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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2012

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Web Site Address www.allstate.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this 8TH day of AUGUST 2012

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

Linda Schmitz
Notary
9/22/2012

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	23,163,067,499		23,163,067,499	21,747,558,999
2. Stocks:				
2.1 Preferred stocks	74,047,339		74,047,339	93,012,737
2.2 Common stocks	7,852,632,427	3,675,619	7,848,956,808	8,837,252,872
3. Mortgage loans on real estate:				
3.1 First liens	492,040,274		492,040,274	472,517,367
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	322,326,128		322,326,128	322,771,188
4.2 Properties held for the production of income (less $ ..... encumbrances)	881,238		881,238	
4.3 Properties held for sale (less $ ..... encumbrances)	1,469,533		1,469,533	10,704,609
5. Cash ($ (643,387,392)), cash equivalents ($ 262,157,846) and short-term investments ($ 53,025,724)	(328,203,822)		(328,203,822)	(394,359,784)
6. Contract loans (including $ ..... premium notes)				
7. Derivatives	7,194,722		7,194,722	4,082,304
8. Other invested assets	3,736,436,877	8,862,752	3,727,574,125	3,683,955,789
9. Receivables for securities	142,051,575		142,051,575	131,810,665
10. Securities lending reinvested collateral assets	11,884,613		11,884,613	
11. Aggregate write-ins for invested assets				21,135,333
12. Subtotals, cash and invested assets (Lines 1 to 11)	35,475,828,403	12,538,371	35,463,290,032	34,930,442,079
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	301,564,352		301,564,352	226,969,949
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	919,497,992	10,134,125	909,363,867	887,855,234
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	2,915,653,513	2,637,924	2,913,015,589	2,968,126,035
15.3 Accrued retrospective premiums	25,449,709	257,327	25,192,382	25,718,103
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	58,777,766		58,777,766	54,374,246
16.2 Funds held by or deposited with reinsured companies	748,581	140,095	608,486	677,681
16.3 Other amounts receivable under reinsurance contracts	56		56	56
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,744,467,353	377,798,268	1,366,669,085	1,476,875,081
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	245,171,067	219,361,450	25,809,617	34,728,676
21. Furniture and equipment, including health care delivery assets ($ .....)	202,250,990	202,250,990		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	191,673,828	1,329,795	190,344,033	159,502,195
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	344,294,535	68,981,928	275,312,607	257,773,696
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	42,425,378,145	895,430,273	41,529,947,872	41,023,043,030
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	42,425,378,145	895,430,273	41,529,947,872	41,023,043,030
DