763	19,763	20,747	20,278		(515)		(515)		19,763				859	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		09/01/2012	SCHEDULED REDEMPTION		2,717	2,717	2,631	2,609		108		108		2,717				118	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		09/01/2012	SCHEDULED REDEMPTION		5,384	5,384	5,214	5,169		215		215		5,384				229	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		09/01/2012	SCHEDULED REDEMPTION		583	583	596	605		(22)		(22)		583				32	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2012	SCHEDULED REDEMPTION		739	739	762	760		(21)		(21)		739				34	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		09/01/2012	SCHEDULED REDEMPTION		5,100	5,100	4,937	4,887		213		213		5,100				224	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2012	SCHEDULED REDEMPTION		2,039	2,039	1,974	1,957		82		82		2,039				86	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		09/01/2012	SCHEDULED REDEMPTION		3,430	3,430	3,320	3,283		146		146		3,430				149	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		09/01/2012	SCHEDULED REDEMPTION		3,322	3,322	3,298	3,300		22		22		3,322				133	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		09/01/2012	SCHEDULED REDEMPTION		5,346	5,346	5,176	5,134		212		212		5,346				232	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		09/01/2012	SCHEDULED REDEMPTION		3,728	3,728	3,827	3,776		(48)		(48)		3,728				135	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		09/01/2012	SCHEDULED REDEMPTION		256	256	254	253		3		3		256				12	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		09/01/2012	SCHEDULED REDEMPTION		38,681	38,681	38,923	38,870		(189)		(189)		38,681				1,120	03/01/2033	1
31371K-5U-1	FED NATL MTG ASSOC #254759		09/01/2012	SCHEDULED REDEMPTION		1,623	1,623	1,646	1,635		(12)		(12)		1,623				53	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		09/01/2012	SCHEDULED REDEMPTION		28,248	28,248	28,142	28,176		72		72		28,248				1,020	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		09/01/2012	SCHEDULED REDEMPTION		2,764	2,764	2,863	2,870		(106)		(106)		2,764				132	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		09/01/2012	SCHEDULED REDEMPTION		4,104	4,104	4,106	4,106		(3)		(3)		4,104				184	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		09/01/2012	SCHEDULED REDEMPTION		22,332	22,332	21,069	21,683		649		649		22,332				645	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		09/01/2012	SCHEDULED REDEMPTION		13,488	13,488	13,849	13,710		(222)		(222)		13,488				490	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		09/01/2012	SCHEDULED REDEMPTION		5,434	5,434	5,594	5,575		(140)		(140)		5,434				233	02/01/2035	1
31371M-AA-5	FED NATL MTG ASSOC #255701		09/01/2012	SCHEDULED REDEMPTION		941,704	941,704	1,009,978	1,013,581		(71,877)		(71,877)		941,704				34,029	04/01/2025	1
31371M-BE-6	FED NATL MTG ASSOC #255737		09/01/2012	SCHEDULED REDEMPTION		4,352	4,352	4,488	4,513		(161)		(161)		4,352				192	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		09/01/2012	SCHEDULED REDEMPTION		1,044	1,044	1,072	1,062		(17)		(17)		1,044				38	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		09/01/2012	SCHEDULED REDEMPTION		289	289	295	296		(7)		(7)		289				14	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		09/01/2012	SCHEDULED REDEMPTION		31,862	31,862	32,147	32,134		(272)		(272)		31,862				1,307	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		09/01/2012	SCHEDULED REDEMPTION		192,397	192,397	194,156	194,041		(1,644)		(1,644)		192,397				8,927	11/01/2036	1
31371N-MT-9	FED NATL MTG ASSOC #256970		09/01/2012	SCHEDULED REDEMPTION		16,685	16,685	17,296	17,477		(792)		(792)		16,685				622	10/01/2022	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2012	SCHEDULED REDEMPTION		48,732	48,732	49,994	50,007		(1,275)		(1,275)		48,732				1,603	05/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2012	SCHEDULED REDEMPTION		17,371	17,371	18,026	18,128		(757)		(757)		17,371				622	10/01/2023	1
31371N-5N-1	FED NATL MTG ASSOC #257453		09/01/2012	SCHEDULED REDEMPTION		7,282	7,282	7,557	7,615		(333)		(333)		7,282				264	11/01/2023	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		09/01/2012	SCHEDULED REDEMPTION		1,037	1,037	1,063	1,056		(19)		(19)		1,037				43	08/01/2036	1
31372P-V2-2	FED NATL MTG ASSOC #278833		09/01/2012	SCHEDULED REDEMPTION		9,433	9,433	9,616	9,759		(325)		(325)		9,433				534	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		09/01/2012	SCHEDULED REDEMPTION		296	296	302	308		(12)		(12)		296				16	12/01/2024	1
31373U-SA-6	FED NATL MTG ASSOC #303913		09/01/2012	SCHEDULED REDEMPTION		1,774	1,774	1,806	1,807		(32)		(32)		1,774				88	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		09/01/2012	SCHEDULED REDEMPTION		97	97	95	95		1		1		97				5	08/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		09/01/2012	SCHEDULED REDEMPTION		125	125	128	128		(3)		(3)		125				7	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2012	SCHEDULED REDEMPTION		136	136	144	147		(11)		(11)		136				8	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		08/01/2012	SCHEDULED REDEMPTION		14	14	15	14						14					09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		09/01/2012	SCHEDULED REDEMPTION		647	647	637	637		9		9		647				33	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		09/01/2012	SCHEDULED REDEMPTION		560	560	556	559		1		1		560				24	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		09/01/2012	SCHEDULED REDEMPTION		566	566	576	576		(10)		(10)		566				28	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		09/01/2012	SCHEDULED REDEMPTION		844	844	851	853		(8)		(8)		844				49	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		09/01/2012	SCHEDULED REDEMPTION		62	62	64	65		(3)		(3)		62				3	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		09/01/2012	SCHEDULED REDEMPTION		850	850	880	878		(28)		(28)		850				40	07/01/2029	1
31374T-2M-0	FED NATL MTG ASSOC #323980		09/01/2012	SCHEDULED REDEMPTION		1,510	1,510	1,585	1,523		(13)		(13)		1,510				65	04/01/2014	1
31375M-XC-2	FED NATL MTG ASSOC #339175		09/01/2012	SCHEDULED REDEMPTION		331	331	307	313		18		18		331				14	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		08/01/2012	SCHEDULED REDEMPTION		25,927	25,927	24,088	24,677		1,250		1,250		25,927				1,034	03/01/2026	1
31376J-VL-0	FED NATL MTG ASSOC #357119		09/01/2012	SCHEDULED REDEMPTION		6,466	6,466	6,787	6,635		(170)		(170)		6,466				280	05/01/2016	1
31376K-FE-1	FED NATL MTG ASSOC #357565		09/01/2012	SCHEDULED REDEMPTION		10,545	10,545	10,931	10,834		(289)		(289)		10,545				381	04/01/2019	1
31376K-QV-1	FED NATL MTG ASSOC #357868		09/01/2012	SCHEDULED REDEMPTION		29,822	29,822	28,593	28,991		831		831		29,822				1,053	06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		09/01/2012	SCHEDULED REDEMPTION		97	97	101	103		(6)		(6)		97				5	01/01/2027	1
31378H-3H-2	FED NATL MTG ASSOC #399600		09/01/2012	SCHEDULED REDEMPTION		979	979	1,068	990		(11)		(11)		979				45	12/01/2012	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2012	SCHEDULED REDEMPTION		773	773	767	771		2		2		773				33	04/01/2013	1
31378G-GX-3	FED NATL MTG ASSOC #405314		09/01/2012	SCHEDULED REDEMPTION		71	71	68	69		2		2		71				2	12/01/2027	1
31378X-BP-0	FED NATL MTG ASSOC #411446		09/01/2012	SCHEDULED REDEMPTION		410	410	411	412		(2)		(2)		410				22	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		09/01/2012	SCHEDULED REDEMPTION		749	749	753	750		(1)		(1)		749				35	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		09/01/2012	SCHEDULED REDEMPTION		53	53	55	55		(3)		(3)		53				3	03/01/2028	1
31379N-4W-4	FED NATL MTG ASSOC #424837		09/01/2012	SCHEDULED REDEMPTION		817	817	821	818		(1)		(1)		817				38	04/01/2013	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		09/01/2012	SCHEDULED REDEMPTION		23,977	23,977	22,280	23,570		407		407		23,977				953	12/01/2013	1
31379R-MN-5	FED NATL MTG ASSOC #427065		09/01/2012	SCHEDULED REDEMPTION		372	372	390	393		(21)		(21)		372				18	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		09/01/2012	SCHEDULED REDEMPTION		2,088	2,088	2,150	2,149		(60)		(60)		2,088				114	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		09/01/2012	SCHEDULED REDEMPTION		1,757	1,757	1,768	1,759		(2)		(2)		1,757				83	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		09/01/2012	SCHEDULED REDEMPTION		320	320	322	320						320				15	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		09/01/2012	SCHEDULED REDEMPTION		1,611	1,611	1,620	1,612		(2)		(2)		1,611				76	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2012	SCHEDULED REDEMPTION		1,163	1,163	1,154	1,161		2		2		1,163				51	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		09/01/2012	SCHEDULED REDEMPTION		1,390	1,390	1,449	1,461		(70)		(70)		1,390				68	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		08/01/2012	SCHEDULED REDEMPTION		1,487	1,487	1,495	1,488		(2)		(2)		1,487				59	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		09/01/2012	SCHEDULED REDEMPTION		195	195	203	211		(16)		(16)		195				10	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		09/01/2012	SCHEDULED REDEMPTION		1,344	1,344	1,352	1,345		(1)		(1)		1,344				63	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		09/01/2012	SCHEDULED REDEMPTION		1,055	1,055	1,022	1,013		43		43		1,055				46	12/01/2018	1
31380H-W5-2	FED NATL MTG ASSOC #440868		09/01/2012	SCHEDULED REDEMPTION		662	662	695	669		(8)		(8)		662				29	11/01/2013	1
31380K-N2-2	FED NATL MTG ASSOC #442409		09/01/2012	SCHEDULED REDEMPTION		21	21	20	20		1		1		21				1	11/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		09/01/2012	SCHEDULED REDEMPTION		1,391	1,391	1,387	1,388		3		3		1,391				67	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		09/01/2012	SCHEDULED REDEMPTION		80	80	81	81						80				4	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		09/01/2012	SCHEDULED REDEMPTION		1,709	1,709	1,731	1,727		(18)		(18)		1,709				83	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		09/01/2012	SCHEDULED REDEMPTION		254	254	256	256		(1)		(1)		254				12	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		09/01/2012	SCHEDULED REDEMPTION		45	45	44	43		2		2		45				1	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		09/01/2012	SCHEDULED REDEMPTION		589	589	585	588		1		1		589				26	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		09/01/2012	SCHEDULED REDEMPTION		585	585	614	609		(24)		(24)		585				27	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		09/01/2012	SCHEDULED REDEMPTION		219	219	220	220		(1)		(1)		219				10	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		09/01/2012	SCHEDULED REDEMPTION		1,037	1,037	972	1,020		17		17		1,037				45	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		09/01/2012	SCHEDULED REDEMPTION		631	631	662	642		(11)		(11)		631				27	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		09/01/2012	SCHEDULED REDEMPTION		1,103	1,103	1,125	1,116		(14)		(14)		1,103				56	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		09/01/2012	SCHEDULED REDEMPTION		200	200	210	212		(13)		(13)		200				9	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		09/01/2012	SCHEDULED REDEMPTION		51	51	51	51						51				2	02/01/2029	1
31382J-WG-2	FED NATL MTG ASSOC #484047		09/01/2012	SCHEDULED REDEMPTION		13,707	13,707	13,789	13,767		(59)		(59)		13,707				667	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		09/01/2012	SCHEDULED REDEMPTION		84	84	84	84						84				4	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		09/01/2012	SCHEDULED REDEMPTION		6,420	6,420	6,650	6,571		(150)		(150)		6,420				311	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		09/01/2012	SCHEDULED REDEMPTION		441	441	460	462		(21)		(21)		441				20	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2012	SCHEDULED REDEMPTION		152	152	160	166		(14)		(14)		152				7	03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		09/01/2012	SCHEDULED REDEMPTION		151	151	151	151						151				7	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		09/01/2012	SCHEDULED REDEMPTION		773	773	724	759		14		14		773				33	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		09/01/2012	SCHEDULED REDEMPTION		2,732	2,732	2,619	2,632		100		100		2,732				74	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		09/01/2012	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		09/01/2012	SCHEDULED REDEMPTION		451	451	445	444		7		7		451				21	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		09/01/2012	SCHEDULED REDEMPTION		50	50	49	49		1		1		50				3	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		09/01/2012	SCHEDULED REDEMPTION		69	69	66	65		4		4		69				2	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		09/01/2012	SCHEDULED REDEMPTION		91	91	88	90		2		2		91				3	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		09/01/2012	SCHEDULED REDEMPTION		902	902	931	922		(20)		(20)		902				39	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		09/01/2012	SCHEDULED REDEMPTION		11	11	11	11						11					08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		09/01/2012	SCHEDULED REDEMPTION		319	319	306	307		12		12		319				8	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		09/01/2012	SCHEDULED REDEMPTION		45	45	45	45						45				2	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		09/01/2012	SCHEDULED REDEMPTION		137	137	136	136						137				6	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		09/01/2012	SCHEDULED REDEMPTION		268	268	265	267		1		1		268				12	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		09/01/2012	SCHEDULED REDEMPTION		40	40	39	40						40				2	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		09/01/2012	SCHEDULED REDEMPTION		100	100	99	99		1		1		100				5	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		09/01/2012	SCHEDULED REDEMPTION		38	38	38	37		1		1		38				2	06/01/2029	1
31383G-NB-8	FED NATL MTG ASSOC #502686		09/01/2012	SCHEDULED REDEMPTION		17	17	16	16		1		1		17					09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		09/01/2012	SCHEDULED REDEMPTION		9	9	9	9		1		1		9					08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		09/01/2012	SCHEDULED REDEMPTION		503	503	486	489		14		14		503				25	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		09/01/2012	SCHEDULED REDEMPTION		584	584	577	578		6		6		584				32	06/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31383H-TN-4	FED NATL MTG ASSOC #503757		09/01/2012	SCHEDULED REDEMPTION		678	678	652	653		26		26		678				18	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		08/01/2012	SCHEDULED REDEMPTION		3,476	3,476	3,351	3,384		93		93		3,476				142	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		09/01/2012	SCHEDULED REDEMPTION		307	307	303	303		4		4		307				14	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		09/01/2012	SCHEDULED REDEMPTION		752	752	746	750		2		2		752				33	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		09/01/2012	SCHEDULED REDEMPTION		1,474	1,474	1,462	1,469		5		5		1,474				64	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		09/01/2012	SCHEDULED REDEMPTION		26	26	26	26						26				1	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		09/01/2012	SCHEDULED REDEMPTION		136	136	134	134		2		2		136				7	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		09/01/2012	SCHEDULED REDEMPTION		84	84	83	84						84				4	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		09/01/2012	SCHEDULED REDEMPTION		583	583	578	581		2		2		583				26	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		09/01/2012	SCHEDULED REDEMPTION		107	107	106	106						107				5	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		09/01/2012	SCHEDULED REDEMPTION		227	227	219	218		9		9		227				6	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		09/01/2012	SCHEDULED REDEMPTION		88	88	85	86		2		2		88				2	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		09/01/2012	SCHEDULED REDEMPTION		44	44	42	42		2		2		44				1	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		09/01/2012	SCHEDULED REDEMPTION		178	178	184	181		(4)		(4)		178				7	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		09/01/2012	SCHEDULED REDEMPTION		894	894	903	898		(4)		(4)		894				52	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		09/01/2012	SCHEDULED REDEMPTION		62	62	62	62		1		1		62				3	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		09/01/2012	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				1	10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		09/01/2012	SCHEDULED REDEMPTION		318	318	306	308		10		10		318				8	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		09/01/2012	SCHEDULED REDEMPTION		104	104	100	100		5		5		104				5	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		09/01/2012	SCHEDULED REDEMPTION		114	114	114	120		(5)		(5)		114				6	12/01/2029	1
31384B-WX-0	FED NATL MTG ASSOC #519162		09/01/2012	SCHEDULED REDEMPTION		151	151	149	149		2		2		151				4	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		09/01/2012	SCHEDULED REDEMPTION		2,883	2,883	2,949	3,020		(138)		(138)		2,883				162	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		09/01/2012	SCHEDULED REDEMPTION		551	551	564	583		(32)		(32)		551				26	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		09/01/2012	SCHEDULED REDEMPTION		9	9	9	9						9					11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		09/01/2012	SCHEDULED REDEMPTION		114	114	117	116		(2)		(2)		114				6	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		09/01/2012	SCHEDULED REDEMPTION		99	99	103	107		(8)		(8)		99				6	02/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		09/01/2012	SCHEDULED REDEMPTION		217	217	219	219		(1)		(1)		217				7	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		09/01/2012	SCHEDULED REDEMPTION		4	4	4	5						4					05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		09/01/2012	SCHEDULED REDEMPTION		371	371	375	373		(2)		(2)		371				21	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		09/01/2012	SCHEDULED REDEMPTION		151	151	149	150						151				6	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		09/01/2012	SCHEDULED REDEMPTION		48,563	48,563	48,874	48,729		(166)		(166)		48,563				1,275	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		09/01/2012	SCHEDULED REDEMPTION		509	509	511	510		(1)		(1)		509				16	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		09/01/2012	SCHEDULED REDEMPTION		54	54	53	53		1		1		54				2	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		09/01/2012	SCHEDULED REDEMPTION		514	514	519	518		(4)		(4)		514				30	07/01/2015	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		09/01/2012	SCHEDULED REDEMPTION		7	7	8	8						7				1	03/01/2015	1
31384R-KE-0	FED NATL MTG ASSOC #531393		09/01/2012	SCHEDULED REDEMPTION		592	592	607	606		(14)		(14)		592				30	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		09/01/2012	SCHEDULED REDEMPTION		44	44	45	44						44				2	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		09/01/2012	SCHEDULED REDEMPTION		48	48	47	47						48				1	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		09/01/2012	SCHEDULED REDEMPTION		19	19	20	20						19				1	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		09/01/2012	SCHEDULED REDEMPTION		1,385	1,385	1,409	1,398		(13)		(13)		1,385				62	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					06/01/2030	1
31384T-SC-2	FED NATL MTG ASSOC #533415		09/01/2012	SCHEDULED REDEMPTION		71	71	72	71						71				4	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		09/01/2012	SCHEDULED REDEMPTION		31	31	32	32						31				2	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		09/01/2012	SCHEDULED REDEMPTION		562	562	573	572		(10)		(10)		562				30	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2012	SCHEDULED REDEMPTION		349	349	353	352		(2)		(2)		349				20	07/01/2015	1
31384V-LK-6	FED NATL MTG ASSOC #535030		09/01/2012	SCHEDULED REDEMPTION		363	363	378	401		(38)		(38)		363				18	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		09/01/2012	SCHEDULED REDEMPTION		13	13	14	15		(1)		(1)		13				1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		09/01/2012	SCHEDULED REDEMPTION		651	651	676	709		(58)		(58)		651				37	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		09/01/2012	SCHEDULED REDEMPTION		297	297	308	321		(25)		(25)		297				17	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		09/01/2012	SCHEDULED REDEMPTION		330	330	343	360		(29)		(29)		330				19	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		09/01/2012	SCHEDULED REDEMPTION		145	145	153	161		(16)		(16)		145				9	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		09/01/2012	SCHEDULED REDEMPTION		510	510	504	503		6		6		510				24	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		09/01/2012	SCHEDULED REDEMPTION		296	296	308	325		(28)		(28)		296				18	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		09/01/2012	SCHEDULED REDEMPTION		246	246	260	269		(24)		(24)		246				15	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		09/01/2012	SCHEDULED REDEMPTION		150	150	152	152		(2)		(2)		150				8	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2012	SCHEDULED REDEMPTION		16,204	16,204	16,485	16,418		(214)		(214)		16,204				831	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2012	SCHEDULED REDEMPTION		483	483	496	495		(11)		(11)		483				24	12/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384W-B9-0	FED NATL MTG ASSOC #535664		09/01/2012	SCHEDULED REDEMPTION		1,009	1,009	1,051	1,127		(118)		(118)		1,009				51	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		09/01/2012	SCHEDULED REDEMPTION		450	450	457	465		(15)		(15)		450				20	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		09/01/2012	SCHEDULED REDEMPTION		499	499	506	519		(21)		(21)		499				23	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2012	SCHEDULED REDEMPTION		3,216	3,216	3,267	3,260		(44)		(44)		3,216				152	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		09/01/2012	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		09/01/2012	SCHEDULED REDEMPTION		528	528	527	525		3		3		528				25	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		09/01/2012	SCHEDULED REDEMPTION		606	606	637	650		(44)		(44)		606				29	05/01/2031	1
31384W-LN-8	FED NATL MTG ASSOC #535933		09/01/2012	SCHEDULED REDEMPTION		709	709	803	802		(93)		(93)		709				33	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		09/01/2012	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18				1	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		09/01/2012	SCHEDULED REDEMPTION		6	6	6	7						6					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2012	SCHEDULED REDEMPTION		29	29	30	30						29				2	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		09/01/2012	SCHEDULED REDEMPTION		239	239	244	242		(3)		(3)		239				13	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		09/01/2012	SCHEDULED REDEMPTION		47	47	49	52		(5)		(5)		47				3	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		09/01/2012	SCHEDULED REDEMPTION		3	3	3	4						3					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		09/01/2012	SCHEDULED REDEMPTION		9,797	9,797	10,038	10,223		(426)		(426)		9,797				549	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		09/01/2012	SCHEDULED REDEMPTION		79	79	82	86		(6)		(6)		79				5	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		09/01/2012	SCHEDULED REDEMPTION		166	166	168	167		(1)		(1)		166				10	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		09/01/2012	SCHEDULED REDEMPTION		99	99	102	109		(11)		(11)		99				6	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	05/01/2030	1
31385A-LE-5	FED NATL MTG ASSOC #538625		09/01/2012	SCHEDULED REDEMPTION		14	14	14	16		(2)		(2)		14				1	06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		09/01/2012	SCHEDULED REDEMPTION		90	90	92	92		(1)		(1)		90				5	05/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2012	SCHEDULED REDEMPTION		4,420	4,420	4,589	4,952		(532)		(532)		4,420				265	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		09/01/2012	SCHEDULED REDEMPTION		7,392	7,392	7,760	7,563		(171)		(171)		7,392				321	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		09/01/2012	SCHEDULED REDEMPTION		1,518	1,518	1,594	1,556		(38)		(38)		1,518				67	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		09/01/2012	SCHEDULED REDEMPTION		1,345	1,345	1,371	1,364		(20)		(20)		1,345				73	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		09/01/2012	SCHEDULED REDEMPTION		3	3	3	4						3					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		09/01/2012	SCHEDULED REDEMPTION		856	856	873	875		(19)		(19)		856				46	06/01/2015	1
31385E-BT-5	FED NATL MTG ASSOC #541950		09/01/2012	SCHEDULED REDEMPTION		3,811	3,811	3,958	4,209		(398)		(398)		3,811				227	07/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		09/01/2012	SCHEDULED REDEMPTION		431	431	447	475		(44)		(44)		431				26	07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		09/01/2012	SCHEDULED REDEMPTION		81	81	86	92		(10)		(10)		81				5	06/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		09/01/2012	SCHEDULED REDEMPTION		470	470	479	480		(10)		(10)		470				25	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		09/01/2012	SCHEDULED REDEMPTION		60	60	63	67		(6)		(6)		60				3	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		09/01/2012	SCHEDULED REDEMPTION		728	728	742	739		(12)		(12)		728				40	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		09/01/2012	SCHEDULED REDEMPTION		5	5	5	6						5					07/01/2030	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2012	SCHEDULED REDEMPTION		286	286	293	302		(16)		(16)		286				16	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		09/01/2012	SCHEDULED REDEMPTION		307	307	312	316		(9)		(9)		307				17	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		09/01/2012	SCHEDULED REDEMPTION		2,291	2,291	2,383	2,353		(62)		(62)		2,291				101	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		09/01/2012	SCHEDULED REDEMPTION		182	182	186	191		(9)		(9)		182				9	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2012	SCHEDULED REDEMPTION		19,313	19,313	20,215	19,857		(544)		(544)		19,313				841	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		09/01/2012	SCHEDULED REDEMPTION		2,364	2,364	2,425	2,509		(145)		(145)		2,364				119	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		09/01/2012	SCHEDULED REDEMPTION		1,190	1,190	1,214	1,210		(20)		(20)		1,190				56	07/01/2032	1
31385J-LM-8	FED NATL MTG ASSOC #545832		09/01/2012	SCHEDULED REDEMPTION		440	440	462	451		(11)		(11)		440				19	08/01/2017	1
31385J-NG-9	FED NATL MTG ASSOC #545891		09/01/2012	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	07/01/2032	1
31385J-U7-1	FED NATL MTG ASSOC #546106		09/01/2012	SCHEDULED REDEMPTION		107	107	111	114		(7)		(7)		107				6	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		09/01/2012	SCHEDULED REDEMPTION		1,221	1,221	1,240	1,227		(7)		(7)		1,221				48	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		09/01/2012	SCHEDULED REDEMPTION		161	161	164	163		(2)		(2)		161				8	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		09/01/2012	SCHEDULED REDEMPTION		134	134	137	136		(3)		(3)		134				7	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		09/01/2012	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16				1	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2012	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		09/01/2012	SCHEDULED REDEMPTION		831	831	847	844		(13)		(13)		831				45	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		09/01/2012	SCHEDULED REDEMPTION		5	5	5	5		(1)		(1)		5					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		09/01/2012	SCHEDULED REDEMPTION		20	20	21	21		(2)		(2)		20				1	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		09/01/2012	SCHEDULED REDEMPTION		102	102	105	111		(9)		(9)		102				6	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		09/01/2012	SCHEDULED REDEMPTION		46	46	48	51		(5)		(5)		46				3	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2012	SCHEDULED REDEMPTION		30	30	31	33		(2)		(2)		30				2	08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		09/01/2012	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		09/01/2012	SCHEDULED REDEMPTION		45	45	47	49		(4)		(4)		45				3	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2012	SCHEDULED REDEMPTION		286	286	300	300		(15)		(15)		286				13	11/01/2029	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		09/01/2012	SCHEDULED REDEMPTION		1,829	1,829	1,937	1,991		(162)		(162)		1,829				116	06/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385Q-AR-3	FED NATL MTG ASSOC #549116		09/01/2012	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				2	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		09/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		09/01/2012	SCHEDULED REDEMPTION		396	396	411	404		(8)		(8)		396				19	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		09/01/2012	SCHEDULED REDEMPTION		484	484	493	491		(7)		(7)		484				26	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		09/01/2012	SCHEDULED REDEMPTION		3,095	3,095	3,214	3,446		(350)		(350)		3,095				185	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		09/01/2012	SCHEDULED REDEMPTION		130	130	135	142		(12)		(12)		130				8	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		09/01/2012	SCHEDULED REDEMPTION		557	557	567	567		(10)		(10)		557				28	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		09/01/2012	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				3	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		09/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		09/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		09/01/2012	SCHEDULED REDEMPTION		60	60	62	66		(6)		(6)		60				3	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		09/01/2012	SCHEDULED REDEMPTION		54	54	56	57		(4)		(4)		54				3	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		09/01/2012	SCHEDULED REDEMPTION		18	18	19	20		(3)		(3)		18				1	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		09/01/2012	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	11/01/2030	1
31385W-SX-8	FED NATL MTG ASSOC #555034		09/01/2012	SCHEDULED REDEMPTION		34,222	34,222	35,925	34,985		(763)		(763)		34,222				1,487	09/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		09/01/2012	SCHEDULED REDEMPTION		17,940	17,940	18,825	18,434		(494)		(494)		17,940				780	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		09/01/2012	SCHEDULED REDEMPTION		22,798	22,798	23,933	23,366		(568)		(568)		22,798				986	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		09/01/2012	SCHEDULED REDEMPTION		4,042	4,042	4,243	4,157		(115)		(115)		4,042				176	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		09/01/2012	SCHEDULED REDEMPTION		994	994	1,033	1,022		(28)		(28)		994				43	03/01/2018	1
31385X-BX-4	FED NATL MTG ASSOC #555454		09/01/2012	SCHEDULED REDEMPTION		3,874	3,874	4,067	3,958		(84)		(84)		3,874				168	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		09/01/2012	SCHEDULED REDEMPTION		1,913	1,913	1,968	1,974		(61)		(61)		1,913				91	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		09/01/2012	SCHEDULED REDEMPTION		168	168	168	168						168				8	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2012	SCHEDULED REDEMPTION		61	61	61	61						61				3	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		09/01/2012	SCHEDULED REDEMPTION		34	34	33	34						34				2	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		09/01/2012	SCHEDULED REDEMPTION		1,888	1,888	1,921	1,907		(19)		(19)		1,888				97	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		09/01/2012	SCHEDULED REDEMPTION		22	22	23	25		(3)		(3)		22				1	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8				1	09/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12				1	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		09/01/2012	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		09/01/2012	SCHEDULED REDEMPTION		385	385	395	394		(9)		(9)		385				19	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2012	SCHEDULED REDEMPTION		2,009	2,009	2,048	2,044		(35)		(35)		2,009				109	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2012	SCHEDULED REDEMPTION		3,268	3,268	3,331	3,306		(39)		(39)		3,268				177	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2012	SCHEDULED REDEMPTION		826	826	848	848		(22)		(22)		826				42	01/01/2016	1
31386E-CL-0	FED NATL MTG ASSOC #560875		09/01/2012	SCHEDULED REDEMPTION		52	52	51	51		1		1		52				1	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		09/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(1)		(1)		26				1	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		09/01/2012	SCHEDULED REDEMPTION		5,203	5,203	5,329	5,438		(235)		(235)		5,203				292	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		09/01/2012	SCHEDULED REDEMPTION		16	16	17	17						16				1	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		09/01/2012	SCHEDULED REDEMPTION		2,248	2,248	2,291	2,279		(32)		(32)		2,248				122	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		09/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12				1	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		09/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		09/01/2012	SCHEDULED REDEMPTION		46	46	47	48		(2)		(2)		46				2	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		09/01/2012	SCHEDULED REDEMPTION		192	192	196	194		(2)		(2)		192				10	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		09/01/2012	SCHEDULED REDEMPTION		5,331	5,331	5,577	5,582		(251)		(251)		5,331				259	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		09/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		09/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12				1	12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		09/01/2012	SCHEDULED REDEMPTION		103	103	105	107		(4)		(4)		103				4	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		09/01/2012	SCHEDULED REDEMPTION		998	998	1,024	1,025		(27)		(27)		998				50	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		09/01/2012	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				5	12/01/2015	1
31386J-UN-5	FED NATL MTG ASSOC #564989		09/01/2012	SCHEDULED REDEMPTION		359	359	365	363		(4)		(4)		359				18	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2012	SCHEDULED REDEMPTION		260	260	267	267		(6)		(6)		260				13	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		09/01/2012	SCHEDULED REDEMPTION		33	33	33	33						33				2	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		09/01/2012	SCHEDULED REDEMPTION		1,243	1,243	1,263	1,256		(13)		(13)		1,243				58	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		09/01/2012	SCHEDULED REDEMPTION		26	26	26	28		(2)		(2)		26				2	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		09/01/2012	SCHEDULED REDEMPTION		3,686	3,686	3,656	3,666		20		20		3,686				160	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		09/01/2012	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		09/01/2012	SCHEDULED REDEMPTION		750	750	741	736		14		14		750				36	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		09/01/2012	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	01/01/2031	1
31386P-CX-9	FED NATL MTG ASSOC #568986		09/01/2012	SCHEDULED REDEMPTION		2,706	2,706	2,758	2,738		(32)		(32)		2,706				147	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		09/01/2012	SCHEDULED REDEMPTION		3,539	3,539	3,595	3,570		(31)		(31)		3,539				166	10/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2012	SCHEDULED REDEMPTION		67	67	69	69		(3)		(3)		67				3	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		09/01/2012	SCHEDULED REDEMPTION		347	347	361	367		(20)		(20)		347				20	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		09/01/2012	SCHEDULED REDEMPTION		842	842	856	849		(7)		(7)		842				43	03/01/2016	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2012	SCHEDULED REDEMPTION		190	190	193	193		(4)		(4)		190				10	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		09/01/2012	SCHEDULED REDEMPTION		662	662	675	672		(10)		(10)		662				36	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		09/01/2012	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		09/01/2012	SCHEDULED REDEMPTION		5	5	5	6						5					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		09/01/2012	SCHEDULED REDEMPTION		149	149	148	148		1		1		149				7	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		09/01/2012	SCHEDULED REDEMPTION		480	480	476	477		3		3		480				21	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		09/01/2012	SCHEDULED REDEMPTION		85	85	88	94		(9)		(9)		85				5	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		09/01/2012	SCHEDULED REDEMPTION		2,344	2,344	2,384	2,379		(35)		(35)		2,344				119	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		09/01/2012	SCHEDULED REDEMPTION		718	718	731	726		(8)		(8)		718				36	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		09/01/2012	SCHEDULED REDEMPTION		313	313	321	320		(7)		(7)		313				16	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		09/01/2012	SCHEDULED REDEMPTION		275	275	280	281		(6)		(6)		275				14	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		09/01/2012	SCHEDULED REDEMPTION		10	10	10	10						10					04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		09/01/2012	SCHEDULED REDEMPTION		1,277	1,277	1,267	1,270		7		7		1,277				57	04/01/2016	1
31386U-VR-0	FED NATL MTG ASSOC #574024		09/01/2012	SCHEDULED REDEMPTION		261	261	274	269		(7)		(7)		261				11	05/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2012	SCHEDULED REDEMPTION		1,368	1,368	1,397	1,390		(22)		(22)		1,368				69	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		09/01/2012	SCHEDULED REDEMPTION		2,789	2,789	2,861	2,835		(46)		(46)		2,789				142	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		09/01/2012	SCHEDULED REDEMPTION		4,591	4,591	4,457	4,474		117		117		4,591				105	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		09/01/2012	SCHEDULED REDEMPTION		1,900	1,900	1,839	1,810		90		90		1,900				82	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		09/01/2012	SCHEDULED REDEMPTION		27	27	26	26		1		1		27				1	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		09/01/2012	SCHEDULED REDEMPTION		767	767	745	748		19		19		767				15	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		09/01/2012	SCHEDULED REDEMPTION		6,897	6,897	6,692	6,664		233		233		6,897				170	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		09/01/2012	SCHEDULED REDEMPTION		3,151	3,151	3,257	3,212		(60)		(60)		3,151				125	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2012	SCHEDULED REDEMPTION		197	197	205	210		(13)		(13)		197				11	05/01/2031	1
31387D-MB-2	FED NATL MTG ASSOC #580954		09/01/2012	SCHEDULED REDEMPTION		643	643	674	656		(13)		(13)		643				28	05/01/2016	1
31387E-FB-8	FED NATL MTG ASSOC #581662		09/01/2012	SCHEDULED REDEMPTION		375	375	386	396		(20)		(20)		375				20	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		09/01/2012	SCHEDULED REDEMPTION		13,023	13,023	13,671	13,359		(336)		(336)		13,023				559	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		09/01/2012	SCHEDULED REDEMPTION		212	212	222	224		(13)		(13)		212				10	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		09/01/2012	SCHEDULED REDEMPTION		287	287	298	303		(15)		(15)		287				17	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		09/01/2012	SCHEDULED REDEMPTION		54	54	54	54						54				2	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		09/01/2012	SCHEDULED REDEMPTION		525	525	538	536		(11)		(11)		525				27	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		09/01/2012	SCHEDULED REDEMPTION		50	50	52	54		(3)		(3)		50				3	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		09/01/2012	SCHEDULED REDEMPTION		594	594	604	604		(10)		(10)		594				28	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		09/01/2012	SCHEDULED REDEMPTION		878	878	892	891		(13)		(13)		878				41	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		09/01/2012	SCHEDULED REDEMPTION		92	92	94	95		(3)		(3)		92				5	06/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		09/01/2012	SCHEDULED REDEMPTION		5,325	5,325	5,333	5,336		(10)		(10)		5,325				230	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		09/01/2012	SCHEDULED REDEMPTION		2,163	2,163	2,214	2,263		(100)		(100)		2,163				121	08/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		09/01/2012	SCHEDULED REDEMPTION		3,276	3,276	3,328	3,317		(41)		(41)		3,276				158	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		09/01/2012	SCHEDULED REDEMPTION		553	553	561	566		(13)		(13)		553				25	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		09/01/2012	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				2	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		09/01/2012	SCHEDULED REDEMPTION		5,156	5,156	4,993	4,875		281		281		5,156				231	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		09/01/2012	SCHEDULED REDEMPTION		884	884	885	886		(2)		(2)		884				37	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		09/01/2012	SCHEDULED REDEMPTION		73	73	75	76		(3)		(3)		73				4	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		09/01/2012	SCHEDULED REDEMPTION		64	64	66	65		(1)		(1)		64				3	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		09/01/2012	SCHEDULED REDEMPTION		1,388	1,388	1,410	1,408		(20)		(20)		1,388				67	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		09/01/2012	SCHEDULED REDEMPTION		43	43	46	47		(4)		(4)		43				2	09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		09/01/2012	SCHEDULED REDEMPTION		1,075	1,075	1,092	1,088		(13)		(13)		1,075				51	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		09/01/2012	SCHEDULED REDEMPTION		2,630	2,630	2,672	2,666		(36)		(36)		2,630				126	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		09/01/2012	SCHEDULED REDEMPTION		740	740	751	749		(10)		(10)		740				35	09/01/2016	1
31387X-RV-9	FED NATL MTG ASSOC #597300		09/01/2012	SCHEDULED REDEMPTION		15,590	15,590	16,142	16,276		(686)		(686)		15,590				759	09/01/2031	1
31387X-UC-7	FED NATL MTG ASSOC #597379		09/01/2012	SCHEDULED REDEMPTION		412	412	432	420		(9)		(9)		412				18	09/01/2016	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		09/01/2012	SCHEDULED REDEMPTION		1,175	1,175	1,234	1,205		(30)		(30)		1,175				50	10/01/2016	1
31388B-X3-1	FED NATL MTG ASSOC #600198		09/01/2012	SCHEDULED REDEMPTION		469	469	464	464		5		5		469				22	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		09/01/2012	SCHEDULED REDEMPTION		6,901	6,901	6,911	6,918		(17)		(17)		6,901				299	08/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388C-MH-0	FED NATL MTG ASSOC #600760		09/01/2012	SCHEDULED REDEMPTION		190	190	191	191						190				8	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		09/01/2012	SCHEDULED REDEMPTION		890	890	891	892		(2)		(2)		890				39	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		09/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		09/01/2012	SCHEDULED REDEMPTION		753	753	765	763		(10)		(10)		753				35	09/01/2016	1
31388D-YD-4	FED NATL MTG ASSOC #602008		09/01/2012	SCHEDULED REDEMPTION		60	60	62	66		(6)		(6)		60				3	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		09/01/2012	SCHEDULED REDEMPTION		474	474	481	480		(6)		(6)		474				21	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		09/01/2012	SCHEDULED REDEMPTION		342	342	355	364		(22)		(22)		342				20	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		09/01/2012	SCHEDULED REDEMPTION		129	129	132	133		(4)		(4)		129				7	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		09/01/2012	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	11/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		09/01/2012	SCHEDULED REDEMPTION		1,228	1,228	1,247	1,239		(12)		(12)		1,228				58	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		09/01/2012	SCHEDULED REDEMPTION		212	212	224	223		(11)		(11)		212				10	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		09/01/2012	SCHEDULED REDEMPTION		731	731	746	768		(38)		(38)		731				39	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		09/01/2012	SCHEDULED REDEMPTION		10,721	10,721	11,254	11,010		(290)		(290)		10,721				477	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		09/01/2012	SCHEDULED REDEMPTION		18,524	18,524	18,318	18,335		189		189		18,524				902	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		09/01/2012	SCHEDULED REDEMPTION		60	60	62	62		(1)		(1)		60				3	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		09/01/2012	SCHEDULED REDEMPTION		541	541	550	548		(7)		(7)		541				25	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2012	SCHEDULED REDEMPTION		109	109	115	119		(10)		(10)		109				7	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		09/01/2012	SCHEDULED REDEMPTION		137	137	140	141		(4)		(4)		137				8	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		09/01/2012	SCHEDULED REDEMPTION		75	75	76	78		(3)		(3)		75				4	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		09/01/2012	SCHEDULED REDEMPTION		177	177	181	184		(7)		(7)		177				10	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		09/01/2012	SCHEDULED REDEMPTION		108	108	111	114		(6)		(6)		108				6	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		09/01/2012	SCHEDULED REDEMPTION		276	276	288	295		(19)		(19)		276				14	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		09/01/2012	SCHEDULED REDEMPTION		143	143	146	150		(6)		(6)		143				8	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		09/01/2012	SCHEDULED REDEMPTION		6,843	6,843	7,184	7,022		(179)		(179)		6,843				298	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		09/01/2012	SCHEDULED REDEMPTION		2,269	2,269	2,360	2,330		(62)		(62)		2,269				101	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		09/01/2012	SCHEDULED REDEMPTION		929	929	975	1,009		(80)		(80)		929				45	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		09/01/2012	SCHEDULED REDEMPTION		240	240	247	249		(9)		(9)		240				13	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		09/01/2012	SCHEDULED REDEMPTION		60	60	60	60						60				3	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		09/01/2012	SCHEDULED REDEMPTION		176	176	182	179		(3)		(3)		176				7	12/01/2016	1
31388Y-NY-4	FED NATL MTG ASSOC #618807		09/01/2012	SCHEDULED REDEMPTION		125	125	131	132		(7)		(7)		125				5	09/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		09/01/2012	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				3	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		09/01/2012	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				2	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		09/01/2012	SCHEDULED REDEMPTION		647	647	674	677		(30)		(30)		647				30	09/01/2031	1
31389G-NH-9	FED NATL MTG ASSOC #625092		09/01/2012	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	01/01/2032	1
31389H-NE-4	FED NATL MTG ASSOC #625989		09/01/2012	SCHEDULED REDEMPTION		599	599	629	613		(13)		(13)		599				26	01/01/2017	1
31389H-NK-0	FED NATL MTG ASSOC #625994		09/01/2012	SCHEDULED REDEMPTION		183	183	188	186		(2)		(2)		183				7	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		09/01/2012	SCHEDULED REDEMPTION		10	10	11	12		(1)		(1)		10				1	06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		09/01/2012	SCHEDULED REDEMPTION		412	412	434	431		(19)		(19)		412				19	06/01/2032	1
31389J-ZC-1	FED NATL MTG ASSOC #627239		09/01/2012	SCHEDULED REDEMPTION		659	659	692	696		(37)		(37)		659				29	08/01/2017	1
31389K-L3-3	FED NATL MTG ASSOC #627746		09/01/2012	SCHEDULED REDEMPTION		29	29	29	30		(1)		(1)		29				2	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		09/01/2012	SCHEDULED REDEMPTION		2,502	2,502	2,509	2,509		(8)		(8)		2,502				109	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		09/01/2012	SCHEDULED REDEMPTION		4,826	4,826	5,059	5,081		(255)		(255)		4,826				212	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		09/01/2012	SCHEDULED REDEMPTION		154	154	154	154						154				7	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		09/01/2012	SCHEDULED REDEMPTION		13	13	13	13						13				1	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		09/01/2012	SCHEDULED REDEMPTION		3,104	3,104	3,107	3,107		(2)		(2)		3,104				150	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		09/01/2012	SCHEDULED REDEMPTION		5,132	5,132	5,315	5,291		(159)		(159)		5,132				250	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		09/01/2012	SCHEDULED REDEMPTION		253	253	253	253		1		1		253				12	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		09/01/2012	SCHEDULED REDEMPTION		324	324	328	329		(5)		(5)		324				18	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		09/01/2012	SCHEDULED REDEMPTION		393	393	401	405		(12)		(12)		393				21	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		09/01/2012	SCHEDULED REDEMPTION		111	111	116	120		(8)		(8)		111				6	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		09/01/2012	SCHEDULED REDEMPTION		62	62	63	63		(2)		(2)		62				3	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		09/01/2012	SCHEDULED REDEMPTION		1,793	1,793	1,882	1,874		(81)		(81)		1,793				87	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		09/01/2012	SCHEDULED REDEMPTION		8,177	8,177	8,583	8,520		(343)		(343)		8,177				398	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		09/01/2012	SCHEDULED REDEMPTION		16,179	16,179	16,665	16,446		(267)		(267)		16,179				650	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		09/01/2012	SCHEDULED REDEMPTION		215	215	213	212		3		3		215				10	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		09/01/2012	SCHEDULED REDEMPTION		1,800	1,800	1,864	1,857		(57)		(57)		1,800				78	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		09/01/2012	SCHEDULED REDEMPTION		858	858	855	855		3		3		858				38	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		09/01/2012	SCHEDULED REDEMPTION		1,458	1,458	1,516	1,506		(48)		(48)		1,458				63	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		09/01/2012	SCHEDULED REDEMPTION		322	322	335	347		(25)		(25)		322				16	06/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389W-3G-8	FED NATL MTG ASSOC #638099		09/01/2012	SCHEDULED REDEMPTION		2,112	2,112	2,217	2,143		(31)		(31)		2,112				92	04/01/2017	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		09/01/2012	SCHEDULED REDEMPTION		3,665	3,665	3,762	3,696		(31)		(31)		3,665				132	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		09/01/2012	SCHEDULED REDEMPTION		3,631	3,631	3,588	3,582		49		49		3,631				169	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		09/01/2012	SCHEDULED REDEMPTION		1,971	1,971	2,070	2,032		(61)		(61)		1,971				88	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		09/01/2012	SCHEDULED REDEMPTION		109	109	113	112		(3)		(3)		109				5	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		09/01/2012	SCHEDULED REDEMPTION		6,577	6,577	6,841	6,750		(174)		(174)		6,577				291	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		09/01/2012	SCHEDULED REDEMPTION		53,588	53,588	56,299	55,164		(1,576)		(1,576)		53,588				2,506	08/01/2032	1
31390E-S7-8	FED NATL MTG ASSOC #644142		09/01/2012	SCHEDULED REDEMPTION		14	14	16	16		(1)		(1)		14				1	05/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		09/01/2012	SCHEDULED REDEMPTION		253	253	250	249		4		4		253				12	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		09/01/2012	SCHEDULED REDEMPTION		116	116	120	120		(4)		(4)		116				5	06/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		09/01/2012	SCHEDULED REDEMPTION		3,222	3,222	3,187	3,192		31		31		3,222				149	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		09/01/2012	SCHEDULED REDEMPTION		207	207	206	204		3		3		207				9	01/01/2033	1
31390J-D9-9	FED NATL MTG ASSOC #647328		09/01/2012	SCHEDULED REDEMPTION		2,932	2,932	3,257	3,192		(259)		(259)		2,932				132	07/01/2032	1
31390J-EY-3	FED NATL MTG ASSOC #647351		09/01/2012	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		09/01/2012	SCHEDULED REDEMPTION		399	399	400	400						399				19	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		09/01/2012	SCHEDULED REDEMPTION		17	17	18	19		(1)		(1)		17				1	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		09/01/2012	SCHEDULED REDEMPTION		8,293	8,293	8,715	8,683		(390)		(390)		8,293				404	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		09/01/2012	SCHEDULED REDEMPTION		584	584	584	584						584				27	07/01/2032	1
31390L-2A-3	FED NATL MTG ASSOC #649769		09/01/2012	SCHEDULED REDEMPTION		446	446	468	455		(9)		(9)		446				19	06/01/2017	1
31390L-5L-6	FED NATL MTG ASSOC #649851		09/01/2012	SCHEDULED REDEMPTION		43	43	45	47		(3)		(3)		43				2	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		09/01/2012	SCHEDULED REDEMPTION		3,325	3,325	3,496	3,490		(166)		(166)		3,325				162	09/01/2032	1
31390M-ST-2	FED NATL MTG ASSOC #650430		09/01/2012	SCHEDULED REDEMPTION		676	676	710	689		(13)		(13)		676				29	08/01/2017	1
31390N-CG-5	FED NATL MTG ASSOC #650871		09/01/2012	SCHEDULED REDEMPTION		167	167	174	183		(16)		(16)		167				9	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		09/01/2012	SCHEDULED REDEMPTION		122	122	121	121		1		1		122				6	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		09/01/2012	SCHEDULED REDEMPTION		43	43	44	44						43				2	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		09/01/2012	SCHEDULED REDEMPTION		221	221	230	229		(8)		(8)		221				10	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		09/01/2012	SCHEDULED REDEMPTION		2,287	2,287	2,374	2,378		(91)		(91)		2,287				111	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		09/01/2012	SCHEDULED REDEMPTION		182	182	180	179		2		2		182				9	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		09/01/2012	SCHEDULED REDEMPTION		494	494	511	510		(17)		(17)		494				24	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		09/01/2012	SCHEDULED REDEMPTION		25	25	25	25						25				1	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		09/01/2012	SCHEDULED REDEMPTION		175	175	183	187		(11)		(11)		175				9	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		09/01/2012	SCHEDULED REDEMPTION		31	31	32	32		(2)		(2)		31				1	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		09/01/2012	SCHEDULED REDEMPTION		4,213	4,213	4,414	4,491		(278)		(278)		4,213				197	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		09/01/2012	SCHEDULED REDEMPTION		531	531	525	526		5		5		531				25	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2012	SCHEDULED REDEMPTION		123	123	128	127		(4)		(4)		123				6	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		09/01/2012	SCHEDULED REDEMPTION		360	360	375	375		(15)		(15)		360				18	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		09/01/2012	SCHEDULED REDEMPTION		9,967	9,967	10,367	10,227		(260)		(260)		9,967				445	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		09/01/2012	SCHEDULED REDEMPTION		483	483	482	482		1		1		483				21	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		09/01/2012	SCHEDULED REDEMPTION		423	423	430	429		(7)		(7)		423				20	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2012	SCHEDULED REDEMPTION		3,510	3,510	3,699	3,665		(156)		(156)		3,510				171	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		09/01/2012	SCHEDULED REDEMPTION		185	185	190	190		(5)		(5)		185				9	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		09/01/2012	SCHEDULED REDEMPTION		218	218	225	224		(7)		(7)		218				10	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2012	SCHEDULED REDEMPTION		78	78	81	81		(3)		(3)		78				4	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		09/01/2012	SCHEDULED REDEMPTION		218	218	229	231		(13)		(13)		218				10	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		09/01/2012	SCHEDULED REDEMPTION		124	124	124	124						124				6	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		09/01/2012	SCHEDULED REDEMPTION		235	235	234	234		1		1		235				11	09/01/2032	1
31390Y-X8-6	FED NATL MTG ASSOC #660503		09/01/2012	SCHEDULED REDEMPTION		231	231	243	232		(1)		(1)		231				10	06/01/2014	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		09/01/2012	SCHEDULED REDEMPTION		400	400	419	421		(20)		(20)		400				19	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		09/01/2012	SCHEDULED REDEMPTION		46	46	48	49		(3)		(3)		46				2	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		09/01/2012	SCHEDULED REDEMPTION		46	46	48	49		(3)		(3)		46				2	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		09/01/2012	SCHEDULED REDEMPTION		554	554	556	556		(2)		(2)		554				26	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		09/01/2012	SCHEDULED REDEMPTION		89,136	89,136	90,592	89,935		(799)		(799)		89,136				3,446	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		09/01/2012	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		09/01/2012	SCHEDULED REDEMPTION		112	112	118	125		(13)		(13)		112				5	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		09/01/2012	SCHEDULED REDEMPTION		298	298	313	315		(17)		(17)		298				14	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		09/01/2012	SCHEDULED REDEMPTION		233	233	232	232						233				11	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		09/01/2012	SCHEDULED REDEMPTION		127	127	127	127						127				6	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2012	SCHEDULED REDEMPTION		10,784	10,784	11,169	11,150		(366)		(366)		10,784				525	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		09/01/2012	SCHEDULED REDEMPTION		4,124	4,124	4,341	4,400		(276)		(276)		4,124				179	07/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391J-HL-7	FED NATL MTG ASSOC #668135		09/01/2012	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	11/01/2032	1
31391K-BF-3	FED NATL MTG ASSOC #668838		09/01/2012	SCHEDULED REDEMPTION		2,900	2,900	3,044	2,939		(39)		(39)		2,900				126	08/01/2017	1
31391K-TA-5	FED NATL MTG ASSOC #669345		09/01/2012	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		09/01/2012	SCHEDULED REDEMPTION		615	615	631	624		(9)		(9)		615				23	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		09/01/2012	SCHEDULED REDEMPTION		48	48	51	51		(2)		(2)		48				2	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		09/01/2012	SCHEDULED REDEMPTION		496	496	498	499		(2)		(2)		496				23	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		09/01/2012	SCHEDULED REDEMPTION		257	257	254	253		4		4		257				12	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		09/01/2012	SCHEDULED REDEMPTION		121	121	125	126		(5)		(5)		121				6	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		09/01/2012	SCHEDULED REDEMPTION		5,148	5,148	5,284	5,215		(67)		(67)		5,148				186	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		09/01/2012	SCHEDULED REDEMPTION		12,214	12,214	12,367	12,296		(82)		(82)		12,214				446	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		09/01/2012	SCHEDULED REDEMPTION		9,091	9,091	8,990	8,997		94		94		9,091				443	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		09/01/2012	SCHEDULED REDEMPTION		3,948	3,948	3,929	3,928		20		20		3,948				183	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		09/01/2012	SCHEDULED REDEMPTION		8,415	8,415	8,354	8,368		47		47		8,415				343	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		09/01/2012	SCHEDULED REDEMPTION		912	912	937	924		(11)		(11)		912				33	03/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		09/01/2012	SCHEDULED REDEMPTION		50,355	50,355	49,387	49,840		515		515		50,355				1,473	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		09/01/2012	SCHEDULED REDEMPTION		59	59	59	59						59				3	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		09/01/2012	SCHEDULED REDEMPTION		6,287	6,287	6,241	6,254		33		33		6,287				258	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		09/01/2012	SCHEDULED REDEMPTION		21,892	21,892	22,111	21,989		(97)		(97)		21,892				704	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		09/01/2012	SCHEDULED REDEMPTION		464	464	461	461		3		3		464				18	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		09/01/2012	SCHEDULED REDEMPTION		143	143	148	149		(6)		(6)		143				7	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		09/01/2012	SCHEDULED REDEMPTION		122	122	124	124		(2)		(2)		122				6	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		09/01/2012	SCHEDULED REDEMPTION		260	260	267	265		(5)		(5)		260				9	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		09/01/2012	SCHEDULED REDEMPTION		2,036	2,036	2,090	2,064		(28)		(28)		2,036				72	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		09/01/2012	SCHEDULED REDEMPTION		2,643	2,643	2,767	2,800		(157)		(157)		2,643				124	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		09/01/2012	SCHEDULED REDEMPTION		4,726	4,726	4,721	4,721		5		5		4,726				206	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		09/01/2012	SCHEDULED REDEMPTION		2,109	2,109	2,165	2,137		(27)		(27)		2,109				77	04/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		09/01/2012	SCHEDULED REDEMPTION		4,679	4,679	4,627	4,617		62		62		4,679				228	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		09/01/2012	SCHEDULED REDEMPTION		233	233	244	249		(16)		(16)		233				11	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		09/01/2012	SCHEDULED REDEMPTION		148	148	154	155		(7)		(7)		148				7	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		09/01/2012	SCHEDULED REDEMPTION		94	94	96	95		(2)		(2)		94				3	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		09/01/2012	SCHEDULED REDEMPTION		539	539	564	564		(25)		(25)		539				25	04/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		09/01/2012	SCHEDULED REDEMPTION		1,874	1,874	1,893	1,883		(9)		(9)		1,874				61	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		09/01/2012	SCHEDULED REDEMPTION		1,560	1,560	1,633	1,606		(46)		(46)		1,560				73	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		09/01/2012	SCHEDULED REDEMPTION		89	89	88	87		1		1		89				4	09/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		09/01/2012	SCHEDULED REDEMPTION		36,461	36,461	36,330	36,366		95		95		36,461				1,326	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2012	SCHEDULED REDEMPTION		10,471	10,471	10,309	10,325		146		146		10,471				452	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		09/01/2012	SCHEDULED REDEMPTION		7,989	7,989	8,058	8,027		(38)		(38)		7,989				256	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		09/01/2012	SCHEDULED REDEMPTION		10,462	10,462	10,983	10,757		(294)		(294)		10,462				453	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		09/01/2012	SCHEDULED REDEMPTION		4,204	4,204	4,413	4,318		(114)		(114)		4,204				182	05/01/2018	1
31402D-BT-6	FED NATL MTG ASSOC #725550		09/01/2012	SCHEDULED REDEMPTION		1,770	1,770	1,801	1,783		(13)		(13)		1,770				64	05/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		09/01/2012	SCHEDULED REDEMPTION		5,092	5,092	5,227	5,158		(66)		(66)		5,092				187	07/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		09/01/2012	SCHEDULED REDEMPTION		77,528	77,528	76,135	76,675		853		853		77,528				2,809	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		09/01/2012	SCHEDULED REDEMPTION		125,078	125,078	123,671	124,145		932		932		125,078				4,406	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		09/01/2012	SCHEDULED REDEMPTION		985	985	994	990		(5)		(5)		985				32	02/01/2019	1
31402K-YP-3	FED NATL MTG ASSOC #731618		09/01/2012	SCHEDULED REDEMPTION		1,958	1,958	2,050	2,050		(92)		(92)		1,958				92	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		09/01/2012	SCHEDULED REDEMPTION		17,057	17,057	17,857	18,078		(1,020)		(1,020)		17,057				740	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		09/01/2012	SCHEDULED REDEMPTION		860	860	891	894		(34)		(34)		860				40	10/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		09/01/2012	SCHEDULED REDEMPTION		11,631	11,631	11,748	11,683		(52)		(52)		11,631				374	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		09/01/2012	SCHEDULED REDEMPTION		107	107	112	111		(4)		(4)		107				5	08/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		09/01/2012	SCHEDULED REDEMPTION		11	11	12	13		(1)		(1)		11				1	09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		09/01/2012	SCHEDULED REDEMPTION		1,622	1,622	1,665	1,643		(21)		(21)		1,622				59	08/01/2018	1
31402R-SU-4	FED NATL MTG ASSOC #735931		09/01/2012	SCHEDULED REDEMPTION		761	761	782	774		(13)		(13)		761				28	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		09/01/2012	SCHEDULED REDEMPTION		172	172	178	184		(12)		(12)		172				8	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		09/01/2012	SCHEDULED REDEMPTION		3,114	3,114	3,146	3,127		(12)		(12)		3,114				99	10/01/2018	1
31402U-RA-2	FED NATL MTG ASSOC #738581		09/01/2012	SCHEDULED REDEMPTION		50	50	52	53		(2)		(2)		50				2	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		09/01/2012	SCHEDULED REDEMPTION		192	192	190	189		3		3		192				9	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		09/01/2012	SCHEDULED REDEMPTION		25	25	25	25						25				1	09/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		09/01/2012	SCHEDULED REDEMPTION		7,428	7,428	7,413	7,413		15		15		7,428				351	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		09/01/2012	SCHEDULED REDEMPTION		12,436	12,436	12,560	12,490		(54)		(54)		12,436				413	09/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402W-6N-3	FED NATL MTG ASSOC #740777		09/01/2012	SCHEDULED REDEMPTION		682	682	714	733		(51)		(51)		682				32	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		09/01/2012	SCHEDULED REDEMPTION		489	489	502	496		(7)		(7)		489				18	09/01/2018	1
31402X-2A-3	FED NATL MTG ASSOC #741569		09/01/2012	SCHEDULED REDEMPTION		19,728	19,728	20,752	20,621		(893)		(893)		19,728				961	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2012	SCHEDULED REDEMPTION		1,612	1,612	1,688	1,655		(43)		(43)		1,612				76	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		09/01/2012	SCHEDULED REDEMPTION		168	168	174	177		(9)		(9)		168				8	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		09/01/2012	SCHEDULED REDEMPTION		7,214	7,214	7,200	7,199		15		15		7,214				351	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		09/01/2012	SCHEDULED REDEMPTION		99	99	103	103		(4)		(4)		99				5	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		09/01/2012	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	10/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		09/01/2012	SCHEDULED REDEMPTION		1,039	1,039	1,044	1,044		(5)		(5)		1,039				48	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		09/01/2012	SCHEDULED REDEMPTION		10,574	10,574	10,839	10,826		(252)		(252)		10,574				498	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		09/01/2012	SCHEDULED REDEMPTION		70,929	70,929	72,711	72,671		(1,742)		(1,742)		70,929				3,341	10/01/2036	1
31403D-4E-6	FED NATL MTG ASSOC #746121		09/01/2012	SCHEDULED REDEMPTION		8,555	8,555	8,869	8,865		(310)		(310)		8,555				309	04/01/2023	1
31403F-K5-2	FED NATL MTG ASSOC #747416		09/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		09/01/2012	SCHEDULED REDEMPTION		1,760	1,760	1,823	1,814		(53)		(53)		1,760				80	10/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		09/01/2012	SCHEDULED REDEMPTION		2,468	2,468	2,464	2,461		7		7		2,468				120	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		09/01/2012	SCHEDULED REDEMPTION		355	355	368	368		(13)		(13)		355				17	12/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		09/01/2012	SCHEDULED REDEMPTION		1,264	1,264	1,286	1,279		(15)		(15)		1,264				46	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		09/01/2012	SCHEDULED REDEMPTION		435	435	457	448		(13)		(13)		435				19	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		09/01/2012	SCHEDULED REDEMPTION		12,854	12,854	13,505	13,510		(655)		(655)		12,854				625	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		09/01/2012	SCHEDULED REDEMPTION		10,673	10,673	10,828	10,757		(84)		(84)		10,673				356	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		09/01/2012	SCHEDULED REDEMPTION		14,628	14,628	14,852	14,974		(346)		(346)		14,628				712	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		09/01/2012	SCHEDULED REDEMPTION		6,233	6,233	6,455	6,424		(191)		(191)		6,233				302	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		09/01/2012	SCHEDULED REDEMPTION		15,769	15,769	15,785	15,782		(13)		(13)		15,769				685	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		09/01/2012	SCHEDULED REDEMPTION		28	28	29	28		(1)		(1)		28				1	01/01/2034	1
31403L-GK-1	FED NATL MTG ASSOC #751802		09/01/2012	SCHEDULED REDEMPTION		108	108	113	116		(8)		(8)		108				5	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		09/01/2012	SCHEDULED REDEMPTION		94	94	98	98		(4)		(4)		94				4	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		09/01/2012	SCHEDULED REDEMPTION		385	385	399	401		(16)		(16)		385				18	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		09/01/2012	SCHEDULED REDEMPTION		2,962	2,962	2,992	2,975		(12)		(12)		2,962				96	12/01/2018	1
31403M-W6-2	FED NATL MTG ASSOC #753169		09/01/2012	SCHEDULED REDEMPTION		127	127	125	124		2		2		127				6	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		09/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		09/01/2012	SCHEDULED REDEMPTION		21,188	21,188	21,400	21,284		(96)		(96)		21,188				672	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		09/01/2012	SCHEDULED REDEMPTION		33	33	33	33						33				2	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		09/01/2012	SCHEDULED REDEMPTION		5,881	5,881	5,984	5,945		(63)		(63)		5,881				217	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		09/01/2012	SCHEDULED REDEMPTION		107	107	106	105		2		2		107				5	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		09/01/2012	SCHEDULED REDEMPTION		196	196	203	206		(10)		(10)		196				9	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		09/01/2012	SCHEDULED REDEMPTION		587	587	608	603		(15)		(15)		587				28	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		09/01/2012	SCHEDULED REDEMPTION		9,164	9,164	9,323	9,252		(89)		(89)		9,164				337	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		09/01/2012	SCHEDULED REDEMPTION		2,365	2,365	2,407	2,384		(19)		(19)		2,365				85	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		09/01/2012	SCHEDULED REDEMPTION		1,772	1,772	1,831	1,808		(36)		(36)		1,772				70	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		09/01/2012	SCHEDULED REDEMPTION		1,042	1,042	1,057	1,050		(8)		(8)		1,042				34	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		09/01/2012	SCHEDULED REDEMPTION		1,809	1,809	1,706	1,758		51		51		1,809				53	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		09/01/2012	SCHEDULED REDEMPTION		589	589	604	596		(7)		(7)		589				22	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		09/01/2012	SCHEDULED REDEMPTION		4,250	4,250	4,010	4,129		122		122		4,250				124	05/01/2019	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		09/01/2012	SCHEDULED REDEMPTION		102	102	106	105		(2)		(2)		102				4	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		09/01/2012	SCHEDULED REDEMPTION		1,310	1,310	1,357	1,335		(25)		(25)		1,310				62	10/01/2032	1
31404B-T7-7	FED NATL MTG ASSOC #763874		09/01/2012	SCHEDULED REDEMPTION		589	589	610	612		(23)		(23)		589				28	02/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		09/01/2012	SCHEDULED REDEMPTION		1,084	1,084	1,113	1,093		(9)		(9)		1,084				39	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		09/01/2012	SCHEDULED REDEMPTION		3,270	3,270	3,327	3,306		(37)		(37)		3,270				120	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		09/01/2012	SCHEDULED REDEMPTION		2,923	2,923	3,020	2,990		(68)		(68)		2,923				111	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		09/01/2012	SCHEDULED REDEMPTION		104	104	108	107		(2)		(2)		104				5	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		09/01/2012	SCHEDULED REDEMPTION		1,870	1,870	1,937	1,940		(70)		(70)		1,870				88	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		09/01/2012	SCHEDULED REDEMPTION		5,012	5,012	4,956	4,941		71		71		5,012				244	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		09/01/2012	SCHEDULED REDEMPTION		118	118	124	132		(14)		(14)		118				6	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		09/01/2012	SCHEDULED REDEMPTION		354	354	362	366		(11)		(11)		354				17	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		09/01/2012	SCHEDULED REDEMPTION		186	186	195	197		(11)		(11)		186				9	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		09/01/2012	SCHEDULED REDEMPTION		16,080	16,080	16,098	16,095		(15)		(15)		16,080				718	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		09/01/2012	SCHEDULED REDEMPTION		351	351	358	362		(12)		(12)		351				17	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		09/01/2012	SCHEDULED REDEMPTION		362	362	376	379		(17)		(17)		362				17	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		09/01/2012	SCHEDULED REDEMPTION		440	440	454	457		(18)		(18)		440				21	03/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31404F-6Z-1	FED NATL MTG ASSOC #767788		09/01/2012	SCHEDULED REDEMPTION		697	697	720	708		(12)		(12)		697				28	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		09/01/2012	SCHEDULED REDEMPTION		8,017	8,017	8,157	8,095		(78)		(78)		8,017				296	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		09/01/2012	SCHEDULED REDEMPTION		7,250	7,250	7,611	7,340		(90)		(90)		7,250				314	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		09/01/2012	SCHEDULED REDEMPTION		86	86	86	85						86				4	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		09/01/2012	SCHEDULED REDEMPTION		77	77	80	79		(2)		(2)		77				4	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		09/01/2012	SCHEDULED REDEMPTION		223	223	225	225		(2)		(2)		223				10	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		09/01/2012	SCHEDULED REDEMPTION		8,843	8,843	9,078	8,941		(98)		(98)		8,843				320	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		09/01/2012	SCHEDULED REDEMPTION		60	60	60	60						60				3	06/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		09/01/2012	SCHEDULED REDEMPTION		11,419	11,419	11,882	12,289		(870)		(870)		11,419				556	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		09/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		09/01/2012	SCHEDULED REDEMPTION		7,995	7,995	8,231	8,144		(149)		(149)		7,995				275	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		09/01/2012	SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27				1	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		09/01/2012	SCHEDULED REDEMPTION		18,518	18,518	17,808	18,126		393		393		18,518				648	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		09/01/2012	SCHEDULED REDEMPTION		160	160	163	162		(2)		(2)		160				6	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		09/01/2012	SCHEDULED REDEMPTION		230	230	241	235		(6)		(6)		230				11	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		09/01/2012	SCHEDULED REDEMPTION		60	60	60	59		1		1		60				3	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		09/01/2012	SCHEDULED REDEMPTION		1,462	1,462	1,504	1,492		(30)		(30)		1,462				69	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		09/01/2012	SCHEDULED REDEMPTION		89,845	89,845	88,554	89,050		796		796		89,845				3,312	04/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		09/01/2012	SCHEDULED REDEMPTION		96	96	99	100		(4)		(4)		96				4	04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		09/01/2012	SCHEDULED REDEMPTION		396	396	413	415		(20)		(20)		396				19	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		09/01/2012	SCHEDULED REDEMPTION		469	469	464	463		6		6		469				22	03/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		09/01/2012	SCHEDULED REDEMPTION		64,576	64,576	63,890	64,175		401		401		64,576				2,415	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		09/01/2012	SCHEDULED REDEMPTION		18,593	18,593	17,541	18,093		499		499		18,593				545	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		09/01/2012	SCHEDULED REDEMPTION		88	88	91	90		(2)		(2)		88				4	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		09/01/2012	SCHEDULED REDEMPTION		58	58	58	58						58				2	06/01/2031	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		09/01/2012	SCHEDULED REDEMPTION		218	218	226	228		(10)		(10)		218				10	06/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		09/01/2012	SCHEDULED REDEMPTION		322	322	320	320		2		2		322				15	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		09/01/2012	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		09/01/2012	SCHEDULED REDEMPTION		7,396	7,396	7,764	7,687		(291)		(291)		7,396				310	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		09/01/2012	SCHEDULED REDEMPTION		154	154	159	160		(6)		(6)		154				7	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		09/01/2012	SCHEDULED REDEMPTION		84	84	86	87		(3)		(3)		84				4	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		09/01/2012	SCHEDULED REDEMPTION		2,992	2,992	3,098	3,070		(77)		(77)		2,992				130	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		09/01/2012	SCHEDULED REDEMPTION		459	459	454	455		4		4		459				22	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		09/01/2012	SCHEDULED REDEMPTION		13,824	13,824	14,429	14,391		(567)		(567)		13,824				655	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		09/01/2012	SCHEDULED REDEMPTION		33,433	33,433	34,437	34,190		(757)		(757)		33,433				1,454	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		09/01/2012	SCHEDULED REDEMPTION		9,945	9,945	10,301	10,479		(533)		(533)		9,945				485	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		09/01/2012	SCHEDULED REDEMPTION		229	229	238	241		(11)		(11)		229				11	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		09/01/2012	SCHEDULED REDEMPTION		144,588	144,588	145,328	145,129		(541)		(541)		144,588				6,779	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		09/01/2012	SCHEDULED REDEMPTION		6,775	6,775	6,998	6,937		(162)		(162)		6,775				286	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		09/01/2012	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		09/01/2012	SCHEDULED REDEMPTION		66	66	68	68		(3)		(3)		66				3	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		09/01/2012	SCHEDULED REDEMPTION		158	158	161	161		(3)		(3)		158				7	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		09/01/2012	SCHEDULED REDEMPTION		465	465	482	478		(13)		(13)		465				22	09/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		09/01/2012	SCHEDULED REDEMPTION		222	222	228	226		(4)		(4)		222				8	10/01/2019	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		09/01/2012	SCHEDULED REDEMPTION		3,787	3,787	3,853	3,827		(40)		(40)		3,787				139	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		09/01/2012	SCHEDULED REDEMPTION		9,164	9,164	9,323	9,236		(72)		(72)		9,164				341	10/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		09/01/2012	SCHEDULED REDEMPTION		1,029	1,029	1,047	1,037		(8)		(8)		1,029				37	11/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		09/01/2012	SCHEDULED REDEMPTION		491	491	502	499		(8)		(8)		491				23	11/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		09/01/2012	SCHEDULED REDEMPTION		560	560	580	587		(27)		(27)		560				26	11/01/2034	1
31406G-BS-7	FED NATL MTG ASSOC #809249		09/01/2012	SCHEDULED REDEMPTION		23,159	23,159	23,844	23,784		(626)		(626)		23,159				961	01/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		07/01/2012	SCHEDULED REDEMPTION		2,425	2,425	2,475	2,518		(94)		(94)		2,425				92	03/01/2035	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		09/01/2012	SCHEDULED REDEMPTION		1,064	1,064	1,087	1,087		(23)		(23)		1,064				54	07/01/2036	1
31406R-TW-5	FED NATL MTG ASSOC #817865		09/01/2012	SCHEDULED REDEMPTION		4,232	4,232	4,387	4,388		(156)		(156)		4,232				153	12/01/2021	1
31406S-TE-3	FED NATL MTG ASSOC #818749		09/01/2012	SCHEDULED REDEMPTION		4,569	4,569	4,592	4,589		(20)		(20)		4,569				215	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		09/01/2012	SCHEDULED REDEMPTION		5,968	5,968	6,190	6,224		(255)		(255)		5,968				276	03/01/2035	1
31406U-B4-9	FED NATL MTG ASSOC #820059		09/01/2012	SCHEDULED REDEMPTION		188	188	195	194		(6)		(6)		188				9	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		09/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					06/01/2035	1
31406X-E9-9	FED NATL MTG ASSOC #822860		09/01/2012	SCHEDULED REDEMPTION		4,390	4,390	4,469	4,431		(41)		(41)		4,390				174	05/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		09/01/2012	SCHEDULED REDEMPTION		1,400	1,400	1,442	1,442		(42)		(42)		1,400				61	05/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407A-2K-6	FED NATL MTG ASSOC #825278		09/01/2012	SCHEDULED REDEMPTION		2,586	2,586	2,535	2,554		32		32		2,586				93	07/01/2035	1
31407C-XD-4	FED NATL MTG ASSOC #826976		09/01/2012	SCHEDULED REDEMPTION		620	620	636	639		(19)		(19)		620				27	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		09/01/2012	SCHEDULED REDEMPTION		81	81	84	85		(3)		(3)		81				4	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		09/01/2012	SCHEDULED REDEMPTION		689	689	713	712		(23)		(23)		689				33	06/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		09/01/2012	SCHEDULED REDEMPTION		202	202	208	206		(4)		(4)		202				7	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		09/01/2012	SCHEDULED REDEMPTION		4,351	4,351	4,477	4,435		(84)		(84)		4,351				188	12/01/2035	1
31407J-PL-0	FED NATL MTG ASSOC #832127		09/01/2012	SCHEDULED REDEMPTION		134	134	137	136		(2)		(2)		134				6	07/01/2035	1
31407J-XC-1	FED NATL MTG ASSOC #832375		09/01/2012	SCHEDULED REDEMPTION		2,256	2,256	2,338	2,344		(89)		(89)		2,256				82	08/01/2020	1
31407L-DD-6	FED NATL MTG ASSOC #833600		09/01/2012	SCHEDULED REDEMPTION		28,880	28,880	29,605	29,522		(642)		(642)		28,880				1,328	11/01/2035	1
31407M-TX-3	FED NATL MTG ASSOC #834966		09/01/2012	SCHEDULED REDEMPTION		2,756	2,756	2,818	2,819		(63)		(63)		2,756				130	07/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		09/01/2012	SCHEDULED REDEMPTION		717	717	736	729		(12)		(12)		717				26	08/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		09/01/2012	SCHEDULED REDEMPTION		17,699	17,699	18,136	18,043		(344)		(344)		17,699				710	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		09/01/2012	SCHEDULED REDEMPTION		9,129	9,129	9,374	9,248		(119)		(119)		9,129				330	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		09/01/2012	SCHEDULED REDEMPTION		7,950	7,950	7,623	7,716		234		234		7,950				281	02/01/2021	1
31407R-QM-9	FED NATL MTG ASSOC #838460		09/01/2012	SCHEDULED REDEMPTION		102,776	102,776	106,498	105,268		(2,492)		(2,492)		102,776				4,619	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		09/01/2012	SCHEDULED REDEMPTION		715	715	736	729		(14)		(14)		715				31	11/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		09/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					10/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		09/01/2012	SCHEDULED REDEMPTION		2,292	2,292	2,354	2,329		(37)		(37)		2,292				84	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		09/01/2012	SCHEDULED REDEMPTION		1,209	1,209	1,242	1,230		(21)		(21)		1,209				45	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		09/01/2012	SCHEDULED REDEMPTION		410	410	412	413		(3)		(3)		410				19	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		09/01/2012	SCHEDULED REDEMPTION		495	495	460	472		23		23		495				18	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		09/01/2012	SCHEDULED REDEMPTION		457	457	460	459		(2)		(2)		457				18	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		09/01/2012	SCHEDULED REDEMPTION		865	865	888	879		(15)		(15)		865				31	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		09/01/2012	SCHEDULED REDEMPTION		9,006	9,006	9,247	9,164		(158)		(158)		9,006				318	12/01/2020	1
31408A-J9-2	FED NATL MTG ASSOC #845488		09/01/2012	SCHEDULED REDEMPTION		7,095	7,095	7,355	7,401		(306)		(306)		7,095				252	06/01/2021	1
31408B-QF-8	FED NATL MTG ASSOC #846554		09/01/2012	SCHEDULED REDEMPTION		527	527	539	537		(11)		(11)		527				27	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		09/01/2012	SCHEDULED REDEMPTION		4,282	4,282	4,397	4,354		(72)		(72)		4,282				151	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		09/01/2012	SCHEDULED REDEMPTION		87	87	88	89		(3)		(3)		87				4	01/01/2036	1
31408F-QB-8	FED NATL MTG ASSOC #850150		09/01/2012	SCHEDULED REDEMPTION		1,844	1,844	1,893	1,873		(29)		(29)		1,844				64	12/01/2020	1
31408F-3K-3	FED NATL MTG ASSOC #850502		09/01/2012	SCHEDULED REDEMPTION		7,588	7,588	7,791	7,705		(117)		(117)		7,588				282	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		09/01/2012	SCHEDULED REDEMPTION		45,619	45,619	46,765	46,684		(1,064)		(1,064)		45,619				2,076	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		09/01/2012	SCHEDULED REDEMPTION		23,101	23,101	23,220	23,196		(95)		(95)		23,101				1,079	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		09/01/2012	SCHEDULED REDEMPTION		1,016	1,016	1,043	1,034		(18)		(18)		1,016				37	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		09/01/2012	SCHEDULED REDEMPTION		468	468	471	470		(2)		(2)		468				23	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		09/01/2012	SCHEDULED REDEMPTION		938	938	900	910		29		29		938				34	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		09/01/2012	SCHEDULED REDEMPTION		6,131	6,131	6,162	6,161		(30)		(30)		6,131				298	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		09/01/2012	SCHEDULED REDEMPTION		33,744	33,744	31,393	32,080		1,664		1,664		33,744				1,161	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		09/01/2012	SCHEDULED REDEMPTION		6,247	6,247	6,166	6,188		58		58		6,247				269	05/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		09/01/2012	SCHEDULED REDEMPTION		109	109	110	110		(1)		(1)		109				5	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		09/01/2012	SCHEDULED REDEMPTION		13,301	13,301	12,710	12,853		447		447		13,301				518	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		09/01/2012	SCHEDULED REDEMPTION		47,676	47,676	47,922	47,923		(247)		(247)		47,676				2,228	04/01/2036	1
31409G-XH-4	FED NATL MTG ASSOC #871080		09/01/2012	SCHEDULED REDEMPTION		16,475	16,475	17,079	17,213		(737)		(737)		16,475				615	11/01/2021	1
31409G-YG-5	FED NATL MTG ASSOC #871111		09/01/2012	SCHEDULED REDEMPTION		210,908	210,908	212,836	212,623		(1,715)		(1,715)		210,908				9,863	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		09/01/2012	SCHEDULED REDEMPTION		88	88	90	90		(2)		(2)		88				5	05/01/2036	1
31409T-RY-6	FED NATL MTG ASSOC #878103		09/01/2012	SCHEDULED REDEMPTION		63,788	63,788	65,268	65,240		(1,452)		(1,452)		63,788				2,332	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		09/01/2012	SCHEDULED REDEMPTION		2,033	2,033	2,043	2,042		(10)		(10)		2,033				98	02/01/2036	1
31409V-GJ-6	FED NATL MTG ASSOC #879601		09/01/2012	SCHEDULED REDEMPTION		2,794	2,794	2,899	2,903		(109)		(109)		2,794				101	03/01/2021	1
31409V-2C-6	FED NATL MTG ASSOC #880171		09/01/2012	SCHEDULED REDEMPTION		2,872	2,872	2,835	2,846		25		25		2,872				125	02/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		09/01/2012	SCHEDULED REDEMPTION		251	251	247	247		3		3		251				11	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		09/01/2012	SCHEDULED REDEMPTION		544	544	557	561		(17)		(17)		544				26	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		09/01/2012	SCHEDULED REDEMPTION		653	653	624	632		21		21		653				26	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		09/01/2012	SCHEDULED REDEMPTION		13,457	13,457	13,759	13,817		(360)		(360)		13,457				678	04/01/2036	1
31410A-EC-6	FED NATL MTG ASSOC #883131		09/01/2012	SCHEDULED REDEMPTION		294	294	304	306		(12)		(12)		294				11	03/01/2021	1
31410C-X3-1	FED NATL MTG ASSOC #885498		09/01/2012	SCHEDULED REDEMPTION		31,318	31,318	32,466	32,593		(1,275)		(1,275)		31,318				1,154	06/01/2021	1
31410D-BG-4	FED NATL MTG ASSOC #885739		09/01/2012	SCHEDULED REDEMPTION		412	412	422	424		(12)		(12)		412				19	06/01/2036	1
31410D-FT-2	FED NATL MTG ASSOC #885878		09/01/2012	SCHEDULED REDEMPTION		340	340	348	352		(13)		(13)		340				16	06/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		09/01/2012	SCHEDULED REDEMPTION		232	232	238	237		(5)		(5)		232				11	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		09/01/2012	SCHEDULED REDEMPTION		187	187	191	193		(6)		(6)		187				9	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		09/01/2012	SCHEDULED REDEMPTION		98	98	101	102		(3)		(3)		98				5	07/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410E-7F-9	FED NATL MTG ASSOC #887494		09/01/2012	SCHEDULED REDEMPTION		51,200	51,200	52,486	52,147		(947)		(947)		51,200				2,382	07/01/2036	1
31410G-EH-2	FED NATL MTG ASSOC #888536		09/01/2012	SCHEDULED REDEMPTION		11,194	11,194	11,605	11,645		(451)		(451)		11,194				412	07/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		09/01/2012	SCHEDULED REDEMPTION		8,077	8,077	8,372	8,368		(291)		(291)		8,077				263	11/01/2022	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		09/01/2012	SCHEDULED REDEMPTION		48,747	48,747	50,533	50,796		(2,049)		(2,049)		48,747				1,755	03/01/2023	1
31410K-KL-7	FED NATL MTG ASSOC #889599		09/01/2012	SCHEDULED REDEMPTION		8,340	8,340	8,646	8,666		(325)		(325)		8,340				303	03/01/2023	1
31410M-VA-5	FED NATL MTG ASSOC #891709		09/01/2012	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				3	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		09/01/2012	SCHEDULED REDEMPTION		36,587	36,587	37,506	37,696		(1,109)		(1,109)		36,587				1,748	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		09/01/2012	SCHEDULED REDEMPTION		12,582	12,582	12,898	12,903		(322)		(322)		12,582				603	09/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		09/01/2012	SCHEDULED REDEMPTION		29,154	29,154	29,886	29,891		(738)		(738)		29,154				1,340	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		09/01/2012	SCHEDULED REDEMPTION		7,479	7,479	7,667	7,690		(210)		(210)		7,479				364	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		09/01/2012	SCHEDULED REDEMPTION		4,592	4,592	4,707	4,694		(102)		(102)		4,592				212	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		09/01/2012	SCHEDULED REDEMPTION		1,233	1,233	1,261	1,272		(39)		(39)		1,233				58	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		09/01/2012	SCHEDULED REDEMPTION		6,616	6,616	6,675	6,672		(57)		(57)		6,616				276	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		09/01/2012	SCHEDULED REDEMPTION		17,211	17,211	17,644	17,592		(381)		(381)		17,211				811	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		09/01/2012	SCHEDULED REDEMPTION		54,557	54,557	55,927	55,921		(1,364)		(1,364)		54,557				2,558	09/01/2036	1
31410U-EU-2	FED NATL MTG ASSOC #897547		09/01/2012	SCHEDULED REDEMPTION		259	259	269	271		(12)		(12)		259				9	01/01/2022	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		09/01/2012	SCHEDULED REDEMPTION		37,027	37,027	37,986	38,125		(1,098)		(1,098)		37,027				1,201	02/01/2022	1
31410V-ZH-6	FED NATL MTG ASSOC #899044		09/01/2012	SCHEDULED REDEMPTION		52,688	52,688	54,676	54,951		(2,264)		(2,264)		52,688				1,909	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		09/01/2012	SCHEDULED REDEMPTION		102,678	102,678	105,337	105,703		(3,026)		(3,026)		102,678				3,351	05/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		09/01/2012	SCHEDULED REDEMPTION		15,542	15,542	16,111	16,263		(721)		(721)		15,542				551	04/01/2022	1
31410W-JM-1	FED NATL MTG ASSOC #899468		09/01/2012	SCHEDULED REDEMPTION		23,323	23,323	24,203	24,456		(1,133)		(1,133)		23,323				861	06/01/2022	1
31410W-S9-0	FED NATL MTG ASSOC #899744		09/01/2012	SCHEDULED REDEMPTION		104,756	104,756	97,873	99,770		4,987		4,987		104,756				3,581	07/01/2037	1
31410W-UP-1	FED NATL MTG ASSOC #899790		09/01/2012	SCHEDULED REDEMPTION		47,507	47,507	49,248	49,273		(1,765)		(1,765)		47,507				1,767	07/01/2022	1
31410W-XN-3	FED NATL MTG ASSOC #899885		09/01/2012	SCHEDULED REDEMPTION		44,789	44,789	45,265	45,299		(510)		(510)		44,789				1,816	11/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		09/01/2012	SCHEDULED REDEMPTION		358	358	367	367		(9)		(9)		358				15	10/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		09/01/2012	SCHEDULED REDEMPTION		9,271	9,271	9,504	9,500		(229)		(229)		9,271				451	09/01/2036	1
31410X-2T-2	FED NATL MTG ASSOC #900886		09/01/2012	SCHEDULED REDEMPTION		4,613	4,613	4,782	4,833		(219)		(219)		4,613				168	01/01/2022	1
31410X-5X-0	FED NATL MTG ASSOC #900962		09/01/2012	SCHEDULED REDEMPTION		248	248	254	257		(9)		(9)		248				12	09/01/2036	1
31410Y-R6-3	FED NATL MTG ASSOC #901509		09/01/2012	SCHEDULED REDEMPTION		533	533	553	556		(23)		(23)		533				19	12/01/2021	1
31411A-DF-9	FED NATL MTG ASSOC #902002		09/01/2012	SCHEDULED REDEMPTION		48,273	48,273	49,485	49,254		(981)		(981)		48,273				2,095	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		09/01/2012	SCHEDULED REDEMPTION		986	986	1,011	1,010		(24)		(24)		986				46	09/01/2036	1
31411B-DA-8	FED NATL MTG ASSOC #902897		09/01/2012	SCHEDULED REDEMPTION		30,028	30,028	31,128	31,147		(1,119)		(1,119)		30,028				1,019	12/01/2021	1
31411B-EB-5	FED NATL MTG ASSOC #902930		09/01/2012	SCHEDULED REDEMPTION		97,532	97,532	98,535	98,620		(1,088)		(1,088)		97,532				4,377	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		09/01/2012	SCHEDULED REDEMPTION		1,607	1,607	1,648	1,631		(24)		(24)		1,607				76	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		09/01/2012	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	10/01/2036	1
31411D-B4-0	FED NATL MTG ASSOC #904659		09/01/2012	SCHEDULED REDEMPTION		5,944	5,944	6,162	6,151		(206)		(206)		5,944				218	11/01/2021	1
31411D-T4-1	FED NATL MTG ASSOC #905171		09/01/2012	SCHEDULED REDEMPTION		1,067	1,067	1,094	1,089		(22)		(22)		1,067				50	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		09/01/2012	SCHEDULED REDEMPTION		16,805	16,805	17,227	17,104		(299)		(299)		16,805				817	12/01/2036	1
31411E-ZR-1	FED NATL MTG ASSOC #906252		09/01/2012	SCHEDULED REDEMPTION		35,987	35,987	37,305	37,136		(1,150)		(1,150)		35,987				1,287	01/01/2022	1
31411E-3M-7	FED NATL MTG ASSOC #906304		09/01/2012	SCHEDULED REDEMPTION		762	762	791	795		(33)		(33)		762				28	01/01/2022	1
31411F-6K-5	FED NATL MTG ASSOC #907274		09/01/2012	SCHEDULED REDEMPTION		81,412	81,412	83,457	83,353		(1,941)		(1,941)		81,412				3,967	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		09/01/2012	SCHEDULED REDEMPTION		2,320	2,320	2,341	2,338		(17)		(17)		2,320				93	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		09/01/2012	SCHEDULED REDEMPTION		228,258	228,258	230,344	230,259		(2,001)		(2,001)		228,258				10,360	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		09/01/2012	SCHEDULED REDEMPTION		18,675	18,675	19,360	19,434		(759)		(759)		18,675				687	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2012	SCHEDULED REDEMPTION		21,945	21,945	22,496	22,536		(592)		(592)		21,945				1,028	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		09/01/2012	SCHEDULED REDEMPTION		1,655	1,655	1,696	1,693		(38)		(38)		1,655				72	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		09/01/2012	SCHEDULED REDEMPTION		1,280	1,280	1,312	1,313		(33)		(33)		1,280				60	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		09/01/2012	SCHEDULED REDEMPTION		138	138	142	142		(4)		(4)		138				7	03/01/2037	1
31411L-ED-9	FED NATL MTG ASSOC #911032		09/01/2012	SCHEDULED REDEMPTION		12,014	12,014	12,454	12,480		(466)		(466)		12,014				430	07/01/2022	1
31411L-FG-1	FED NATL MTG ASSOC #911067		09/01/2012	SCHEDULED REDEMPTION		7,122	7,122	7,391	7,398		(276)		(276)		7,122				258	11/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		09/01/2012	SCHEDULED REDEMPTION		74,912	74,912	76,651	76,472		(1,559)		(1,559)		74,912				2,674	03/01/2037	1
31411N-ZU-4	FED NATL MTG ASSOC #912555		09/01/2012	SCHEDULED REDEMPTION		21,411	21,411	22,219	22,431		(1,020)		(1,020)		21,411				762	02/01/2022	1
31411R-AD-0	FED NATL MTG ASSOC #912704		09/01/2012	SCHEDULED REDEMPTION		27,933	27,933	28,581	28,542		(609)		(609)		27,933				939	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		09/01/2012	SCHEDULED REDEMPTION		49,759	49,759	51,582	51,480		(1,721)		(1,721)		49,759				1,763	03/01/2022	1
31411U-BJ-9	FED NATL MTG ASSOC #914541		09/01/2012	SCHEDULED REDEMPTION		14,472	14,472	15,002	15,029		(557)		(557)		14,472				516	04/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		09/01/2012	SCHEDULED REDEMPTION		57,632	57,632	59,743	60,505		(2,873)		(2,873)		57,632				2,145	04/01/2022	1
31411U-UH-2	FED NATL MTG ASSOC #915084		09/01/2012	SCHEDULED REDEMPTION		603	603	609	612		(8)		(8)		603				28	04/01/2037	1
31411U-ZW-4	FED NATL MTG ASSOC #915257		09/01/2012	SCHEDULED REDEMPTION		48,875	48,875	50,009	50,103		(1,228)		(1,228)		48,875				1,786	05/01/2037	1
31411V-P2-9	FED NATL MTG ASSOC #915841		09/01/2012	SCHEDULED REDEMPTION		3,465	3,465	3,592	3,591		(125)		(125)		3,465				125	03/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31411W-BT-3	FED NATL MTG ASSOC #916350		09/01/2012	SCHEDULED REDEMPTION		3,923	3,923	4,022	4,026		(103)		(103)		3,923				191	04/01/2037	1
31411W-YF-8	FED NATL MTG ASSOC #917010		09/01/2012	SCHEDULED REDEMPTION		53,938	53,938	55,914	55,772		(1,835)		(1,835)		53,938				1,957	04/01/2022	1
31411X-MF-9	FED NATL MTG ASSOC #917558		09/01/2012	SCHEDULED REDEMPTION		8,327	8,327	8,536	8,563		(236)		(236)		8,327				362	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		09/01/2012	SCHEDULED REDEMPTION		1,567	1,567	1,582	1,583		(16)		(16)		1,567				74	05/01/2037	1
31411X-3K-9	FED NATL MTG ASSOC #918002		09/01/2012	SCHEDULED REDEMPTION		114,948	114,948	117,616	117,807		(2,858)		(2,858)		114,948				4,176	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		09/01/2012	SCHEDULED REDEMPTION		68,167	68,167	70,689	71,235		(3,068)		(3,068)		68,167				2,433	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		09/01/2012	SCHEDULED REDEMPTION		46,908	46,908	48,626	48,847		(1,939)		(1,939)		46,908				1,716	05/01/2022	1
31411Y-SB-0	FED NATL MTG ASSOC #918614		09/01/2012	SCHEDULED REDEMPTION		8,935	8,935	9,272	9,320		(385)		(385)		8,935				332	06/01/2022	1
31411Y-TV-5	FED NATL MTG ASSOC #918664		09/01/2012	SCHEDULED REDEMPTION		386	386	396	398		(12)		(12)		386				18	06/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		09/01/2012	SCHEDULED REDEMPTION		227	227	233	235		(8)		(8)		227				7	04/01/2022	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		09/01/2012	SCHEDULED REDEMPTION		28,961	28,961	30,054	30,464		(1,502)		(1,502)		28,961				1,051	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2012	SCHEDULED REDEMPTION		59,896	59,896	62,090	62,773		(2,877)		(2,877)		59,896				2,207	04/01/2022	1
31412A-BG-8	FED NATL MTG ASSOC #919039		09/01/2012	SCHEDULED REDEMPTION		4,430	4,430	4,470	4,466		(36)		(36)		4,430				192	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		09/01/2012	SCHEDULED REDEMPTION		29,238	29,238	29,973	29,835		(597)		(597)		29,238				1,273	04/01/2037	1
31412A-UV-4	FED NATL MTG ASSOC #919596		09/01/2012	SCHEDULED REDEMPTION		5,144	5,144	5,333	5,363		(219)		(219)		5,144				185	07/01/2022	1
31412A-VY-7	FED NATL MTG ASSOC #919631		09/01/2012	SCHEDULED REDEMPTION		3,698	3,698	3,834	3,796		(98)		(98)		3,698				134	08/01/2022	1
31412A-V5-0	FED NATL MTG ASSOC #919636		09/01/2012	SCHEDULED REDEMPTION		15,107	15,107	15,660	15,660		(553)		(553)		15,107				512	09/01/2022	1
31412A-V6-8	FED NATL MTG ASSOC #919637		09/01/2012	SCHEDULED REDEMPTION		47,945	47,945	48,454	48,430		(485)		(485)		47,945				1,890	09/01/2037	1
31412B-KG-6	FED NATL MTG ASSOC #920195		09/01/2012	SCHEDULED REDEMPTION		15,751	15,751	16,328	16,448		(697)		(697)		15,751				574	12/01/2021	1
31412D-2D-9	FED NATL MTG ASSOC #922472		09/01/2012	SCHEDULED REDEMPTION		41,037	41,037	42,068	41,888		(851)		(851)		41,037				1,940	03/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		09/01/2012	SCHEDULED REDEMPTION		86	86	88	88		(3)		(3)		86				4	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		09/01/2012	SCHEDULED REDEMPTION		1,649	1,649	1,690	1,676		(27)		(27)		1,649				78	05/01/2037	1
31412G-LC-3	FED NATL MTG ASSOC #924723		09/01/2012	SCHEDULED REDEMPTION		5,539	5,539	5,741	5,680		(141)		(141)		5,539				200	05/01/2022	1
31412L-LE-8	FED NATL MTG ASSOC #928325		09/01/2012	SCHEDULED REDEMPTION		15,195	15,195	15,576	15,574		(380)		(380)		15,195				740	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		09/01/2012	SCHEDULED REDEMPTION		19,244	19,244	19,727	19,628		(384)		(384)		19,244				890	06/01/2037	1
31412L-SY-7	FED NATL MTG ASSOC #928535		09/01/2012	SCHEDULED REDEMPTION		109,512	109,512	113,525	113,475		(3,963)		(3,963)		109,512				4,092	07/01/2022	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		09/01/2012	SCHEDULED REDEMPTION		260	260	267	265		(5)		(5)		260				12	10/01/2037	1
31412M-XL-7	FED NATL MTG ASSOC #929583		09/01/2012	SCHEDULED REDEMPTION		14,401	14,401	14,929	14,945		(544)		(544)		14,401				527	06/01/2023	1
31412N-CL-8	FED NATL MTG ASSOC #929875		09/01/2012	SCHEDULED REDEMPTION		481,307	481,307	494,882	493,469		(12,161)		(12,161)		481,307				15,144	06/01/2023	1
31412N-FQ-4	FED NATL MTG ASSOC #929975		09/01/2012	SCHEDULED REDEMPTION		36,828	36,828	38,177	38,294		(1,466)		(1,466)		36,828				1,377	09/01/2023	1
31412N-G4-2	FED NATL MTG ASSOC #930019		09/01/2012	SCHEDULED REDEMPTION		27,217	27,217	28,215	28,604		(1,387)		(1,387)		27,217				1,018	10/01/2023	1
31412N-LF-1	FED NATL MTG ASSOC #930126		09/01/2012	SCHEDULED REDEMPTION		10,612	10,612	10,887	10,912		(301)		(301)		10,612				329	11/01/2023	1
31412N-LG-9	FED NATL MTG ASSOC #930127		09/01/2012	SCHEDULED REDEMPTION		39,735	39,735	41,191	41,490		(1,756)		(1,756)		39,735				1,448	11/01/2023	1
31412N-RS-7	FED NATL MTG ASSOC #930297		09/01/2012	SCHEDULED REDEMPTION		34,486	34,486	35,459	35,519		(1,033)		(1,033)		34,486				1,124	12/01/2023	1
31412N-W7-7	FED NATL MTG ASSOC #930470		09/01/2012	SCHEDULED REDEMPTION		36,863	36,863	38,254	38,623		(1,759)		(1,759)		36,863				1,304	01/01/2024	1
31412P-E4-9	FED NATL MTG ASSOC #930855		09/01/2012	SCHEDULED REDEMPTION		2,209	2,209	2,243	2,238		(29)		(29)		2,209				65	04/01/2024	1
31412P-KR-1	FED NATL MTG ASSOC #931004		09/01/2012	SCHEDULED REDEMPTION		11,978	11,978	12,161	12,136		(158)		(158)		11,978				349	04/01/2024	1
31412Q-BY-4	FED NATL MTG ASSOC #931655		09/01/2012	SCHEDULED REDEMPTION		52,366	52,366	53,164	53,032		(666)		(666)		52,366				1,517	07/01/2024	1
31412Q-DY-2	FED NATL MTG ASSOC #931719		09/01/2012	SCHEDULED REDEMPTION		6,175	6,175	6,269	6,253		(78)		(78)		6,175				178	08/01/2024	1
31412Q-EL-9	FED NATL MTG ASSOC #931739		09/01/2012	SCHEDULED REDEMPTION		5,617	5,617	5,702	5,689		(73)		(73)		5,617				163	08/01/2024	1
31412S-RH-0	FED NATL MTG ASSOC #933488		09/01/2012	SCHEDULED REDEMPTION		25,680	25,680	26,649	26,683		(1,003)		(1,003)		25,680				927	03/01/2023	1
31412S-6X-8	FED NATL MTG ASSOC #933886		09/01/2012	SCHEDULED REDEMPTION		296,475	296,475	304,837	304,932		(8,457)		(8,457)		296,475				9,715	04/01/2023	1
31412T-AQ-6	FED NATL MTG ASSOC #933915		09/01/2012	SCHEDULED REDEMPTION		23,880	23,880	24,498	24,525		(645)		(645)		23,880				780	06/01/2023	1
31412T-PN-7	FED NATL MTG ASSOC #934329		09/01/2012	SCHEDULED REDEMPTION		44,146	44,146	45,170	45,206		(1,060)		(1,060)		44,146				1,592	07/01/2038	1
31412T-UG-6	FED NATL MTG ASSOC #934483		09/01/2012	SCHEDULED REDEMPTION		52,609	52,609	54,537	54,667		(2,059)		(2,059)		52,609				1,916	10/01/2023	1
31412T-UZ-4	FED NATL MTG ASSOC #934500		09/01/2012	SCHEDULED REDEMPTION		12,664	12,664	13,128	13,239		(575)		(575)		12,664				472	10/01/2023	1
31412U-L8-1	FED NATL MTG ASSOC #935151		09/01/2012	SCHEDULED REDEMPTION		57,062	57,062	57,931	57,816		(754)		(754)		57,062				1,637	04/01/2024	1
31412U-N2-2	FED NATL MTG ASSOC #935209		09/01/2012	SCHEDULED REDEMPTION		2,627	2,627	2,723	2,715		(88)		(88)		2,627				95	04/01/2024	1
31412V-B6-4	FED NATL MTG ASSOC #935761		09/01/2012	SCHEDULED REDEMPTION		102,266	102,266	103,824	103,514		(1,247)		(1,247)		102,266				3,018	11/01/2024	1
31412W-PY-6	FED NATL MTG ASSOC #937039		09/01/2012	SCHEDULED REDEMPTION		49,898	49,898	51,726	51,412		(1,514)		(1,514)		49,898				1,754	04/01/2022	1
31412X-H8-0	FED NATL MTG ASSOC #937755		09/01/2012	SCHEDULED REDEMPTION		59,548	59,548	60,929	61,007		(1,460)		(1,460)		59,548				2,189	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		09/01/2012	SCHEDULED REDEMPTION		42,285	42,285	43,834	44,114		(1,829)		(1,829)		42,285				1,469	06/01/2022	1
31412X-JV-7	FED NATL MTG ASSOC #937776		09/01/2012	SCHEDULED REDEMPTION		8,981	8,981	9,207	9,270		(288)		(288)		8,981				408	06/01/2037	1
31412X-MT-8	FED NATL MTG ASSOC #937870		09/01/2012	SCHEDULED REDEMPTION		10,664	10,664	11,055	11,064		(399)		(399)		10,664				395	07/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		09/01/2012	SCHEDULED REDEMPTION		10,006	10,006	10,257	10,211		(206)		(206)		10,006				453	07/01/2037	1
31412X-XV-1	FED NATL MTG ASSOC #938192		09/01/2012	SCHEDULED REDEMPTION		30,587	30,587	31,707	31,777		(1,190)		(1,190)		30,587				1,106	07/01/2022	1
31412X-ZF-4	FED NATL MTG ASSOC #938242		09/01/2012	SCHEDULED REDEMPTION		52,681	52,681	54,045	54,120		(1,439)		(1,439)		52,681				1,770	07/01/2022	1
31412X-2U-7	FED NATL MTG ASSOC #938287		09/01/2012	SCHEDULED REDEMPTION		37,483	37,483	38,856	39,111		(1,628)		(1,628)		37,483				1,383	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		09/01/2012	SCHEDULED REDEMPTION		277	277	284	288		(11)		(11)		277				9	05/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31413A-3Y-7	FED NATL MTG ASSOC #940115		09/01/2012	SCHEDULED REDEMPTION		2,106	2,106	2,159	2,151		(44)		(44)		2,106				102	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		09/01/2012	SCHEDULED REDEMPTION		30,288	30,288	31,398	31,385		(1,097)		(1,097)		30,288				1,115	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		09/01/2012	SCHEDULED REDEMPTION		1,313	1,313	1,347	1,343		(30)		(30)		1,313				44	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		09/01/2012	SCHEDULED REDEMPTION		729	729	736	735		(6)		(6)		729				34	07/01/2037	1
31413C-SV-2	FED NATL MTG ASSOC #941632		09/01/2012	SCHEDULED REDEMPTION		4,810	4,810	4,992	5,074		(264)		(264)		4,810				171	06/01/2022	1
31413D-HK-6	FED NATL MTG ASSOC #942234		09/01/2012	SCHEDULED REDEMPTION		3,128	3,128	3,246	3,242		(114)		(114)		3,128				113	07/01/2022	1
31413F-MX-7	FED NATL MTG ASSOC #944174		09/01/2012	SCHEDULED REDEMPTION		160	160	164	163		(3)		(3)		160				8	06/01/2037	1
31413F-P8-9	FED NATL MTG ASSOC #944247		09/01/2012	SCHEDULED REDEMPTION		76,009	76,009	78,794	78,398		(2,389)		(2,389)		76,009				2,841	06/01/2022	1
31413F-S6-0	FED NATL MTG ASSOC #944341		09/01/2012	SCHEDULED REDEMPTION		30,094	30,094	30,850	30,811		(717)		(717)		30,094				1,401	06/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		09/01/2012	SCHEDULED REDEMPTION		60,259	60,259	61,773	61,661		(1,401)		(1,401)		60,259				2,845	08/01/2037	1
31413K-GS-4	FED NATL MTG ASSOC #947609		09/01/2012	SCHEDULED REDEMPTION		5,649	5,649	5,862	5,871		(222)		(222)		5,649				204	10/01/2022	1
31413M-HW-0	FED NATL MTG ASSOC #949445		09/01/2012	SCHEDULED REDEMPTION		35,924	35,924	37,280	37,235		(1,311)		(1,311)		35,924				1,287	06/01/2023	1
31413S-S5-4	FED NATL MTG ASSOC #954240		09/01/2012	SCHEDULED REDEMPTION		2,351	2,351	2,437	2,451		(100)		(100)		2,351				85	01/01/2023	1
31413T-U4-2	FED NATL MTG ASSOC #955203		09/01/2012	SCHEDULED REDEMPTION		24,464	24,464	25,387	25,827		(1,363)		(1,363)		24,464				900	12/01/2022	1
31413T-3R-1	FED NATL MTG ASSOC #955408		09/01/2012	SCHEDULED REDEMPTION		28,870	28,870	29,928	30,040		(1,170)		(1,170)		28,870				973	12/01/2022	1
31413U-P4-5	FED NATL MTG ASSOC #955943		09/01/2012	SCHEDULED REDEMPTION		8,593	8,593	8,908	9,085		(492)		(492)		8,593				319	10/01/2022	1
31413U-VQ-9	FED NATL MTG ASSOC #956123		09/01/2012	SCHEDULED REDEMPTION		5,346	5,346	5,542	5,611		(265)		(265)		5,346				183	10/01/2022	1
31414B-WY-2	FED NATL MTG ASSOC #961563		09/01/2012	SCHEDULED REDEMPTION		13,737	13,737	14,256	14,307		(570)		(570)		13,737				497	02/01/2023	1
31414B-ZF-0	FED NATL MTG ASSOC #961642		09/01/2012	SCHEDULED REDEMPTION		16,802	16,802	17,418	17,554		(752)		(752)		16,802				613	02/01/2023	1
31414B-6U-9	FED NATL MTG ASSOC #961783		09/01/2012	SCHEDULED REDEMPTION		258,181	258,181	265,463	265,571		(7,390)		(7,390)		258,181				8,361	02/01/2023	1
31414C-AV-0	FED NATL MTG ASSOC #961820		09/01/2012	SCHEDULED REDEMPTION		16,509	16,509	16,892	16,886		(377)		(377)		16,509				589	03/01/2038	1
31414C-TX-6	FED NATL MTG ASSOC #962366		09/01/2012	SCHEDULED REDEMPTION		1,758	1,758	1,803	1,804		(46)		(46)		1,758				56	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		09/01/2012	SCHEDULED REDEMPTION		1,250	1,250	1,283	1,279		(29)		(29)		1,250				40	06/01/2023	1
31414E-6F-6	FED NATL MTG ASSOC #964470		09/01/2012	SCHEDULED REDEMPTION		13,588	13,588	14,086	14,145		(557)		(557)		13,588				493	08/01/2023	1
31414F-GL-9	FED NATL MTG ASSOC #964703		09/01/2012	SCHEDULED REDEMPTION		12,576	12,576	13,037	13,081		(505)		(505)		12,576				447	08/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		09/01/2012	SCHEDULED REDEMPTION		1,655	1,655	1,693	1,688		(33)		(33)		1,655				58	09/01/2038	1
31414F-5Q-0	FED NATL MTG ASSOC #965355		09/01/2012	SCHEDULED REDEMPTION		1,839	1,839	1,908	1,904		(66)		(66)		1,839				67	10/01/2023	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		09/01/2012	SCHEDULED REDEMPTION		92,020	92,020	95,392	95,144		(3,124)		(3,124)		92,020				3,335	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		09/01/2012	SCHEDULED REDEMPTION		2,315	2,315	2,375	2,362		(46)		(46)		2,315				71	09/01/2022	1
31414G-DY-2	FED NATL MTG ASSOC #965519		09/01/2012	SCHEDULED REDEMPTION		2,342	2,342	2,429	2,483		(141)		(141)		2,342				84	01/01/2023	1
31414G-ES-4	FED NATL MTG ASSOC #965545		09/01/2012	SCHEDULED REDEMPTION		28,450	28,450	29,492	30,028		(1,578)		(1,578)		28,450				986	01/01/2023	1
31414G-VM-8	FED NATL MTG ASSOC #966020		09/01/2012	SCHEDULED REDEMPTION		21,570	21,570	22,360	22,303		(733)		(733)		21,570				804	02/01/2023	1
31414H-M4-6	FED NATL MTG ASSOC #966679		09/01/2012	SCHEDULED REDEMPTION		231	231	240	241		(9)		(9)		231				8	02/01/2023	1
31414H-NE-3	FED NATL MTG ASSOC #966689		09/01/2012	SCHEDULED REDEMPTION		25,646	25,646	26,586	26,639		(992)		(992)		25,646				908	06/01/2023	1
31414H-PK-7	FED NATL MTG ASSOC #966726		09/01/2012	SCHEDULED REDEMPTION		68,369	68,369	70,948	71,412		(3,043)		(3,043)		68,369				2,556	12/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		09/01/2012	SCHEDULED REDEMPTION		49,128	49,128	50,928	50,540		(1,412)		(1,412)		49,128				1,815	01/01/2023	1
31414J-H3-0	FED NATL MTG ASSOC #967450		09/01/2012	SCHEDULED REDEMPTION		10,395	10,395	10,776	10,985		(590)		(590)		10,395				378	12/01/2022	1
31414J-NW-9	FED NATL MTG ASSOC #967605		09/01/2012	SCHEDULED REDEMPTION		12,583	12,583	13,044	13,247		(664)		(664)		12,583				466	12/01/2022	1
31414J-SN-4	FED NATL MTG ASSOC #967725		09/01/2012	SCHEDULED REDEMPTION		22,542	22,542	23,368	23,374		(832)		(832)		22,542				826	01/01/2023	1
31414J-UC-5	FED NATL MTG ASSOC #967779		09/01/2012	SCHEDULED REDEMPTION		1,963	1,963	2,035	2,050		(87)		(87)		1,963				71	06/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		09/01/2012	SCHEDULED REDEMPTION		97,209	97,209	100,771	100,647		(3,438)		(3,438)		97,209				3,624	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		09/01/2012	SCHEDULED REDEMPTION		22,066	22,066	22,577	22,521		(456)		(456)		22,066				816	02/01/2038	1
31414L-P4-4	FED NATL MTG ASSOC #969443		09/01/2012	SCHEDULED REDEMPTION		44,488	44,488	46,129	47,092		(2,604)		(2,604)		44,488				1,590	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		09/01/2012	SCHEDULED REDEMPTION		20,236	20,236	20,978	21,370		(1,134)		(1,134)		20,236				731	01/01/2023	1
31414L-3Y-2	FED NATL MTG ASSOC #969815		09/01/2012	SCHEDULED REDEMPTION		34,723	34,723	35,623	36,015		(1,292)		(1,292)		34,723				1,125	02/01/2023	1
31414M-D5-2	FED NATL MTG ASSOC #970024		09/01/2012	SCHEDULED REDEMPTION		2,610	2,610	2,709	2,703		(93)		(93)		2,610				93	06/01/2023	1
31414N-GE-8	FED NATL MTG ASSOC #970997		09/01/2012	SCHEDULED REDEMPTION		1,409	1,409	1,462	1,469		(61)		(61)		1,409				52	01/01/2024	1
31414N-UT-9	FED NATL MTG ASSOC #971394		09/01/2012	SCHEDULED REDEMPTION		7,149	7,149	7,419	7,369		(220)		(220)		7,149				249	05/01/2023	1
31414N-VF-8	FED NATL MTG ASSOC #971414		09/01/2012	SCHEDULED REDEMPTION		2,435	2,435	2,527	2,512		(77)		(77)		2,435				88	05/01/2023	1
31414P-7G-8	FED NATL MTG ASSOC #972595		09/01/2012	SCHEDULED REDEMPTION		27,665	27,665	28,306	28,261		(597)		(597)		27,665				1,008	04/01/2038	1
31414Q-LX-3	FED NATL MTG ASSOC #972942		09/01/2012	SCHEDULED REDEMPTION		24,086	24,086	24,969	25,331		(1,244)		(1,244)		24,086				860	02/01/2023	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		09/01/2012	SCHEDULED REDEMPTION		120,589	120,589	123,387	123,185		(2,596)		(2,596)		120,589				4,301	03/01/2038	1
31414Q-UR-6	FED NATL MTG ASSOC #973192		09/01/2012	SCHEDULED REDEMPTION		2,768	2,768	2,869	2,890		(122)		(122)		2,768				100	03/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2012	SCHEDULED REDEMPTION		201,021	201,021	206,227	206,310		(5,288)		(5,288)		201,021				6,550	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		09/01/2012	SCHEDULED REDEMPTION		11,786	11,786	12,218	12,238		(452)		(452)		11,786				427	02/01/2023	1
31414S-JX-2	FED NATL MTG ASSOC #974678		09/01/2012	SCHEDULED REDEMPTION		291,295	291,295	299,510	300,950		(9,655)		(9,655)		291,295				9,281	04/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		09/01/2012	SCHEDULED REDEMPTION		63,701	63,701	65,179	64,976		(1,274)		(1,274)		63,701				2,262	04/01/2038	1
31414S-VL-4	FED NATL MTG ASSOC #975019		09/01/2012	SCHEDULED REDEMPTION		30,208	30,208	31,060	31,055		(848)		(848)		30,208				976	04/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		09/01/2012	SCHEDULED REDEMPTION		57,117	57,117	58,442	58,460		(1,343)		(1,343)		57,117				2,061	05/01/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414S-3Q-4	FED NATL MTG ASSOC #975207		09/01/2012	SCHEDULED REDEMPTION		7,588	7,588	7,874	7,948		(360)		(360)		7,588				265	03/01/2023	1
31414S-6Z-1	FED NATL MTG ASSOC #975288		09/01/2012	SCHEDULED REDEMPTION		2,279	2,279	2,338	2,352		(73)		(73)		2,279				74	05/01/2023	1
31414T-7H-8	FED NATL MTG ASSOC #976196		09/01/2012	SCHEDULED REDEMPTION		97,572	97,572	100,324	101,247		(3,674)		(3,674)		97,572				3,138	05/01/2023	1
31414U-G6-9	FED NATL MTG ASSOC #976421		09/01/2012	SCHEDULED REDEMPTION		1,041	1,041	1,068	1,077		(36)		(36)		1,041				34	03/01/2023	1
31414U-LD-8	FED NATL MTG ASSOC #976524		09/01/2012	SCHEDULED REDEMPTION		10,807	10,807	11,203	11,515		(707)		(707)		10,807				387	05/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		09/01/2012	SCHEDULED REDEMPTION		5,459	5,459	5,659	5,723		(264)		(264)		5,459				197	04/01/2023	1
31414U-R7-5	FED NATL MTG ASSOC #976710		09/01/2012	SCHEDULED REDEMPTION		57,757	57,757	59,386	59,645		(1,888)		(1,888)		57,757				1,938	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		09/01/2012	SCHEDULED REDEMPTION		1,432	1,432	1,469	1,470		(38)		(38)		1,432				48	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		09/01/2012	SCHEDULED REDEMPTION		38,794	38,794	40,216	40,267		(1,472)		(1,472)		38,794				1,441	08/01/2023	1
31415A-MG-3	FED NATL MTG ASSOC #981059		09/01/2012	SCHEDULED REDEMPTION		500	500	518	520		(21)		(21)		500				17	04/01/2023	1
31415A-T5-0	FED NATL MTG ASSOC #981272		09/01/2012	SCHEDULED REDEMPTION		487,170	487,170	500,910	504,314		(17,144)		(17,144)		487,170				16,045	04/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		09/01/2012	SCHEDULED REDEMPTION		8,274	8,274	8,489	8,466		(191)		(191)		8,274				258	04/01/2023	1
31415B-AP-4	FED NATL MTG ASSOC #981614		09/01/2012	SCHEDULED REDEMPTION		2,584	2,584	2,682	2,694		(109)		(109)		2,584				96	06/01/2023	1
31415B-B3-2	FED NATL MTG ASSOC #981658		09/01/2012	SCHEDULED REDEMPTION		16,118	16,118	16,709	16,762		(644)		(644)		16,118				580	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		09/01/2012	SCHEDULED REDEMPTION		7,936	7,936	8,235	8,235		(299)		(299)		7,936				284	07/01/2023	1
31415B-FP-9	FED NATL MTG ASSOC #981774		09/01/2012	SCHEDULED REDEMPTION		13,217	13,217	13,701	13,811		(594)		(594)		13,217				492	05/01/2023	1
31415B-FW-4	FED NATL MTG ASSOC #981781		09/01/2012	SCHEDULED REDEMPTION		58,909	58,909	61,067	61,887		(2,978)		(2,978)		58,909				1,977	04/01/2023	1
31415B-T3-3	FED NATL MTG ASSOC #982170		09/01/2012	SCHEDULED REDEMPTION		16,525	16,525	17,149	17,153		(628)		(628)		16,525				584	06/01/2023	1
31415B-XU-8	FED NATL MTG ASSOC #982291		09/01/2012	SCHEDULED REDEMPTION		12,578	12,578	12,770	12,713		(135)		(135)		12,578				363	06/01/2024	1
31415B-4R-7	FED NATL MTG ASSOC #982432		09/01/2012	SCHEDULED REDEMPTION		1,578	1,578	1,636	1,628		(50)		(50)		1,578				59	05/01/2023	1
31415C-KK-2	FED NATL MTG ASSOC #982798		09/01/2012	SCHEDULED REDEMPTION		17,328	17,328	17,816	17,837		(509)		(509)		17,328				563	05/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		09/01/2012	SCHEDULED REDEMPTION		54,351	54,351	55,612	55,880		(1,529)		(1,529)		54,351				1,917	05/01/2038	1
31415C-NH-6	FED NATL MTG ASSOC #982892		09/01/2012	SCHEDULED REDEMPTION		430,515	430,515	442,657	449,168		(18,653)		(18,653)		430,515				13,928	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		09/01/2012	SCHEDULED REDEMPTION		2,279	2,279	2,365	2,363		(84)		(84)		2,279				84	05/01/2023	1
31415L-EC-7	FED NATL MTG ASSOC #983131		09/01/2012	SCHEDULED REDEMPTION		23,654	23,654	24,521	24,544		(889)		(889)		23,654				798	05/01/2023	1
31415L-QX-8	FED NATL MTG ASSOC #983470		09/01/2012	SCHEDULED REDEMPTION		25,983	25,983	26,586	26,666		(683)		(683)		25,983				938	05/01/2038	1
31415L-TF-4	FED NATL MTG ASSOC #983550		09/01/2012	SCHEDULED REDEMPTION		1,395	1,395	1,432	1,429		(34)		(34)		1,395				47	05/01/2023	1
31415L-XC-6	FED NATL MTG ASSOC #983675		09/01/2012	SCHEDULED REDEMPTION		10,038	10,038	10,406	10,473		(435)		(435)		10,038				352	11/01/2023	1
31415M-FR-1	FED NATL MTG ASSOC #984076		09/01/2012	SCHEDULED REDEMPTION		214,560	214,560	220,612	222,231		(7,670)		(7,670)		214,560				7,097	06/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		09/01/2012	SCHEDULED REDEMPTION		14,911	14,911	15,458	15,668		(757)		(757)		14,911				537	06/01/2023	1
31415Q-CT-1	FED NATL MTG ASSOC #985782		09/01/2012	SCHEDULED REDEMPTION		44,449	44,449	45,480	45,819		(1,370)		(1,370)		44,449				1,664	08/01/2038	1
31415Q-M3-7	FED NATL MTG ASSOC #986078		09/01/2012	SCHEDULED REDEMPTION		2,920	2,920	3,027	3,021		(101)		(101)		2,920				105	09/01/2023	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		09/01/2012	SCHEDULED REDEMPTION		104,843	104,843	108,684	107,569		(2,726)		(2,726)		104,843				3,911	09/01/2023	1
31415Q-N7-7	FED NATL MTG ASSOC #986114		09/01/2012	SCHEDULED REDEMPTION		272,145	272,145	282,116	280,167		(8,022)		(8,022)		272,145				10,182	10/01/2023	1
31415Q-XS-0	FED NATL MTG ASSOC #986389		09/01/2012	SCHEDULED REDEMPTION		11,222	11,222	11,633	11,554		(332)		(332)		11,222				416	07/01/2023	1
31415R-NN-0	FED NATL MTG ASSOC #986997		09/01/2012	SCHEDULED REDEMPTION		33,709	33,709	34,945	35,641		(1,932)		(1,932)		33,709				1,201	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		09/01/2012	SCHEDULED REDEMPTION		2,912	2,912	2,988	2,971		(59)		(59)		2,912				94	08/01/2023	1
31415R-VF-8	FED NATL MTG ASSOC #987214		09/01/2012	SCHEDULED REDEMPTION		9,816	9,816	10,176	10,314		(498)		(498)		9,816				349	07/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		09/01/2012	SCHEDULED REDEMPTION		14,557	14,557	15,091	15,092		(534)		(534)		14,557				527	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2012	SCHEDULED REDEMPTION		73,335	73,335	76,023	76,177		(2,842)		(2,842)		73,335				2,473	08/01/2023	1
31415S-P5-5	FED NATL MTG ASSOC #987944		09/01/2012	SCHEDULED REDEMPTION		67,735	67,735	70,217	70,313		(2,579)		(2,579)		67,735				2,300	12/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2012	SCHEDULED REDEMPTION		29,602	29,602	30,719	30,652		(1,050)		(1,050)		29,602				1,050	09/01/2023	1
31415T-NQ-9	FED NATL MTG ASSOC #988799		09/01/2012	SCHEDULED REDEMPTION		84,075	84,075	87,156	88,521		(4,446)		(4,446)		84,075				2,887	08/01/2023	1
31415T-QL-7	FED NATL MTG ASSOC #988859		09/01/2012	SCHEDULED REDEMPTION		27,122	27,122	27,535	27,486		(364)		(364)		27,122				776	07/01/2024	1
31415T-SN-1	FED NATL MTG ASSOC #988925		09/01/2012	SCHEDULED REDEMPTION		18,347	18,347	19,039	19,407		(1,060)		(1,060)		18,347				662	08/01/2023	1
31415V-BG-9	FED NATL MTG ASSOC #990239		09/01/2012	SCHEDULED REDEMPTION		2,310	2,310	2,394	2,468		(159)		(159)		2,310				83	11/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		09/01/2012	SCHEDULED REDEMPTION		28,829	28,829	29,917	30,418		(1,589)		(1,589)		28,829				1,020	09/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		09/01/2012	SCHEDULED REDEMPTION		26,120	26,120	26,796	26,772		(653)		(653)		26,120				875	09/01/2023	1
31415V-5L-5	FED NATL MTG ASSOC #991051		09/01/2012	SCHEDULED REDEMPTION		31,863	31,863	32,202	32,344		(481)		(481)		31,863				1,312	10/01/2038	1
31415V-6B-6	FED NATL MTG ASSOC #991066		09/01/2012	SCHEDULED REDEMPTION		32,876	32,876	34,117	34,668		(1,792)		(1,792)		32,876				1,173	11/01/2023	1
31415W-FY-4	FED NATL MTG ASSOC #991283		09/01/2012	SCHEDULED REDEMPTION		53,678	53,678	55,704	57,116		(3,438)		(3,438)		53,678				1,963	09/01/2023	1
31415W-LM-3	FED NATL MTG ASSOC #991432		09/01/2012	SCHEDULED REDEMPTION		6,821	6,821	7,078	7,100		(280)		(280)		6,821				253	12/01/2023	1
31415W-3G-6	FED NATL MTG ASSOC #991899		09/01/2012	SCHEDULED REDEMPTION		102,009	102,009	103,093	103,193		(1,184)		(1,184)		102,009				4,202	10/01/2038	1
31415W-4P-5	FED NATL MTG ASSOC #991930		09/01/2012	SCHEDULED REDEMPTION		16,310	16,310	16,908	17,046		(736)		(736)		16,310				607	12/01/2023	1
31415X-Z3-8	FED NATL MTG ASSOC #992762		09/01/2012	SCHEDULED REDEMPTION		2,227	2,227	2,261	2,251		(24)		(24)		2,227				64	02/01/2024	1
31415X-3S-8	FED NATL MTG ASSOC #992809		09/01/2012	SCHEDULED REDEMPTION		1,349	1,349	1,400	1,401		(51)		(51)		1,349				49	11/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		09/01/2012	SCHEDULED REDEMPTION		91,718	91,718	95,079	94,984		(3,266)		(3,266)		91,718				3,416	12/01/2023	1
31415Y-LM-9	FED NATL MTG ASSOC #993232		09/01/2012	SCHEDULED REDEMPTION		41,322	41,322	41,951	41,836		(514)		(514)		41,322				1,222	07/01/2024	1
31415Y-5S-4	FED NATL MTG ASSOC #993757		09/01/2012	SCHEDULED REDEMPTION		19,019	19,019	19,716	20,066		(1,047)		(1,047)		19,019				710	11/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31416A-GT-1	FED NATL MTG ASSOC #994010		09/01/2012	SCHEDULED REDEMPTION		28,157	28,157	28,586	28,513		(356)		(356)		28,157				834	09/01/2024	1
31416A-GY-0	FED NATL MTG ASSOC #994015		09/01/2012	SCHEDULED REDEMPTION		17,889	17,889	18,162	18,087		(198)		(198)		17,889				526	09/01/2024	1
31416B-BM-9	FED NATL MTG ASSOC #994744		09/01/2012	SCHEDULED REDEMPTION		52,215	52,215	53,010	52,843		(628)		(628)		52,215				1,547	04/01/2024	1
31416B-HE-1	FED NATL MTG ASSOC #994929		09/01/2012	SCHEDULED REDEMPTION		1,689	1,689	1,751	1,780		(90)		(90)		1,689				57	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		09/01/2012	SCHEDULED REDEMPTION		20,896	20,896	21,662	21,556		(660)		(660)		20,896				752	09/01/2023	1
31416B-Z8-4	FED NATL MTG ASSOC #995467		09/01/2012	SCHEDULED REDEMPTION		198,607	198,607	204,208	204,275		(5,668)		(5,668)		198,607				6,537	09/01/2023	1
31416B-2F-4	FED NATL MTG ASSOC #995474		09/01/2012	SCHEDULED REDEMPTION		14,352	14,352	14,878	14,922		(570)		(570)		14,352				520	02/01/2024	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		09/01/2012	SCHEDULED REDEMPTION		10,427	10,427	10,809	10,817		(390)		(390)		10,427				376	01/01/2024	1
31416H-PX-7	FED NATL MTG ASSOC #AA0437		09/01/2012	Various		170,105	157,200	162,960	171,874		(3,561)		(3,561)		168,313		1,792	1,792	5,888	12/01/2023	1
31416H-ZB-4	FED NATL MTG ASSOC #AA0737		09/01/2012	SCHEDULED REDEMPTION		49,202	49,202	49,952	49,892		(689)		(689)		49,202				1,449	03/01/2024	1
31416H-ZK-4	FED NATL MTG ASSOC #AA0745		09/01/2012	SCHEDULED REDEMPTION		59,901	59,901	61,590	61,763		(1,862)		(1,862)		59,901				1,962	03/01/2024	1
31416H-2W-4	FED NATL MTG ASSOC #AA0788		09/01/2012	SCHEDULED REDEMPTION		4,448	4,448	4,516	4,507		(59)		(59)		4,448				124	05/01/2024	1
31416J-BE-0	FED NATL MTG ASSOC #AA0936		08/01/2012	SCHEDULED REDEMPTION		23,022	23,022	23,866	24,287		(1,265)		(1,265)		23,022				674	12/01/2023	1
31416K-ZP-6	FED NATL MTG ASSOC #AA2549		09/01/2012	SCHEDULED REDEMPTION		46,467	46,467	47,175	47,187		(720)		(720)		46,467				1,352	04/01/2024	1
31416L-FM-3	FED NATL MTG ASSOC #AA2871		09/01/2012	SCHEDULED REDEMPTION		181,068	181,068	186,175	185,646		(4,578)		(4,578)		181,068				6,069	03/01/2024	1
31416L-3Q-7	FED NATL MTG ASSOC #AA3506		09/01/2012	SCHEDULED REDEMPTION		58,727	58,727	59,622	59,517		(790)		(790)		58,727				1,682	03/01/2024	1
31416M-U2-8	FED NATL MTG ASSOC #AA4200		09/01/2012	SCHEDULED REDEMPTION		194,062	194,062	199,535	199,401		(5,339)		(5,339)		194,062				6,188	03/01/2024	1
31416M-WC-4	FED NATL MTG ASSOC #AA4242		09/01/2012	SCHEDULED REDEMPTION		63,986	63,986	64,961	64,818		(832)		(832)		63,986				1,817	04/01/2024	1
31416N-BX-9	FED NATL MTG ASSOC #AA4553		09/01/2012	SCHEDULED REDEMPTION		42,742	42,742	44,304	44,271		(1,530)		(1,530)		42,742				1,385	08/01/2024	1
31416N-CR-1	FED NATL MTG ASSOC #AA4579		09/01/2012	SCHEDULED REDEMPTION		12,788	12,788	12,983	12,946		(157)		(157)		12,788				366	04/01/2024	1
31416N-V2-5	FED NATL MTG ASSOC #AA5132		09/01/2012	SCHEDULED REDEMPTION		288,210	288,210	292,600	292,124		(3,914)		(3,914)		288,210				8,634	04/01/2024	1
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250		09/01/2012	SCHEDULED REDEMPTION		26,702	26,702	27,108	27,000		(299)		(299)		26,702				765	03/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		09/01/2012	SCHEDULED REDEMPTION		96,639	96,639	99,142	98,989		(2,350)		(2,350)		96,639				2,916	10/01/2023	1
31416P-MP-9	FED NATL MTG ASSOC #AA5765		09/01/2012	SCHEDULED REDEMPTION		73,857	73,857	74,982	74,782		(925)		(925)		73,857				2,066	04/01/2024	1
31416P-UQ-8	FED NATL MTG ASSOC #AA5990		09/01/2012	SCHEDULED REDEMPTION		558,072	558,072	578,477	577,368		(19,296)		(19,296)		558,072				18,183	05/01/2024	1
31416P-Y5-0	FED NATL MTG ASSOC #AA6131		09/01/2012	SCHEDULED REDEMPTION		534	534	542	540		(6)		(6)		534				14	04/01/2024	1
31416Q-MF-9	FED NATL MTG ASSOC #AA6657		09/01/2012	SCHEDULED REDEMPTION		66,125	66,125	67,132	66,918		(793)		(793)		66,125				1,854	06/01/2024	1
31416Q-QB-4	FED NATL MTG ASSOC #AA6749		09/01/2012	SCHEDULED REDEMPTION		23,622	23,622	23,982	23,936		(315)		(315)		23,622				690	06/01/2024	1
31416Q-SH-9	FED NATL MTG ASSOC #AA6819		09/01/2012	SCHEDULED REDEMPTION		3,271	3,271	3,321	3,325		(54)		(54)		3,271				95	10/01/2024	1
31416Q-7M-1	FED NATL MTG ASSOC #AA7199		09/01/2012	SCHEDULED REDEMPTION		21,104	21,104	21,425	21,382		(278)		(278)		21,104				603	05/01/2024	1
31416R-VA-8	FED NATL MTG ASSOC #AA7808		09/01/2012	SCHEDULED REDEMPTION		1,286	1,286	1,306	1,301		(15)		(15)		1,286				37	08/01/2024	1
31416R-XR-9	FED NATL MTG ASSOC #AA7887		09/01/2012	SCHEDULED REDEMPTION		22,407	22,407	22,748	22,656		(249)		(249)		22,407				652	06/01/2024	1
31416R-3D-3	FED NATL MTG ASSOC #AA7995		09/01/2012	SCHEDULED REDEMPTION		2,470	2,470	2,508	2,499		(29)		(29)		2,470				73	06/01/2024	1
31416S-XS-5	FED NATL MTG ASSOC #AA8788		09/01/2012	SCHEDULED REDEMPTION		43,793	43,793	44,461	44,296		(503)		(503)		43,793				1,269	07/01/2024	1
31416S-Z8-7	FED NATL MTG ASSOC #AA8866		09/01/2012	SCHEDULED REDEMPTION		110,128	110,128	111,805	112,940		(2,813)		(2,813)		110,128				2,970	04/01/2024	1
31416T-JX-8	FED NATL MTG ASSOC #AA9277		09/01/2012	SCHEDULED REDEMPTION		9,385	9,385	9,528	9,501		(116)		(116)		9,385				272	09/01/2024	1
31417J-DX-5	FED NATL MTG ASSOC #AC0117		09/01/2012	SCHEDULED REDEMPTION		14,386	14,386	14,606	14,553		(166)		(166)		14,386				420	09/01/2024	1
31417J-D9-8	FED NATL MTG ASSOC #AC0127		09/01/2012	SCHEDULED REDEMPTION		3,751	3,751	3,808	3,799		(47)		(47)		3,751				112	11/01/2024	1
31417J-E6-3	FED NATL MTG ASSOC #AC0156		09/01/2012	SCHEDULED REDEMPTION		6,034	6,034	6,126	6,100		(66)		(66)		6,034				175	07/01/2024	1
31417J-RJ-1	FED NATL MTG ASSOC #AC0488		09/01/2012	SCHEDULED REDEMPTION		550,758	550,758	570,896	567,855		(17,097)		(17,097)		550,758				18,225	09/01/2024	1
31417J-SJ-0	FED NATL MTG ASSOC #AC0520		09/01/2012	SCHEDULED REDEMPTION		2,234	2,234	2,268	2,262		(27)		(27)		2,234				65	07/01/2024	1
31417K-QY-6	FED NATL MTG ASSOC #AC1370		09/01/2012	SCHEDULED REDEMPTION		18,263	18,263	18,541	18,471		(209)		(209)		18,263				540	08/01/2024	1
31417K-Q4-2	FED NATL MTG ASSOC #AC1374		09/01/2012	SCHEDULED REDEMPTION		11,817	11,817	11,997	11,956		(140)		(140)		11,817				342	08/01/2024	1
31417K-VS-3	FED NATL MTG ASSOC #AC1524		09/01/2012	SCHEDULED REDEMPTION		2,681	2,681	2,722	2,713		(31)		(31)		2,681				77	09/01/2024	1
31417K-VU-8	FED NATL MTG ASSOC #AC1526		09/01/2012	SCHEDULED REDEMPTION		4,126	4,126	4,189	4,178		(52)		(52)		4,126				119	09/01/2024	1
31417K-3T-2	FED NATL MTG ASSOC #AC1709		09/01/2012	SCHEDULED REDEMPTION		20,841	20,841	21,158	21,090		(249)		(249)		20,841				620	11/01/2024	1
31417K-4D-6	FED NATL MTG ASSOC #AC1719		09/01/2012	SCHEDULED REDEMPTION		64,650	64,650	65,634	65,394		(745)		(745)		64,650				1,761	08/01/2024	1
31417L-KZ-7	FED NATL MTG ASSOC #AC2111		09/01/2012	SCHEDULED REDEMPTION		17,377	17,377	17,641	17,610		(233)		(233)		17,377				517	08/01/2024	1
31417L-QT-5	FED NATL MTG ASSOC #AC2265		09/01/2012	SCHEDULED REDEMPTION		6,697	6,697	6,799	6,788		(91)		(91)		6,697				193	11/01/2024	1
31417L-YM-1	FED NATL MTG ASSOC #AC2515		09/01/2012	SCHEDULED REDEMPTION		2,584	2,584	2,679	2,678		(94)		(94)		2,584				86	08/01/2024	1
31417M-5Y-5	FED NATL MTG ASSOC #AC3562		09/01/2012	SCHEDULED REDEMPTION		44,302	44,302	44,977	44,916		(614)		(614)		44,302				1,243	10/01/2024	1
31417N-AJ-0	FED NATL MTG ASSOC #AC3608		09/01/2012	SCHEDULED REDEMPTION		5,970	5,970	6,061	6,031		(61)		(61)		5,970				172	08/01/2024	1
31417N-AS-0	FED NATL MTG ASSOC #AC3616		09/01/2012	SCHEDULED REDEMPTION		2,199	2,199	2,233	2,225		(25)		(25)		2,199				65	08/01/2024	1
31417Q-C8-5	FED NATL MTG ASSOC #AC4594		09/01/2012	SCHEDULED REDEMPTION		9,989	9,989	10,141	10,097		(108)		(108)		9,989				286	12/01/2024	1
31417Q-GE-8	FED NATL MTG ASSOC #AC4696		09/01/2012	SCHEDULED REDEMPTION		55,665	55,665	56,513	56,421		(756)		(756)		55,665				1,515	10/01/2024	1
31417Q-MM-3	FED NATL MTG ASSOC #AC4863		09/01/2012	SCHEDULED REDEMPTION		29,679	29,679	30,131	30,030		(350)		(350)		29,679				857	11/01/2024	1
31417Q-PC-2	FED NATL MTG ASSOC #AC4918		09/01/2012	SCHEDULED REDEMPTION		11,185	11,185	11,355	11,332		(147)		(147)		11,185				319	12/01/2024	1
31417Q-XE-9	FED NATL MTG ASSOC #AC5176		09/01/2012	SCHEDULED REDEMPTION		14,428	14,428	14,648	14,573		(145)		(145)		14,428				413	11/01/2024	1
31417S-L5-7	FED NATL MTG ASSOC #AC5747		09/01/2012	SCHEDULED REDEMPTION		43,934	43,934	45,540	45,184		(1,250)		(1,250)		43,934				1,475	12/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31417S-XZ-8	FED NATL MTG ASSOC #AC6095		09/01/2012	SCHEDULED REDEMPTION		4,353	4,353	4,419	4,411		(59)		(59)		4,353				126	11/01/2024	1
31417T-D9-6	FED NATL MTG ASSOC #AC6427		09/01/2012	SCHEDULED REDEMPTION		1,867	1,867	1,896	1,893		(26)		(26)		1,867				56	11/01/2024	1
31417T-GL-6	FED NATL MTG ASSOC #AC6502		09/01/2012	SCHEDULED REDEMPTION		75,075	75,075	76,218	76,416		(1,341)		(1,341)		75,075				2,086	12/01/2024	1
31417T-V8-8	FED NATL MTG ASSOC #AC6938		09/01/2012	SCHEDULED REDEMPTION		7,501	7,501	7,615	7,593		(93)		(93)		7,501				213	11/01/2024	1
31417U-CU-7	FED NATL MTG ASSOC #AC7282		09/01/2012	SCHEDULED REDEMPTION		1,720	1,720	1,746	1,741		(21)		(21)		1,720				50	11/01/2024	1
31417U-NW-1	FED NATL MTG ASSOC #AC7604		09/01/2012	SCHEDULED REDEMPTION		23,257	23,257	23,611	23,558		(301)		(301)		23,257				688	11/01/2024	1
31417U-P2-5	FED NATL MTG ASSOC #AC7640		09/01/2012	SCHEDULED REDEMPTION		394,407	394,407	400,416	399,646		(5,239)		(5,239)		394,407				11,507	11/01/2024	1
31417U-RG-2	FED NATL MTG ASSOC #AC7686		09/01/2012	SCHEDULED REDEMPTION		25,935	25,935	26,330	26,272		(337)		(337)		25,935				767	12/01/2024	1
31417U-RL-1	FED NATL MTG ASSOC #AC7690		09/01/2012	SCHEDULED REDEMPTION		45,369	45,369	46,060	45,925		(556)		(556)		45,369				1,333	11/01/2024	1
31417U-SK-2	FED NATL MTG ASSOC #AC7721		09/01/2012	SCHEDULED REDEMPTION		1,469	1,469	1,492	1,487		(18)		(18)		1,469				42	11/01/2024	1
31417Y-BM-8	FED NATL MTG ASSOC #MA0043		09/01/2012	SCHEDULED REDEMPTION		55,369	55,369	56,213	56,109		(740)		(740)		55,369				1,596	04/01/2024	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		09/01/2012	SCHEDULED REDEMPTION		1,694,099	1,694,099	1,761,599	1,751,283		(57,184)		(57,184)		1,694,099				49,180	10/01/2019	1
31417Y-HK-6	FED NATL MTG ASSOC #MA0233		09/01/2012	SCHEDULED REDEMPTION		5,049	5,049	5,126	5,110		(61)		(61)		5,049				147	11/01/2024	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		09/01/2012	SCHEDULED REDEMPTION		1,145,140	1,145,140	1,209,018	1,196,090		(50,949)		(50,949)		1,145,140				37,339	12/01/2019	1
31417Y-JV-0	FED NATL MTG ASSOC #MA0275		09/01/2012	SCHEDULED REDEMPTION		27,668	27,668	28,089	28,008		(340)		(340)		27,668				806	12/01/2024	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		09/01/2012	SCHEDULED REDEMPTION		1,353	1,353	1,391	1,393		(40)		(40)		1,353				80	06/25/2018	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		09/01/2012	SCHEDULED REDEMPTION		73,180	73,180	53,953	67,098		6,082		6,082		73,180				3,321	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		09/01/2012	SCHEDULED REDEMPTION		48,298	48,298	39,130	45,338		2,960		2,960		48,298				2,650	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		09/01/2012	SCHEDULED REDEMPTION		254,865	254,865	236,483	246,716		8,149		8,149		254,865				13,992	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		09/01/2012	SCHEDULED REDEMPTION		44,424	44,424	33,408	39,964		4,460		4,460		44,424				2,234	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ		09/01/2012	SCHEDULED REDEMPTION		18,745	18,745	19,786	19,208		(463)		(463)		18,745				879	10/15/2023	1
313398-QA-0	FHR 2335 PZ		09/01/2012	SCHEDULED REDEMPTION		263,788	263,788	248,223	255,658		8,130		8,130		263,788				12,544	07/15/2031	1
313399-AJ-6	FHR 2344 QG		09/01/2012	SCHEDULED REDEMPTION		18,259	18,259	17,814	18,112		146		146		18,259				789	08/15/2016	1
313399-TE-7	FHR 2345 PZ		09/01/2012	SCHEDULED REDEMPTION		159,112	159,112	150,213	154,842		4,270		4,270		159,112				7,474	08/15/2031	1
313399-FX-0	FHR 2351 AZ		09/01/2012	SCHEDULED REDEMPTION		112,631	112,631	108,029	110,455		2,176		2,176		112,631				5,378	08/15/2031	1
31339N-2C-9	FHR 2398 ZP		09/01/2012	SCHEDULED REDEMPTION		629,993	629,993	601,633	617,587		12,406		12,406		629,993				29,878	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC		09/01/2012	SCHEDULED REDEMPTION		409,003	409,003	390,590	400,132		8,871		8,871		409,003				19,023	02/15/2032	1
31392K-ZE-9	FHR 2448 TN		09/01/2012	SCHEDULED REDEMPTION		241,058	241,058	251,002	245,522		(4,464)		(4,464)		241,058				11,181	05/15/2032	1
31392V-7G-1	FHR 2498 BM		09/01/2012	SCHEDULED REDEMPTION		37,306	37,306	38,166	37,734		(427)		(427)		37,306				1,320	09/15/2017	1
31393F-X6-8	FHR 2539 PC		09/01/2012	SCHEDULED REDEMPTION		831,673	831,673	835,051	833,065		(1,392)		(1,392)		831,673				33,144	01/15/2032	1
31393H-MW-9	FHR 2547 BE		09/01/2012	SCHEDULED REDEMPTION		185,394	185,394	188,602	186,048		(654)		(654)		185,394				7,306	03/15/2032	1
31393K-PV-1	FHR 2575 EB		09/01/2012	SCHEDULED REDEMPTION		529,256	529,256	533,474	530,492		(1,235)		(1,235)		529,256				16,860	02/15/2018	1
31393R-QU-7	FHR 2630 KS		07/01/2012	SCHEDULED REDEMPTION		20,383	20,383	19,260	20,313		70		70		20,383				68	01/15/2017	1
31394G-HU-0	FHR 2649 OD		09/01/2012	SCHEDULED REDEMPTION		1,165,110	1,165,110	1,209,894	1,179,682		(14,571)		(14,571)		1,165,110				42,112	11/15/2031	1
31394H-NQ-0	FHR 2663 LE		09/01/2012	SCHEDULED REDEMPTION		1,386,324	1,386,324	1,310,726	1,374,176		12,149		12,149		1,386,324				44,511	03/15/2032	1
31394J-N2-9	FHR 2676E LG		09/01/2012	SCHEDULED REDEMPTION		681,628	681,628	710,597	693,713		(12,084)		(12,084)		681,628				21,530	06/15/2032	1
31394N-NJ-3	FHR 2727B UD		09/01/2012	SCHEDULED REDEMPTION		538,912	538,912	559,963	547,234		(8,322)		(8,322)		538,912				19,334	02/15/2032	1
31394P-J6-1	FHR 2736A PD		09/01/2012	SCHEDULED REDEMPTION		1,534,118	1,534,118	1,598,359	1,552,836		(18,718)		(18,718)		1,534,118				55,564	03/15/2032	1
31394T-C7-8	FHR 2759E BD		09/01/2012	SCHEDULED REDEMPTION		3,593,222	3,593,222	3,743,969	3,644,269		(51,046)		(51,046)		3,593,222				130,629	08/15/2032	1
31394W-M7-0	FHR 2777E PE		09/01/2012	SCHEDULED REDEMPTION		3,603,634	3,603,634	3,752,847	3,664,958		(61,325)		(61,325)		3,603,634				130,338	04/15/2033	1
31394W-SH-2	FHR 2778 JD		09/01/2012	SCHEDULED REDEMPTION		3,764,455	3,764,455	3,919,150	3,821,213		(56,758)		(56,758)		3,764,455				135,937	12/15/2032	1
31395G-GY-2	FHR 2861 JL		09/01/2012	SCHEDULED REDEMPTION		1,997,962	1,997,962	1,840,283	1,949,390		48,572		48,572		1,997,962				65,165	09/15/2019	1
31396G-CC-3	FHR 3087 VJ		09/01/2012	SCHEDULED REDEMPTION		181,449	181,449	172,221	177,760		3,689		3,689		181,449				5,734	06/15/2022	1
31396H-6D-6	FHR 3102 PH		09/01/2012	SCHEDULED REDEMPTION		3,294,231	3,294,231	3,433,206	3,332,245		(38,014)		(38,014)		3,294,231				118,768	07/15/2031	1
31393B-4Q-5	FNR 0305A QP		09/01/2012	SCHEDULED REDEMPTION		791,401	791,401	818,451	801,664		(10,263)		(10,263)		791,401				28,707	01/25/2032	1
31393D-ZD-6	FNR 0373A GA		09/01/2012	SCHEDULED REDEMPTION		657,178	657,178	663,750	660,286		(3,107)		(3,107)		657,178				14,677	05/25/2031	1
31358U-7D-2	FNR 1993-70 Z		09/01/2012	SCHEDULED REDEMPTION		9,691	9,691	10,102	12,870		(3,179)		(3,179)		9,691				473	05/25/2023	1
31392G-PN-9	FNR 2002-89 CB		09/01/2012	SCHEDULED REDEMPTION		233,424	233,424	229,942	232,419		1,005		1,005		233,424				6,117	01/25/2018	1
31392J-3G-2	FNR 2003-21 QE		09/01/2012	SCHEDULED REDEMPTION		813,891	813,891	818,946	814,526		(635)		(635)		813,891				28,589	10/25/2031	1
31393B-R5-6	FNR 2003-35 ME		09/01/2012	SCHEDULED REDEMPTION		716,125	716,125	727,091	718,731		(2,606)		(2,606)		716,125				25,838	05/25/2018	1
31394A-L7-9	FNR 2004-67 VE		08/01/2012	SCHEDULED REDEMPTION		9,155,329	9,155,329	9,049,471	9,140,463		14,866		14,866		9,155,329				216,411	12/25/2020	1
31394C-MX-7	FNR 2005-16 LD		09/01/2012	SCHEDULED REDEMPTION		10,880,503	10,880,503	11,008,799	10,887,086		(6,582)		(6,582)		10,880,503				418,587	03/25/2031	1
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		09/01/2012	SCHEDULED REDEMPTION		5,840	5,840	5,141	5,840						5,840				392	12/01/2018	1FE
63252F-AA-7	NATIONAL ARCHIVES FAC TR		09/01/2012	SCHEDULED REDEMPTION		295,745	295,745	330,377	307,295		(11,550)		(11,550)		295,745				25,138	09/01/2019	1FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3 RMBS		09/01/2012	SCHEDULED REDEMPTION		2,847	2,847	2,758	2,791		56		56		2,847				123	01/01/2019	6*
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		08/01/2012	SCHEDULED REDEMPTION		2,911	2,911	2,776	2,830		81		81		2,911				210	09/01/2017	6*
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS		09/01/2012	Various		13,995	13,995	11,692	12,972		1,023		1,023		13,995				892	12/01/2018	1FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		09/01/2012	SCHEDULED REDEMPTION		78,928	78,928	72,941	76,144		2,784		2,784		78,928				4,355	05/15/2022	1FE
56613Q-AA-1	MARBURY AL WTR SYS SER 2007		08/15/2012	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				5,383	08/15/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B		08/17/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		57,579	100,000	36,790	52,544		1,946		1,946		54,490		3,089	3,089		03/01/2025	2FE
26116P-BF-6	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB		07/01/2012	MATURED		3,095,000	3,095,000	3,095,000	3,095,000						3,095,000				158,774	07/01/2012	2FE
010869-EH-4	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		09/28/2012	BLAIR, WILLIAM, & COMPANY, L.L.C.		192,411	785,000	142,305	229,266		11,053		11,053		240,320		(47,908)	(47,908)		10/01/2031	2FE
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		09/01/2012	CALLED @ 100.00		185,000	185,000	179,848	180,392		196		196		180,588		4,412	4,412	14,800	09/01/2038	1FE
78612P-AC-4	SACRAMENTO CNTY CA PENSION 04C-3		08/08/2012	CITIGROUP GLOBAL MARKETS		30,828,888	33,850,000	19,405,528	22,446,131		272,049		272,049		22,718,181		8,110,707	8,110,707		07/10/2033	1FE
91857P-AC-1	VACAVILLE CA REDEV HSG TAX ALLOC 06A		09/01/2012	CALLED @ 100.00		380,000	380,000	402,150	384,902		(2,711)		(2,711)		382,192		(2,192)	(2,192)	26,600	09/01/2013	2FE
207784-AK-5	CONNECTICUT STUD LN FOUND - 2004 TRUST -		09/21/2012	TENDER OFFER		6,806,250	6,875,000	6,875,000	6,875,000						6,875,000		(68,750)	(68,750)	74,714	06/01/2034	1FE
207784-AL-3	CONNECTICUT STUD LN FOUND - 2004 TRUST -		09/21/2012	TENDER OFFER		2,970,000	3,000,000	3,000,000	3,000,000						3,000,000		(30,000)	(30,000)	30,828	06/01/2034	1FE
362848-NF-6	GAINESVILLE FL UTILS SYS 2005 B		08/02/2012	CALLED @ 126.68500000		20,445,000	20,445,000	19,866,815	20,073,560		25,768		25,768		20,099,328		345,672	345,672	6,363,506	10/01/2021	1FE
759830-AK-8	RENO NV SPL ASSMT DIST 2 LID RETRAC 06		08/15/2012	E.J. DE LA ROSA & CO.		1,106,700	1,085,000	1,085,000	1,085,000						1,085,000		21,700	21,700	53,783	06/01/2016	2FE
759830-AL-6	RENO NV SPL ASSMT DIST 2 LID RETRAC 06		08/15/2012	E.J. DE LA ROSA & CO.		948,600	930,000	930,000	930,000						930,000		18,600	18,600	48,709	06/01/2025	2FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		07/01/2012	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						120,000				3,570	01/01/2037	1FE
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		08/15/2012	CALLED @ 100.00		775,000	775,000	771,696	773,673		208		208		773,880		1,120	1,120	43,195	08/15/2015	1FE
67884R-AR-1	OKLAHOMA DEV FIN IDR GOODYEAR 2004		07/01/2012	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				49,300	07/01/2012	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						148,660,192	152,361,859	137,979,356	141,034,080		(732,129)		(732,129)		140,301,950		8,358,242	8,358,242	9,657,941	XXX	XXX
88579Y-AE-1	3M COMPANY		08/21/2012	BANK OF AMERICA		14,986,500	15,000,000	14,930,850			2,174		2,174		14,933,024		53,476	53,476	24,167	06/26/2017	1FE
00037B-AB-8	ABB FINANCE USA INC		09/20/2012	GOLDMAN, SACHS & CO.		4,198,154	4,100,000	4,011,153			2,906		2,906		4,014,059		184,095	184,095	44,858	05/08/2022	1FE
04542B-LZ-3	ABFC 2005-WF1, M2 RMBS		09/10/2012	BARCLAYS BANK		1,688,834	2,506,618	2,506,618	2,506,618						2,506,618		(817,784)	(817,784)	11,834	10/25/2034	3FM
04541G-EU-2	ABSHE 2003-HE4 M1 RMBS		09/17/2012	Various		21,198,516	23,782,546	23,804,842	23,783,616		(43)		(43)		23,783,573		(2,585,057)	(2,585,057)	270,442	08/15/2033	1FM
004421-BH-5	ACE 2002-HE3, M1 RMBS		09/18/2012	Various		3,722,884	3,842,059	3,858,868	3,852,413		(621)		(621)		3,851,791		(128,908)	(128,908)	58,177	10/25/2032	2FM
004421-JH-7	ACE 2004-HE4 M1 RMBS		09/10/2012	BANK OF AMERICA		13,713,618	16,519,320	16,508,995	16,526,149		(291)		(291)		16,525,858		(2,812,240)	(2,812,240)	137,967	12/25/2034	1FM
004421-EX-7	ACE 2004-OP1, M2 RMBS		09/18/2012	Various		2,779,251	3,596,413	3,608,134	3,544,643		(304)		(304)		3,544,338		(765,087)	(765,087)	48,687	04/25/2034	5FM
004421-EY-5	ACE 2004-OP1, M3 RMBS		07/30/2012	Various		482,163	1,062,685	367,196	373,266	689,419	28,619		718,038		377,105		105,057	105,057	13,664	04/25/2034	1FM
004421-QQ-9	ACE 2005-WF1, M2 RMBS		09/10/2012	NOMURA SECURITIES INTERNATIONAL, INC.		2,205,938	3,000,000	3,000,000	3,000,000						3,000,000		(794,063)	(794,063)	15,051	05/25/2035	3FM
004421-QR-7	ACE 2005-WF1, M3 RMBS		09/18/2012	Various		3,221,389	4,523,310	4,523,310	1,780,587	2,742,722			2,742,722		4,523,310		(1,301,921)	(1,301,921)	23,650	05/25/2035	1FM
004421-QS-5	ACE 2005-WF1, M4 RMBS		07/26/2012	Various		263,364	860,314	199,904	511,457		298,885		298,885		245,634		17,730	17,730	3,780	05/25/2035	1FM
004406-AA-2	ACE 2006-GP1, A RMBS		08/29/2012	Various		1,026,842	1,182,683	1,182,683	1,139,292		(11,819)		(11,819)		1,181,950		(155,108)	(155,108)	3,071	02/25/2031	5FM
00512N-AD-2	ACXIOM CORP EXTENDED TERM LOAN TRANCHE 2		09/28/2012	SCHEDULED REDEMPTION		4,708	4,708	4,647	4,632		76		76		4,708				12	03/15/2015	3FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2012	SCHEDULED REDEMPTION		2,206	2,206	1,381	2,151		55		55		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2012	SCHEDULED REDEMPTION		6,066	6,066	3,797	5,915		151		151		6,066					03/01/2017	1
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		09/28/2012	SCHEDULED REDEMPTION		3,750	3,750	3,735	3,733		17		17		3,750					12/17/2017	4FE
00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	F	07/28/2012	MATURED		32,000,000	32,000,000	32,000,000	32,203,288		(203,288)		(203,288)		32,000,000				1,680,000	07/28/2012	2
00111@-AA-2	AES HAWAII (HEPCO)		09/30/2012	SCHEDULED REDEMPTION		289,100	289,100	289,100	289,100						289,100				14,896	06/30/2022	3
05377R-AB-0	AESOP FUNDING II LLC ABS		09/20/2012	SCHEDULED REDEMPTION		3,750,000	3,750,000	4,163,672	3,890,756		(140,756)		(140,756)		3,750,000				252,146	10/20/2013	1FE
05377R-AC-8	AESOP FUNDING II LLC ABS		09/20/2012	SCHEDULED REDEMPTION		2,152,833	2,152,833	2,323,378	2,229,357		(76,523)		(76,523)		2,152,833				91,711	02/20/2014	1FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		10,640	10,640	10,585	10,582		58		58		10,640				135	10/09/2016	4FE
02640F-AA-6	AGFMT 2010-1A A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		330,119	330,119	330,040	330,070		49		49		330,119				12,276	03/25/2058	1FM
01168B-AQ-4	ALASKA COMMUNICATIONS SYS TLB		09/28/2012	SCHEDULED REDEMPTION		1,688	1,688	1,626	1,621		67		67		1,688				23	10/21/2016	3FE
014480-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1 PRE	E	07/30/2012	SCHEDULED REDEMPTION		475,590	475,590	475,590	475,590						475,590				3,471	07/30/2034	3AM
01639#-AA-1	ALISAL WATER CORPORATION		07/01/2012	SCHEDULED REDEMPTION		70,000	70,000	70,000	70,000						70,000				4,121	01/01/2027	3FE
01973J-AF-6	ALLISON TRANSMISSION, INC. TERM LOAN B-3		09/28/2012	SCHEDULED REDEMPTION		5,000	5,000	4,950			50		50		5,000				12	08/23/2019	3FE
020039-DB-6	ALLTEL CORP		07/01/2012	MATURED		5,000,000	5,000,000	5,553,600	5,105,817		(105,817)		(105,817)		5,000,000				350,000	07/01/2012	1FE
02005Y-AD-8	ALLY AUTO RECEIVABLES TRUST		09/15/2012	SCHEDULED REDEMPTION		3,725,677	3,725,677	3,725,638			40		40		3,725,677				17,369	09/15/2014	1FE
02076X-AB-8	ALPHA NATURAL RESOURCES		09/14/2012	Various		3,412,600	3,790,000	3,811,063	3,808,902		(2,708)		(2,708)		3,806,194		(393,594)	(393,594)	179,940	06/01/2019	4FE
021345-AA-1	ALTA WIND HOLDINGS, LLC ALTA II-V		07/20/2012	SCHEDULED REDEMPTION		177,238	177,238	177,238	174,579						177,238				6,209	06/30/2035	2AM
00164Y-AD-9	AMC NETWORKS, INC. - TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		5,000	5,000	4,977	4,976		24		24		5,000				68	12/31/2018	3FE
02364W-AH-8	AMERICA MOVIL SAB DE CV	F	08/01/2012	GOLDMAN, SACHS & CO.		7,924,379	7,110,000	7,994,424	7,811,841		(134,032)		(134,032)		7,677,809		246,570	246,570	432,673	01/15/2015	1FE
02364W-BC-8	AMERICA MOVIL SAB DE CV	F	09/11/2012	Various		15,599,250	15,000,000	14,878,200	14,885,418		15,753		15,753		14,901,171		698,079	698,079	352,951	09/08/2016	1FE
02406P-AL-4	AMERICAN AXLE & MFG INC		09/05/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		729,531	725,000	725,000							725,000		4,531	4,531		10/15/2022	4FE
026874-CS-4	AMERICAN INTL GROUP		08/28/2012	DEUTSCHE BANK SECURITIES		10,540,800	10,000,000	9,979,700			1,643		1,643		9,981,343		559,457	559,457	167,833	03/22/2017	2FE
03064U-AB-6	AMERICREDIT AUTOMOBILE RECEIVA		09/08/2012	SCHEDULED REDEMPTION		476,972	476,972	476,946			26		26		476,972				2,532	10/08/2015	1FE
03073J-AL-8	AMERISTAR CASINOS, INC. B TERM LOAN		09/16/2011	VARIOUS															(19)	04/14/2018	3FE

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)
037735-CH-8	APPALACHIAN POWER CO		08/15/2012	MATURED		2,500,000	2,500,000	2,495,500	2,499,370		630		630		2,500,000				141,250	08/15/2012	2FE
677755-C*-9	AQUA AMERICA / AQUA OHIO		07/15/2012	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,531		469		469		300,000				29,400	07/15/2020	2
03938L-AX-2	ARCELORMITTAL	F	09/06/2012	Various		8,869,580	9,000,000	8,867,200			3,276		3,276		8,870,476		(896)	(896)	304,236	02/25/2022	2FE
039380-AB-6	ARCH COAL INC		07/31/2012	Various		3,972,750	4,075,000	4,222,625	4,179,658		(15,211)		(15,211)		4,164,447		(191,697)	(191,697)	358,039	08/01/2016	4FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		8,125	8,125	8,075			50		50		8,125					05/16/2018	3FE
03968X-AB-7	ARDAGH PKG FIN/MP HD USA	F	07/19/2012	STERNE AGEE & LEACH		105,500	100,000	105,052							105,052		448	448	2,069	10/15/2017	3FE
007036-FW-1	ARMT 2005-1 5A2 RMBS		09/25/2012	SCHEDULED REDEMPTION		35,278	35,278	35,315	35,286		(8)		(8)		35,278				220	05/25/2035	1FM
007036-UQ-7	ARMT 2005-11 5A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		147,529	147,529	69,339	70,688		76,842		76,842		147,529				308	02/25/2036	1FM
2254W0-MM-4	ARMT 2005-12 5A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		205,758	205,758	92,784	94,445		111,313		111,313		205,758				383	04/25/2036	1FM
040104-MY-4	ARSI 2005-W1, A2 RMBS		08/29/2012	Various		366,768	612,559	595,667	601,042		(147)		(147)		595,415		(228,647)	(228,647)	2,069	02/25/2042	4FM
044209-AE-4	ASHLAND INC		08/03/2012	STERNE AGEE & LEACH		663,000	650,000	650,000							650,000		13,000	13,000	86	08/15/2022	3FE
04420T-AS-9	ASHLAND INC TERM B		09/24/2012	SCHEDULED REDEMPTION		756,964	756,964	760,416	755,149		1,815		1,815		756,964				799	08/23/2018	3FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H RMBS		09/18/2012	Various		2,874,227	3,769,720	3,796,815	2,275,181	1,497,889	(339)		1,497,550		3,772,731		(898,503)	(898,503)	59,271	04/25/2034	1FM
046265-AE-4	ASTORIA FINANCIAL CORP		09/13/2012	CALLED @ 100.460		6,000,000	6,000,000	5,988,300	5,998,819		1,047		1,047		5,999,865		135	135	341,933	10/15/2012	2FE
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		09/15/2012	SCHEDULED REDEMPTION		219,182	219,182	239,526	230,574		(11,392)		(11,392)		219,182				11,220	07/15/2016	1
04826N-AL-7	ATLANTIC BROADBAND FINANCE, LLC TERM LOA		09/28/2012	SCHEDULED REDEMPTION		1,875	1,875	1,866			9		9		1,875					04/04/2019	4FE
04963J-AA-3	ATRIUM CDO, CLASS A LOANS CLO	F	07/27/2012	SCHEDULED REDEMPTION		1,544,330	1,544,330	1,469,044	1,502,288		42,042		42,042		1,544,330				10,712	06/27/2015	1FE
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011		09/28/2012	SCHEDULED REDEMPTION		2,494	2,494	2,494	2,494						2,494				8	12/15/2016	3FE
05342R-AA-4	AVALON CAPITAL LTD. 3, CLASS A-1 LOANS C	E	08/24/2012	SCHEDULED REDEMPTION		960,724	960,724	960,724	960,724						960,724				5,523	02/24/2019	1FE
053499-AG-4	AVAYA INC		08/31/2012	Various		3,235,785	3,525,000	3,454,500	3,459,227		4,490		4,490		3,463,717		(227,932)	(227,932)	218,528	04/01/2019	4FE
05366#-AD-5	AVIATION CAPITAL GROUP CORP 5-YEAR		08/08/2012	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,358,000	08/08/2012	2
05368B-AA-8	AVIATION SECURITIZATION II LLC ABS		09/17/2012	SCHEDULED REDEMPTION		63,432	63,432	63,432	63,432						63,432				460	12/15/2023	1
059523-BB-5	BAFC 2007-5 7A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		2,170	908,859	580,645	600,120		(575,918)		(575,918)		2,170				39,675	02/25/2052	4FM
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		593,728	593,728	592,244	592,553		1,175		1,175		593,728				22,567	09/26/2037	1FM
05955Y-AS-8	BAFC 2010-R3 4A4 RMBS		09/01/2012	SCHEDULED REDEMPTION		333,278	333,278	334,112	334,159		(881)		(881)		333,278				10,192	06/26/2036	1FE
05745P-AB-9	BAKERCORP TERM LOAN		07/31/2012	SCHEDULED REDEMPTION		6,250	6,250	6,274	6,274		(24)		(24)		6,250				233	06/01/2018	4FE
05948K-BE-8	BANK OF AMERICA ALT LOAN TRUST RMBS		09/01/2012	SCHEDULED REDEMPTION		340,952	340,952	342,959	341,848		(897)		(897)		340,952				14,037	08/25/2049	1FM
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		09/01/2012	SCHEDULED REDEMPTION		293,896	293,896	293,896	293,896						293,896				13,609	12/01/2016	1FM
07170L-AK-8	BAUSCH & LOMB INC TERM LOAN B		07/10/2012	CITIBANK		1,501,875	1,500,000	1,485,000			70		70		1,485,070		16,805	16,805	(3,613)	05/18/2019	4FE
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		305,839	305,839	308,515	308,527		(2,687)		(2,687)		305,839				6,938	05/26/2037	1FM
055381-AQ-0	BE AEROSPACE INC		07/23/2012	TENDER OFFER		8,488,188	7,750,000	8,155,625	8,077,074		(35,763)		(35,763)		8,041,311		446,876	446,876	854,007	07/01/2018	3FE
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM LOAN C		09/28/2012	SCHEDULED REDEMPTION		9,770	9,770	9,770	9,770						9,770				17	04/03/2015	4FE
055451-AR-9	BHP BILLITON FIN USA LTD	F	09/20/2012	BARCLAYS BANK		5,250,650	5,000,000	4,912,900			863		863		4,913,763		336,887	336,887	120,885	02/24/2042	1FE
09061A-AL-8	BIOMET INC DOLLAR TERM LOAN		08/02/2012	Various		963,773	974,425	962,962	961,603		2,160		2,160		963,763		10	10	12,102	03/25/2015	4FE
09061A-AN-4	BIOMET INC DOLLAR TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		2,436	2,436	2,409			27		27		2,436					07/25/2017	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		09/30/2012	SCHEDULED REDEMPTION		742,584	742,584	737,015	745,925		(3,341)		(3,341)		742,584				54,998	12/30/2016	2
091797-AM-2	BLACK & DECKER CORP		08/31/2012	CALLED @ 109.32		6,000,000	6,000,000	6,426,240	6,283,813		(64,664)		(64,664)		6,219,149		(219,149)	(219,149)	796,700	11/01/2014	1FE
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		07/15/2012	SCHEDULED REDEMPTION		1,428,511	1,428,511	1,428,511	1,428,511						1,428,511				7,248	07/17/2017	1FE
09250F-AA-2	BLACKROCK (BSIS) 2005-2A, A1 LOANS CLO	E	08/27/2012	SCHEDULED REDEMPTION		77,664	77,664	57,471	65,444		11,960		11,960		77,664				551	05/25/2017	1FE
363259-AA-0	BLACKROCK GALENA II SYNTHETIC CDO, CL A1	E	08/24/2012	J. P. MORGAN SECURITIES, INC.		10,937,500	35,000,000	5,261,776	4,616,750		(231,118)		(231,118)		4,385,632		6,551,868	6,551,868	428,868	04/07/2017	5*
Q1403*-AG-8	BLUESCOPE STEEL (FINANCE) LTD SER. B SR	F	08/07/2012	PRINCIPAL PAYMENT		10,320,000	10,320,000	10,320,000	11,268,912		(220,528)		(220,528)		11,048,384		(728,384)	(728,384)	794,233	07/01/2014	3
05948K-W5-4	BOAA 2005-11 4A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		152,094	158,563	143,714	143,880		8,286		8,286		152,094				6,759	08/25/2049	2FM
05948K-E5-4	BOAA 2005-6 2CB1 RMBS		09/01/2012	SCHEDULED REDEMPTION		419,920	419,920	401,202	395,683		24,237		24,237		419,920				17,114	09/25/2049	4FM
05949C-GV-2	BOAMS 2005-8 A8 RMBS		09/01/2012	SCHEDULED REDEMPTION		334,947	334,947	305,639	309,189		25,757		25,757		334,947				7,073	09/25/2035	1FM
05555#-AC-8	BOB EVANS FARMS INC SR UNSEC NTS SER. C		07/28/2012	SCHEDULED REDEMPTION		3,999,874	3,999,874	3,999,874	4,045,506		(45,632)		(45,632)		3,999,874				153,595	07/28/2014	2
09776M-AH-7	BOMBARDIER RECREATIONAL PRODUCTS INC. TE	A	10/10/2011	VARIOUS															54,914	06/28/2013	4FE
09776@-AB-7	BON SECOURS HEALTH SYS LEASE COL		09/15/2012	SCHEDULED REDEMPTION		131,920	131,920	151,244	144,013		(12,093)		(12,093)		131,920				6,492	09/15/2021	1
100756-AA-3	BOST 2004-1A A LOANS CLO	E	08/25/2012	SCHEDULED REDEMPTION		131,679	131,679	111,269	119,944		11,735		11,735		131,679				886	05/25/2016	1FE
10553Y-AD-7	BRASKEM FINANCE LTD	F	08/21/2012	Various		12,637,500	12,000,000	12,137,500	12,132,960		(7,163)		(7,163)		12,125,797		511,703	511,703	613,056	04/15/2021	2FE
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		09/28/2012	SCHEDULED REDEMPTION		3,375	3,375	3,348	3,345		30		30		3,375				5,250	12/14/2017	3FE
07384M-6H-0	BSARM 2004-12 2A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		472,818	472,818	464,913	465,227		7,591		7,591		472,818				9,431	10/25/2051	1FM
07383F-XJ-2	BSCMS 2003-PWR2, A4 CMBS		09/01/2012	SCHEDULED REDEMPTION		20,221	20,221	20,099	20,198		23		23		20,221				780	05/11/2039	1FM
07387B-AA-1	BSCMS 2005-PWR8, C CMBS		09/10/2012	MESIROW FINANCIAL, INC.		3,475,000	5,000,000	5,027,169	5,633,155		(125,690)		(125,690)		5,507,465		(2,032,465)	(2,032,465)	190,126	06/11/2041	5FM
07383F-5M-6	BSCMS 2005-T18, AJ CMBS		08/17/2012	BARCLAYS BANK		16,006,641	15,000,000	15,082,395	15,031,789		(5,800)		(5,800)		15,025,990		980,651	980,651	544,294	02/13/2042	1FM
07387M-AK-5	BSCMS 2006-PW11, B CMBS		08/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		9,870,000	12,000,000	11,918,664	11,961,549		5,789		5,789		11,967,338		(2,097,338)	(2,097,338)	506,588	03/11/2039	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
07387M-AL-3	BSCMS 2006-PW11, C CMBS		08/30/2012	J. P. MORGAN SECURITIES, INC.		4,302,150	6,235,000	6,183,549	6,210,579		3,661		3,661		6,214,240		(1,912,090)	(1,912,090)	263,215	03/11/2039	4FM
07388R-AC-1	BSCMS 2007-PW15 A3 CMBS		09/01/2012	SCHEDULED REDEMPTION		5,994,707	5,994,707	6,017,890	6,000,403		(5,696)		(5,696)		5,994,707				238,694	02/11/2044	1FM
11953U-AB-3	BUFFALO GULF COAST TERMINALS TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,454	2,451		49		49		2,500					10/31/2017	3FE
05568B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2012	SCHEDULED REDEMPTION		7,620	7,620	7,620	7,620						7,620				436	01/15/2024	1FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		09/01/2012	SCHEDULED REDEMPTION		316,065	316,065	316,065	316,065						316,065				17,963	08/01/2022	2
05568N-AF-9	BURLINGTON NORTHERN PASS THROUGH CERTIFI		07/02/2012	SCHEDULED REDEMPTION		54,748	54,748	54,748	54,748						54,748				3,083	07/02/2016	1
127693-AA-7	CAESARS OPERATING ESCROW		07/20/2012	BANK OF AMERICA		1,170,125	1,150,000	1,178,750			(1,317)		(1,317)		1,177,433		(7,308)	(7,308)	43,716	02/15/2020	4FE
12800U-AE-0	CAISSE CENTRALE DESJARDN	A	09/12/2012	J. P. MORGAN SECURITIES, INC.		15,458,885	14,750,000	14,973,610	14,952,852		(37,571)		(37,571)		14,915,281		543,604	543,604	391,961	09/16/2015	1FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		09/10/2012	SCHEDULED REDEMPTION		45,718	45,718	45,718	45,718						45,718				1,753	05/10/2025	2
129268-AA-6	CALENDONIA GENERATING		09/30/2012	SCHEDULED REDEMPTION		600,740	600,740	600,740							600,740				1,660	02/28/2022	1FE
131244-AC-9	CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS	E	07/17/2012	SCHEDULED REDEMPTION		806,703	806,703	753,259	772,528		34,174		34,174		806,703				4,534	04/17/2020	1FE
13134M-AW-3	CALPINE CORP TERM LOAN		09/28/2012	Various		6,250	6,250	6,250	12,500						6,250				56,235	04/01/2018	4FE
13134M-AY-9	CALPINE CORPORATION TERM B-2		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500					04/01/2018	4FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS ABS	A	09/03/2012	SCHEDULED REDEMPTION		444,075	444,075	434,894	436,284		7,791		7,791		444,075				24,024	03/03/2024	2
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A AB	I	07/15/2012	SCHEDULED REDEMPTION		444,533	444,533	444,533	443,445		1,087		1,087		444,533				33,296	01/15/2021	2
13973U-AG-4	CAPITAL AUTOMOTIVE L.P. TRANCHE B TERM L		09/28/2012	SCHEDULED REDEMPTION		63,291	63,291	62,755	62,720		571		571		63,291				1,737	03/13/2017	4FE
14155#-AB-6	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2012	SCHEDULED REDEMPTION		456,279	456,279	454,150	454,436		1,843		1,843		456,279				13,297	09/30/2027	2
14170T-AD-3	CAREFUSION CORP		08/01/2012	MATURED		5,000,000	5,000,000	5,193,045	5,044,055		(44,055)		(44,055)		5,000,000				206,250	08/01/2012	2FE
14308V-AD-3	CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS	E	08/13/2012	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				12,710	08/11/2016	1FE
14313G-AB-3	CARMAX AUTO OWNER TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		658,678	658,678	658,633			45		45		658,678				1,854	03/16/2015	1FE
144141-CS-5	CAROLINA POWER & LIGHT		07/15/2012	MATURED		8,000,000	8,000,000	7,996,800	7,999,770		230		230		8,000,000				520,000	07/15/2012	1FE
147528-D#-7	CASEY'S GENERAL STORES, INC. SERIES A -		09/30/2012	SCHEDULED REDEMPTION		900,000	900,000	900,000	900,000						900,000				51,480	09/30/2019	2
149123-BZ-3	CATERPILLAR INC		07/27/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,140,000	10,000,000	9,988,000			225		225		9,988,225		151,775	151,775	14,583	06/26/2017	1FE
12489W-QG-2	CBASS 2005-CB8 AF5 RMBS		09/01/2012	SCHEDULED REDEMPTION		228,190	228,190	219,165	224,303		3,887		3,887		228,190				8,813	03/25/2042	2FM
1248MG-AP-9	CBASS 2007-CB1 AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		62,931	62,931	35,796	35,681		30,103		30,103		62,931				1,491	01/25/2047	1FM
17311Y-AE-3	CBASS 2007-CB3 A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		198,798	198,798	113,155	118,741		84,291		84,291		198,798				3,473	02/25/2047	1FM
124857-AB-9	CBS CORP		07/11/2012	CALLED @ 113.104		4,000,000	4,000,000	4,240,076	4,136,265		(29,105)		(29,105)		4,107,160		(107,160)	(107,160)	739,182	05/15/2014	2FE
124857-AG-8	CBS CORP		08/30/2012	PARIBAS CAPITAL MARKETS		5,168,000	5,000,000	4,954,750			1,944		1,944		4,956,694		211,306	211,306	85,781	03/01/2022	2FE
925524-AT-7	CBS CORP		07/11/2012	CALLED @ 100.503		490,000	490,000	494,606	500,846		(9,196)		(9,196)		491,650		(1,650)	(1,650)	27,424	08/15/2012	2FE
16678R-AV-9	CCMFC 2004-1A V1 RMBS		09/01/2012	SCHEDULED REDEMPTION		113,544	113,544	106,814	109,269		4,275		4,275		113,544				641	01/25/2035	1FM
16678R-BW-6	CCMFC 2004-3 B1 RMBS		09/01/2012	SCHEDULED REDEMPTION		20,984	20,984	11,940	12,555		8,429		8,429		20,984				111	08/25/2035	1FM
16678R-CE-5	CCMFC 2004-4A B1 RMBS		09/01/2012	SCHEDULED REDEMPTION		24,613	24,613	12,504	12,312		12,302		12,302		24,613				102	10/25/2035	1FM
16678R-BT-3	CCMFC 2004-A B1 RMBS		09/01/2012	SCHEDULED REDEMPTION		26,761	26,761	19,327	19,613		7,378		7,378		26,761				147	03/25/2035	1FM
16678R-CM-7	CCMFC 2004-B B1 RMBS		09/01/2012	SCHEDULED REDEMPTION		49,171	49,171	35,465	37,699		15,886		15,886		49,171				259	10/25/2035	1FM
16678R-FD-4	CCMFC 2006-1A B1 RMBS		09/25/2012	SCHEDULED REDEMPTION		21,914	550,647	37,287	8,991		12,923		12,923		21,914					12/25/2046	1FM
1248EP-AW-3	CCO HLDGS LLC/CAP CORP		09/24/2012	BANK OF AMERICA		8,418,750	7,500,000	8,193,750			(54,547)		(54,547)		8,139,203		279,547	279,547	434,818	06/01/2020	3FE
12513E-AN-4	CD 2005-CD1, D CMBS		09/11/2012	BARCLAYS BANK		5,892,032	7,000,000	6,898,640	6,954,774		7,317		7,317		6,962,091		(1,070,060)	(1,070,060)	292,836	07/15/2044	5FM
151020-AH-7	CELGENE CORP		08/10/2012	MORGAN STANLEY DEAN WITTER		9,982,100	10,000,000	9,994,900			7		7		9,994,907		(12,807)	(12,807)	5,417	08/15/2022	2FE
15131Y-AC-9	CENGAGE LEARNING ACQ (THOMSON LEARNING)		11/30/2011	VARIOUS															7,189	07/03/2014	4FE
15131Y-AD-7	CENGAGE LEARNING ACQ (THOMSON LEARNING)		09/28/2012	SCHEDULED REDEMPTION		6,740	6,740	6,177			563		563		6,740					07/05/2017	4FE
15189X-AG-3	CENTERPOINT ENER HOUSTON		08/27/2012	CALLED @ 107.332		6,658,000	6,658,000	7,161,078	6,910,484		(79,152)		(79,152)		6,831,331		(173,331)	(173,331)	915,664	01/15/2014	1FE
152314-JD-3	CENTEX 2004-A, M1 RMBS		09/10/2012	CANTOR FITZGERALD		5,143,956	6,257,616	6,257,616	6,257,616						6,257,616		(1,113,660)	(1,113,660)	38,652	01/25/2034	4FM
15641S-AE-1	CENTURION CDO VII CLASS A-2 LOANS CLO	E	07/30/2012	SCHEDULED REDEMPTION		1,859,463	1,859,463	1,859,463	1,859,463						1,859,463				12,405	01/30/2016	1FE
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		10,000	10,000	9,900			100		100		10,000					02/14/2019	3FE
161546-HK-5	CFAB 2003-6, 2M2 RMBS		09/19/2012	RAYMOND JAMES & ASSOCIATES, INC.		660,122	1,155,137	972,513	177,338	795,176	1,069		796,244		973,582		(313,460)	(313,460)	14,900	11/25/2034	6FM
161546-JA-5	CFAB 2004-1, 2M1 RMBS		09/10/2012	J. P. MORGAN SECURITIES, INC.		2,308,218	2,731,619	2,731,619	2,731,619						2,731,619		(423,400)	(423,400)	19,214	09/25/2033	4FM
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		09/28/2012	SCHEDULED REDEMPTION		24,929	24,929	24,829	24,839		90		90		24,929					09/06/2016	3FE
16117L-AZ-2	CHARTER COMMUNICATIONS OPERATING, LLC TE		09/28/2012	SCHEDULED REDEMPTION		4,375	4,375	4,353			22		22		4,375					05/15/2019	3FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		09/01/2012	SCHEDULED REDEMPTION		519,028	519,028	383,634	383,060		135,968		135,968		519,028				5,988	03/25/2037	1FM
165167-CG-0	CHESAPEAKE ENERGY CORP		08/10/2012	GOLDMAN, SACHS & CO.		4,010,000	4,000,000	4,115,000	4,107,972		(5,715)		(5,715)		4,102,256		(92,256)	(92,256)	245,000	02/15/2021	3FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2012	SCHEDULED REDEMPTION		298,999	298,999	298,999	298,179		819		819		298,999				12,095	09/30/2017	2
12669E-T3-0	CHWL 2003-39 A17 RMBS		09/01/2012	SCHEDULED REDEMPTION		229,851	229,851	218,673	224,610		5,241		5,241		229,851				8,128	05/25/2038	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12558M-BM-3	CITHE 2003-1 RMBS		08/01/2012	SCHEDULED REDEMPTION		23,142	23,142	23,139	23,138		3		3		23,142				763	10/20/2032	3FM
12558M-BN-1	CITHE 2003-1 RMBS		08/01/2012	SCHEDULED REDEMPTION		22,552	22,552	22,545	4,799	17,744	9		17,754		22,552				856	09/20/2032	1FM
12558M-AG-7	CITHE RMBS		09/01/2012	SCHEDULED REDEMPTION		120,824	120,824	121,620	123,640		(2,816)		(2,816)		120,824				5,443	02/25/2030	1FM
18683K-AD-3	CLIFFS NATURAL RESOURCES		09/07/2012	BANK OF AMERICA		9,697,800	10,000,000	9,989,700	9,990,330		587		587		9,990,917		(293,117)	(293,117)	461,771	04/01/2021	2FE
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS	F	08/20/2012	SCHEDULED REDEMPTION		178,861	178,861	166,564	171,002		7,859		7,859		178,861				1,071	01/20/2017	1FE
12572X-AA-8	CME GROUP INDEX SERVICES		08/01/2012	SUSQUEHANNA FINANCIAL GROUP LLLP		5,526,100	5,000,000	4,990,000	4,991,943		683		683		4,992,626		533,474	533,474	196,167	03/15/2018	1FE
172981-AE-2	CMLTI 2006-4 2A1B RMBS		09/01/2012	SCHEDULED REDEMPTION		77,787	777,542	284,361			77,787		77,787		77,787				34,619	12/25/2035	1FM
17312B-AF-9	CMLTI 2007-WFH2 M2 RMBS		09/24/2012	RAYMOND JAMES & ASSOCIATES, INC.		1,097,446	15,000,000	3,131,019	1,282,800	2,009,865	(60,418)		1,949,447		3,028,401		(1,930,954)	(1,930,954)	79,768	02/25/2042	6FM
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,875,274	1,875,274	1,867,656	1,868,922		6,352		6,352		1,875,274				65,897	08/25/2037	1FM
17316D-AM-6	CMLTI 2010-3 3A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		305,247	305,247	303,435	303,697		1,551		1,551		305,247				6,386	08/25/2037	1FM
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,933,696	1,933,696	1,921,611	1,921,585		12,111		12,111		1,933,696				60,666	10/25/2035	1FM
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		09/10/2012	SCHEDULED REDEMPTION		57,252	57,252	57,252	57,252						57,252				2,529	06/10/2024	1
21987B-AQ-1	CODELCO INC	F	08/06/2012	WARBURG DILLION READ LLC		3,035,550	3,000,000	2,959,890			210		210		2,960,100		75,450	75,450	5,500	07/17/2022	1FE
P07638-AA-6	COMISION FEDERAL DE ELECTRICIDAD ('CFE')	F	07/15/2012	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,930		70		70		600,000				20,713	10/15/2012	2
20337E-AK-7	COMMSCOPE INC. TRANCHE 1 TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,490	2,489		11		11		2,500					01/14/2018	3FE
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		07/18/2012	TENDER OFFER		3,847,950	3,825,000	3,911,063	3,864,673		(13,545)		(13,545)		3,851,127		(3,177)	(3,177)	418,798	07/15/2015	4FE
205887-BJ-0	CONAGRA FOODS INC		09/12/2012	GOLDMAN, SACHS & CO.		11,920,920	12,000,000	11,933,040			63		63		11,933,103		(12,183)	(12,183)	4,333	09/15/2022	2FE
995497-ZZ-0	CON'L RUBBER CRP AMERICA		09/14/2012	OPPENHEIMER & CO. INC		1,015,000	1,000,000	1,000,000							1,000,000		15,000	15,000		09/15/2019	3FE
20825C-AM-6	CONOCOPHILLIPS		08/17/2012	CALLED @ 103.015596		8,000,000	8,000,000	8,494,480	8,196,249		(88,997)		(88,997)		8,107,253		(107,253)	(107,253)	507,203	05/15/2013	1FE
20825C-AS-3	CONOCOPHILLIPS		08/17/2012	CALLED @ 105.82448913		16,176,000	16,176,000	16,775,995	16,482,306		(90,461)		(90,461)		16,391,845		(215,845)	(215,845)	1,744,679	02/01/2014	1FE
20902F-AB-9	CONSOLIDATED CONTAINER COMPANY 1ST LIEN		07/03/2012	Various		1,771,367	1,771,367	1,719,018	1,712,912		58,455		58,455		1,771,367				16,498	03/28/2014	4FE
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		06/30/2012	SCHEDULED REDEMPTION		12,089	12,089	12,089	12,089						12,089				526	06/30/2022	1
210805-AM-9	CONTINENTAL AIRLINES ABS		07/15/2012	SCHEDULED REDEMPTION		55,941	55,941	55,071	55,809		132		132		55,941				2,665	10/15/2013	3FE
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2012	SCHEDULED REDEMPTION		395,920	395,920	394,336	394,423		1,497		1,497		395,920				14,418	07/12/2022	2FE
22237P-AC-7	CPMH 2005-1, A3 ABS		09/01/2012	SCHEDULED REDEMPTION		222,266	222,266	222,238	222,257		9		9		222,266				7,643	12/15/2035	2AM
126190-AD-9	CPS 2008-A, A4 ABS		09/15/2012	SCHEDULED REDEMPTION		58,062	58,062	62,390	60,054		(1,992)		(1,992)		58,062				3,105	10/15/2014	1FE
126193-AB-7	CPS AUTO TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		392,850	392,850	392,523	392,640		211		211		392,850				8,198	03/15/2016	1FE
226829-AA-7	CROCKETT COGENER		09/30/2012	SCHEDULED REDEMPTION		139,739	139,739	139,739	139,739						139,739				4,101	03/30/2025	2FE
12628X-AB-0	CSAM FUNDING 1, CLASS A2 CLO LOANS	F	07/30/2012	SCHEDULED REDEMPTION		7,701,618	7,701,618	7,547,585	7,577,340		124,277		124,277		7,701,618				38,031	03/29/2016	1FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS CLO	F	07/16/2012	SCHEDULED REDEMPTION		169,091	169,091	161,482	164,593		4,498		4,498		169,091				1,178	10/15/2016	1FE
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		09/28/2012	SCHEDULED REDEMPTION		10,363	10,363	10,144	10,115		248		248		10,363				10,508	03/29/2016	2FE
126307-AB-3	CSC HOLDINGS INC		09/27/2012	Various		15,778,031	15,500,000	16,123,750	15,886,834		(108,796)		(108,796)		15,778,038		(7)	(7)	1,468,485	06/15/2015	3FE
225458-6G-8	CSFB 2005-9 5A9 RMBS		09/01/2012	SCHEDULED REDEMPTION		203,073	247,698	182,215	181,720		21,353		21,353		203,073				5,567	04/25/2036	1FM
12644J-AE-5	CSMC 10-10R 2A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,124,352	1,124,352	1,132,433	1,131,566		(7,214)		(7,214)		1,124,352				41,466	03/26/2037	1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		926,484	926,484	784,756	729,258		197,226		197,226		926,484				21,901	04/25/2036	1FM
225470-G2-3	CSMC 2006-C1 AJ CMBS		08/17/2012	SALOMON SMITH BARNEY		8,181,250	8,000,000	6,809,375	7,293,914		95,848		95,848		7,389,762		791,489	791,489	319,848	02/15/2039	1FM
225470-G5-6	CSMC 2006-C1, D CMBS		09/11/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		9,833,597	11,790,000	11,739,433	11,765,339		3,585		3,585		11,768,924		(1,935,327)	(1,935,327)	511,632	02/15/2039	3FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		639,369	639,369	651,557	650,766		(11,397)		(11,397)		639,369				28,027	09/26/2037	1FM
12642Y-FC-3	CSMC 2009-16R 8A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		594,364	594,364	608,109	606,164		(11,799)		(11,799)		594,364				21,770	07/26/2037	1FM
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		08/01/2012	SCHEDULED REDEMPTION		107,040	107,040	107,040	105,490		1,550		1,550		107,040				9,387	08/01/2017	2
23108K-AB-4	CUMULUS MEDIA INC TERM LOAN B		09/23/2011	VARIOUS															188	09/16/2018	3Z
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		09/10/2012	SCHEDULED REDEMPTION		409,449	409,449	409,449	455,635						409,449				17,367	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024 ABS		09/10/2012	SCHEDULED REDEMPTION		54,918	54,918	54,918	54,918						54,918				2,888	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		140,824	140,824	141,044	140,885		(61)		(61)		140,824				747	05/25/2034	1FM
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		09/01/2012	SCHEDULED REDEMPTION		44,594	44,594	43,318	43,359		1,235		1,235		44,594				1,806	04/25/2035	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		409,405	409,405	375,521	391,841		24,048		24,048		409,405				15,081	07/25/2035	3FM
02149J-AV-8	CWALT 2006-45T1 2A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		19,700	571,539	203,659			19,700		19,700		19,700				25,203	02/25/2037	1FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		09/01/2012	SCHEDULED REDEMPTION		468,381	605,756	486,452	473,452		3,377		3,377		468,381				25,733	05/25/2036	1FM
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		09/01/2012	SCHEDULED REDEMPTION		474,553	474,553	471,814	473,214		1,339		1,339		474,553				10,186	08/25/2036	1FM
02151N-AB-8	CWALT 2007-18C 3FL3 RMBS		09/25/2012	SCHEDULED REDEMPTION		445,867	839,183	570,681	596,156		(150,289)		(150,289)		445,867				4,416	08/25/2037	2FM
02151L-AA-4	CWALT 2007-20 A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		264,103	657,604	413,651	404,427		(140,324)		(140,324)		264,103				3,722	08/25/2047	1FM
12669E-NQ-5	CWHL 2003-20, 3A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		270,312	270,312	267,778	269,224		1,088		1,088		270,312				8,981	07/25/2018	1FM
12669F-J5-3	CWHL 2004-13 1A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		3,947,675	3,947,675	4,084,610	3,970,376		(22,701)		(22,701)		3,947,675				159,468	01/25/2017	1FM
12669F-NK-5	CWHL 2004-J1 2A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		249,342	249,342	252,049	250,299		(957)		(957)		249,342				8,487	01/25/2019	1FM
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		09/25/2012	SCHEDULED REDEMPTION		3,645	3,645	3,638	3,696		(51)		(51)		3,645				27	03/25/2035	2FM

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)
17025A-AF-9	CWHL 2006-17 A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		408,315	556,314	420,117	455,426		(35,614)		(35,614)		408,315				13,503	01/25/2038	1FM
12543P-AK-9	CWHL 2006-21 A10 RMBS		09/01/2012	SCHEDULED REDEMPTION		252,169	329,067	260,760	258,675		(6,506)		(6,506)		252,169				7,693	03/25/2039	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,102,438	1,366,829	1,143,931	1,155,244		(50,018)		(50,018)		1,102,438				58,078	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		375,385	375,385	302,185	292,175		83,210		83,210		375,385				8,398	06/25/2047	1FM
126671-W9-3	CWL 2003-BC6, M2 RMBS		09/21/2012	RAYMOND JAMES & ASSOCIATES, INC.		2,615,036	3,742,448	3,742,448	3,742,445						3,742,445		(1,127,409)	(1,127,409)	56,288	10/25/2033	3FM
126671-4V-5	CWL 2004-3, M3 RMBS		07/25/2012	AURIGA SECURITIES		577,101	1,374,050	466,965	487,916		17,954		17,954		505,870		71,230	71,230	9,765	05/25/2034	1FM
126671-6M-3	CWL 2004-5, M3 RMBS		07/25/2012	AURIGA SECURITIES		908,191	2,162,359	732,812	760,342		18,130		18,130		774,983		133,208	133,208	18,216	07/25/2034	1FM
126673-BF-8	CWL 2004-6, M4 RMBS		07/25/2012	AURIGA SECURITIES		891,869	1,981,931	477,864	495,691		13,820		13,820		509,511		382,358	382,358	17,291	08/25/2034	1FM
126670-CL-0	CWL 2005-11, AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		392,421	392,421	387,463	387,872		4,550		4,550		392,421				12,710	02/25/2036	3FM
126670-GT-9	CWL 2005-13, AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		80,360	80,360	75,504	75,532		4,828		4,828		80,360				3,225	04/25/2036	2FM
126670-QV-3	CWL 2005-17, 1AF5 RMBS		09/01/2012	SCHEDULED REDEMPTION		410,874	1,102,528	885,059	866,967		(458,432)		(458,432)		410,874				43,926	05/25/2036	4FM
126670-TH-1	CWL 2006-1, AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		158,531	158,531	155,132	155,929		4,017		4,017		158,531				6,212	07/25/2036	4FM
12666R-AF-7	CWL 2006-9 1AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		30,078	30,078	26,539	26,150		4,076		4,076		30,078				1,351	10/25/2046	4FM
12668X-AF-2	CWL 2006-S8, A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		131,897	131,897	131,894	131,895		2		2		131,897				5,242	04/25/2036	5FM
12669R-AC-1	CWL 2007-S1 A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		200,804	200,804	200,794	200,829		(25)		(25)		200,804				8,022	11/25/2036	5FM
12669R-AD-9	CWL 2007-S1 A4 RMBS		09/01/2012	SCHEDULED REDEMPTION		156,181	156,181	156,170	94,614	61,584	(16)		61,567		156,181				6,308	11/25/2036	1FM
12669R-AF-4	CWL 2007-S1 A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		343,463	343,463	343,459	343,460		3		3		343,463				13,414	11/25/2036	5FM
12670B-AF-6	CWL 2007-S2 A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		385,478	385,478	385,461	385,479		(1)		(1)		385,478				15,269	05/25/2037	5FM
152314-HS-2	CXHE 2003-C, M2 RMBS		09/20/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		1,300,411	1,831,565	1,840,761	1,053,879	777,684			777,684		1,831,563		(531,152)	(531,152)	25,713	09/25/2033	6FM
152314-JX-9	CXHE 2004-B, M3 RMBS		07/13/2012	KEYBANC CAPITAL MARKETS		565,503	1,000,890	483,117	569,718		8,319		8,319		503,315		62,188	62,188	4,997	03/25/2034	3FM
152314-JY-7	CXHE 2004-B, M4 RMBS		07/13/2012	KEYBANC CAPITAL MARKETS		233,958	500,445	156,015	170,069		4,288		4,288		163,203		70,755	70,755	3,332	03/25/2034	1FM
152314-LQ-1	CXHE 2004-D, MV1 RMBS		09/14/2012	Various		3,136,405	4,104,845	2,811,342	2,851,272		63,024		63,024		2,914,296		222,110	222,110	26,361	09/25/2034	1FM
152314-LR-9	CXHE 2004-D, MV2 RMBS		09/14/2012	JEFFERIES & COMPANY, INC.		440,404	917,508	917,508	426,968	490,540			490,540		917,508		(477,104)	(477,104)	6,408	09/25/2034	6FM
152314-MH-0	CXHE 2005-A, M1 RMBS		09/06/2012	NOMURA SECURITIES INTERNATIONAL, INC.		7,648,600	9,160,000	9,160,000	9,160,000						9,160,000		(1,511,400)	(1,511,400)	48,247	01/25/2035	1FM
23918K-AP-3	DAVITA INC		09/11/2012	Various		1,561,575	1,475,000	1,475,000							1,475,000		86,575	86,575	3,708	08/15/2022	4FE
23918V-AM-6	DAVITA INC. TRANCHE B TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		7,500	7,500	7,554	7,562		(62)		(62)		7,500				26	10/20/2016	3FE
23311M-A#-4	DCS BUSINESS SERVICES TERM A-2 LOAN		12/07/2011	VARIOUS															14,498	03/31/2012	5
242369-AH-9	DEAN FOODS COMPANY TERM LOAN B EXTENDED		09/28/2012	Various		998,686	1,002,436	982,465	980,073		3,075		3,075		983,148		15,538	15,538	9,005	04/02/2016	3FE
244199-BE-4	DEERE & COMPANY		07/19/2012	BANK OF AMERICA		5,158,550	5,000,000	4,987,300			143		143		4,987,443		171,107	171,107	16,611	06/08/2022	1FE
24468#-AD-3	DEFIANCE METAL 14% SR SUB NTS (HANCOCK M		09/26/2012	PRINCIPAL PAYMENT		14,597	14,597	13,783	14,161		172		172		14,333		264	264	1,050	09/21/2016	5Z
24468#-AC-5	DEFIANCE METAL PRODUCTS 12% SR SUB NOTES		09/26/2012	PRINCIPAL PAYMENT		519,174	519,174	477,093	504,869		5,707		5,707		510,576		8,598	8,598	32,016	09/21/2016	5Z
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		09/22/2012	SCHEDULED REDEMPTION		495,504	495,504	495,504	492,352		3,151		3,151		495,504				31,403	09/22/2015	3
24702R-AQ-4	DELL INC		09/27/2012	SUSQUEHANNA FINANCIAL GROUP LLLP		5,580,800	5,000,000	5,405,300	5,391,414		(27,188)		(27,188)		5,364,226		216,574	216,574	116,267	04/01/2021	1FE
247367-BH-7	DELTA AIR LINES 2007-1 A ABS		08/10/2012	SCHEDULED REDEMPTION		116,195	116,195	122,876	122,423		(6,228)		(6,228)		116,195				7,926	02/10/2024	2FE
24736V-AA-0	DELTA AIR LINES ABS		07/02/2012	SCHEDULED REDEMPTION		330,629	330,629	330,629	330,629						330,629				20,499	01/02/2020	2FE
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL		08/01/2012	CALLED @ 100.00		300,000	300,000	300,000	300,000						300,000				15,750	08/01/2015	1FE
75524E-AK-4	DJO FINANCE (AKA REABLE) LLC TLB-3		09/28/2012	SCHEDULED REDEMPTION		7,375	7,375	7,321			54		54		7,375					09/15/2017	3FE
25158J-AA-3	DMSI 2010-RS1 A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		2,297,056	2,297,056	2,320,026	2,316,539		(19,483)		(19,483)		2,297,056				89,604	10/25/2035	1FM
251563-CG-5	DMSI RMBS		09/01/2012	SCHEDULED REDEMPTION		81,875	81,875	79,483	79,535		2,340		2,340		81,875				3,009	09/25/2033	1FM
25960E-AG-9	DOUGLAS DYNAMICS L.L.C. TERM LOAN		09/18/2012	SCHEDULED REDEMPTION		3,450	3,450	3,424	3,419		31		31		3,450				18	04/18/2018	4FE
783422-AR-9	DRYDEN XII IG SYNTHETIC CDO 2006-1 A4-L	E	08/24/2012	J. P. MORGAN SECURITIES, INC.		14,437,500	15,000,000	15,000,000	15,000,000						15,000,000		(562,500)	(562,500)	170,420	06/20/2013	4AM
761350-AU-1	DRYDEN XVII SYNTHETIC CDO, CL B-2 SYNTHE	E	08/22/2012	WARBURG DILLION READ LLC		11,250,000	30,000,000	14,913,000	14,491,367		(146,595)		(146,595)		14,344,772		(3,094,772)	(3,094,772)	315,920	03/20/2017	5
23336D-AD-0	DT AUTO OWNER TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		1,656,969	1,656,969	1,656,840	1,656,921		49		49		1,656,969				41,399	01/15/2014	1FE
92718B-AB-1	DT AUTO OWNER TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		439,112	439,112	458,049	446,305		(7,193)		(7,193)		439,112				15,742	10/15/2015	5*
92718B-AD-7	DT AUTO OWNER TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		221,309	221,309	237,735	229,054		(7,745)		(7,745)		221,309				17,142	10/15/2015	1
172070-CN-2	DUKE ENERGY OHIO INC		09/15/2012	MATURED		5,000,000	5,000,000	5,117,782	5,012,645		(12,645)		(12,645)		5,000,000				285,000	09/15/2012	2FE
26835P-AC-4	EDP FINANCE BV	F	08/03/2012	J. P. MORGAN SECURITIES, INC.		341,000	400,000	380,228	383,149		1,068		1,068		384,218		(43,218)	(43,218)	16,714	10/01/2019	3FE
55377G-AB-9	EMI GROUP NORTH AMERICA (MTL PUBLISHING		09/28/2012	SCHEDULED REDEMPTION		12,500	12,500	12,538			(38)		(38)		12,500				55	06/29/2018	3FE
291228-AA-2	EMIGRANT BANCORP		09/06/2012	Various		9,343,750	10,000,000	9,895,100	9,967,802		8,133		8,133		9,975,935		(632,185)	(632,185)	437,500	06/15/2014	5FE

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)
29082A-AA-5	EMPRESA BRAS DE AERONAU	F	08/06/2012	MORGAN STANLEY DEAN WITTER		5,312,500	5,000,000	5,000,000							5,000,000		312,500	312,500	38,625	06/15/2022	2FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	08/25/2012	SCHEDULED REDEMPTION		171,402	171,402	171,402	171,402						171,402				7,392	05/25/2025	2FE
29264D-AJ-0	ENDO PHARMACEUT HLDGS INC. TERM B		09/28/2012	SCHEDULED REDEMPTION		155,786	155,786	155,786	155,786						155,786				3,255	06/17/2018	3FE
29273R-AD-1	ENERGY TRANSFER PARTNERS		08/01/2012	MATURED		5,000,000	5,000,000	4,916,940	4,989,469		10,531		10,531		5,000,000				282,500	08/01/2012	2FE
29439@-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED		08/31/2012	SCHEDULED REDEMPTION		1,361,500	1,361,500	1,483,134	1,460,484		(98,984)		(98,984)		1,361,500				107,354	02/28/2016	2
26924X-AD-7	ETRVM 2004-1, A4 ABS		09/07/2012	SCHEDULED REDEMPTION		539,440	539,440	539,407	539,437		3		3		539,440				16,277	07/07/2021	2AM
30217A-AA-1	EXPERIAN FINANCE PLC	F	09/18/2012	Various		30,398,190	30,000,000	29,955,000			1,568		1,568		29,956,568		441,622	441,622	101,729	06/15/2017	2FE
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2012	SCHEDULED REDEMPTION		1,181,818	1,181,818	1,181,818	1,181,818						1,181,818				79,891	07/31/2017	2
30704@-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		09/27/2012	SCHEDULED REDEMPTION		3,120,000	3,120,000	3,120,000	3,113,773		6,227		6,227		3,120,000				163,488	09/27/2015	2
31959A-AA-1	FCHT 2005-1A, A RMBS		07/16/2012	SCHEDULED REDEMPTION		399,318	399,318	327,479	334,748		64,570		64,570		399,318				999	09/15/2022	1FM
32029G-AC-8	FFML 2007-FF2 A2B RMBS		08/29/2012	Various		6,096,373	12,216,120	10,016,802	4,503,815	5,160,187	(122,658)		5,037,529		9,458,225		(3,361,852)	(3,361,852)	29,946	11/25/2041	1FM
32051D-A7-7	FHASI 2003-7 1A13 RMBS		09/01/2012	SCHEDULED REDEMPTION		839,914	839,914	839,857	838,828		1,086		1,086		839,914				28,125	09/25/2033	1FM
32051D-B7-6	FHASI 2003-7 1A21 RMBS		09/01/2012	SCHEDULED REDEMPTION		117,242	117,242	112,186	115,109		2,133		2,133		117,242				4,257	09/25/2033	1FM
31620M-AE-6	FIDELITY NATIONAL INFORM		08/30/2012	EXCHANGE		1,836,202	1,750,000	1,849,688	1,849,064		(12,861)		(12,861)		1,836,202				150,117	07/15/2017	3FE
31770E-20-0	FINANCIAL SQUARE TR		08/12/2012	MATURED		20,667,990	20,667,990	5,000,000	19,699,779		968,211		968,211		20,667,990				1,003	08/12/2012	1
319963-BE-3	FIRST DATA CORPORATION		08/03/2012	STERNE AGEE & LEACH		1,021,344	1,015,000	1,006,809							1,006,809		14,535	14,535		11/01/2020	4FE
33842E-AB-8	FLAGSHIP CLO IV CLASS A FUNDED LOANS	F	09/03/2012	SCHEDULED REDEMPTION		230,750	230,750	211,713	219,768		10,981		10,981		230,750				1,325	06/01/2017	1FE
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST		09/15/2012	SCHEDULED REDEMPTION		1,297,655	1,297,655	1,297,585			70		70		1,297,655				4,230	09/15/2014	1FE
345627-AE-3	FOREST CREEK CLO, CL. A-4L LOANS	E	07/10/2012	SCHEDULED REDEMPTION		8,071,405	8,071,405	8,071,405	8,071,405						8,071,405				136,530	04/10/2015	1FE
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05		07/15/2012	CALLED @ 100.00		166,453	166,453	166,453	166,453						166,453				8,529	07/15/2020	3AM
61750G-AW-8	FORTUNA MANAGED SYNTHETIC CDO CL 2A SYNT	E	09/20/2012	DIRECT			919,089													12/20/2013	6FE
35242Y-AL-3	FRANKLIN AUTO TRUST ABS		09/20/2012	SCHEDULED REDEMPTION		1,222,342	1,222,342	1,324,331	1,246,539		(24,197)		(24,197)		1,222,342				63,056	05/20/2016	1FE
35671D-AU-9	FREEPORT-MCMORAN C & G		09/06/2012	ROYAL BANK OF SCOTLAND PLC		6,180,415	6,270,000	6,254,137			760		760		6,254,897		(74,482)	(74,482)	127,566	03/01/2022	2FE
991154-9C-1	FRESENIUS SE TRANCHE D1 DOLLAR TERM LOAN		09/18/2012	Various		300,085	300,837	306,430	308,353		(1,976)		(1,976)		306,377		(6,293)	(6,293)	810	09/10/2014	2FE
991154-9D-9	FRESENIUS SE TRANCHE D2 TERM LOAN		09/18/2012	Various		171,416	171,846	170,850	170,514		346		346		170,859		557	557	545	09/10/2014	2FE
35906A-AM-0	FRONTIER COMMUNICATIONS		08/08/2012	BANK OF AMERICA		754,688	750,000	750,000							750,000		4,688	4,688		01/15/2023	3FE
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		09/01/2012	SCHEDULED REDEMPTION		2,293,770	2,293,770	2,293,743	2,293,977		(208)		(208)		2,293,770				94,170	01/25/2035	3FM
337367-AC-0	FULBA 1998-C2, B		07/30/2012	DISTRIBUTION		2,466											2,466	2,466		11/18/2035	1FE
363176-AA-6	GALAXY IV CLO CLASS A-1 LOANS	E	07/17/2012	SCHEDULED REDEMPTION		1,593,845	1,593,845	1,593,845	1,593,845						1,593,845				9,201	04/17/2017	1FE
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		07/02/2012	SCHEDULED REDEMPTION		99,374	99,374	99,374	99,374						99,374				5,661	01/02/2025	2FE
36158Y-FW-4	GECMC 2002-2A, D CMBS		07/01/2012	SCHEDULED REDEMPTION		2,234,943	2,234,943	2,245,952	2,235,768		(824)		(824)		2,234,943				62,422	08/11/2036	1FM
36828Q-LX-2	GECMC 2005-C1, AAB CMBS		09/01/2012	SCHEDULED REDEMPTION		203,983	203,983	205,000	204,178		(195)		(195)		203,983				6,760	06/10/2048	1FM
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		09/11/2012	SCHEDULED REDEMPTION		282,262	282,262	290,310	286,935		(4,673)		(4,673)		282,262				14,544	04/11/2014	1
370488-AG-9	GENERAL PARTS INTERNATIONAL INC 2020		07/01/2012	SCHEDULED REDEMPTION		450,000	450,000	459,000			(9,000)		(9,000)		450,000				21,533	07/01/2020	3FE
37427U-AC-4	GETTY IMAGES INC INITIAL TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		150,270	150,270	150,574	150,602		(332)		(332)		150,270				28,145	11/07/2016	3FE
C3927N-AE-0	GIBSON ENERGY ULC TRANCHE B TERM LOAN	A	09/28/2012	SCHEDULED REDEMPTION		8,438	8,438	8,313	8,376		61		61		8,438					06/15/2018	4FE
361849-RC-8	GMACC 2001-C2, B CMBS CMBS		09/01/2012	SCHEDULED REDEMPTION		1,839,541	1,839,541	1,938,416	1,841,153		(1,612)		(1,612)		1,839,541				83,999	04/15/2034	1FM
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		420,535	420,535	370,071	369,315		51,221		51,221		420,535				7,925	11/19/2035	1FM
38012T-AC-6	GMACM 2006-HE3, A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		667,315	847,837	644,103	713,377		(43,254)		(43,254)		667,315				35,523	12/25/2040	4FM
38141G-GS-7	GOLDMAN SACHS GROUP INC		09/12/2012	BANK OF AMERICA		16,818,390	15,000,000	14,979,750			981		981		14,980,731		1,837,659	1,837,659	551,521	01/24/2022	1FE
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2012	SCHEDULED REDEMPTION		1,136,497	1,136,497	1,136,497	1,136,497						1,136,497				51,909	01/01/2023	2
33632*-PE-1	GREAT PLAINS ENERGY / KANSAS CITY PWR &		08/13/2012	SCHEDULED REDEMPTION		40,686	40,686	40,686	40,622		64		64		40,686				3,479	02/13/2014	2
39119M-AB-3	GREAT POINT POWER TERM LOAN		11/21/2011	VARIOUS															9,046	03/10/2017	3FE
39121J-AH-3	GREAT RIVER ENERGY		07/01/2012	CALLED @ 100.00000000		168,000	168,000	168,000	168,000						168,000				7,523	07/01/2030	1FE
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM		07/31/2012	DISTRIBUTION		2,585											2,585	2,585		12/03/2012	6FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2012	SCHEDULED REDEMPTION		276,254	276,254	276,254	276,254						276,254				14,938	02/10/2024	2FE
39807K-AC-2	GREYLOCK SYNTHETIC CDO 2006-1A, CL A3L3	E	08/24/2012	J. P. MORGAN SECURITIES, INC.		27,450,000	30,000,000	30,000,000	30,000,000						30,000,000		(2,550,000)	(2,550,000)	255,840	03/20/2014	4AM
39843Q-AG-6	GRIFOLS INC TLB		11/30/2011	VARIOUS															24,938	06/01/2017	3FE
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED		09/28/2012	SCHEDULED REDEMPTION		16,096	16,096	16,073			22		22		16,096					06/01/2017	3FE
39926L-AD-4	GROSVENOR CAPITAL MGMT TRANCHE C TERM LO		08/20/2012	SCHEDULED REDEMPTION		31,378	31,378	30,842	30,788		591		591		31,378				108	12/05/2016	3FE
362437-AG-0	GSAMP 2006-HE5 M2 RMBS		09/25/2012	SCHEDULED REDEMPTION			3,534,405	17,892	321		(321)		(321)						7,819	08/25/2036	1FM
36245E-AG-3	GSAMP 2006-HE7 M2 RMBS		09/25/2012	SCHEDULED REDEMPTION			2,760,078	28,827	28,525		(20,912)		(20,912)						10,934	10/25/2046	1FM
362631-AB-9	GSR 2006-OA1 2A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		586,197	586,197	414,734	439,858		146,339		146,339		586,197				976	08/25/2046	1FM
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		348,316	348,316	298,671	293,881		54,436		54,436		348,316				8,317	01/25/2037	1FM
402553-AB-7	GULF STREAM - COMPASS CLO 2002-1 CL B FL	E	09/19/2012	SCHEDULED REDEMPTION		12,700,000	12,700,000	12,700,000	12,700,000						12,700,000				140,670	12/19/2014	1FE
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1 ABS		09/15/2012	Various		135,762	135,762	135,762	725,257		1,167		1,167		135,075		686	686	6,828	03/02/2014	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
64235#-AA-6	H2 CREDIT PARTNERS (FKA COP II LP)	F	07/19/2012	PRINCIPAL PAYMENT		188,228	188,228	186,094	187,951		278		278		188,228				3,403	06/19/2013	5Z
40624@-AB-6	HALLMARK CARDS INC. SERIES B SR NTS		07/23/2012	MATURED		22,000,000	22,000,000	23,778,860	22,166,854		(166,854)		(166,854)		22,000,000				1,962,400	07/23/2012	2
421924-BK-6	HEALTHSOUTH CORP		09/07/2012	WELLS FARGO		764,063	750,000	750,000							750,000		14,063	14,063	120	11/01/2024	4FE
42341U-AC-7	HELM FINANCIAL CORPORATION TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		3,125	3,125	3,098	3,096		29		29		3,125					06/01/2017	4FE
42804V-AL-5	HERTZ CORP TRANCHE B TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,490	2,489		11		11		2,500					03/11/2018	3FE
42822S-AA-4	HEWETTS ISLAND CDO IV, CLASS A CLO LOANS	F	08/09/2012	SCHEDULED REDEMPTION		1,052,753	1,052,753	996,431	1,000,533		52,220		52,220		1,052,753				5,893	05/09/2018	1FE
428236-BX-0	HEWLETT-PACKARD CO		08/23/2012	DEUTSCHE BANK SECURITIES		4,897,600	5,000,000	4,988,550			407		407		4,988,957		(91,357)	(91,357)	93,375	09/15/2022	1FE
40431F-AL-5	HFCHC 2007-1 M2 RMBS		09/06/2012	BARCLAYS BANK		8,968,781	11,700,000	11,700,000	11,700,000						11,700,000		(2,731,219)	(2,731,219)	63,267	03/20/2036	1FM
42822T-AA-2	HIDCO (HEWITT'S ISLAND) CLO 2004-1A A1	F	09/17/2012	SCHEDULED REDEMPTION		624,079	624,079	581,174	596,533		27,546		27,546		624,079				4,012	12/15/2016	1FE
42822V-AA-7	HIDCO (HEWITT'S ISLAND) CLO 2005-1A, A1	F	08/09/2012	SCHEDULED REDEMPTION		321,952	321,952	305,855	307,763		14,189		14,189		321,952				1,827	08/09/2017	1FE
88653P-AA-7	HIMCO 2007-1 CL B SYNTHETIC CDO SYNTHETI	E	09/20/2012	DISTRIBUTION		56,480											56,480	56,480		12/20/2014	5*
43739E-BS-5	HMBT 2005-4 A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		373,432	373,432	288,709	294,571		78,861		78,861		373,432				779	10/25/2035	1FM
436440-AD-3	HOLOGIC INC		07/19/2012	GOLDMAN, SACHS & CO.		780,000	750,000	750,000							750,000		30,000	30,000		08/01/2020	4FE
44108E-AY-4	HOST MARRIOTT LP		09/05/2012	CALLED @ 101.063		200,000	200,000	200,000	200,000						200,000				14,348	03/15/2015	3FE
44108E-BA-5	HOST MARRIOTT LP		09/05/2012	CALLED @ 102.250		282,000	282,000	286,230	285,748		(998)		(998)		284,750		(2,750)	(2,750)	20,833	06/01/2016	3FE
44344H-AB-1	HUBBARD BROADCASTING TERM LOAN (FIRST LI		08/30/2012	SCHEDULED REDEMPTION		16,204	16,204	16,132	16,130		74		74		16,204				2,551	04/29/2017	4FE
446148-AD-0	HUNTINGTON AUTO TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		5,279,023	5,279,023	5,721,141	5,338,569		(59,546)		(59,546)		5,279,023				139,541	01/15/2014	1FE
41161P-CX-9	HVMLT 2004-1 1A RMBS		09/19/2012	SCHEDULED REDEMPTION		5,220	5,220	5,221	5,221		(2)		(2)		5,220				21	09/19/2034	1FM
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		09/19/2012	SCHEDULED REDEMPTION		53,541	53,541	30,231	28,549		26,701		26,701		53,541				276	11/19/2034	4FM
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		09/05/2012	SCHEDULED REDEMPTION		142,220	142,220	142,220	142,220						142,220				7,623	10/05/2021	1
44969C-AJ-9	IMS HEALTH INC TRANCHE B DOLLAR TERM LOA		09/28/2012	SCHEDULED REDEMPTION		4,997	4,997	4,961	4,960		38		38		4,997				56	08/26/2017	3FE
45661T-AL-5	INERGY LP/INERGY FIN		08/31/2012	Various		1,637,502	1,466,000	1,517,310	1,513,440		(2,902)		(2,902)		1,510,538		126,965	126,965	100,788	08/01/2021	4FE
45661T-AM-3	INERGY LP/INERGY FIN		08/31/2012	Various		4,436,265	4,000,000	4,170,000	4,148,561		(16,049)		(16,049)		4,132,511		303,754	303,754	233,333	10/01/2018	4FE
45685E-AA-4	ING US INC		07/11/2012	Various		10,100,350	10,000,000	9,994,600			2		2		9,994,602		105,748	105,748	2,292	07/15/2022	2FE
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	07/12/2012	SCHEDULED REDEMPTION		15,057	15,057	15,048	7,467		5		5		15,057				484	04/02/2018	4FE
N4577#-AB-2	INTERNATIONAL ENDESA B.V. SER. B SR NTS	F	09/09/2012	MATURED		30,000,000	30,000,000	29,917,230	29,985,085		14,915		14,915		30,000,000				1,569,000	09/09/2012	1
462846-AC-0	IRON MOUNTAIN INC		08/20/2012	CALLED @ 100.00000000		1,500,000	1,500,000	1,477,500	1,482,886		2,425		2,425		1,485,311		14,689	14,689	112,901	01/01/2016	4FE
464125-AC-7	IRWHE 2006-3, 2A2 RMBS		09/01/2012	SCHEDULED REDEMPTION		851,767	851,767	629,066	606,338		245,429		245,429		851,767				36,575	09/25/2037	1FM
46412R-AE-5	IRWHE 2007-1 2A4 RMBS		09/01/2012	SCHEDULED REDEMPTION		839,651	839,651	622,156	591,982		247,669		247,669		839,651				36,430	08/25/2037	1FM
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		08/15/2012	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				90	11/01/2013	3FE
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR		07/15/2012	SCHEDULED REDEMPTION		576,989	576,989	576,989	576,989						576,989				29,340	01/15/2018	4
24422E-RT-8	JOHN DEERE CAPITAL CORP		09/10/2012	DEUTSCHE BANK SECURITIES		5,128,300	5,000,000	4,986,300			230		230		4,986,530		141,770	141,770	28,778	01/27/2023	1FE
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2012	SCHEDULED REDEMPTION		65,100	65,100	65,100							65,100				1,489	01/15/2042	1FE
46628G-AF-6	JPALT RMBS		09/01/2012	SCHEDULED REDEMPTION		309,351	506,461	386,177	389,616		(73,076)		(73,076)		309,351				10,294	05/25/2036	4FM
46626L-EL-0	JPMAC 2005-OPT2 M1 RMBS		09/14/2012	GOLDMAN, SACHS & CO.		17,012,500	20,000,000	20,033,594	20,008,815		(1,124)		(1,124)		20,007,690		(2,995,190)	(2,995,190)	101,105	12/25/2035	1FM
46629Q-AJ-5	JPMAC 2006-CH2, MF2 RMBS		09/01/2012	SCHEDULED REDEMPTION			114,855	13,412	5,782		(5,500)		(5,500)						4,931	10/25/2036	1FM
46629Q-AK-2	JPMAC 2006-CH2, MF3 RMBS		09/25/2012	Various			692,744	66,700	14,772		(14,772)		(14,772)						22,746	10/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		77,985	77,985	58,564	57,254		21,829		21,829		77,985				3,203	12/25/2050	1FM
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		181,075	181,075	151,510	150,236		30,987		30,987		181,075				7,207	06/25/2042	4FM
46630M-AJ-1	JPMAC 2007-CH2 MF2 RMBS		09/01/2012	SCHEDULED REDEMPTION			1,781,289	227,612	48,685		(48,685)		(48,685)						45,044	01/25/2037	1FM
46630M-AK-8	JPMAC 2007-CH2 MF3 RMBS		08/01/2012	Various			882,977	91,586											12,208	01/25/2037	1FM
46625M-RB-7	JPMCC 2002-C3, A2 CMBS		09/01/2012	SCHEDULED REDEMPTION		7,196,134	7,196,134	7,463,178	7,274,920		(78,785)		(78,785)		7,196,134				252,097	07/12/2035	1FM
46625M-WX-3	JPMCC 2003-CIB6, A2 CMBS		09/01/2012	SCHEDULED REDEMPTION		23,263	23,263	24,086	23,573		(310)		(310)		23,263				815	07/12/2037	1FM
46625Y-DD-2	JPMCC 2004-CBX, A5 CMBS		09/01/2012	SCHEDULED REDEMPTION		2,261,007	2,261,007	2,160,630	2,244,671		16,336		16,336		2,261,007				62,573	01/12/2037	1FM
46625Y-XY-4	JPMCC 2005-LDP5, D CMBS		08/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		13,781,250	15,000,000	14,989,815	14,980,512		3,011		3,011		14,983,522		(1,202,272)	(1,202,272)	621,999	12/15/2044	3FM
46625Y-Q4-8	JPMCC 2006-LDP6, B CMBS		09/05/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		7,166,080	11,197,000	10,050,902	11,224,501		(24,503)		(24,503)		9,998,116		(2,832,036)	(2,832,036)	487,141	04/15/2043	1FM
466247-EN-9	JPMMT 2004-S1 1A4 RMBS		09/01/2012	SCHEDULED REDEMPTION		750,450	750,450	722,719	742,513		7,937		7,937		750,450				24,080	09/25/2034	1FE
466247-JB-0	JPMMT 2004-S2 2A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		134,538	134,538	134,142	133,931		607		607		134,538				5,527	11/25/2034	1FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		411,042	411,042	325,446	308,433		102,609		102,609		411,042				8,970	04/25/2036	1FM
48122C-AB-1	JRMT 2004-A, A2 ABS		09/15/2012	SCHEDULED REDEMPTION		205,655	205,655	180,079	156,162		49,493		49,493		205,655				5,980	04/15/2022	1AM
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		06/30/2012	SCHEDULED REDEMPTION		412,620	412,620	412,620	415,940		(3,320)		(3,320)		412,620				10,398	12/31/2014	3FE
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS		06/30/2012	SCHEDULED REDEMPTION		305,500	305,500	300,681	286,820		1,952		1,952		305,500				12,670	12/31/2014	4
485260-BH-5	KANSAS GAS & ELECTRIC		09/29/2012	SCHEDULED REDEMPTION		959,613	959,613	1,018,173	299,785		(58,560)		(58,560)		959,613				27,095	03/29/2021	1FE
48562R-AC-3	KAR AUCTION SERVICES INC TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,490	2,488		12		12		2,500				4,396	05/19/2017	3FE
48853U-AL-4	KENAN ADVANTAGE GROUP TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		4,186	4,186	4,156	4,151		35		35		4,186					06/11/2016	3FE

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)
49307R-AC-1	KEYC 2007-SL1, A2 CMBS		09/01/2012	SCHEDULED REDEMPTION		982,607	982,607	987,952	985,442		(2,835)		(2,835)		982,607				44,501	12/15/2040	1FE
49725V-AA-0	KIOWA POWER		09/30/2012	SCHEDULED REDEMPTION		668,674	668,674	668,674	668,674						668,674				24,127	12/30/2013	2FE
00868P-AA-3	KONINKLIJKE AHOLD ABS	R	07/02/2012	SCHEDULED REDEMPTION		377,285	377,285	395,007	391,069		(13,784)		(13,784)		377,285				40,147	01/02/2025	3AM
502413-AU-1	L-3 COMMUNICATIONS CORP		07/26/2012	Various		1,900,000	1,900,000	1,914,750	1,908,455		(3,190)		(3,190)		1,905,265		(5,265)	(5,265)	134,920	10/15/2015	3FE
515015-AD-7	LANDGROVE SYNTHETIC CDO CLASS 7 A2 SYNTH	E	08/24/2012	GOLDMAN, SACHS & CO.		17,600,000	20,000,000	20,000,000	20,000,000						20,000,000		(2,400,000)	(2,400,000)	289,855	09/21/2014	5AM
52078D-AC-3	LAWSON SOFTWARE, INC TERM LOAN B		09/03/2012	Various		33,059	33,059	33,086			(28)		(28)		33,059				30,759	04/05/2018	4FE
52108H-K6-0	LBUBS 2004-C6, A5 CMBS		09/11/2012	SCHEDULED REDEMPTION		328,663	328,663	330,297	328,881		(218)		(218)		328,663				11,465	08/15/2029	1FM
52108H-2S-2	LBUBS 2005-C1, A3 CMBS		09/11/2012	SCHEDULED REDEMPTION		912,993	912,993	905,196	912,737		542		542		912,993				25,246	02/15/2030	1FM
52108M-AJ-2	LBUBS 2005-C7, AJ CMBS		08/17/2012	Various		15,671,777	15,000,000	14,806,641	15,110,953		(17,163)		(17,163)		15,093,790		577,987	577,987	556,697	11/15/2040	2FM
52108M-AM-5	LBUBS 2005-C7, D CMBS		09/10/2012	MESIROW FINANCIAL, INC.		3,487,500	4,500,000	4,500,278	4,500,125		(21)		(21)		4,500,104		(1,012,604)	(1,012,604)	181,900	11/15/2040	5FM
52108R-AH-5	LBUBS 2006-C4, B CMBS		09/11/2012	BARCLAYS BANK		5,251,675	7,345,000	7,343,893	7,344,675		(45,889)		(45,889)		8,292,014		(3,040,339)	(3,040,339)	334,163	06/15/2038	5FM
521615-AA-2	LEA POWER PARTNERS 2033		09/15/2012	SCHEDULED REDEMPTION		87,208	87,208	84,178	84,400		2,808		2,808		87,208				4,314	06/15/2033	3FE
521865-AR-6	LEAR CORP		08/24/2012	CALLED @ 103.00000000		632,000	632,000	619,360	621,275		883		883		622,158		9,842	9,842	65,827	03/15/2018	3FE
521865-AS-4	LEAR CORP		08/24/2012	CALLED @ 103.00000000		850,000	850,000	942,438	931,997		(8,870)		(8,870)		923,127		(73,127)	(73,127)	90,534	03/15/2020	3FE
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		09/10/2012	SCHEDULED REDEMPTION		15,276	15,276	18,674	18,304		(3,028)		(3,028)		15,276				718	01/10/2034	1
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION) ABS		09/15/2012	SCHEDULED REDEMPTION		45,282	45,282	45,282	45,282						45,282				1,995	08/15/2033	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		09/05/2012	SCHEDULED REDEMPTION		31,631	31,631	31,631	31,631						31,631				1,282	02/05/2027	1
53117C-AG-7	LIBERTY PROPERTY LP		08/15/2012	MATURED		2,000,000	2,000,000	2,156,160	2,014,991		(14,991)		(14,991)		2,000,000				127,500	08/15/2012	2FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		313,513	313,513	261,547	261,774		52,770		52,770		313,513				12,347	02/25/2036	2FM
50212Q-AB-7	LNR PROPERTY CORP. TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		37,500	37,500	37,293	37,282		218		218		37,500				450	04/29/2016	3FE
54323M-AK-4	LONGVIEW POWER, LLC - 2017 TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		21,667	21,667	20,369	20,266		1,400		1,400		21,667				53,633	10/31/2017	4FE
54600#-AD-9	LOUIS DREYFUS CORP SR NT		09/30/2012	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				872,000	09/30/2012	2
52523K-AL-8	LXS 2006-17, WF62 RMBS		09/01/2012	SCHEDULED REDEMPTION		136,035	288,580	230,769	232,607		(96,573)		(96,573)		136,035				11,376	11/25/2036	4FM
52524M-AX-7	LXS 2007-9 WF5 RMBS		09/01/2012	SCHEDULED REDEMPTION		41,992	41,992	34,542	34,219		7,994		7,994		41,992				1,991	04/25/2037	1FM
55607E-AA-8	MACQUARIE BANK LTD	F	07/18/2012	GOLDMAN, SACHS & CO.		13,001,365	12,370,000	13,138,672	12,749,346		(106,731)		(106,731)		12,642,615		358,749	358,749	304,302	12/17/2013	1FE
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G	F	09/24/2012	SCHEDULED REDEMPTION		267,698	267,698	260,668	264,554		3,143		3,143		267,698				1,376	03/24/2014	1FE
576434-QD-9	MALT 2004-4 7A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		534,348	534,348	555,138	562,026		(27,678)		(27,678)		534,348				23,963	08/25/2035	3FM
570506-AQ-8	MARKWEST ENERGY PART/FIN		08/07/2012	WELLS FARGO		382,500	375,000	371,306							371,306		11,194	11,194		02/15/2023	3FE
576433-UF-1	MARM 2004-13 3A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		491,408	491,408	475,207	475,957		15,452		15,452		491,408				9,400	09/21/2039	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		09/01/2012	SCHEDULED REDEMPTION		324,298	324,298	336,522	337,407		(13,109)		(13,109)		324,298				14,774	06/25/2041	3FM
57643Q-BM-6	MARP 2006-1 1A2 RMBS		09/01/2012	SCHEDULED REDEMPTION		354,914	354,914	369,083	368,438		(13,524)		(13,524)		354,914				17,966	09/25/2041	4FM
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		09/20/2012	SCHEDULED REDEMPTION		193,840	193,840	193,819	193,821		19		19		193,840				4,966	10/20/2032	1FE
55265K-TK-5	MASTR 2003-3 2A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,195,786	1,195,786	1,173,317	1,187,607		8,179		8,179		1,195,786				42,823	04/25/2018	1FM
55265K-YV-5	MASTR 2003-6 6A7 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,108,797	1,108,797	1,059,542	1,086,621		22,177		22,177		1,108,797				40,729	07/25/2033	1FM
57643M-EE-0	MASTR 2004-8 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		843,659	843,659	833,443	837,851		5,808		5,808		843,659				29,127	08/25/2019	1FM
58404J-AE-8	MEDASSETS INC TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		104,862	104,862	104,019	103,937		926		926		104,862				156	11/16/2016	3FE
58446H-AH-5	MEDIACOM LLC GROUP TERM C (10/04)		07/06/2012	Various		2,582,763	2,686,880	2,686,880							2,686,880		(104,117)	(104,117)	4,634	01/31/2015	3FE
585055-D@-2	MEDTRONIC, INC. (UNITED STATES) 2013		06/30/2012	SCHEDULED REDEMPTION		661,787	661,787	663,692	662,734		(947)		(947)		661,787				18,530	02/15/2013	1
58528#-BB-2	MEIJER INC SR SECURED NOTES ABS		07/01/2012	SCHEDULED REDEMPTION		391,780	391,780	406,202	392,173		(393)		(393)		391,780				31,107	07/01/2013	1
L6346#-AA-1	MESSER GROUP (FINANCE SA) SR SECD NTS SE	F	08/02/2012	MATURED		5,760,000	5,760,000	5,760,000	5,760,000						5,760,000				301,824	08/02/2012	2
F6132#-AA-6	MESSER GROUP (FRANCE) SR SECD NTS SER A	F	08/02/2012	MATURED		2,740,000	2,740,000	2,740,000	2,740,000						2,740,000				143,576	08/02/2012	2
61913P-AG-7	MHL 2004-2 A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		134,433	134,433	134,727	134,496		(64)		(64)		134,433				607	12/25/2034	1FM
61913P-AQ-5	MHL 2005-1 1A2 RMBS		09/25/2012	SCHEDULED REDEMPTION		32,849	32,849	32,849	32,849						32,849				76	02/25/2035	2FM
61913P-AS-1	MHL 2005-1 1M1 RMBS		09/25/2012	SCHEDULED REDEMPTION		82,122	82,122	82,122	82,122						82,122				218	02/25/2035	4FM
61915R-AK-2	MHL 2005-3 A1 RMBS		09/25/2012	SCHEDULED REDEMPTION		220,882	220,882	216,221	216,517		4,365		4,365		220,882				875	08/25/2035	1FM
594751-AL-3	MICHIGAN TOBACCO STLEMNT FIN 2008B ABS		08/21/2012	MORGAN STANLEY DEAN WITTER		1,350,000	25,000,000	386,721	1,418,802		76,590		76,590		1,247,453		102,547	102,547		06/01/2046	1AM
59565T-AD-1	MIDCONTINENT COMMUNICATIONS NEW TERM B L		08/31/2012	SCHEDULED REDEMPTION		3,206	3,206	3,206	3,206						3,206					12/31/2016	4FE
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		09/15/2012	SCHEDULED REDEMPTION		775,000	775,000	775,000	775,000						775,000				49,213	03/15/2025	2FE
60687U-AJ-6	MLCFC 2006-2, B CMBS		09/05/2012	BARCLAYS BANK		12,920,000	19,000,000	18,989,208	21,507,477		(358,709)		(358,709)		21,148,768		(8,228,768)	(8,228,768)	885,966	06/12/2046	4FM
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		09/01/2012	SCHEDULED REDEMPTION		261,967	261,967	255,837	256,444		5,523		5,523		261,967				4,767	02/25/2035	1FM
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		271,544	271,544	230,463	227,032		44,512		44,512		271,544				5,399	09/25/2035	1FM
59023B-AJ-3	MLMT 2006-C1, B CMBS		09/11/2012	GOLDMAN, SACHS & CO.		5,236,875	9,000,000	8,900,447	10,180,157		(165,738)		(165,738)		10,014,419		(4,777,544)	(4,777,544)	407,955	05/12/2039	5FM
55314A-AD-4	MMCA AUTOMOBILE TRUST ABS		09/15/2012	SCHEDULED REDEMPTION		1,041,373	1,041,373	1,144,209	1,068,792		(27,419)		(27,419)		1,041,373				25,328	11/16/2015	1FE
60686G-AA-7	MMCAPS FUNDING I, INC SENIOR NOTES, DUE	E	06/15/2012	Various					1,866,841										108,404	06/15/2031	2AM
42830Q-AJ-9	MOMENTIVE SPEC CHEM(HEXION) EXTD-C1B		07/02/2012	SCHEDULED REDEMPTION		7,695	7,695	7,695	7,695						7,695				210	05/05/2015	4FE
42830Q-AK-6	MOMENTIVE SPEC CHEM(HEXION) EXTD-C2B		09/28/2012	SCHEDULED REDEMPTION		1,761	1,761	1,761	1,761						1,761					05/05/2015	4FE
60937A-AG-4	MONEYGRAM INTERNATIONAL, INC TERM LOAN		11/30/2011	VARIOUS															9,917	11/18/2017	3FE

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)
61684#-AB-7	MORENO (DYNAMIC) GROUP LLC DELAYED DRAW		09/28/2012	SCHEDULED REDEMPTION		1,389	1,389	1,381	1,378		11		11		1,389					05/10/2014	3
61684#-AA-9	MORENO (DYNAMIC) GROUP LLC TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		1,444,444	1,444,444	1,435,438	1,432,896		11,549		11,549		1,444,444				3,537	05/10/2014	3
61747Y-CM-5	MORGAN STANLEY		07/20/2012	J. P. MORGAN SECURITIES, INC.		8,000,000	8,000,000	7,950,800	7,955,288		2,529		2,529		7,957,817		42,183	42,183	438,778	01/26/2020	1FE
617482-V9-2	MORGAN STANLEY		08/22/2012	Various		12,904,940	13,000,000	12,852,710			111		111		12,852,821		52,119	52,119	55,427	07/24/2042	1FE
289237-AB-5	MORRO BAY SYNTHETIC CDO CL. B SYNTHETIC	E	08/24/2012	MORGAN STANLEY DEAN WITTER		28,230,000	30,000,000	30,000,000	30,000,000						30,000,000		(1,770,000)	(1,770,000)	306,602	06/20/2013	3AM
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		09/05/2012	SCHEDULED REDEMPTION		57,081	57,081	54,600	55,429		1,652		1,652		57,081				1,950	01/05/2025	1
61980A-AA-1	MOTIVA LTD		09/15/2012	MATURED		29,000,000	29,000,000	28,908,940	28,991,921		8,079		8,079		29,000,000				1,508,000	09/15/2012	1FE
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS ABS		09/01/2012	SCHEDULED REDEMPTION		23,339	23,339	23,611	23,445		(107)		(107)		23,339				1,033	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS ABS		09/01/2012	SCHEDULED REDEMPTION		137,297	137,297	123,617	132,815		4,482		4,482		137,297				6,289	10/01/2014	2
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS ABS		09/01/2012	SCHEDULED REDEMPTION		428,996	428,996	428,996	430,840		(1,844)		(1,844)		428,996				19,948	02/01/2015	2
61746R-EJ-6	MSAC 2003-HE3 M2 RMBS		09/25/2012	Various		1,097,842	1,767,734	1,786,736	827,185	941,059	(43)		941,017		1,768,202		(670,360)	(670,360)	37,265	10/25/2033	1FM
61744C-JE-7	MSAC 2004-OP1, M2 RMBS		09/14/2012	DEUTSCHE BANK SECURITIES		9,206,000	10,000,000	10,000,000	10,000,000						10,000,000		(794,000)	(794,000)	84,066	11/25/2034	2FM
61744C-JG-2	MSAC 2004-OP1, M4 RMBS		09/14/2012	Various		1,037,789	1,370,147	904,609	968,144		37,854		37,854		1,005,998		31,790	31,790	15,949	11/25/2034	4FM
61746R-GT-2	MSAC 2004-WMC1 M2 RMBS		09/17/2012	Various		1,066,980	1,553,378	1,564,057	1,558,805		(434)		(434)		1,558,371		(491,390)	(491,390)	24,278	06/25/2034	3FM
61744C-NC-6	MSAC 2005-HE2, M2 RMBS		09/06/2012	GOLDMAN, SACHS & CO.		6,082,969	9,500,000	9,500,000	9,501,992		(132)		(132)		9,501,860		(3,418,891)	(3,418,891)	47,303	01/25/2035	3FM
61745M-3D-3	MSC 2005-HQ5, A3 CMBS		09/01/2012	SCHEDULED REDEMPTION		347,067	347,067	348,784	347,098		(30)		(30)		347,067				12,174	01/14/2042	1FM
61745M-6K-4	MSC 2005-HQ6 AJ CMBS		08/17/2012	SALOMON SMITH BARNEY		10,314,063	10,000,000	8,532,422	9,197,257		131,516		131,516		9,328,773		985,290	985,290	367,793	08/13/2042	1FM
617451-BU-2	MSC 2005-HQ7, C CMBS		08/30/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		4,507,813	5,000,000	4,962,975	5,206,118		(34,662)		(34,662)		5,171,456		(663,644)	(663,644)	201,715	11/14/2042	3FM
617451-BV-0	MSC 2005-HQ7, D CMBS		08/30/2012	MESIROW FINANCIAL, INC.		4,112,500	5,000,000	4,951,795	5,201,508		(33,607)		(33,607)		5,167,901		(1,055,401)	(1,055,401)	201,715	11/14/2042	5FM
57060N-AA-4	MSCLO 2005-1A A LOANS CLO	E	07/20/2012	SCHEDULED REDEMPTION		863,344	863,344	673,408	752,370		110,973		110,973		863,344				4,852	04/20/2017	1FE
61746W-WK-2	MSDWC 2002-AM3, M1 RMBS		09/18/2012	Various		2,586,057	2,722,027	2,738,614	2,731,831		(1,026)		(1,026)		2,730,804		(144,747)	(144,747)	33,270	02/25/2033	2FM
61746W-PH-7	MSDWC 2002-TOP7, C CMBS		07/01/2012	SCHEDULED REDEMPTION		771,893	771,893	776,108	772,081		(187)		(187)		771,893				23,696	01/15/2039	1FM
61746W-PL-8	MSDWC 2002-TOP7, D CMBS		07/01/2012	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,009,580	2,000,479		(479)		(479)		2,000,000				72,683	01/15/2039	1FM
61748H-AN-1	MSM 2004-5AR 1A2 RMBS		09/01/2012	SCHEDULED REDEMPTION		19,685	19,685	19,620	19,633		52		52		19,685				142	07/25/2034	1FM
61748H-HC-8	MSMT 2004-11AR I-A2B RMBS		09/25/2012	SCHEDULED REDEMPTION		95,037	95,037	95,037	95,061		(24)		(24)		95,037				416	07/25/2043	3FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		09/01/2012	SCHEDULED REDEMPTION		204,621	292,089	243,549	242,287		(37,143)		(37,143)		204,621				13,781	04/25/2051	3FM
57164R-AS-1	MVCOT 2005-1, A ABS		09/20/2012	SCHEDULED REDEMPTION		170,704	170,704	170,703	170,704						170,704				5,564	04/20/2027	1FE
57164R-AW-2	MVCOT 2005-2, A ABS		09/01/2012	SCHEDULED REDEMPTION		330,513	330,513	328,532	329,661		852		852		330,513				12,492	10/20/2027	1FE
57164U-AC-9	MVCOT 2006-2A C ABS		09/01/2012	SCHEDULED REDEMPTION		58,321	58,321	58,320	58,321						58,321				2,119	10/20/2028	1FE
571628-AC-0	MVCOT 2007-1A C ABS		09/01/2012	SCHEDULED REDEMPTION		29,422	29,422	29,422	29,422						29,422				1,214	05/20/2029	1FE
571628-AD-8	MVCOT 2007-1A D ABS		09/01/2012	SCHEDULED REDEMPTION		22,066	22,066	22,066	22,066						22,066				960	05/20/2029	2AM
65538P-AG-3	NAA 2007-1 1A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		671,727	671,727	671,713	671,718		9		9		671,727				24,542	03/25/2047	4FM
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		09/01/2012	SCHEDULED REDEMPTION		168,495	168,495	105,830	98,554		69,941		69,941		168,495				6,782	10/25/2051	1FM
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	F	06/30/2012	Various		(122)	(122)	(119)	103,535		1,965		1,965		(122)				6,612	12/31/2033	1FE
63487D-AR-2	NATIONAL BEDDING COMPANY, LLC EXTENDED		07/02/2012	SCHEDULED REDEMPTION		2,281	2,281	2,281	2,281						2,281				69	11/28/2013	4FE
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD	R	07/15/2012	SCHEDULED REDEMPTION		1,168,259	1,168,259	1,166,974	1,167,392		867		867		1,168,259				70,049	01/15/2019	1
64408#-AC-4	NATIONAL GRID / NEW ENGLAND HYDRO FINANC	R	09/17/2012	SCHEDULED REDEMPTION		343,000	343,000	343,000	342,213		787		787		343,000				23,305	10/17/2015	2
63934E-AM-0	NAVISTAR INTL CORP		09/14/2012	Various		6,360,135	6,691,000	7,376,088	7,294,004		(67,304)		(67,304)		7,226,701		(866,566)	(866,566)	433,736	11/01/2021	4FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		09/30/2012	SCHEDULED REDEMPTION		450,047	450,047	447,217	447,611		2,437		2,437		450,047				20,961	06/30/2027	2FE
652454-BA-6	NEWPORT WAVES SYNTHETIC CDO SYNTHETIC	E	08/24/2012	MORGAN STANLEY DEAN WITTER		26,430,000	30,000,000	30,000,000	30,000,000						30,000,000		(3,570,000)	(3,570,000)	201,185	06/20/2014	4AM
65409Y-AM-7	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		07/12/2012	Various		1,001,301	1,000,051	981,742	978,059		7,123		7,123		985,182		16,119	16,119	5,854	08/09/2013	3FE
654624-AE-5	NIPPON TELEGR & TELEPH	F	07/30/2012	J. P. MORGAN SECURITIES, INC.		10,052,700	10,000,000	9,986,500			102		102		9,986,602		66,098	66,098	5,444	07/18/2017	1FE
65539B-AA-6	NMRR 2010-1R A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		584,768	584,768	587,326	586,602		(1,834)		(1,834)		584,768				23,158	07/26/2037	1FM
65504R-AD-6	NOBLE GROUP LTD	F	08/28/2012	BARCLAYS BANK		5,195,650	5,000,000	4,955,250	4,962,331		2,392		2,392		4,964,722		230,928	230,928	367,500	01/29/2020	2FE
66859H-AE-5	NORTHWOODS CAPTIAL VIII EQUITY LOANS CLO	E	09/07/2012	Various		16,304,824	9,000,000										16,304,824	16,304,824		07/28/2022	6FE
67059G-AJ-2	NUSIL TECHNOLOGY LLC. TRANCHE B TERM LOA		09/28/2012	SCHEDULED REDEMPTION		13,771	13,771	13,771	13,771						13,771				4,901	04/07/2017	4FE
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2012	SCHEDULED REDEMPTION		238,658	238,658	238,658	254,963		(16,305)		(16,305)		238,658				14,908	06/15/2040	2
14173V-AC-7	ONEX CARESTREAM FINANCE LP TERM LOAN B		09/27/2012	SCHEDULED REDEMPTION		12,975	12,975	12,925	12,918		57		57		12,975				51	02/25/2017	4FE
685048-AA-8	ONSLT 2006-A, A ABS		09/01/2012	SCHEDULED REDEMPTION		747,657	747,657	747,636	747,648		9		9		747,657				29,427	11/15/2021	1FE
68403B-AG-0	OOMLT 2007-FXD2 2A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		44,844	44,844	43,038	43,374		1,471		1,471		44,844				1,646	03/25/2037	3FM
69242*-AA-1	OYSTER CREEK LTD SR NTS		09/15/2012	SCHEDULED REDEMPTION		1,081,000	1,081,000	1,081,000	1,083,294		(2,294)		(2,294)		1,081,000				70,211	03/15/2014	2
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO	E	08/01/2012	SCHEDULED REDEMPTION		24,105	24,105	13,211	13,527		10,577		10,577		24,105				1,298	03/30/2013	6*

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)
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L	E	08/01/2012	SCHEDULED REDEMPTION		48,210	48,210	39,494	36,170		12,040		12,040		48,210				385	03/30/2013	6*
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		08/31/2012	SCHEDULED REDEMPTION		514,421	514,421	514,421	514,421						514,421				35,700	07/31/2029	2FE
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B		09/28/2012	SCHEDULED REDEMPTION		1,500	1,500	1,497	1,497		3		3		1,500					07/16/2018	3FE
708160-BQ-8	PENNEY (JC) CO INC		08/10/2012	CITIBANK		960,000	1,000,000	1,073,750	1,056,373		(5,712)		(5,712)		1,050,661		(90,661)	(90,661)	69,342	04/01/2017	3FE
708160-BY-1	PENNEY (JC) CO INC		08/01/2012	MATURED		500,000	500,000	575,273	508,118		(8,118)		(8,118)		500,000				45,000	08/01/2012	3FE
709599-AH-7	PENSKE TRUCK LEASING/PTL		07/17/2012	STERNE AGEE & LEACH		4,960,650	5,000,000	4,968,800			48		48		4,968,848		(8,198)	(8,198)	4,740	07/11/2022	2FE
71343P-AE-1	PEPSIAMERICAS INC		07/31/2012	MATURED		2,500,000	2,500,000	2,493,125	2,499,104		896		896		2,500,000				143,750	07/31/2012	1FE
71645W-AR-2	PETROBRAS INTL FIN CO	F	08/02/2012	Various		22,434,500	20,000,000	21,018,100	10,580,055		(50,297)		(50,297)		20,947,858		1,486,642	1,486,642	834,618	01/27/2021	2FE
71645W-AU-5	PETROBRAS INTL FIN CO	F	07/13/2012	Various		5,139,613	5,000,000	4,997,950			158		158		4,998,108		141,504	141,504	74,861	02/06/2017	2FE
743873-AX-9	PFMLT 2005-1 2A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		36,828	36,828	35,895	35,913		915		915		36,828				739	05/25/2035	1FM
743873-BX-8	PFMLT 2005-2 2A1B RMBS		09/01/2012	SCHEDULED REDEMPTION		238,238	238,238	128,648	131,123		107,114		107,114		238,238				2,707	10/25/2035	2FM
69336R-CQ-1	PHHMC 2005-6 A4 RMBS		09/01/2012	SCHEDULED REDEMPTION		3,071,099	3,071,099	3,071,747	3,066,715		4,384		4,384		3,071,099				119,271	11/18/2035	1FM
69335V-AA-0	PHHMC 2006-3 A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		681,375	681,375	687,507	682,602		(1,228)		(1,228)		681,375				30,889	10/18/2036	1FM
69337A-AC-0	PHHMC 2007-1 A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		802,035	802,035	805,555	801,794		241		241		802,035				33,408	02/18/2037	1FM
69337G-AA-1	PHHMC 2007-2 A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,334,059	1,334,059	1,349,110	1,339,220		(5,161)		(5,161)		1,334,059				56,644	05/18/2037	1FM
69336Q-AC-6	PHHMC 2007-4 A3 RMBS		08/01/2012	SCHEDULED REDEMPTION		66,493	66,493	64,820	66,114		379		379		66,493				2,880	08/15/2037	1FM
69337R-AC-3	PHHMC 2007-5 A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		1,402,455	1,402,455	1,349,208	1,397,658		4,798		4,798		1,402,455				61,116	09/18/2037	1FM
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN		09/28/2012	SCHEDULED REDEMPTION		10,000	10,000	9,851	9,834		166		166		10,000				14	09/30/2016	4FE
69349F-AF-8	PINAFORE LLC (TOMKINS) TERM B-1	F	09/28/2012	SCHEDULED REDEMPTION		3,881	3,881	3,849	3,845		36		36		3,881					09/29/2016	3FE
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TL A		06/29/2012	SCHEDULED REDEMPTION		3,000	3,000	2,970			30		30		3,000				10,800	03/19/2019	3FE
72347N-AK-6	PINNACLE FOODS FINANCE TERM LOAN F		09/28/2012	SCHEDULED REDEMPTION		3,000	3,000	2,978			23		23		3,000					10/17/2018	4FE
72650R-AV-4	PLAINS ALL AMER PIPELINE		09/01/2012	MATURED		5,000,000	5,000,000	5,201,215	5,050,902		(50,902)		(50,902)		5,000,000				212,500	09/01/2012	2FE
73316P-GK-0	POPLR 2005-5, AF6 RMBS		09/01/2012	SCHEDULED REDEMPTION		112,079	112,079	112,141	112,042		37		37		112,079				4,094	11/25/2035	2FM
73316P-JR-2	POPLR 2005-6 A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		81,279	81,279	81,355	81,308		(29)		(29)		81,279				2,436	01/25/2036	4FM
693483-AB-5	POSCO	F	08/22/2012	Various		12,532,540	12,000,000	11,946,840	11,951,983		2,980		2,980		11,954,963		577,577	577,577	423,583	10/28/2020	1FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		09/30/2012	SCHEDULED REDEMPTION		89,942	89,942	87,455	88,042		1,899		1,899		89,942				3,378	12/31/2022	2
70069F-LW-5	PPSI 2005-WCW3, M1 RMBS		08/30/2012	GREENWICH CAPITAL MARKETS, INC.		3,065,000	4,000,000	4,000,000	4,000,000						4,000,000		(935,000)	(935,000)	20,591	08/25/2035	5FM
70069F-LX-3	PPSI 2005-WCW3, M2 RMBS		09/14/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,760,000	6,000,000	6,000,000	1,329,582	4,670,418			4,670,418		6,000,000		(3,240,000)	(3,240,000)	33,001	08/25/2035	6FM
127216-AD-1	PRATT INDUSTRIES (USA), INC. / CADDO-BOS		09/28/2012	SCHEDULED REDEMPTION		500,000	500,000	500,000	499,628		372		372		500,000				33,177	06/30/2018	3
74041A-AA-1	PREFERRED TERM SECURITIES XIII PREFERRED	E	09/24/2012	SCHEDULED REDEMPTION		361,656	361,656	361,656	361,656						361,656				2,858	03/24/2034	3AM
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA	E	09/28/2012	Various		2,848,190	10,360,812	600,815	471,690		(31,587)		(31,587)		542,678		2,305,512	2,305,512		06/23/2035	6FE
74164M-AA-6	PRIMERICA INC		09/17/2012	MORGAN STANLEY DEAN WITTER		10,470,610	10,000,000	9,984,300			165		165		9,984,465		486,145	486,145	63,201	07/15/2022	1FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		07/20/2012	SCHEDULED REDEMPTION		233,729	233,729	204,585	222,794		10,935		10,935		233,729				16,215	07/20/2016	1
74681@-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES ABS		08/31/2012	DISTRIBUTION		17,680											17,680	17,680		01/31/2016	5*
74733V-AA-8	QEP RESOURCES INC		09/06/2012	Various		5,118,850	4,510,000	4,802,150	4,781,848		(15,700)		(15,700)		4,766,148		352,702	352,702	317,205	03/01/2021	3FE
74876W-AJ-4	QUINTILES TRANSNATIONAL CORP TERM B LOAN		09/28/2012	SCHEDULED REDEMPTION		10,000	10,000	9,912	9,906		94		94		10,000					06/08/2018	4FE
898613-AA-2	QWEST/TUCKAHOE CTL ABS		09/20/2012	SCHEDULED REDEMPTION		114,595	114,595	120,102	118,327		(3,732)		(3,732)		114,595				7,829	10/20/2025	3FE
76110H-S4-2	RALI 2005-QA2 A1 II RMBS		09/01/2012	SCHEDULED REDEMPTION		207,833	207,833	188,217	188,023		19,810		19,810		207,833				4,829	02/25/2035	3FM
75970H-AK-6	RAMC 2006-4, M1 RMBS		09/01/2012	SCHEDULED REDEMPTION			2,557,551	260,549	94,151		(48,845)		(48,845)						97,371	01/25/2037	1FM
75970J-AK-2	RAMC 2007-1 M1 RMBS		07/01/2012	DIRECT			505,036	60,065	9,172		(9,172)		(9,172)						2,459	04/25/2037	1FM
75970Q-AK-6	RAMC 2007-2 M1 RMBS		07/01/2012	DIRECT			565,168	8,716	11,514		46,553		46,553						2,856	06/25/2037	1FM
760985-4U-2	RAMP 2004-RZ2 A16 RMBS		09/01/2012	SCHEDULED REDEMPTION		409,798	443,365	421,603	422,076		(12,180)		(12,180)		409,798				17,172	07/25/2034	1FM
75405U-AE-6	RAS LAFFAN LNG 3	F	09/30/2012	MATURED		6,000,000	6,000,000	6,168,120	6,046,617		(46,617)		(46,617)		6,000,000				135,000	09/30/2012	1FE
76110W-PD-2	RASC 2002-KS4 RMBS		09/01/2012	SCHEDULED REDEMPTION		135,444	137,122	125,089	128,878		6,566		6,566		135,444				5,211	07/25/2032	4FM
75405U-AB-2	RASGAS 3 2016	F	09/30/2012	SCHEDULED REDEMPTION		970,500	970,500	956,945	961,392		9,108		9,108		970,500				28,300	09/30/2016	1FE
75405T-AA-7	RASGAS II 2020	F	09/30/2012	SCHEDULED REDEMPTION		846,000	846,000	798,548	819,696		26,304		26,304		846,000				22,411	09/30/2020	1FE
45660N-VH-5	RAST 2003-A11 A9 RMBS		09/01/2012	SCHEDULED REDEMPTION		407,452	407,452	411,335	410,115		(2,663)		(2,663)		407,452				17,465	09/25/2037	1FM
45660N-VZ-5	RAST 2003-A13 RMBS		09/01/2012	SCHEDULED REDEMPTION		536,683	536,683	517,733	526,237		10,446		10,446		536,683				22,002	01/25/2034	1FM
45660N-QS-7	RAST 2003-A6 A2 RMBS		09/01/2012	SCHEDULED REDEMPTION		273,469	273,469	270,392	271,296		2,172		2,172		273,469				5,253	07/25/2033	1FM
45660N-K8-7	RAST 2004-A4 A15 RMBS		09/01/2012	SCHEDULED REDEMPTION		216,872	216,872	214,818	215,211		1,661		1,661		216,872				8,863	01/25/2041	1FM
45660L-EW-5	RAST 2005-A1 A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		374,621	374,621	310,935	321,382		53,239		53,239		374,621				7,928	03/25/2042	1FM
75903A-AC-1	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.	E	09/28/2012	SANDLER O'NEILL & PARTNERS		4,297,500	15,000,000	925,038	683,976		(106,550)		(106,550)		577,426		3,720,074	3,720,074	139,753	01/25/2036	6FE
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,	E	08/15/2012	SCHEDULED REDEMPTION		145,156	145,156	145,156	145,156						145,156				1,131	02/15/2034	3AM
75902X-AC-2	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,	E	09/28/2012	CITICORP SECURITIES		3,315,000	10,000,000	6,331,690	6,382,144		(33,939)		(33,939)		6,348,204		(3,033,204)	(3,033,204)	118,245	05/15/2034	1AM

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)
759468-AA-9	RELIANCE HOLDINGS USA		08/29/2012	ROYAL BANK OF SCOTLAND PLC		9,911,000	10,000,000	9,399,100	9,439,340		34,448		34,448		9,473,788		437,212	437,212	393,750	10/19/2020	2FE
24227V-AL-2	REYNOLDS & REYNOLDS (DEALER COMPUTER SER		09/28/2012	SCHEDULED REDEMPTION		183,343	183,343	182,515	182,500		843		843		183,343				10,110	04/21/2018	3FE
76173F-AJ-6	REYNOLDS GROUP HOLDINGS US TRANCHE B TER		09/28/2012	SCHEDULED REDEMPTION		3,418,876	3,418,876	3,200,566	3,187,441		231,434		231,434		3,418,876					02/09/2018	3FE
76173F-AL-1	REYNOLDS GROUP HOLDINGS, INC TERM LOAN C		09/28/2012	SCHEDULED REDEMPTION		3,927,180	3,927,180	3,891,309	3,889,284		37,896		37,896		3,927,180				20,222	08/09/2018	3FE
76110V-LA-4	RFMS2 02 HI4 A-6 RMBS		09/01/2012	SCHEDULED REDEMPTION		158,168	158,168	158,114	158,125		44		44		158,168				6,711	10/25/2027	1FM
76110V-GP-7	RFMS2 2001-HI3 AI7 RMBS		09/01/2012	SCHEDULED REDEMPTION		87,824	87,824	90,946	89,249		(1,425)		(1,425)		87,824				4,791	07/25/2026	1FM
76110V-JX-7	RFMS2 2002-H13 RMBS		09/01/2012	SCHEDULED REDEMPTION		424,952	424,952	399,903	380,887		44,065		44,065		424,952				21,089	06/25/2032	1FM
76110V-JQ-2	RFMS2 2002-HI2, A7 RMBS		09/01/2012	SCHEDULED REDEMPTION		93,940	93,940	93,895	94,277		(337)		(337)		93,940				5,096	03/25/2032	1FM
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		09/01/2012	SCHEDULED REDEMPTION		318,466	318,466	318,303	318,393		73		73		318,466				13,165	01/25/2028	1FM
76110V-MG-0	RFMS2 2003-HI1 RMBS		09/01/2012	SCHEDULED REDEMPTION		171,200	171,200	171,172	171,188		12		12		171,200				7,166	04/25/2028	1FM
76110V-NE-4	RFMS2 2003-HI2, A-6 RMBS		09/01/2012	SCHEDULED REDEMPTION		210,951	210,951	210,903	210,930		20		20		210,951				8,070	07/25/2028	1FM
76110V-SF-6	RFMS2 2005-HI3, M1 RMBS		09/01/2012	SCHEDULED REDEMPTION		141,027	141,027	140,763	140,954		73		73		141,027				5,674	09/25/2035	1FM
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		302,734	302,734	302,691	302,709		26		26		302,734				11,038	04/25/2037	5FM
43710W-AF-7	RFMS2 2007-HSA3 AI6 RMBS		09/01/2012	SCHEDULED REDEMPTION		229,017	229,017	228,939	228,967		50		50		229,017				9,981	06/25/2037	5FM
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		09/01/2012	SCHEDULED REDEMPTION		765,847	765,847	754,359	762,377		3,469		3,469		765,847				27,531	03/25/2022	1FM
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		09/01/2012	SCHEDULED REDEMPTION		100,662	100,662	78,335	77,866		22,796		22,796		100,662				2,298	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		09/01/2012	SCHEDULED REDEMPTION		621,758	621,758	500,780	496,467		125,291		125,291		621,758				13,973	08/25/2037	1FM
76720A-AF-3	RIO TINTO FIN USA PLC	F	09/20/2012	ROYAL BANK OF SCOTLAND PLC		9,879,000	10,000,000	9,868,800			1,070		1,070		9,869,870		9,130	9,130	27,153	08/21/2022	1FE
774478-AS-0	ROCKWOOD SPECIALTIES GROUP INC TERM LOAN		08/10/2012	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				333	02/10/2018	3FE
77927L-AK-7	ROUNDY'S INC. TERM LOAN B		03/21/2012	VARIOUS															3,623	02/13/2019	4FE
75405R-AA-1	RPRO 2005, G ABS		09/20/2012	SCHEDULED REDEMPTION		718,451	718,451	718,451	718,451						718,451				4,947	03/23/2024	1FE
74986@-AF-8	RREEF AMERICA REIT II 5.03% SR NTS		08/18/2012	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				503,000	08/18/2012	1
78571Y-AM-2	SABRE INC. NEW TERM LOAN EXTENDED		09/28/2012	SCHEDULED REDEMPTION		9,193	9,193	8,850			343		343		9,193					12/29/2017	4FE
786514-BF-5	SAFEWAY INC		08/15/2012	MATURED		13,000,000	13,000,000	12,984,270	12,998,740		1,260		1,260		13,000,000				754,000	08/15/2012	2FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		07/15/2012	SCHEDULED REDEMPTION		192,969	192,969	192,969	192,805		164		164		192,969				12,692	07/15/2025	2FE
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		07/15/2012	SCHEDULED REDEMPTION		38,594	38,594	38,594	38,594						38,594				2,055	07/15/2025	2FE
80281A-AB-5	SANTANDER DRIVE AUTO RECEIVABL		09/15/2012	SCHEDULED REDEMPTION		2,874,731	2,874,731	2,874,655			77		77		2,874,731				23,086	04/15/2015	1FE
80282V-AB-8	SANTANDER DRIVE AUTO RECEIVABL		09/15/2012	SCHEDULED REDEMPTION		250,478	250,478	250,459			20		20		250,478				1,102	05/15/2015	1FE
803444-AD-0	SARATOGA CLO I, A2 LOANS	E	07/19/2012	STERNE AGEE & LEACH		11,423,750	13,000,000	11,505,000	13,000,000		12,025		12,025		11,517,025		(93,275)	(93,275)	65,127	12/15/2019	1FE
86359D-SR-9	SASC 2005-17 5A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		401,740	401,740	321,704	322,102		79,638		79,638		401,740				8,796	10/25/2035	1FM
78404X-AC-9	SBA SENIOR FINANCE II LLC TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,495	2,494		6		6		2,500					06/30/2018	3FE
78401F-AC-1	SBA TELECOMMUNICATIONS		08/29/2012	CALLED @ 106.00		4,085,000	4,085,000	4,246,594	4,205,000		(19,693)		(19,693)		4,185,307		(100,307)	(100,307)	584,609	08/15/2016	4FE
991363-9A-2	SCHAEFFLER AG TERM LOAN C2	F	08/20/2012	Various		985,327	984,097	965,377			1,298		1,298		965,710		19,616	19,616	(10,675)	01/27/2017	4FE
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH		07/10/2012	J. P. MORGAN SECURITIES, INC.		1,732,000	1,600,000	1,712,000	1,699,071		(11,860)		(11,860)		1,687,210		44,790	44,790	115,356	01/15/2018	4FE
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		09/28/2012	SCHEDULED REDEMPTION		3,750	3,750	3,735	3,733		17		17		3,750					05/09/2017	4FE
863572-AW-3	SLH MTG TRUST 1989-1 Z RMBS		09/01/2012	SCHEDULED REDEMPTION		590	590	607	591		(1)		(1)		590					10/25/2020	1FM
83437L-AS-1	SOLUTIA INC TERM-1 LOAN		07/02/2012	SCHEDULED REDEMPTION		274,338	274,338	273,293	273,218		1,121		1,121		274,338				194	08/01/2017	3FE
84649Q-AD-5	SPANSION LLC TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		69,171	69,171	68,042	67,843		1,328		1,328		69,171				49	02/09/2015	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB ABS		06/30/2012	SCHEDULED REDEMPTION		318,416	318,416	316,454	317,020		1,396		1,396		318,416				9,696	12/31/2021	2AM
84860R-AA-1	SPMF 2006-1A, A CMBS		09/01/2012	SCHEDULED REDEMPTION		126,499	126,499	126,459	126,471		28		28		126,499				4,656	03/20/2024	3AM
85208D-AC-6	SPROUTS FARMERS LLC TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		6,250	6,250	6,146	6,135		115		115		6,250					04/18/2018	4FE
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		09/15/2012	SCHEDULED REDEMPTION		131,964	131,964	133,380	133,063		(1,099)		(1,099)		131,964				5,464	04/15/2028	1
S8059@-AB-7	STANDARD BANK GROUP LTD (SOUTH AFRICA) 1	F	07/31/2012	PRINCIPAL PAYMENT		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				362,599	07/31/2017	2
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	09/21/2012	Various		811,224	811,224	754,439	5,030,061		243,250		243,250		811,224				14,535	03/21/2017	1FE
858119-AJ-9	STEEL DYNAMICS INC		08/16/2012	TENDER OFFER		1,033,305	1,050,000	1,059,188	1,052,819		(2,104)		(2,104)		1,050,714		(17,409)	(17,409)	92,805	11/01/2012	3FE
858119-AN-0	STEEL DYNAMICS INC		08/16/2012	TENDER OFFER		5,311,688	5,250,000	5,345,000	5,326,318		(19,674)		(19,674)		5,306,644		5,044	5,044	497,693	04/15/2016	3FE
L8882W-AD-4	STYRON CORP (TRINSEO) TERM LOAN B	F	08/09/2012	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000						75,000				539	08/02/2017	4FE
864486-AD-7	SUBURBAN PROPANE PARTNRS		08/01/2012	DIRECT		528	528	560							560		(32)	(32)		10/01/2018	3FE
864486-AF-2	SUBURBAN PROPANE PARTNRS		08/01/2012	DIRECT		864	864	924							924		(60)	(60)		08/01/2021	3FE
865622-AW-4	SUMITOMO MITSUI BANKING	F	07/17/2012	Various		30,036,650	30,000,000	30,000,000							30,000,000		36,650	36,650	1,422	07/18/2022	1FE
991250-9A-1	SUNQUEST INFORMATION SYSTEMS, INC. FIRST		08/22/2012	Various		1,336,500	1,336,500	1,319,042	1,318,334		18,166		18,166		1,336,500				45,327	12/16/2016	4FE
86853T-AJ-2	SUPERVALU INC. EXTENDED TERL LOAN B-3		08/30/2012	Various		3,197,148	3,197,148	3,187,946	3,187,266		9,882		9,882		3,197,148				51,393	04/29/2018	3FE
84751W-AD-6	SURF 2006-BC3, A-2C RMBS		08/29/2012	BARCLAYS BANK		4,779,000	9,000,000	6,393,009	6,380,915		(5,751)		(5,751)		6,375,164		(1,596,164)	(1,596,164)	25,362	06/25/2037	1FM
78487T-AA-2	SVOVM 2005-A, A ABS		09/01/2012	SCHEDULED REDEMPTION		321,998	321,998	321,918	321,973		25		25		321,998				12,181	02/20/2021	1FE
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS		08/01/2012	SCHEDULED REDEMPTION		153,041	153,041	150,554	150,886		2,155		2,155		153,041				9,412	02/01/2024	1FE
40424Q-AG-1	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		09/28/2012	SCHEDULED REDEMPTION		8,021	8,021	7,977	7,963		57		57		8,021					04/03/2014	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
87075R-AH-0	SWIFT TRANSPORTATION CO. LLC TERM LOAN B		07/27/2012	Various		8,578	8,578	8,556			48		48		8,578				526	12/21/2017	4FE
87156D-AC-4	SYMPHONYIRI GROUP, INC. TERM LOAN 2011		09/28/2012	SCHEDULED REDEMPTION		7,500	7,500	7,516	7,518		(18)		(18)		7,500				95	12/01/2017	4FE
87164G-AB-9	SYNIVERSE TECHNOLOGIES INC TERM LOAN		01/14/2011	VARIOUS															21,142	12/21/2017	4FE
874060-AB-2	TAKEDA PHARMACEUTICAL	F	09/20/2012	Various		40,198,100	40,000,000	40,000,000							40,000,000		198,100	198,100	84,861	03/17/2017	1FE
87650Q-AF-9	TASC, INC. TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		4,991	4,991	4,971	4,969		22		22		4,991				11,270	12/18/2015	4FE
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A	R	07/15/2012	SCHEDULED REDEMPTION		166,512	166,512	166,512	166,512						166,512				4,854	01/15/2021	2
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004	R	07/15/2012	SCHEDULED REDEMPTION		104,882	104,882	104,882	104,882						104,882				3,057	01/15/2021	2
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		09/28/2012	Various		8,902	4,602										8,902	8,902		12/31/2012	6FE
87927V-AF-5	TELECOM ITALIA CAPITAL	F	07/17/2012	J. P. MORGAN SECURITIES, INC.		11,036,250	13,500,000	12,340,755	12,432,322		11,684		11,684		12,444,005		(1,407,755)	(1,407,755)	585,703	11/15/2033	2FE
87938W-AC-7	TELEFONICA EMISIONES SAU	F	09/06/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		4,775,000	5,000,000	4,629,850			1,981		1,981		4,631,831		143,169	143,169	255,381	06/20/2036	2FE
87938W-AM-5	TELEFONICA EMISIONES SAU	F	09/10/2012	MORGAN STANLEY DEAN WITTER		1,548,000	1,600,000	1,488,240			4,232		4,232		1,492,472		55,528	55,528	72,104	04/27/2020	2FE
87938W-AP-8	TELEFONICA EMISIONES SAU	F	09/07/2012	BARCLAYS BANK		583,500	600,000	516,000			1,405		1,405		517,405		66,095	66,095	18,753	02/16/2021	2FE
88031R-AA-6	TENASKA ALABAMA		06/30/2012	SCHEDULED REDEMPTION		269,544	269,544	271,492	270,809		(1,265)		(1,265)		269,544				8,255	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		09/30/2012	SCHEDULED REDEMPTION		197,723	197,723	193,065	193,899		3,824		3,824		197,723				5,983	12/30/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA		09/30/2012	SCHEDULED REDEMPTION		225,498	225,498	225,971	225,810		(312)		(312)		225,498				10,349	03/30/2024	2FE
88078F-AR-9	TEREX CORP TERM LOAN B		09/28/2012	SCHEDULED REDEMPTION		6,256	6,256	6,264	3,738		(7)		(7)		6,256					04/28/2017	3FE
881609-AT-8	TESORO CORP		09/27/2012	TENDER OFFER		3,015,000	3,000,000	3,045,000	3,041,401		(8,264)		(8,264)		3,033,138		(18,138)	(18,138)	250,333	06/01/2017	3FE
88160Q-AB-9	TESORO LOGISTICS LP/CORP		09/07/2012	STERNE AGEE & LEACH		342,538	335,000	335,000							335,000		7,538	7,538		10/01/2020	4FE
88732J-AG-3	TIME WARNER CABLE INC		07/02/2012	MATURED		1,500,000	1,500,000	1,497,225	1,499,698		302		302		1,500,000				81,000	07/02/2012	2FE
89187T-AD-6	TOWERCO FINANCE LLC TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		5,000	5,000	4,981	4,978		22		22		5,000					02/02/2017	3FE
87262C-AH-6	TPF GENERATION HOLDINS LLC 2ND LIEN TERM		09/28/2012	SCHEDULED REDEMPTION		3,930	3,930	3,941	3,941		(12)		(12)		3,930					12/15/2014	4FE
89334G-AG-9	TRANS UNION LLC REPLACEMENT TERM LOAN		09/26/2012	SCHEDULED REDEMPTION		11,000	11,000	11,000	11,000						11,000					02/10/2018	3FE
89346D-AA-5	TRANSALTA CORP	A	07/15/2012	MATURED		6,000,000	6,000,000	5,979,300	5,998,505		1,495		1,495		6,000,000				405,000	07/15/2012	2FE
89364M-AQ-7	TRANSDIGM GROUP, INC. TERM LOAN 1ST LIEN		09/28/2012	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500					02/14/2017	3FE
893647-AP-2	TRANSDIGM INC		07/26/2012	OPPENHEIMER & CO. INC		890,000	800,000	872,500	863,865		(6,331)		(6,331)		857,534		32,466	32,466	38,218	12/15/2018	4FE
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON		09/28/2012	Various		3,750	3,750	3,731			38		38		3,750				134	02/14/2017	3FE
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T ABS		08/12/2012	SCHEDULED REDEMPTION		6,202,472	6,202,472	6,347,842	6,234,587		(32,115)		(32,115)		6,202,472				212,336	07/14/2014	1FE
990981-9B-0	TRIBUNE CO. TERM B		07/21/2008	VARIOUS															(2,883)	06/04/2014	3FE
89655N-AA-8	TRL 2004-1 ABS		09/14/2012	SCHEDULED REDEMPTION		75,219	75,219	75,219	75,219						75,219				2,864	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1 ABS		09/14/2012	SCHEDULED REDEMPTION		316,485	316,485	316,485	329,313		(12,828)		(12,828)		316,485				13,488	05/14/2036	2FE
89655V-AA-0	TRLT II 2003-1 ABS		09/12/2012	SCHEDULED REDEMPTION		130,696	130,696	130,696	130,696						130,696				5,325	10/12/2026	1FE
897050-AA-8	TRONOX FINANCE LLC		08/30/2012	GOLDMAN, SACHS & CO.		1,137,656	1,125,000	1,134,844			(54)		(54)		1,134,790		2,866	2,866	2,988	08/15/2020	4FE
87305N-AR-9	TTX CO. 6.61% SR NTS		07/16/2012	PRINCIPAL PAYMENT		2,195	2,195	2,468	2,248		(3)		(3)		2,245		(50)	(50)	145	01/15/2015	1FE
09348L-AE-5	TWIN RIVER WORLDWIDE HOLDINGS-EXIT LOAN		06/29/2012	Various					4,858		11,894		11,894						3,506	11/05/2015	4FE
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		08/14/2012	SCHEDULED REDEMPTION		486,111	486,111	486,111	486,111						486,111				28,583	02/14/2014	1
902118-BM-9	TYCO INTERNATIONAL FINAN	E	08/15/2012	CALLED @ 107.668		2,000,000	2,000,000	1,993,060	1,995,974		859		859		1,996,832		3,168	3,168	222,110	10/15/2014	1FE
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		09/30/2012	SCHEDULED REDEMPTION		109,877	109,877	109,877	109,877						109,877				5,274	03/31/2021	1
902118-BK-3	TYCO INTL GROUP SA	E	08/15/2012	CALLED @ 106.892		17,800,000	17,800,000	19,540,700	18,658,046		(279,573)		(279,573)		18,378,472		(578,472)	(578,472)	2,027,776	11/15/2013	1FE
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1	E	08/01/2012	Various		61,252	61,252	61,252	152,830						61,252				1,280	05/01/2034	1FE
990511-9B-5	U.S. SECURITY ASSOCIATES HOLDINGS INC. D		09/28/2012	SCHEDULED REDEMPTION		611	611	611			611		611		611					07/28/2017	4FE
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		09/28/2012	SCHEDULED REDEMPTION		3,614	3,614	3,584	3,108		32		32		3,614					07/28/2017	4FE
90261T-GQ-8	UBS AG EURO PRINCIPAL PROTECTED NTS	F	09/04/2012	UNION BANK OF SWITZERLAND		34,125,000	35,000,000	35,000,000	35,000,000						35,000,000		(875,000)	(875,000)		02/05/2016	1FE
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I		07/02/2012	SCHEDULED REDEMPTION		158,811	158,811	158,811	158,811						158,811				8,735	01/02/2022	1
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I		07/02/2012	Various		387,681	387,681	387,681	387,681						387,681				20,780	01/02/2023	1
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/01/2012	SCHEDULED REDEMPTION		553,086	553,086	552,858	552,954		132		132		553,086				15,238	07/01/2015	1
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/02/2012	SCHEDULED REDEMPTION		89,201	89,201	89,095	89,161		40		40		89,201				3,440	01/02/2014	1
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2012	SCHEDULED REDEMPTION		175,289	175,289	173,748	174,203		1,087		1,087		175,289				9,238	01/02/2021	1
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2012	SCHEDULED REDEMPTION		134,871	134,871	133,686	134,036		836		836		134,871				7,108	01/02/2021	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2012	SCHEDULED REDEMPTION		342,331	342,331	339,338	340,254		2,077		2,077		342,331				18,041	01/02/2021	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2012	SCHEDULED REDEMPTION		388,900	388,900	385,062	386,147		2,753		2,753		388,900				20,495	01/02/2022	1
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B		07/02/2012	SCHEDULED REDEMPTION		232,451	232,451	232,451	232,451						232,451				5,858	01/02/2020	1
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1 ABS		07/02/2012	SCHEDULED REDEMPTION		328,022	328,022	328,022	328,022						328,022				16,670	01/02/2029	1
90783X-AA-9	UNION PACIFIC RR CO 07-3 ABS		07/02/2012	SCHEDULED REDEMPTION		60,228	60,228	60,228	60,228						60,228				1,860	01/02/2031	1FE
91335F-AE-1	UNIVAR INC TERM B LOAN		09/28/2012	SCHEDULED REDEMPTION		3,750	3,750	3,750	3,750						3,750					06/30/2017	4FE
91359P-AF-7	UNIVERSAL HOSPITAL SERVI		08/07/2012	TENDER OFFER		1,015,000	1,000,000	967,500	976,032		3,696		3,696		979,728		35,272	35,272	68,083	06/01/2015	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
914908-AN-8	UNIVISION COMMUNICATIONS 1st LIEN EXTEND		09/19/2012	SCHEDULED REDEMPTION		1,547,375	1,547,375	1,547,139	1,547,114		261		261		1,547,375				21,522	03/31/2017	4FE
N9039*-AC-5	URALITA S.A. (SPAIN) SER. A GTD SR NTS	F	08/01/2012	Various		20,000,000	25,000,000	17,500,000	17,500,000		(337,077)		(337,077)		17,162,923		2,837,077	2,837,077	905,613	03/31/2014	4Z
991841-9F-6	US SHIPPING PARTNERS LP SR SEC CLOSING L		09/28/2012	SCHEDULED REDEMPTION		3,284	3,284	2,589	2,343		942		942		3,284					08/07/2013	4FE
91911T-AM-5	VALE OVERSEAS LIMITED	F	08/22/2012	Various		26,081,250	25,000,000	25,510,100			(16,256)		(16,256)		25,493,844		587,406	587,406	638,385	01/11/2022	2FE
C9413P-AG-8	VALEANT PHARMACEUTICALS SERIES A TL B	A	09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,438			63		63		2,500				6	02/13/2019	3FE
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250					03/27/2019	3FE
92534H-AB-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		09/05/2012	SCHEDULED REDEMPTION		263,663	527,326	240,665	73,826		189,837		189,837		263,663					08/16/2014	5Z
92549*-AA-3	VETCOR PROFESSIONAL PRACTICES TERM A		09/28/2012	SCHEDULED REDEMPTION		87,500	87,500	87,500	87,500						87,500				59,719	02/01/2015	4
991197-9B-2	VETCOR PROFESSIONAL PRACTICES TERM B		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,500		2,500			2,500		2,500				1,754	02/01/2015	6*
991197-9C-0	VETCOR PROFESSIONAL PRACTICES TERM C		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,500		2,500			2,500		2,500				47	02/01/2015	6*
991197-9D-8	VETCOR PROFESSIONAL PRACTICES TERM D		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,500		2,500			2,500		2,500				1,754	02/01/2015	6*
991197-9E-6	VETCOR PROFESSIONAL PRACTICES TERM E		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,500		2,500			2,500		2,500				1,777	02/01/2015	6*
991197-9F-3	VETCOR PROFESSIONAL PRACTICES TERM F		09/28/2012	SCHEDULED REDEMPTION		2,500	2,500	2,500		2,500			2,500		2,500				1,777	02/01/2015	6*
92549*-AB-1	VETCOR PROFESSIONAL PRACTICES TERM G		09/28/2012	SCHEDULED REDEMPTION		60,000	60,000	59,913	53,858		142		142		60,000				47,590	02/01/2015	4
92549*-AG-0	VETCOR PROFESSIONAL PRACTICES TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		7,800	7,800	7,800			60,000		60,000		7,800				2,015	02/01/2015	4Z
92719U-AB-8	VINACASA CLO CLASS A-2 LOANS	E	07/16/2012	SCHEDULED REDEMPTION		3,542,067	3,542,067	3,542,067	3,542,067						3,542,067				107,991	10/14/2015	1FE
92966*-AB-5	WABASH VALLEY POWER ASSOCIATION		07/31/2012	SCHEDULED REDEMPTION		386,829	386,829	386,829	386,829						386,829				13,317	04/30/2019	1
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		07/02/2012	SCHEDULED REDEMPTION		183,937	183,937	183,937	183,937						183,937				10,080	01/02/2024	1
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2012	SCHEDULED REDEMPTION		27,303	27,303	27,303	27,303						27,303				1,496	01/02/2025	1
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2012	SCHEDULED REDEMPTION		143,153	143,153	143,153	143,153						143,153				7,845	01/02/2025	1
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2012	SCHEDULED REDEMPTION		4,477	4,477	4,477	4,477						4,477				245	01/02/2025	1
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		06/15/2012	PRINCIPAL PAYMENT		18,436	18,436	18,436	18,436						18,436				967	09/26/2029	1
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		06/15/2012	PRINCIPAL PAYMENT		4,958	4,958	4,958	4,958						4,958				401	09/26/2029	1
931422-AH-2	WALGREEN CO		09/18/2012	Various		20,155,900	20,000,000	19,977,800			37		37		19,977,837		178,063	178,063	12,056	09/15/2022	2FE
93443N-AW-9	WARNER CHILCOTT COPR TERM B-1 LOAN		09/28/2012	Various		203,247	203,247	203,247	203,247						203,247				11,844	03/15/2018	3FE
93443N-AX-7	WARNER CHILCOTT CORP TERM B-2 LOAN (CO.)		09/28/2012	Various		101,624	101,624	101,624	101,624						101,624				5,922	03/15/2018	3FE
93443N-AY-5	WARNER CHILCOTT CORP TERM B-3 LOAN (LUXC	F	09/28/2012	Various		139,732	139,732	139,732	139,732						139,732				8,143	03/15/2018	3FE
95235L-AJ-9	WEST CORPORATION TERM B-4		09/28/2012	Various		40,633	40,633	40,254	23,532		312		312		40,633					07/15/2016	3FE
955306-A*-6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A S		07/28/2012	MATURED		5,000,000	5,000,000	4,722,625	4,956,783		43,218		43,218		5,000,000				49,090	07/28/2012	2
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		09/15/2012	SCHEDULED REDEMPTION		146,542	146,542	148,107	147,646		(1,104)		(1,104)		146,542				5,896	05/15/2028	1
949757-AG-3	WFMBS 2004-6 A7 RMBS		09/01/2012	SCHEDULED REDEMPTION		284,158	284,158	279,185	281,895		2,263		2,263		284,158				11,279	06/25/2034	1FM
94981Q-AU-2	WFMBS 2005-AR16 6A3 RMBS		09/01/2012	SCHEDULED REDEMPTION		263,298	263,298	262,753	262,934		364		364		263,298				4,438	10/25/2035	2FM
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		321,213	321,213	294,713	277,001		44,212		44,212		321,213				6,325	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		203,104	203,104	158,312	159,361		43,743		43,743		203,104				4,396	10/25/2036	1FM
94983P-AA-6	WFMBS 2006-AR4 1A1 RMBS		09/01/2012	SCHEDULED REDEMPTION		206,712	206,712	180,356	181,021		25,692		25,692		206,712				4,857	04/25/2036	1FM
949837-BY-3	WFMBS 2007-10 2A5 RMBS		09/01/2012	SCHEDULED REDEMPTION		191,252	191,252	180,016	175,317		15,935		15,935		191,252				4,721	07/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		09/01/2012	SCHEDULED REDEMPTION		523,067	523,067	461,060	457,707		65,758		65,758		523,067				12,153	09/25/2039	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		09/01/2012	SCHEDULED REDEMPTION		575,178	575,178	518,918	514,015		61,163		61,163		575,178				12,881	09/25/2037	1FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		09/01/2012	SCHEDULED REDEMPTION		467,724	538,759	416,707	408,492		59,232		59,232		467,724				12,107	04/27/2037	1FM
96432W-AB-1	WHITE PINE HYDRO, LLC OPCO 2037		09/21/2012	RBC DOMINION SECURITIES		16,200,000	20,000,000	20,000,000	20,000,000						20,000,000		(3,800,000)	(3,800,000)	1,685,867	07/10/2037	2
96758D-AP-8	WIDE OPEN WEST FINANCE LLC TERM LOAN		07/31/2012	CREDIT SUISSE		1,470,000	1,500,000	1,440,000			23		23		1,440,023		29,977	29,977	127	07/17/2018	4FE
97381H-AF-4	WINDSTREAM CORP TRANCH B-2 TERM LOAN		09/28/2012	Various		3,012,082	3,012,082	3,012,082	3,012,082						3,012,082				45,135	12/17/2015	3FE
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-3 TERM LOAN		09/28/2012	SCHEDULED REDEMPTION		6,000	6,000	5,940			60		60		6,000					08/08/2019	3FE
98212B-AD-5	WPX ENERGY INC		07/18/2012	BARCLAYS BANK		6,846,550	6,775,000	6,775,000	6,775,000						6,775,000		71,550	71,550	273,119	01/15/2022	3FE
17310M-AJ-9	CGCMT 2006-C5 B CMBS		09/05/2012	SALOMON SMITH BARNEY		6,250,000	10,000,000	10,049,650	6,782,670	4,395,856	(139,616)		4,256,241		11,038,911		(4,788,911)	(4,788,911)	430,202	01/01/9999	5FM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,768,280,180	1,974,511,823	1,806,205,118	1,422,786,214	24,262,643	(356,541)		23,906,103		1,821,013,170		(52,732,990)	(52,732,990)	60,997,446	XXX	XXX
054536-AA-5	AXASA 8.6 12/15/30	F	08/10/2012	Various		11,414,250	10,400,000	10,785,098	10,711,190		(4,596)		(4,596)		10,706,595		707,655	707,655	571,183	12/15/2030	3AM
05530A-AA-3	BB&T CAPITAL TRUST II		07/18/2012	CALLED @ 100.00		1,500,000	1,500,000	1,494,075	1,494,492		50		50		1,494,542		5,458	5,458	62,156	06/07/2036	2AM
46631V-AA-9	JPM CHASE CAPITAL XXV		07/12/2012	CALLED @ 100.00		2,000,000	2,000,000	2,007,200	2,007,016		(55)		(55)		2,006,960		(6,960)	(6,960)	106,156	10/01/2037	3AM
481227-AA-4	JPMC CAPITAL XVIII		07/12/2012	CALLED @ 100		10,000,000	10,000,000	10,949,100	10,885,317		(8,279)		(8,279)		10,877,039		(877,039)	(877,039)	627,431	08/17/2036	4AM
003723-AA-1	ABN AMRO NA HOLDING CAP		09/25/2012	Various		20,666,850	22,302,000	23,732,896	22,535,816		(195,259)		(195,259)		22,340,556		(1,673,706)	(1,673,706)	1,252,351	01/01/9999	5AM
66644P-AA-5	NORTHGROUP PFD CAP CORP	I	07/25/2012	PIPER JAFFRAY INC.		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				251,045	01/01/9999	1FE
4899999. Subtotal - Bonds - Hybrid Securities						50,581,100	51,202,000	53,968,369	52,633,831		(208,139)		(208,139)		52,425,691		(1,844,591)	(1,844,591)	2,870,322	XXX	XXX
8399997. Total - Bonds - Part 4						2,127,180,883	2,330,369,386	2,153,336,741	1,771,207,020	24,262,643	(1,367,495)		22,895,148		2,168,817,133		(41,636,249)	(41,636,249)	78,822,694	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,127,180,883	2,330,369,386	2,153,336,741	1,771,207,020	24,262,643	(1,367,495)		22,895,148		2,168,817,133		(41,636,249)	(41,636,249)	78,822,694	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 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)
G3921A-14-2	GLOBAL CROSSING CONV PFD 7.0%	F	07/02/2012	DISTRIBUTION	0.000	154	0.00										154	154			P4U
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						154	XXX										154	154		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						154	XXX										154	154		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						154	XXX										154	154		XXX	XXX
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		07/31/2012	WARBURG DILLION READ LLC	220.000	28,375		25,984							25,984		2,391	2,391	258		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		07/31/2012	WARBURG DILLION READ LLC	30.000	2,359		2,381							2,381		(22)	(22)	11		L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/14/2012	WARBURG DILLION READ LLC	4,200.000	594,074		571,553							571,553		22,521	22,521	4,646		U
87612G-10-1	TARGA RES CORP		08/15/2012	WARBURG DILLION READ LLC	1,064.000	45,332		46,876							46,876		(1,544)	(1,544)			L
989209-10-1	ZEBU INC		08/30/2012	DISTRIBUTION	0.000	3,166											3,166	3,166			A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						673,305	XXX	646,793							646,793		26,512	26,512	4,915	XXX	XXX
86869#-10-5	SURETY LIFE INSURANCE COMPANY		08/01/2012	DIRECT	2,500,000.000	18,938,936		13,917,205	12,390,786	1,526,419			1,526,419		13,917,205		5,021,731	5,021,731			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						18,938,936	XXX	13,917,205	12,390,786	1,526,419			1,526,419		13,917,205		5,021,731	5,021,731		XXX	XXX
9799997. Total - Common Stocks - Part 4						19,612,241	XXX	14,563,998	12,390,786	1,526,419			1,526,419		14,563,998		5,048,243	5,048,243	4,915	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						19,612,241	XXX	14,563,998	12,390,786	1,526,419			1,526,419		14,563,998		5,048,243	5,048,243	4,915	XXX	XXX
9899999. Total - Preferred and Common Stocks						19,612,395	XXX	14,563,998	12,390,786	1,526,419			1,526,419		14,563,998		5,048,396	5,048,396	4,915	XXX	XXX
9999999 - Totals						2,146,793,278	XXX	2,167,900,739	1,783,597,806	25,789,062	(1,367,495)		24,421,567		2,183,381,131		(36,587,853)	(36,587,853)	78,827,610	XXX	XXX

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

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)
S&P500 INDEX 12/21/2012 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/02/2011	12/21/2012	450		1,175.00	5,535,000		4,702,500	11,819,250		11,819,250			4,702,500				100.00/100.00
S&P500 INDEX 12/21/2012 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/16/2011	12/21/2012	400		1,225.00	4,600,000		3,504,000	8,586,000		8,586,000			3,504,000				100.00/100.00
S&P500 INDEX 12/21/2012 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/29/2011	12/21/2012	400		1,225.00	5,148,000		3,504,000	8,586,000		8,586,000			3,504,000				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2011	12/21/2012	50		1,250.00	570,000		393,000	955,250		955,250			393,000				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/09/2011	12/21/2012	500		1,250.00	6,105,000		3,930,000	9,552,500		9,552,500			3,930,000				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/13/2012	12/21/2012	300		1,250.00		3,645,000	2,086,500	5,731,500		5,731,500			2,086,500				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/20/2012	12/21/2012	400		1,250.00		5,420,000	2,222,000	7,642,000		7,642,000			2,222,000				100.00/100.00
S&P500 INDEX 12/21/2012 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/26/2011	12/21/2012	400		1,150.00	5,320,000		4,484,000	11,474,000		11,474,000			4,484,000				100.00/100.00
S&P500 INDEX 12/21/2012 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/02/2011	12/21/2012	500		1,150.00	9,000,000		5,605,000	14,342,500		14,342,500			5,605,000				100.00/100.00
S&P500 INDEX 12/21/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/06/2012	12/21/2012	150		1,275.00		1,564,500	953,250	2,517,750		2,517,750			953,250				100.00/100.00
S&P500 CLIQUET 10/12/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	10/14/2011	10/12/2012		1,700,000	S&P 500	16,150		29,186	29,186		29,186			29,186				100.00/100.00
S&P500 CLIQUET 10/05/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/14/2011	10/05/2012		2,900,000	S&P 500	33,350		52,603	52,870		52,870			52,603				100.00/100.00
S&P500 CLIQUET 10/18/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/21/2011	10/18/2012		1,800,000	S&P 500	20,160		6,265	6,583		6,583			6,265				100.00/100.00
S&P500 CLIQUET 10/12/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/21/2011	10/12/2012		3,400,000	S&P 500	43,180		108,864	108,888		108,888			108,864				100.00/100.00
S&P500 CLIQUET 10/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/28/2011	10/24/2012		2,500,000	S&P 500	29,000												100.00/100.00
S&P500 CLIQUET 10/19/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/28/2011	10/19/2012		2,400,000	S&P 500	27,840		616	1,078		1,078			616				100.00/100.00
S&P500 CLIQUET 11/09/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/18/2011	11/09/2012		3,400,000	S&P 500	35,360		121,036	123,672		123,672			121,036				100.00/100.00
S&P500 CLIQUET 11/16/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	12/02/2011	11/16/2012		3,000,000	S&P 500	34,500		11,110	11,848		11,848			11,110				100.00/100.00
S&P500 CLIQUET 11/30/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	12/02/2011	11/30/2012		3,500,000	S&P 500	34,930		24,914	26,789		26,789			24,914				100.00/100.00
S&P500 CLIQUET 12/07/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	12/16/2011	12/07/2012		3,700,000	S&P 500	44,400		46,411	56,170		56,170			46,411				100.00/100.00
S&P500 CLIQUET 01/04/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/13/2012	01/04/2013		4,000,000	S&P 500		55,200	(33,363)	21,837		21,837			(33,363)				100.00/100.00
S&P500 CLIQUET 01/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/20/2012	01/11/2013		4,700,000	S&P 500		52,640	(28,178)	24,462		24,462			(28,178)				100.00/100.00
S&P500 CLIQUET 01/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/27/2012	01/18/2013		3,800,000	S&P 500		41,040	(38,802)	2,238		2,238			(38,802)				100.00/100.00
S&P500 CLIQUET 01/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	02/03/2012	01/25/2013		3,400,000	S&P 500		40,800	(32,724)	8,076		8,076			(32,724)				100.00/100.00
S&P500 INDEX 06/21/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/10/2012	06/21/2013	125		1,325.00		1,550,000	353,125	1,903,125		1,903,125			353,125				100.00/100.00
S&P500 INDEX 06/21/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2012	06/21/2013	500		1,325.00		4,900,000	2,712,500	7,612,500		7,612,500			2,712,500				100.00/100.00
S&P500 CLIQUET 02/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	02/17/2012	02/08/2013		3,000,000	S&P 500		42,000	(34,702)	7,298		7,298			(34,702)				100.00/100.00
S&P500 INDEX 06/21/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/11/2012	06/21/2013	300		1,350.00		3,246,000	787,500	4,033,500		4,033,500			787,500				100.00/100.00
S&P500 INDEX 06/21/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2012	06/21/2013	400		1,350.00		3,608,000	1,770,000	5,378,000		5,378,000			1,770,000				100.00/100.00
S&P500 INDEX 06/21/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/06/2012	06/21/2013	500		1,350.00		5,000,000	1,722,500	6,722,500		6,722,500			1,722,500				100.00/100.00

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S&P500 CLIQUET 02/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	02/24/2012	02/15/2013		2,700,000	S&P 500		31,050	(29,483)	1,567		1,567			(29,483)				100.00/100.00
S&P500 CLIQUET 02/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/02/2012	02/27/2013		3,400,000	S&P 500		38,420	(37,073)	1,347		1,347			(37,073)				100.00/100.00
S&P500 CLIQUET 03/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	03/16/2012	03/14/2013		3,000,000	S&P 500		36,900	(36,192)	708		708			(36,192)				100.00/100.00
S&P500 INDEX 03/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/19/2012	03/15/2013	300		1,350.00		4,105,500	(597,000)	3,508,500		3,508,500			(597,000)				100.00/100.00
S&P500 INDEX 03/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	03/15/2013	400		1,350.00		4,520,000	158,000	4,678,000		4,678,000			158,000				100.00/100.00
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	03/15/2013	200		1,400.00		1,740,000	(105,000)	1,635,000		1,635,000			(105,000)				100.00/100.00
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/30/2012	03/15/2013	350		1,400.00		3,150,000	(288,750)	2,861,250		2,861,250			(288,750)				100.00/100.00
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/10/2012	03/15/2013	300		1,400.00		2,250,000	202,500	2,452,500		2,452,500			202,500				100.00/100.00
S&P500 CLIQUET 03/22/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/23/2012	03/22/2013		550,000	S&P 500		5,319	(5,319)						(5,319)				100.00/100.00
S&P500 CLIQUET 03/22/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/23/2012	03/22/2013		1,300,000	S&P 500		45,916	(38,360)	7,556		7,556			(38,360)				100.00/100.00
S&P500 CLIQUET 03/22/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/23/2012	03/22/2013		1,900,000	S&P 500		99,503	(66,829)	32,674		32,674			(66,829)				100.00/100.00
S&P500 INDEX 03/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2012	03/15/2013	200		1,375.00		2,200,000	(225,000)	1,975,000		1,975,000			(225,000)				100.00/100.00
S&P500 INDEX 03/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	03/15/2013	400		1,375.00		3,840,000	110,000	3,950,000		3,950,000			110,000				100.00/100.00
S&P500 CLIQUET 03/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/30/2012	03/28/2013		1,100,000	S&P 500		10,560	(10,560)						(10,560)				100.00/100.00
S&P500 CLIQUET 03/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/30/2012	03/28/2013		1,400,000	S&P 500		62,160	(48,243)	13,917		13,917			(48,243)				100.00/100.00
S&P500 CLIQUET 03/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/30/2012	03/28/2013		600,000	S&P 500		35,340	(21,722)	13,618		13,618			(21,722)				100.00/100.00
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/13/2012	04/12/2013		1,400,000	S&P 500		17,080	(17,080)						(17,080)				100.00/100.00
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/13/2012	04/12/2013		380,000	S&P 500		4,256	(4,256)						(4,256)				100.00/100.00
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/13/2012	04/12/2013		450,000	S&P 500		4,635	(4,635)						(4,635)				100.00/100.00
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/13/2012	04/12/2013		550,000	S&P 500		5,170	(5,170)						(5,170)				100.00/100.00
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/13/2012	04/12/2013		550,000	S&P 500		4,290	(4,290)						(4,290)				100.00/100.00
S&P500 CLIQUET 04/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/20/2012	04/19/2013		2,700,000	S&P 500		29,700	(29,492)	208		208			(29,492)				100.00/100.00
S&P500 CLIQUET 04/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/20/2012	04/19/2013		1,400,000	S&P 500		22,540	(20,436)	2,104		2,104			(20,436)				100.00/100.00
S&P500 CLIQUET 04/26/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/27/2012	04/26/2013		2,000,000	S&P 500		30,800	(27,458)	3,342		3,342			(27,458)				100.00/100.00
S&P500 CLIQUET 04/26/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/27/2012	04/26/2013		2,500,000	S&P 500		28,750	(27,095)	1,655		1,655			(27,095)				100.00/100.00
S&P500 CLIQUET 04/26/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/27/2012	04/26/2013		1,000,000	S&P 500		9,300	(9,300)						(9,300)				100.00/100.00
S&P500 CLIQUET 05/03/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/07/2012	05/03/2013		1,700,000	S&P 500		16,150	(15,040)	1,110		1,110			(15,040)				100.00/100.00
S&P500 CLIQUET 05/03/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/07/2012	05/03/2013		1,000,000	S&P 500		12,300	(10,403)	1,897		1,897			(10,403)				100.00/100.00
S&P500 CLIQUET 05/03/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/07/2012	05/03/2013		1,400,000	S&P 500		20,720	(16,463)	4,257		4,257			(16,463)				100.00/100.00
S&P500 INDEX 03/15/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/14/2012	03/15/2013	500		1,300.00		5,817,500	1,990,000	7,807,500		7,807,500			1,990,000				100.00/100.00

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S&P500 INDEX 03/15/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/17/2012	03/15/2013	250		1,300.00		2,725,000	1,178,750	3,903,750		3,903,750			1,178,750				100.00/100.00
S&P500 CLIQUET 05/10/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/11/2012	05/10/2013		1,000,000	S&P 500		11,000	(8,002)	2,999		2,999			(8,002)				100.00/100.00
S&P500 CLIQUET 05/10/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/11/2012	05/10/2013		2,000,000	S&P 500		29,600	(18,347)	11,253		11,253			(18,347)				100.00/100.00
S&P500 CLIQUET 05/17/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/18/2012	05/17/2013		2,000,000	S&P 500		22,400	(8,494)	13,906		13,906			(8,494)				100.00/100.00
S&P500 CLIQUET 05/17/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/18/2012	05/17/2013		2,400,000	S&P 500		39,360	(11,441)	27,919		27,919			(11,441)				100.00/100.00
S&P500 CLIQUET 05/24/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/25/2012	05/24/2013		1,700,000	S&P 500		17,510	(9,532)	7,978		7,978			(9,532)				100.00/100.00
S&P500 CLIQUET 05/24/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/25/2012	05/24/2013		3,500,000	S&P 500		44,100	(19,571)	24,529		24,529			(19,571)				100.00/100.00
S&P500 CLIQUET 05/31/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/01/2012	05/31/2013		2,000,000	S&P 500		18,600	(10,957)	7,643		7,643			(10,957)				100.00/100.00
S&P500 CLIQUET 05/31/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/01/2012	05/31/2013		2,000,000	S&P 500		21,000	(11,442)	9,558		9,558			(11,442)				100.00/100.00
S&P500 INDEX 06/21/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/01/2012	06/21/2013	300		1,300.00		3,060,000	2,065,500	5,125,500		5,125,500			2,065,500				100.00/100.00
S&P500 INDEX 06/21/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/15/2012	06/21/2013	400		1,300.00		5,120,000	1,714,000	6,834,000		6,834,000			1,714,000				100.00/100.00
S&P500 INDEX 06/21/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/29/2012	06/21/2013	500		1,300.00		6,585,000	1,957,500	8,542,500		8,542,500			1,957,500				100.00/100.00
S&P500 CLIQUET 05/31/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/01/2012	05/31/2013		2,000,000	S&P 500		24,000	(12,236)	11,764		11,764			(12,236)				100.00/100.00
S&P500 INDEX 06/21/2013 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2012	06/21/2013	500		1,275.00		6,550,000	2,952,500	9,502,500		9,502,500			2,952,500				100.00/100.00
S&P500 CLIQUET 06/07/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/08/2012	06/07/2013		1,000,000	S&P 500		9,700	(6,617)	3,083		3,083			(6,617)				100.00/100.00
S&P500 CLIQUET 06/07/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/08/2012	06/07/2013		1,000,000	S&P 500		11,100	(6,980)	4,120		4,120			(6,980)				100.00/100.00
S&P500 CLIQUET 06/07/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/08/2012	06/07/2013		1,000,000	S&P 500		12,800	(7,644)	5,156		5,156			(7,644)				100.00/100.00
S&P500 CLIQUET 06/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/15/2012	06/14/2013		2,000,000	S&P 500		19,400	(15,020)	4,380		4,380			(15,020)				100.00/100.00
S&P500 CLIQUET 06/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/15/2012	06/14/2013		2,000,000	S&P 500		22,200	(16,065)	6,135		6,135			(16,065)				100.00/100.00
S&P500 CLIQUET 06/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/15/2012	06/14/2013		2,000,000	S&P 500		25,600	(17,711)	7,889		7,889			(17,711)				100.00/100.00
S&P500 CLIQUET 06/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/29/2012	06/28/2013		1,000,000	S&P 500		10,600	(7,845)	2,755		2,755			(7,845)				100.00/100.00
S&P500 CLIQUET 06/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/29/2012	06/28/2013		1,000,000	S&P 500		12,100	(8,309)	3,792		3,792			(8,309)				100.00/100.00
S&P500 CLIQUET 06/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/29/2012	06/28/2013		1,000,000	S&P 500		13,900	(9,087)	4,813		4,813			(9,087)				100.00/100.00
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	07/06/2012	07/05/2013		1,500,000	S&P 500		16,800	(14,609)	2,191		2,191			(14,609)				100.00/100.00
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	07/06/2012	07/05/2013		1,500,000	S&P 500		19,650	(16,921)	2,729		2,729			(16,921)				100.00/100.00
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	07/06/2012	07/05/2013		1,500,000	S&P 500		22,350	(19,083)	3,267		3,267			(19,083)				100.00/100.00
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/13/2012	12/20/2013	500		1,350.00		6,000,000	1,947,500	7,947,500		7,947,500			1,947,500				100.00/100.00
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/20/2012	12/20/2013	500		1,350.00		6,000,000	1,947,500	7,947,500		7,947,500			1,947,500				100.00/100.00
S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/13/2012	07/12/2013		1,000,000	S&P 500		10,700	(9,633)	1,067		1,067			(9,633)				100.00/100.00
S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/13/2012	07/12/2013		1,000,000	S&P 500		12,300	(10,874)	1,426		1,426			(10,874)				100.00/100.00

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S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/13/2012	07/12/2013		1,500,000	S&P 500		21,150	(18,474)	2,676		2,676			(18,474)				100.00/100.00
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/20/2012	07/19/2013		1,500,000	S&P 500		16,200	(14,634)	1,566		1,566			(14,634)				100.00/100.00
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/20/2012	07/19/2013		1,500,000	S&P 500		18,600	(16,496)	2,105		2,105			(16,496)				100.00/100.00
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/20/2012	07/19/2013		1,500,000	S&P 500		21,450	(18,816)	2,634		2,634			(18,816)				100.00/100.00
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/31/2012	12/20/2013	250		1,400.00		3,140,000	63,750	3,203,750		3,203,750			63,750				100.00/100.00
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/03/2012	08/02/2013		1,000,000	S&P 500		10,300	(8,976)	1,324		1,324			(8,976)				100.00/100.00
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/03/2012	08/02/2013		1,000,000	S&P 500		12,000	(10,353)	1,647		1,647			(10,353)				100.00/100.00
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/03/2012	08/02/2013		1,000,000	S&P 500		13,900	(11,934)	1,966		1,966			(11,934)				100.00/100.00
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/10/2012	08/09/2013		1,000,000	S&P 500		10,400	(9,239)	1,161		1,161			(9,239)				100.00/100.00
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/10/2012	08/09/2013		1,000,000	S&P 500		12,100	(10,620)	1,480		1,480			(10,620)				100.00/100.00
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/10/2012	08/09/2013		1,000,000	S&P 500		14,100	(12,301)	1,799		1,799			(12,301)				100.00/100.00
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/17/2012	08/16/2013		1,000,000	S&P 500		10,600	(9,882)	718		718			(9,882)				100.00/100.00
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/17/2012	08/16/2013		1,000,000	S&P 500		12,300	(11,264)	1,036		1,036			(11,264)				100.00/100.00
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/17/2012	08/16/2013		1,000,000	S&P 500		14,200	(12,850)	1,350		1,350			(12,850)				100.00/100.00
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/24/2012	08/23/2013		1,000,000	S&P 500		10,400	(9,625)	775		775			(9,625)				100.00/100.00
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/24/2012	08/23/2013		1,000,000	S&P 500		12,000	(10,907)	1,094		1,094			(10,907)				100.00/100.00
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/24/2012	08/23/2013		1,000,000	S&P 500		13,800	(12,399)	1,401		1,401			(12,399)				100.00/100.00
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/31/2012	08/30/2013		1,000,000	S&P 500		11,100	(10,105)	995		995			(10,105)				100.00/100.00
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/31/2012	08/30/2013		1,000,000	S&P 500		12,700	(11,387)	1,313		1,313			(11,387)				100.00/100.00
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/31/2012	08/30/2013		1,000,000	S&P 500		14,500	(12,886)	1,614		1,614			(12,886)				100.00/100.00
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/07/2012	12/20/2013	300		1,425.00		3,657,000	(241,500)	3,415,500		3,415,500			(241,500)				100.00/100.00
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/07/2012	09/06/2013		1,000,000	S&P 500		10,100	(8,544)	1,556		1,556			(8,544)				100.00/100.00
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/07/2012	09/06/2013		1,000,000	S&P 500		11,800	(9,846)	1,954		1,954			(9,846)				100.00/100.00
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/07/2012	09/06/2013		1,000,000	S&P 500		13,800	(11,462)	2,338		2,338			(11,462)				100.00/100.00
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	09/14/2012	09/13/2013		1,000,000	S&P 500		11,600	(10,056)	1,544		1,544			(10,056)				100.00/100.00
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	09/14/2012	09/13/2013		1,000,000	S&P 500		13,300	(11,358)	1,942		1,942			(11,358)				100.00/100.00
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	09/14/2012	09/13/2013		1,000,000	S&P 500		14,900	(12,580)	2,320		2,320			(12,580)				100.00/100.00
S&P500 INDEX 12/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2012	12/20/2013	50		1,500.00		420,000	(38,250)	381,750		381,750			(38,250)				100.00/100.00
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2012	09/20/2013	700		1,400.00		8,750,000	(647,500)	8,102,500		8,102,500			(647,500)				100.00/100.00
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2012	09/20/2013	400		1,400.00		5,120,000	(490,000)	4,630,000		4,630,000			(490,000)				100.00/100.00

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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S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/28/2012	09/27/2013		1,000,000	S&P 500		10,900	(9,380)	1,520		1,520			(9,380)				100.00/100.00
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/28/2012	09/27/2013		1,000,000	S&P 500		12,700	(10,782)	1,918		1,918			(10,782)				100.00/100.00
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/28/2012	09/27/2013		1,000,000	S&P 500		14,700	(12,414)	2,286		2,286			(12,414)				100.00/100.00
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										36,596,870	115,308,409	51,526,723	206,044,209	XXX	206,044,209			51,526,723			XXX	XXX
S&P500 INDEX 12/21/2012 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/13/2012	12/21/2012	50		1,400.00		181,000	(36,250)	144,750		144,750			(36,250)				100.00/100.00
S&P500 FUTURES 12/21/2012 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/22/2012	12/21/2012	100		1,300.00		1,650,000	(1,367,500)	282,500		282,500			(1,367,500)				100.00/100.00
S&P500 INDEX 12/21/2012 1350 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	12/21/2012	350		1,350.00		2,450,000	(1,827,000)	623,000		623,000			(1,827,000)				100.00/100.00
S&P500 INDEX 03/15/2013 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2012	03/15/2013	250		1,325.00		2,250,000	(1,403,750)	846,250		846,250			(1,403,750)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/24/2012	12/21/2012	50		1,375.00		247,500	(134,250)	113,250		113,250			(134,250)				100.00/100.00
S&P500 INDEX 11/16/2012 1375 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/07/2012	11/16/2012	50		1,375.00		95,000	(33,000)	62,000		62,000			(33,000)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/14/2012	12/20/2013	250		1,450.00		3,250,000	363,750	3,613,750		3,613,750			363,750				100.00/100.00
S&P500 INDEX 12/21/2012 1425 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/19/2012	12/21/2012	200		1,425.00		602,000	139,000	741,000		741,000			139,000				100.00/100.00
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options											10,725,500	(4,299,000)	6,426,500	XXX	6,426,500			(4,299,000)			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										36,596,870	126,033,909	47,227,723	212,470,709	XXX	212,470,709			47,227,723			XXX	XXX
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2013		250,000,000	5.80	5,940,000						(97,383)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										5,940,000				XXX		(97,383)					XXX	XXX
INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	10/09/2007	10/11/2012		32,000,000	4.38	750,720	250,200					(1,248)						0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/22/2007	10/24/2012		22,000,000	4.06	553,740	184,542					(961)						0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/24/2012		1,000,000	4.06	25,170	8,388					(44)						0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/19/2007	11/19/2012		17,000,000	3.57	489,600	163,202					(972)						0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/19/2012		3,000,000	3.57	86,400	28,798					(169)						0002
INT RATE CAP0251 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/10/2008	10/10/2012		150,000,000	4.50	1,755,000	585,000					(3,001)						0002
INT RATE CAP0252 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/11/2008	01/11/2013		150,000,000	4.10	1,822,500	1,824,250					(8,330)						0002
INT RATE CAP0255 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/05/2013		5,000,000	2.73	207,000												0002
INT RATE CAP0256 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/20/2013		10,000,000	2.85	387,000												0002
INT RATE CAP0257 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/08/2013		10,000,000	2.48	492,000												0002
INT RATE CAP0258 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/18/2013		5,000,000	2.35	266,000												0002
INT RATE CAP0259 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/25/2013		10,000,000	2.56	475,000												0002
INT RATE CAP0260 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/08/2013		15,000,000	2.66	676,000												0002
INT RATE CAP0261 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/22/2013		5,000,000	3.00	184,000												0002
INT RATE CAP0262 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/13/2013		15,000,000	3.09	529,000												0002
INT RATE CAP0263 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/28/2013		5,000,000	3.26	159,000												0002

SCHEDULE DB - PART A - SECTION 1

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INT RATE CAP0264 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/05/2013		5,000,000	3.31	155,000												0002
INT RATE CAP0265 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/18/2013		15,000,000	3.62	377,000												0002
INT RATE CAP0266 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/26/2013		5,000,000	3.47	141,000						(1)						0002
INT RATE CAP0267 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/30/2013		5,000,000	3.34	154,000						(2)						0002
INT RATE CAP0268 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/03/2013		15,000,000	3.30	478,000						(10)						0002
INT RATE CAP0269 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/12/2013		10,000,000	3.20	343,000						(15)						0002
INT RATE CAP0270 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/24/2013		10,000,000	3.41	300,000						(12)						0002
INT RATE CAP0271 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/05/2013		5,000,000	3.23	171,000						(18)						0002
INT RATE CAP0272 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/15/2013		5,000,000	3.15	181,000						(30)						0002
INT RATE CAP0273 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/26/2013		7,000,000	3.07	268,000						(74)						0002
INT RATE CAP0274 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	01/28/2013		5,000,000	2.94	179,000												0002
INT RATE CAP0275 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	04/01/2013		5,000,000	2.56	238,000												0002
INT RATE CAP0276 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	05/28/2013		5,000,000	3.25	160,000												0002
INT RATE CAP0277 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	08/08/2013		6,500,000	3.19	228,000						(27)						0002
INT RATE CAP0278 ON LIABILITY-STRIKE 2YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/25/2013		7,000,000	2.75	227,000												0002
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	09/15/2013		7,300,000	2.88	59,860	59,827					(658)						0002
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/15/2013		3,700,000	2.88	30,340	30,323					(333)						0002
INT RATE CAP0290 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	10/15/2013		3,600,000	2.74	34,632	34,600					(492)						0002
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	10/15/2013		6,100,000	2.76	57,035	57,000					(819)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/11/2009	11/15/2013		3,600,000	2.30	86,400	86,307					(1,613)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/15/2013		2,200,000	2.30	52,800	52,743					(986)						0002
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/11/2009	12/15/2013		6,000,000	1.53	224,760	224,512					(10,158)						0002
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/15/2013		2,600,000	1.53	97,396	97,288					(4,402)						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	01/15/2014		4,300,000	2.83	72,563	217,496					20,763						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	01/15/2014		2,200,000	2.83	37,125	111,277					10,623						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	02/15/2014		3,700,000	2.83	64,010	191,842					(3,358)						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	02/15/2014		5,200,000	2.83	89,960	269,616					(4,720)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	03/15/2014		7,200,000	2.83	127,980	383,042					(8,021)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	03/15/2014		2,400,000	2.83	42,660	127,681					(2,674)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	04/15/2014		3,100,000	2.83	56,420	169,066					(4,107)						0002

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INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	04/15/2014		3,500,000	2.83	63,700	190,881		1		1	(4,636)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	06/09/2009	06/11/2014		2,500,000	3.42	47,875	143,428		1		1	(2,995)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	06/11/2014		2,000,000	3.42	38,300	114,742					(2,396)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	03/15/2014		2,900,000	2.89	48,865	146,559					(3,090)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/15/2014		2,300,000	2.89	38,755	116,236					(2,451)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	05/15/2014		2,500,000	2.89	44,500	133,490		2		2	(3,866)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		2,500,000	2.89	44,500	133,490		2		2	(3,866)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	07/15/2014		6,000,000	2.83	117,600	352,885		30		30	(13,285)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/15/2014		5,400,000	2.83	105,840	317,597		27		27	(11,956)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	04/15/2014		4,800,000	2.83	87,840	263,474		1		1	(6,626)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/15/2014		1,200,000	2.83	21,960	65,868					(1,656)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	08/15/2014		5,400,000	2.77	96,660	290,117		72		72	(13,868)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/15/2014		4,500,000	2.77	80,550	241,764		60		60	(11,556)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	05/15/2014		2,625,000	2.77	44,363	133,077		2		2	(4,371)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		1,275,000	2.77	21,548	64,638		1		1	(2,123)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	09/15/2014		4,000,000	2.74	69,600	208,929		102		102	(11,692)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/15/2014		3,000,000	2.74	52,200	156,697		77		77	(8,769)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	06/15/2014		4,000,000	2.74	65,400	196,213		13		13	(7,908)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/15/2014		2,000,000	2.74	32,700	98,106		6		6	(3,954)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		3,200,000	2.49	55,360	165,747		251		251	(11,934)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		740,000	2.49	12,802	38,329		58		58	(2,760)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		160,000	2.49	2,768	8,287		13		13	(597)						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		2,400,000	2.73	45,720	137,234		191		191	(5,576)						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		1,400,000	2.73	26,670	80,053		112		112	(3,252)						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		2,600,000	2.68	49,010	147,100		358		358	(10,615)						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		700,000	2.68	13,195	39,604		96		96	(2,858)						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		1,600,000	2.67		121,365		328		328	(6,802)						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		1,100,000	2.67		83,438		225		225	(4,676)						0002

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INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		1,300,000	2.61		94,699		402		402	(5,945)						0002
INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		900,000	2.61		65,561		279		279	(4,115)						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		2,100,000	2.67		151,251		758		758	(10,563)						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		2,000,000	2.67		144,048		722		722	(10,060)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		2,000,000	2.46		144,852		1,226		1,226	(12,411)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		3,800,000	2.46		275,219		2,329		2,329	(23,580)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		1,700,000	2.26		112,356		1,671		1,671	(12,201)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		3,550,000	2.26		234,625		3,489		3,489	(25,478)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		650,000	2.26		42,959		639		639	(4,665)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		2,000,000	1.94		127,004		4,054		4,054	(20,872)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		3,550,000	1.94		225,433		7,196		7,196	(37,048)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		350,000	1.94		22,226		709		709	(3,653)						0002
INT RATE CAP0333 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/12/2010	07/15/2015		2,900,000	1.66		168,881	2,822	8,507		8,507	(38,539)						0002
INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	09/16/2010	08/15/2015		1,200,000	1.71		74,595		3,755		3,755	(15,384)						0002
INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	09/16/2010	08/15/2015		2,500,000	1.71		155,405		7,824		7,824	(32,051)						0002
INT RATE CAP0337 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	10/14/2010	09/15/2015		1,300,000	1.41		77,212		6,641		6,641	(21,423)						0002
INT RATE CAP0337 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	10/14/2010	09/15/2015		2,000,000	1.41		118,788		10,216		10,216	(32,959)						0002
INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/12/2011	11/15/2015		3,200,000	2.19		235,673		7,963		7,963	(36,182)						0002
INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/12/2011	11/15/2015		9,700,000	2.19		714,382		24,138		24,138	(109,675)						0002
INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/14/2011	12/15/2015		1,800,000	2.13		134,047		5,323		5,323	(21,689)						0002

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INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/14/2011	12/15/2015		6,700,000	2.13		498,953		19,815		19,815	(80,730)						0002
INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	02/18/2011	01/15/2016		1,500,000	2.56		110,727		3,151		3,151	(14,629)						0002
INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	02/18/2011	01/15/2016		4,000,000	2.56		295,273		8,402		8,402	(39,010)						0002
INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/15/2011	02/15/2016		1,300,000	2.20		95,613		4,547		4,547	(15,625)						0002
INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/15/2011	02/15/2016		4,900,000	2.20		360,387		17,138		17,138	(58,896)						0002
INT RATE CAP0347 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/07/2011	03/15/2016		1,700,000	2.50		127,182		4,920		4,920	(19,059)						0002
INT RATE CAP0347 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/07/2011	03/15/2016		9,300,000	2.50		695,763		26,916		26,916	(104,267)						0002
INT RATE CAP0349 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/20/2011	04/15/2016		2,100,000	2.03		152,466		10,595		10,595	(26,026)						0002
INT RATE CAP0349 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/20/2011	04/15/2016		5,200,000	2.03		377,534		26,236		26,236	(64,445)						0002
INT RATE CAP0351 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/16/2011	05/15/2016		4,100,000	1.84		290,361		27,245		27,245	(64,657)						0002
INT RATE CAP0351 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/16/2011	05/15/2016		8,100,000	1.84		573,639		53,825		53,825	(127,736)						0002
INT RATE CAP0353 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/21/2011	06/15/2016		4,300,000	1.84		309,177		31,078		31,078	(72,019)						0002
INT RATE CAP0353 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/21/2011	06/15/2016		7,900,000	1.84		568,023		57,097		57,097	(132,313)						0002
INT RATE CAP0355 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/25/2011	07/15/2016		6,600,000	1.29		385,383		86,354		86,354	(153,637)						0002
INT RATE CAP0355 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/25/2011	07/15/2016		1,400,000	1.29		81,748		18,318		18,318	(32,590)						0002
INT RATE CAP0357 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/22/2011	08/15/2016		4,600,000	1.11		221,683		76,492		76,492	(118,562)						0002
INT RATE CAP0357 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/22/2011	08/15/2016		5,000,000	1.11		240,960		83,144		83,144	(128,871)						0002
INT RATE CAP0359 ON LIABILITY-STRIKE 5YR CMS EFF.09/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	09/15/2016		2,000,000	1.29	88,000			29,768		29,768	(44,972)						0002
INT RATE CAP0359 ON LIABILITY-STRIKE 5YR CMS EFF.09/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	09/15/2016		3,300,000	1.29	145,200			49,118		49,118	(74,204)						0002
INT RATE CAP0361 ON LIABILITY-STRIKE 5YR CMS EFF.10/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	10/15/2016		2,000,000	1.29	90,800			31,589		31,589	(45,611)						0002

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INT RATE CAP0361 ON LIABILITY-STRIKE 5YR CMS EFF.10/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	10/15/2016		2,400,000	1.29	108,960			37,907		37,907	(54,734)						0002
INT RATE CAP0363 ON LIABILITY-STRIKE 5YR CMS EFF.11/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	11/15/2016		900,000	1.29	41,940			15,000		15,000	(20,787)						0002
INT RATE CAP0363 ON LIABILITY-STRIKE 5YR CMS EFF.11/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	12/22/2011	11/15/2016		700,000	1.29	32,620			11,666		11,666	(16,167)						0002
INT RATE CAP0365 ON LIABILITY-STRIKE 5YR CMS EFF.12/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	01/17/2012	12/15/2016		500,000	1.11		23,200		10,281		10,281	(12,919)						0002
INT RATE CAP0365 ON LIABILITY-STRIKE 5YR CMS EFF.12/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	01/17/2012	12/15/2016		300,000	1.11		13,920		6,168		6,168	(7,752)						0002
INT RATE CAP0367 ON LIABILITY-STRIKE 5YR CMS EFF.01/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	02/08/2012	01/15/2017		300,000	1.09		15,667		6,628		6,628	(9,038)						0002
INT RATE CAP0367 ON LIABILITY-STRIKE 5YR CMS EFF.01/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	02/08/2012	01/15/2017		400,000	1.09		20,889		8,838		8,838	(12,051)						0002
INT RATE CAP0369 ON LIABILITY-STRIKE 5YR CMS EFF.02/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	03/22/2012	02/15/2017		600,000	1.36		31,320		11,098		11,098	(20,222)						0002
INT RATE CAP0369 ON LIABILITY-STRIKE 5YR CMS EFF.02/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	03/22/2012	02/15/2017		500,000	1.36		26,100		9,248		9,248	(16,852)						0002
INT RATE CAP0371 ON LIABILITY-STRIKE 5YR CMS EFF.03/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/16/2012	03/15/2017		1,800,000	1.12		84,375		42,736		42,736	(41,639)						0002
INT RATE CAP0371 ON LIABILITY-STRIKE 5YR CMS EFF.03/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/16/2012	03/15/2017		1,100,000	1.12		51,563		26,116		26,116	(25,446)						0002
INT RATE CAP0374 ON LIABILITY-STRIKE 5YR CMS EFF.04/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/11/2012	04/15/2017		1,600,000	1.10		70,720		40,763		40,763	(29,957)						0002
INT RATE CAP0374 ON LIABILITY-STRIKE 5YR CMS EFF.04/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/11/2012	04/15/2017		200,000	1.10		8,840		5,095		5,095	(3,745)						0002
INT RATE CAP0376 ON LIABILITY-STRIKE 5YR CMS EFF.05/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/13/2012	05/15/2017		1,400,000	1.00		54,667		40,518		40,518	(14,148)						0002
INT RATE CAP0376 ON LIABILITY-STRIKE 5YR CMS EFF.05/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/13/2012	05/15/2017		300,000	1.00		11,714		8,683		8,683	(3,032)						0002
INT RATE CAP0378 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/11/2012	06/15/2017		2,100,000	0.86		80,132		71,374		71,374	(8,758)						0002
INT RATE CAP0378 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/11/2012	06/15/2017		1,300,000	0.86		49,605		44,184		44,184	(5,421)						0002
INT RATE CAP0380 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	08/15/2012	07/15/2017		3,000,000	0.98		134,400		96,283		96,283	(38,117)						0002
INT RATE CAP0380 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	08/15/2012	07/15/2017		1,500,000	0.98		67,200		48,142		48,142	(19,058)						0002
INT RATE CAP0382 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/11/2012	08/15/2017		3,300,000	0.82		149,187		124,931		124,931	(24,257)						0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
INT RATE CAP0382 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/13	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/11/2012	08/15/2017		400,000	0.82		18,084		15,143		15,143	(2,940)						0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps										15,427,871	18,962,017	2,822	1,446,419	XXX	1,446,419	(2,479,393)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										21,367,871	18,962,017	2,822	1,446,419	XXX	1,446,419	(2,576,776)					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										42,536,870	115,308,409	51,526,723	206,044,209	XXX	206,044,209	(97,383)		51,526,723			XXX	XXX
0379999. Total Purchased Options - Put Options											10,725,500	(4,299,000)	6,426,500	XXX	6,426,500			(4,299,000)			XXX	XXX
0389999. Total Purchased Options - Caps										15,427,871	18,962,017	2,822	1,446,419	XXX	1,446,419	(2,479,393)					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										57,964,741	144,995,925	47,230,545	213,917,128	XXX	213,917,128	(2,576,776)		47,227,723			XXX	XXX
S&P500 INDEX 12/21/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/13/2012	12/21/2012	275		1,325.00		(2,200,000)	(1,186,625)	(3,386,625)		(3,386,625)			(1,186,625)				100.00/100.00
S&P500 INDEX 12/21/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2011	12/21/2012	300		1,400.00	(2,379,000)		(585,000)	(1,894,500)		(1,894,500)			(585,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/10/2012	12/21/2012	125		1,400.00		(762,500)	(26,875)	(789,375)		(789,375)			(26,875)				100.00/100.00
S&P500 INDEX 12/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/11/2011	12/21/2012	100		1,300.00	(1,037,000)		(595,000)	(1,451,500)		(1,451,500)			(595,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/11/2011	12/21/2012	200		1,300.00	(2,072,000)		(1,190,000)	(2,903,000)		(2,903,000)			(1,190,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2011	12/21/2012	500		1,300.00	(4,480,000)		(2,975,000)	(7,257,500)		(7,257,500)			(2,975,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/10/2012	12/21/2012	300		1,300.00		(2,850,000)	(1,504,500)	(4,354,500)		(4,354,500)			(1,504,500)				100.00/100.00
S&P500 INDEX 12/21/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/06/2012	12/21/2012	50		1,350.00		(330,000)	(179,750)	(509,750)		(509,750)			(179,750)				100.00/100.00
S&P500 INDEX 12/21/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/20/2012	12/21/2012	400		1,350.00		(3,120,000)	(958,000)	(4,078,000)		(4,078,000)			(958,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/27/2012	12/21/2012	200		1,375.00		(1,220,000)	(417,000)	(1,637,000)		(1,637,000)			(417,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/03/2012	12/21/2012	300		1,375.00		(2,055,000)	(400,500)	(2,455,500)		(2,455,500)			(400,500)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/18/2012	12/21/2012	150		1,375.00		(780,000)	(447,750)	(1,227,750)		(1,227,750)			(447,750)				100.00/100.00
S&P500 INDEX 12/21/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/19/2012	12/21/2012	150		1,375.00		(855,000)	(372,750)	(1,227,750)		(1,227,750)			(372,750)				100.00/100.00
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/17/2012	06/21/2013	125		1,400.00		(1,250,000)	(15,625)	(1,265,625)		(1,265,625)			(15,625)				100.00/100.00
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/01/2012	06/21/2013	300		1,400.00		(1,674,000)	(1,363,500)	(3,037,500)		(3,037,500)			(1,363,500)				100.00/100.00
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/15/2012	06/21/2013	400		1,400.00		(2,916,000)	(1,134,000)	(4,050,000)		(4,050,000)			(1,134,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/24/2012	12/21/2012	100		1,425.00		(568,500)	105,000	(463,500)		(463,500)			105,000				100.00/100.00
S&P500 INDEX 12/21/2012 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/02/2012	12/21/2012	150		1,425.00		(864,000)	168,750	(695,250)		(695,250)			168,750				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2012	06/21/2013	250		1,425.00		(1,792,500)	(361,250)	(2,153,750)		(2,153,750)			(361,250)				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/11/2012	06/21/2013	300		1,425.00		(2,100,000)	(484,500)	(2,584,500)		(2,584,500)			(484,500)				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2012	06/21/2013	500		1,425.00		(2,650,000)	(1,657,500)	(4,307,500)		(4,307,500)			(1,657,500)				100.00/100.00
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/29/2012	06/21/2013	500		1,425.00		(3,150,000)	(1,157,500)	(4,307,500)		(4,307,500)			(1,157,500)				100.00/100.00

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)
S&P500 INDEX 06/21/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2012	06/21/2013	400		1,450.00		(1,800,000)	(1,086,000)	(2,886,000)		(2,886,000)			(1,086,000)				100.00/100.00
S&P500 INDEX 06/21/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/06/2012	06/21/2013	500		1,450.00		(2,595,000)	(1,012,500)	(3,607,500)		(3,607,500)			(1,012,500)				100.00/100.00
S&P500 INDEX 03/15/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	03/15/2013	500		1,475.00		(2,515,000)	537,500	(1,977,500)		(1,977,500)			537,500				100.00/100.00
S&P500 INDEX 03/15/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2012	03/15/2013	450		1,425.00		(3,600,000)	627,750	(2,972,250)		(2,972,250)			627,750				100.00/100.00
S&P500 INDEX 03/15/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	03/15/2013	400		1,425.00		(2,784,000)	142,000	(2,642,000)		(2,642,000)			142,000				100.00/100.00
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/30/2012	03/15/2013	350		1,450.00		(2,215,500)	397,250	(1,818,250)		(1,818,250)			397,250				100.00/100.00
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/10/2012	03/15/2013	300		1,450.00		(1,560,000)	1,500	(1,558,500)		(1,558,500)			1,500				100.00/100.00
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	03/15/2013	400		1,450.00		(2,316,000)	238,000	(2,078,000)		(2,078,000)			238,000				100.00/100.00
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/14/2012	03/15/2013	500		1,450.00		(2,025,000)	(572,500)	(2,597,500)		(2,597,500)			(572,500)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/17/2012	12/20/2013	50		1,450.00		(488,000)	(14,250)	(502,250)		(502,250)			(14,250)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/24/2012	12/20/2013	350		1,450.00		(3,500,000)	(15,750)	(3,515,750)		(3,515,750)			(15,750)				100.00/100.00
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/31/2012	12/20/2013	350		1,450.00		(3,500,000)	(15,750)	(3,515,750)		(3,515,750)			(15,750)				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/03/2012	12/20/2013	300		1,475.00		(2,160,000)	(478,500)	(2,638,500)		(2,638,500)			(478,500)				100.00/100.00
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/07/2012	12/20/2013	300		1,475.00		(2,880,000)	241,500	(2,638,500)		(2,638,500)			241,500				100.00/100.00
S&P500 INDEX 06/21/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/14/2012	06/21/2013	250		1,500.00		(1,575,000)	371,250	(1,203,750)		(1,203,750)			371,250				100.00/100.00
S&P500 INDEX 09/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2012	09/20/2013	300		1,450.00		(2,880,000)	259,500	(2,620,500)		(2,620,500)			259,500				100.00/100.00
S&P500 INDEX 09/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2012	09/20/2013	400		1,500.00		(2,872,000)	342,000	(2,530,000)		(2,530,000)			342,000				100.00/100.00
S&P500 INDEX 09/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/28/2012	09/20/2013	400		1,500.00		(2,520,000)	(10,000)	(2,530,000)		(2,530,000)			(10,000)				100.00/100.00
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(9,968,000)	(74,923,000)	(16,785,875)	(99,870,375)	XXX	(99,870,375)			(16,785,875)			XXX	XXX
S&P500 FUTURES 12/21/2012 1150 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/22/2012	12/21/2012	200		1,150.00		(1,700,000)	1,550,000	(150,000)		(150,000)			1,550,000				100.00/100.00
0449999. Subtotal - Written Options - Hedging Effective - Put Options											(1,700,000)	1,550,000	(150,000)	XXX	(150,000)			1,550,000			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										(9,968,000)	(76,623,000)	(15,235,875)	(100,020,375)	XXX	(100,020,375)			(15,235,875)			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										(9,968,000)	(74,923,000)	(16,785,875)	(99,870,375)	XXX	(99,870,375)			(16,785,875)			XXX	XXX
0799999. Total Written Options - Put Options											(1,700,000)	1,550,000	(150,000)	XXX	(150,000)			1,550,000			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										(9,968,000)	(76,623,000)	(15,235,875)	(100,020,375)	XXX	(100,020,375)			(15,235,875)			XXX	XXX
CURRENCY SWAP0504 ON FIXED RATE SECURITIES	706327AB9	Schedule D	Currency	UBS AG	04/30/2004	06/15/2014		1,892,285	USD 5.790%(CAD 5.990%)			(33,724)	(750,125)		(781,620)		(90,263)			12,361		100.00/100.00
CURRENCY SWAP0504 ON FIXED RATE SECURITIES	706327AB9	Schedule D	Currency	UBS AG	04/23/2008	06/15/2014		7,569,141	USD 5.790%(CAD 5.990%)			(134,895)	(3,000,502)		(3,126,482)		(361,054)			49,444		100.00/100.00
INT RATE SWAP0597 ON VARIABLE RATE SECURITIES	Q7160#AC3	Schedule D	Currency	CITIBANK	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65)			(68,199)	(3,494,692)		(2,308,685)		(221,942)			80,538		100.00/100.00

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INT RATE SWAP0647 ON VARIABLE RATE SECURITIES	Q3915#AC0	Schedule D	Currency	CITIBANK	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83)			(418,471)	(11,157,031)		(5,426,874)		(676,893)			337,973		100.00/100.00
INT RATE SWAP0648 ON VARIABLE RATE SECURITIES	Q3915#AD8	Schedule D	Currency	CITIBANK	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71)			70,610	(1,926,817)		(621,231)		(750,967)			87,664		100.00/100.00
INT RATE SWAP0700 ON FIXED RATE SECURITIES	D8355*AA8	Schedule D	Currency	JP MORGAN CHASE BANK	02/10/2006	03/01/2016		57,000,000	USD 5.920%(EUR 4.485%)			447,010	(4,519,094)		(2,913,889)		370,237			526,994		100.00/100.00
INT RATE SWAP0711 ON FIXED RATE SECURITIES	G6043#AA3	Schedule D	Currency	BARCLAY'S CAPITAL	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			118,075	1,225,759		1,925,758		(556,349)			148,590		100.00/100.00
INT RATE SWAP0752 ON FIXED RATE SECURITIES	C5864@AD1	Schedule D	Currency	JP MORGAN CHASE BANK	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			2,242	(2,645,967)		(1,459,567)		(729,051)			224,177		100.00/100.00
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(17,351)	(26,268,469)	XXX	(14,712,590)		(3,016,282)			1,467,741	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(17,351)	(26,268,469)	XXX	(14,712,590)		(3,016,282)			1,467,741	XXX	XXX
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	Exhibit 7	Interest	MERRILL LYNCH	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M+0.19%)			2,296,689	8,638,609		8,638,609	696,224				866,434		0005
INT RATE SWAP1025 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	10/21/2009	10/23/2013		350,000,000	2.3625%(US0003M)			4,895,842	7,523,036		7,523,036	(2,843,230)				1,804,295		0003
INT RATE SWAP1026 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	10/22/2009	10/26/2013		300,000,000	2.3910%(US0003M)			4,264,749	6,588,756		6,588,756	(2,492,378)				1,552,506		0003
INT RATE SWAP1027 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	10/23/2009	10/27/2012		300,000,000	1.9880%(US0003M)			3,359,706	371,311		371,311	(2,918,879)				407,969		0003
INT RATE SWAP1028 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/01/2010	10/27/2012		350,000,000	1.9775%(US0003M)			3,892,095	430,241		430,241	(3,378,133)				475,963		0003
INT RATE SWAP1029 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	10/27/2009	04/30/2013		500,000,000	2.2550%(US0003M)			6,604,785	5,592,938		5,592,938	(4,759,828)				1,905,292		0003
INT RATE SWAP1030 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	10/27/2009	04/30/2013		500,000,000	2.2090%(US0003M)			6,432,285	5,457,761		5,457,761	(4,590,274)				1,905,292		0003
INT RATE SWAP1031 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	CREDIT SUISSE FB	10/28/2009	04/30/2013		500,000,000	2.1250%(US0003M)			6,117,285	5,210,915		5,210,915	(4,280,654)				1,905,292		0003
INT RATE SWAP1032 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	10/29/2009	04/30/2013		250,000,000	2.1538%(US0003M)			3,112,549	2,647,700		2,647,700	(2,193,313)				952,646		0003
INT RATE SWAP1052 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		177,553,000	US0003M(1.7090%)			(509,585)	(897,749)		(897,749)	16,333		1,129,079		545,872		0004
INT RATE SWAP1053 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		79,190,000	US0003M(1.7460%)			(258,244)	(509,955)		(509,955)	9,899		485,265		267,023		0004
INT RATE SWAP1054 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		86,700,000	US0003M(1.7950%)			(313,352)	(685,096)		(685,096)	12,130		528,754		318,475		0004
INT RATE SWAP1055 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		438,500,000	US0003M(1.8150%)			(1,680,166)	(3,771,044)		(3,771,044)	86,854		2,665,180		1,670,941		0004
INT RATE SWAP1056 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		50,000,000	US0003M(1.8790%)			(217,496)	(540,386)		(540,386)	6,156		302,695		209,370		0004
INT RATE SWAP1057 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		32,500,000	US0003M(1.9350%)			(154,916)	(420,845)		(420,845)	3,724		195,495		146,089		0004

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INT RATE SWAP1058 ON MTN LIAB	IM Contracts	Exhibit 7	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		976,398,000	1.8140%(US0003M)			3,725,741	8,391,159		8,391,159	(178,075)		(5,942,620)		3,720,646		0003
INT RATE SWAP1127 ON FIXED RATE SECURITIES EFF.10/24/11	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	08/19/2011	10/23/2013		350,000,000	US0003M(0.5213%)			(65,498)	(649,920)		(649,920)	(1,878,308)				1,804,295		0004
INT RATE SWAP1128 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	08/19/2011	04/30/2013		500,000,000	US0003M(0.5025%)			(36,714)	(442,969)		(442,969)	(1,699,801)				1,905,292		0004
INT RATE SWAP1129 ON FIXED RATE SECURITIES EFF.10/27/11	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/19/2011	10/27/2012		350,000,000	US0003M(0.5163%)			(56,313)	(20,381)		(20,381)	(416,228)				475,963		0004
INT RATE SWAP1130 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/19/2011	04/30/2013		250,000,000	US0003M(0.5063%)			(23,486)	(226,994)		(226,994)	(842,989)				952,646		0004
INT RATE SWAP1131 ON FIXED RATE SECURITIES EFF.10/26/11	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	08/19/2011	10/26/2013		300,000,000	US0003M(0.5238%)			(63,436)	(567,940)		(567,940)	(1,611,272)				1,552,506		0004
INT RATE SWAP1132 ON FIXED RATE SECURITIES EFF.10/27/11	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	08/19/2011	10/27/2012		300,000,000	US0003M(0.5075%)			(28,581)	(14,223)		(14,223)	(371,697)				407,969		0004
INT RATE SWAP1133 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	08/19/2011	04/30/2013		500,000,000	US0003M(0.5075%)			(55,464)	(457,662)		(457,662)	(1,681,371)				1,905,292		0004
INT RATE SWAP1134 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	CREDIT SUISSE FB	08/19/2011	04/30/2013		500,000,000	US0003M(0.5030%)			(38,589)	(444,438)		(444,438)	(1,697,957)				1,905,292		0004
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												41,199,884	41,202,824	XXX	41,202,824	(37,003,066)		(636,152)		29,563,357	XXX	XXX
CDS CS1937941 ON FREESCALE 500 12/20/13	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	01/29/2009	12/20/2013		4,000,000	credit event/(5.0000)	1,720,000		(416,086)	(38,588)		(38,588)	338,073		(263,864)			4FE	0006
CDS CS2518476 ON CITIZENS COMMUNICATIONS 09/20/13	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		4,000,000	credit event/(3.5200)			(107,164)	(108,922)		(108,922)	(184,606)					3FE	0006
CDS CS2776967 ON FRCA 445 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	03/19/2009	03/20/2014		3,000,000	credit event/(4.4500)			(101,608)	(150,117)		(150,117)	(197,953)					3FE	0006
CDS CS3030430 ON LEN 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	12/10/2009	03/20/2015		9,000,000	credit event/(1.0000)	903,101		(196,903)	25,079		25,079	(392,152)		(128,403)			4FE	0006
CDS CS3071368 ON CTX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/29/2010	03/20/2015		2,000,000	credit event/(1.0000)	34,522		(20,261)	(14,878)		(14,878)	(142,320)		(5,038)			3FE	0006
CDS CS3171200 ON RIG-TRANS 100 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	05/24/2010	06/20/2013		5,000,000	credit event/(1.0000)	5,946		(39,508)	(30,040)		(30,040)	13,749		(1,453)			2FE	0006
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	06/03/2010	06/20/2015		10,000,000	credit event/(1.0000)	183,977		(103,465)	10,352		10,352	134,114		(27,353)			2FE	0006
CDS CS3181449 ON GSF 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	06/04/2010	12/20/2014		10,000,000	credit event/(1.0000)	167,816		(103,824)	(170,640)		(170,640)	(9,227)		(27,713)			2FE	0006
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/21/2010	09/20/2015		450,000	credit event/(1.0000)	46,380		(10,165)	15,069		15,069	(17,708)		(6,740)			4FE	0006
CDS CS3276181 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(29,799)	(127,542)		(127,542)	(29,201)		8,256			3FE	0006
CDS CS3332497 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	03/09/2011	03/20/2016		3,000,000	credit event/(5.0000)	(280,425)		(72,335)	(268,759)		(268,759)	(88,301)		41,831			3FE	0006
CDS CS3419526 ON HBOS-SCOTBKPLC 100 09/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	07/21/2011	09/20/2014		5,000,000	credit event/(1.0000)	240,871		(95,211)	97,553		97,553	(398,066)		(57,149)			2FE	0006
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/10/2011	09/20/2016		15,000,000	credit event/(1.0000)	1,371,756		(315,566)	300,688		300,688	(1,319,426)		(201,400)			2FE	0006
CDS CS3429772 ON MWD 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	08/11/2011	09/20/2013		10,000,000	credit event/(1.0000)	374,441		(209,487)	17,133		17,133	(426,921)		(133,376)			1FE	0006
CDS CS3429798 ON BACORP 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	08/11/2011	09/20/2013		20,000,000	credit event/(1.0000)	1,038,803		(522,244)	(94,759)		(94,759)	(809,088)		(370,022)			2FE	0006
CDS CS3445133 ON CRDSUI-USA 100 09/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	09/06/2011	09/20/2014		10,000,000	credit event/(1.0000)	(105,096)		(50,150)	(70,657)		(70,657)	(38,104)		25,962			1FE	0006

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CDS CS3447691 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	09/07/2011	09/20/2013		3,000,000	credit event/(5.0000)	30,000		(125,232)	(112,069)		(112,069)	(130,558)		(11,066)			4FE	0006
CDS CS3473283 ON WFC 100 12/20/2012	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	09/22/2011	12/20/2012		10,000,000	credit event/(1.0000)	31,027		(94,852)	(17,327)		(17,327)	8,082		(18,741)			1FE	0006
CDS CS3491210 ON DISHN-DDBS 500 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	10/11/2011	12/20/2016		5,000,000	credit event/(5.0000)	(95,201)		(176,517)	(422,280)		(422,280)	(87,474)		13,760			3FE	0006
CDS CS3496326 ON KINMKS 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	10/17/2011	12/20/2014		15,000,000	credit event/(1.0000)	755,065		(292,685)	(14,303)		(14,303)	(436,721)		(178,518)			3FE	0006
CDS CS3498892 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(91,067)	128,590		128,590	(195,517)		(53,011)			3FE	0006
CDS CS3598733 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/18/2012	06/20/2017		2,000,000	credit event/(5.0000)		(100,245)	(20,440)	(52,628)		(52,628)	38,891		8,726			3FE	0006
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/25/2012	06/20/2017		2,000,000	credit event/(5.0000)		(59,728)	(38,895)	(33,133)		(33,133)	21,601		4,993			4FE	0006
CDS CS3603871 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/25/2012	06/20/2017		3,000,000	credit event/(1.0000)		127,140	(23,796)	112,654		112,654	(3,857)		(10,629)			3FE	0006
CDS CS3632003 ON MWD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	05/09/2012	06/20/2014		15,000,000	credit event/(1.0000)		749,693	(199,088)	138,662		138,662	(471,943)		(139,088)			1FE	0006
CDS CS3655046 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/17/2012	06/20/2014		10,000,000	credit event/(1.0000)		(10,341)	(35,949)	(14,402)		(14,402)	(5,890)		1,829			2FE	0006
CDS CS3711369 ON RBOS-RBOSP 300 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/11/2012	06/20/2014		9,630,000	credit event/(3.0000)		(28,020)	(84,882)	(288,779)		(288,779)	(264,954)		4,195			1FE	0006
CDS CS3798416 ON MWD 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	07/26/2012	09/20/2014		15,000,000	credit event/(1.0000)		630,726	(79,720)	191,746		191,746	(386,760)		(52,221)			1FE	0006
CDS CS3857287 ON BBY 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	08/21/2012	09/20/2013		5,000,000	credit event/(5.0000)		(81,250)	(19,611)	(111,550)		(111,550)	(38,467)		8,167			3FE	0006
CDS CS3900814 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	09/10/2012	09/20/2014		25,000,000	credit event/(1.0000)		174,527	(18,677)	74,422		74,422	(95,317)		(4,788)			1FE	0006
0929999. Subtotal - Swaps - Hedging Other - Credit Default										6,731,717	1,402,502	(3,695,188)	(1,029,426)	XXX	(1,029,426)	(5,616,021)		(1,572,852)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										6,731,717	1,402,502	37,504,696	40,173,399	XXX	40,173,399	(42,619,087)		(2,209,004)		29,563,357	XXX	XXX
CDS CN9297281 ON FTD BASKET			Credit	MERRILL LYNCH	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			532,778			(28,346,641)					100,000,000	1FE	
CDS CS2275200 ON CITY OF NEW YORK RR40%			Credit	CITIBANK	11/08/2007	12/20/2017		25,000,000	1.3000/(credit event)			247,361			(3,676,692)					25,000,000	1FE	
CDS CXS789789 ON CDX.NA.IG.18 06/20/17			Credit	BARCLAY'S CAPITAL	04/12/2012	06/20/2017		100,000,000	1.0000/(credit event)		43,067	471,124	39,191		438,129			(3,875)		100,000,000	2FE	
CDS SPI200TT8 ON LOWES COMPANIES			Credit	DEUTSCHE BANK	11/01/2009	09/20/2014		5,000,000	0.3500/(credit event)			13,319			5,880					5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default											43,067	1,264,583	39,191	XXX	(31,579,324)			(3,875)		230,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication											43,067	1,264,583	39,191	XXX	(31,579,324)			(3,875)		230,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												41,199,884	41,202,824	XXX	41,202,824	(37,003,066)		(636,152)		29,563,357	XXX	XXX
1169999. Total Swaps - Credit Default										6,731,717	1,445,568	(2,430,606)	(990,234)	XXX	(32,608,749)	(5,616,021)		(1,576,727)		230,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												(17,351)	(26,268,469)	XXX	(14,712,590)		(3,016,282)			1,467,741	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										6,731,717	1,445,568	38,751,927	13,944,121	XXX	(6,118,514)	(42,619,087)	(3,016,282)	(2,212,879)		261,031,099	XXX	XXX
FXFWD0378 (0.8039 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA	09/26/2012	12/21/2012		25,734,120	(0.8039 EUR) / 1 USD				(19,357)		(19,357)		(19,357)			60,987		0007
FXFWD0379 (0.8037 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA	09/26/2012	12/21/2012		18,015,004	(0.8037 EUR) / 1 USD				(12,431)		(12,431)		(12,431)			42,694		0007
1229999. Subtotal - Forwards - Hedging Other													(31,788)	XXX	(31,788)		(31,788)			103,681	XXX	XXX
1269999. Subtotal - Forwards													(31,788)	XXX	(31,788)		(31,788)			103,681	XXX	XXX
1399999. Subtotal - Hedging Effective										26,628,870	49,410,909	31,974,497	86,181,865	XXX	97,737,745		(3,016,282)	31,991,848		1,467,741	XXX	XXX
1409999. Subtotal - Hedging Other										28,099,587	20,364,519	37,507,518	41,588,029	XXX	41,588,029	(45,195,863)	(31,788)	(2,209,004)		29,667,039	XXX	XXX
1419999. Subtotal - Replication											43,067	1,264,583	39,191	XXX	(31,579,324)			(3,875)		230,000,000	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										54,728,457	69,818,494	70,746,597	127,809,086	XXX	107,746,450	(45,195,863)	(3,048,070)	29,778,968		261,134,780	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaptions provide an offset to interest rate increases on variable rate liabilities or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liabilities or portfolio of liabilities.
0002	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0003	Interest rate swap effectively increases duration of hedged portfolio of variable rate securities. Notional amount is equivalent to hedged amount of par on variable rate security portfolio.
0004	Interest rate swap effectively decreases duration of hedged portfolio of fixed rate securities. Notional amount is equivalent to hedged amount of par on fixed rate security portfolio.
0005	Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities.
0006	Credit default swap effectively hedges 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.
0007	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (a)
EDH3	2		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	03/18/2013	CME	05/15/2012	99.3400	99.6800	1,675		1,675	1,675			750	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												1,675		1,675	1,675			750	XXX
1329999. Subtotal - Long Futures												1,675		1,675	1,675			750	XXX
EDZ2	(20)		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/17/2012	CME	05/08/2012	99.4500	99.6800	(11,438)		(11,438)	(11,438)			6,500	100.00/100.00
ESZ2	(113)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/21/2012	CME	09/28/2012	1,434.0200	1,434.2000	(1,030)		(1,030)	(1,030)			395,500	100.00/100.00
SPZ2	(94)		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/21/2012	CME	09/20/2012	1,435.1500	1,434.2000	22,350		22,350	22,350			1,645,000	100.00/100.00
1339999. Subtotal - Short Futures - Hedging Effective												9,883		9,883	9,883			2,047,000	XXX
EDH3	(119)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	03/18/2013	CME	06/20/2012	99.5000	99.6800	(53,550)		(53,550)	(53,550)			44,625	0001
EDM3	(119)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	06/17/2013	CME	06/20/2012	99.4800	99.6600	(55,038)		(55,038)	(55,038)			44,625	0001
EDU3	(119)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	09/16/2013	CME	06/20/2012	99.4500	99.6500	(59,500)		(59,500)	(59,500)			44,625	0001
EDZ2	(119)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	12/17/2012	CME	06/20/2012	99.5200	99.6800	(47,600)		(47,600)	(47,600)			38,675	0001
1349999. Subtotal - Short Futures - Hedging Other												(215,688)		(215,688)	(215,688)			172,550	XXX
1389999. Subtotal - Short Futures												(205,805)		(205,805)	(205,805)			2,219,550	XXX
1399999. Subtotal - Hedging Effective												11,558		11,558	11,558			2,047,750	XXX
1409999. Subtotal - Hedging Other												(215,688)		(215,688)	(215,688)			172,550	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												(204,130)		(204,130)	(204,130)			2,220,300	XXX

NONE

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

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	211,687,375	(100,020,375)	211,687,375	211,711,400	(100,248,530)	211,711,400	2,220,300	2,220,300
BANK OF AMERICA	Y	Y		195,022	(396,450)		181,522	(382,950)		103,681	
BARCLAY'S CAPITAL	Y	Y	21,713,481	6,736,724	(566,603)		7,835,642	(566,584)		103,959,174	88,415,813
BNP PARIBAS	Y	Y	350,000	191,746			191,746				
CITIBANK	Y	Y		611,326	(17,306,926)		611,326	(12,761,868)		25,506,175	8,810,575
CREDIT SUISSE FB	Y	Y	9,145,390	5,717,806	(450,112)		5,712,132	(444,438)		3,810,584	
DEUTSCHE BANK	Y	Y			(30,040)		5,880	(30,040)		5,000,000	4,969,960
GOLDMAN SACHS	Y	Y		324,569	(221,417)	103,152	303,154	(200,002)	103,152		
GOLDMAN SACHS & CO	Y	Y		184,829	(2,060)	182,769	182,769		182,769		
JP MORGAN CHASE BANK	Y	Y	5,197,602	7,928,678	(8,299,446)		7,928,678	(5,507,841)		4,672,120	
MERRILL LYNCH	Y	Y		8,638,609		8,638,609	8,638,609	(28,346,641)		100,866,434	100,866,434
MORGAN STANLEY	Y	Y	44,073,642	21,858,205	(8,088,604)		21,858,205	(8,088,604)		14,297,589	
UBS AG	Y	Y	3,175,645	3,128,897	(4,012,666)		3,114,232	(4,155,477)		2,919,024	
0299999. Total NAIC 1 Designation			83,655,760	55,516,410	(39,374,324)	8,924,530	56,563,895	(60,484,444)	285,921	261,134,780	203,062,782
0899999 - Totals			83,655,760	267,203,785	(139,394,699)	220,611,905	268,275,295	(160,732,974)	211,997,321	263,355,080	205,283,082

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
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			9,714	9,714	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			10,370	10,370	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			3,172	3,172	12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			4,010,040	4,010,040	12/31/2013
09248U-61-9	TREASURY TEMP FUND			5,127	5,127	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			7,682,075	7,682,075	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			4,885	4,885	12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			9,497,549	9,497,549	12/31/2013
7499999. Subtotal - Common Stocks - Money Market Mutual Funds				21,222,931	21,222,931	XXX
7599999. Total - Common Stocks				21,222,931	21,222,931	XXX
7699999. Total - Preferred and Common Stocks				21,222,931	21,222,931	XXX
00038B-KQ-3	ABB TREASURY CENTER USA			4,999,200	4,999,361	10/24/2012
05722L-KK-4	BAKER HUGHES INCORPORATED			2,499,695	2,499,800	10/19/2012
2470C2-K2-0	DELL INC			2,999,949	2,999,987	10/02/2012
3024X2-K4-7	FMC TECHNOLOGIE			1,999,914	1,999,928	10/04/2012
3024X2-KC-9	FMC TECHNOLOGIE			279,970	279,963	10/12/2012
41805B-K1-3	HASBRO, INC.			1,574,966	1,575,000	10/01/2012
5255M4-K4-3	STANFORD JUNIOR UNIVERSITY			2,099,937	2,099,972	10/04/2012
56584T-K2-7	MARATHON OIL CORP			1,999,942	1,999,978	10/02/2012
65475L-K2-7	NISSAN MOTOR ACCEPTANCE			2,499,928	2,499,972	10/02/2012
67021J-K2-7	NSTAR ELECTRIC			2,399,957	2,399,980	10/02/2012
67021J-K3-5	NSTAR ELECTRIC			2,499,945	2,499,958	10/03/2012
67021J-KB-7	NSTAR ELECTRIC			1,399,912	1,399,883	10/11/2012
67705A-KR-4	OGLETHORPE POWER CORP			1,999,560	1,999,533	10/25/2012
74018K-KA-7	PRECISION CASTPARTS CORP.			999,919	999,955	10/10/2012
74018K-KJ-8	PRECISION CASTPARTS CORP.			4,999,235	4,999,599	10/18/2012
74018K-KK-5	PRECISION CASTPARTS CORP.			4,699,234	4,699,577	10/19/2012
85462C-KW-4	STANLEY WORKS			6,498,525	6,498,115	10/30/2012
91058T-K1-3	UNITED HEALTHCARE			1,369,970	1,370,000	10/01/2012
91842L-KB-9	VW CREDIT INC			2,999,703	2,999,667	10/11/2012
95980G-K1-5	WESTERN UNION CO			999,978	1,000,000	10/01/2012
001097-40-5	ARMY & AIRFORCE EXCHANGE SERVICE			10,000,000	10,000,000	10/22/2012
001097-41-1	NATIONAL RURAL UTILITIES			7,000,000	7,000,000	10/02/2012
001097-62-4	NATIONAL RURAL UTILITIES			5,000,000	5,000,000	10/04/2012
001097-74-2	NATIONAL FUEL GAS COMPANY			3,000,000	3,000,000	10/01/2012
00038B-K3-4	ABB TREASURY CENTER USA			4,999,890	4,999,944	10/03/2012
00038B-KK-6	ABB TREASURY CENTER USA			7,499,085	7,499,175	10/19/2012
00038B-KQ-3	ABB TREASURY CENTER USA			5,999,040	5,999,234	10/24/2012
00118T-K2-0	AGL CAPITAL CORP			6,099,823	6,099,932	10/02/2012
00118T-K4-6	AGL CAPITAL CORP			1,009,957	1,009,962	10/04/2012
0556C2-KA-0	BMW U.S. CAPITAL			9,999,090	9,999,600	10/10/2012
05722L-K1-6	BAKER HUGHES INCORPORATED			19,999,740	20,000,000	10/01/2012
05722L-KK-4	BAKER HUGHES INCORPORATED			4,999,390	4,999,600	10/19/2012
06738L-K2-4	BARD (C. R.) INC			4,999,870	4,999,963	10/02/2012
19587E-K9-0	COLONIAL PIPELINE CO			4,999,740	4,999,856	10/09/2012
2082P2-KS-2	CONOCOPHILLIPS QATAR			4,499,721	4,499,594	10/26/2012
2331A2-K4-2	DCP MIDSTREAM LLC			3,999,828	3,999,860	10/04/2012
2331A2-K9-1	DCP MIDSTREAM LLC			7,499,385	7,499,300	10/09/2012
2470C2-K2-0	DELL INC			4,999,915	4,999,978	10/02/2012
2925A2-K1-7	ENBRIDGE ENERGY PARTNERS			4,999,890	5,000,000	10/01/2012
2925A2-K5-8	ENBRIDGE ENERGY PARTNERS			1,999,898	1,999,909	10/05/2012
3024X2-K4-7	FMC TECHNOLOGIE			9,999,570	9,999,642	10/04/2012
41805B-K1-3	HASBRO, INC.			1,499,967	1,500,000	10/01/2012
5255M4-K4-3	STANFORD JUNIOR UNIVERSITY			4,999,850	4,999,933	10/04/2012
56584T-K2-7	MARATHON OIL CORP			1,999,942	1,999,978	10/02/2012
65475L-K2-7	NISSAN MOTOR ACCEPTANCE			4,999,855	4,999,943	10/02/2012
66765E-K4-6	NORTHWEST NATURAL GAS			4,999,865	4,999,933	10/04/2012
67021J-K2-7	NSTAR ELECTRIC			3,999,928	3,999,967	10/02/2012
67021J-K3-5	NSTAR ELECTRIC			3,999,912	3,999,933	10/03/2012
67021J-KA-9	NSTAR ELECTRIC			2,999,826	2,999,775	10/10/2012
67021J-KB-7	NSTAR ELECTRIC			3,699,767	3,699,692	10/11/2012
67705A-KR-4	OGLETHORPE POWER CORP			6,998,460	6,998,367	10/25/2012
67705A-KV-5	OGLETHORPE POWER CORP			7,997,928	7,997,822	10/29/2012
72018T-KG-9	PIEDMONT NATURAL GAS CO			3,999,472	3,999,417	10/16/2012
74018K-KA-7	PRECISION CASTPARTS CORP.			3,999,676	3,999,820	10/10/2012
74018K-KJ-8	PRECISION CASTPARTS CORP.			9,998,470	9,999,197	10/18/2012
74018K-KK-5	PRECISION CASTPARTS CORP.			14,997,555	14,998,650	10/19/2012
74018K-KX-7	PRECISION CASTPARTS CORP.			16,995,257	16,997,309	10/31/2012
74835J-K3-7	QUESTAR CORP			3,144,899	3,144,951	10/03/2012
74835J-K9-4	QUESTAR CORP			2,299,832	2,299,847	10/09/2012
85462C-KW-4	STANLEY WORKS			14,996,595	14,995,650	10/30/2012
91058T-K1-3	UNITED HEALTHCARE			4,099,910	4,100,000	10/01/2012
91842L-KB-9	VW CREDIT INC			9,999,010	9,998,889	10/11/2012
95709W-K5-1	WESTAR ENERGY INC			4,999,745	4,999,778	10/05/2012
95980G-K1-5	WESTERN UNION CO			999,978	1,000,000	10/01/2012
001097-40-5	ARMY & AIRFORCE EXCHANGE SERVICE			17,500,000	17,500,000	10/22/2012
001097-41-1	NATIONAL RURAL UTILITIES			15,000,000	15,000,000	10/02/2012
001097-62-4	NATIONAL RURAL UTILITIES			7,000,000	7,000,000	10/04/2012
001097-77-1	ARMY & AIRFORCE EXCHANGE SERVICE			17,500,000	17,500,000	10/01/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				381,148,968	381,154,626	XXX
9999999 - Totals				402,371,900	402,377,557	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 228,730,355 Book/Adjusted Carrying Value $ 228,733,495
2. Average balance for the year to date Fair Value $ 374,719,400 Book/Adjusted Carrying Value $ 374,720,357
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 402,371,900 Book/Adjusted Carrying Value $ 402,377,557

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America	New York, New York					50,000,000	50,000,000	50,000,000	XXX
Bank of New York Mellon	New York, New York		0.010	47	9	394,985	363,944	517,667	XXX
BMO Harris N.A	Chicago, Illinois		0.010	27		(19,070,248)	(16,746,178)	(54,806,534)	XXX
Citibank, N.A	New York, New York		0.020	3,217	25	93,886,288	78,602,790	103,468,890	XXX
J.P. Morgan Chase Bank N.A	New York, New York					9,965,185	8,694,185	11,346,945	XXX
The Northern Trust Company	Chicago, Illinois					(20,213,005)	(23,986,618)	(21,858,398)	XXX
UMB Bank N.A	Kansas City, Missouri					(211,421)	(79,667)	(2,312,867)	XXX
US Bank	St Paul, Minnesota					286,945	198,469	277,787	XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(34,316,678)	(41,292,218)	(32,741,931)	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	3,292	35	80,722,052	55,754,707	53,891,558	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	3,292	35	80,722,052	55,754,707	53,891,558	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	3,292	35	80,722,052	55,754,707	53,891,558	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL	C	08/01/2012		10/11/2012	1,249,973		166
TREASURY BILL		09/28/2012		10/25/2012	24,999,342		82
TREASURY BILL		09/24/2012		11/23/2012	24,998,179		206
TREASURY BILL		09/19/2012		11/29/2012	5,999,184		152
TREASURY BILL	C	09/20/2012		12/06/2012	1,999,688		52
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					59,246,366		659
0599999. Total - U.S. Government Bonds					59,246,366		659
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABB TREASURY CENTER USA		08/29/2012		10/03/2012	4,999,944		916
ABB TREASURY CENTER USA		09/26/2012		10/19/2012	7,499,175		229
ABB TREASURY CENTER USA		09/19/2012		10/24/2012	10,998,595		733
AGL CAPITAL CORP		09/24/2012		10/02/2012	6,099,932		812
AGL CAPITAL CORP		09/20/2012		10/04/2012	1,009,962		139
ARCHER DANIELS MIDLAND		09/14/2012		10/15/2012	1,399,918		99
BHP BILLITON LIMITED		09/25/2012		11/20/2012	1,999,500		60
BMW U.S. CAPITAL		09/10/2012		10/10/2012	9,999,600		933
BAKER HUGHES INCORPORATED		09/28/2012		10/01/2012	20,000,000		216
BAKER HUGHES INCORPORATED		09/19/2012		10/19/2012	7,499,400		400
BARD (C. R.) INC		09/11/2012		10/02/2012	4,999,963		750
CAMPBELL SOUP		08/31/2012		10/24/2012	5,499,122		1,184
CATERPILLAR FINANCIAL SERVICES INC.		09/28/2012		10/29/2012	24,997,862		229
CHEVRON CORPORATION		09/26/2012		10/12/2012	19,999,390		278
COLONIAL PIPELINE CO		09/25/2012		10/01/2012	17,205,000		430
COLONIAL PIPELINE CO		09/28/2012		10/09/2012	4,999,856		54
CONOCOPHILLIPS		09/28/2012		10/05/2012	3,720,950		37
CONOCOPHILLIIPS QATAR		09/28/2012		10/26/2012	4,499,594		49
DCP MIDSTREAM LLC		09/21/2012		10/04/2012	3,999,860		467
DCP MIDSTREAM LLC		09/25/2012		10/09/2012	7,499,300		525
DCP MIDSTREAM LLC		09/27/2012		10/11/2012	13,298,486		606
DARDEN RESTAURANTS, INC.		09/25/2012		10/09/2012	16,998,564		1,077
DELL INC		08/28/2012		10/02/2012	7,999,964		1,209
DELL INC		09/25/2012		10/25/2012	15,298,572		357
E I DUPONT		09/28/2012		10/22/2012	11,179,283		102
EMERSON ELECTRIC CO		09/28/2012		12/19/2012	24,993,417		250
ENBRIDGE ENERGY PARTNERS		09/28/2012		10/01/2012	5,000,000		146
ENBRIDGE ENERGY PARTNERS		09/21/2012		10/05/2012	1,999,909		228
FMC TECHNOLOGIE		09/20/2012		10/04/2012	11,999,570		1,576
FMC TECHNOLOGIE		09/28/2012		10/12/2012	279,963		10
FLORIDA POWER & LIGHT CO		09/24/2012		10/05/2012	29,999,300		1,226
FLORIDA POWER & LIGHT CO		09/26/2012		10/09/2012	9,999,534		292
GEORGIA TRANSMISSION CORP.		09/25/2012		11/14/2012	14,994,867		700
GLAXOSMITHKLINE FIN PLC		09/17/2012		10/04/2012	29,999,550		2,100
HASBRO, INC.		09/28/2012		10/01/2012	3,075,000		90
HASBRO, INC.		09/28/2012		10/05/2012	7,999,689		233
HERSHEY COMPANY		09/26/2012		10/03/2012	24,999,834		416
HEWLETT PACKARD CO		09/26/2012		10/05/2012	14,999,333		833
STANFORD JUNIOR UNIVERSITY		09/18/2012		10/04/2012	7,099,905		410
MARATHON OIL CORP		09/18/2012		10/02/2012	3,999,956		578
MCCORMICK & COMPANY		09/26/2012		10/30/2012	9,997,825		375
MCCORMICK & COMPANY		09/12/2012		11/05/2012	4,580,753		677
NEW JERSEY NATURAL GAS		09/26/2012		10/10/2012	14,999,512		271
NISSAN MOTOR ACCEPTANCE		09/25/2012		10/02/2012	7,499,915		512
NORTHWEST NATURAL GAS		09/07/2012		10/02/2012	4,999,978		533
NORTHWEST NATURAL GAS		09/07/2012		10/04/2012	4,999,933		533
NSTAR ELECTRIC		09/18/2012		10/02/2012	6,399,947		694
NSTAR ELECTRIC		09/12/2012		10/03/2012	6,499,892		1,029
NSTAR ELECTRIC		09/19/2012		10/10/2012	2,999,775		300
NSTAR ELECTRIC		09/20/2012		10/11/2012	8,204,316		752
OGLETHORPE POWER CORP		09/20/2012		10/25/2012	8,997,900		963
OGLETHORPE POWER CORP		09/28/2012		10/29/2012	7,997,822		233
ONEOK INC.		09/18/2012		10/01/2012	20,000,000		2,816
PIEDMONT NATURAL GAS CO		09/17/2012		10/16/2012	3,999,417		544

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
POTOMAC ELECTRIC POWER		09/27/2012		10/04/2012	18,499,445		740
PRAXAIR, INC.		09/27/2012		10/03/2012	26,599,867		266
PRAXAIR, INC.		09/27/2012		10/09/2012	24,999,500		250
PRECISION CASTPARTS CORP.		09/20/2012		10/10/2012	4,999,775		275
PRECISION CASTPARTS CORP.		09/20/2012		10/18/2012	14,998,796		779
PRECISION CASTPARTS CORP.		09/18/2012		10/19/2012	22,697,957		1,836
PRECISION CASTPARTS CORP.		09/26/2012		10/31/2012	16,997,309		449
QUESTAR CORP		09/10/2012		10/03/2012	3,144,951		514
QUESTAR CORP		09/10/2012		10/09/2012	2,299,847		403
QUESTAR CORP		09/20/2012		10/19/2012	18,997,720		1,393
QUESTAR CORP		09/21/2012		10/22/2012	9,998,425		750
ROCKWELL AUTOMATION		09/27/2012		10/04/2012	9,999,825		233
SIGMA-ALDRICH CORP		09/27/2012		10/04/2012	14,999,837		217
STANLEY WORKS		09/25/2012		10/30/2012	21,493,765		1,290
UNITED HEALTHCARE		09/28/2012		10/01/2012	5,470,000		141
UNITED TECHNOLOGIES		09/24/2012		11/01/2012	4,199,349		147
VW CREDIT INC		09/28/2012		10/11/2012	22,326,520		744
WESTAR ENERGY INC		09/28/2012		10/05/2012	4,999,778		167
WESTERN UNION CO		09/17/2012		10/01/2012	2,000,000		327
ARMY & AIRFORCE EXCHANGE SERVICE		09/25/2012	0.250	10/22/2012	27,500,000	1,146	
NATIONAL RURAL UTILITIES		09/25/2012	0.250	10/02/2012	22,000,000	917	
NATIONAL RURAL UTILITIES		09/27/2012	0.250	10/04/2012	12,000,000	333	
NATIONAL FUEL GAS COMPANY		09/28/2012	0.480	10/01/2012	3,000,000	120	
ARMY & AIRFORCE EXCHANGE SERVICE		09/28/2012	0.230	10/01/2012	17,500,000	335	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					869,041,266	2,851	42,132
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					869,041,266	2,851	42,132
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					928,287,631	2,851	42,791
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					928,287,631	2,851	42,791
8699999 - Total Cash Equivalents					928,287,631	2,851	42,791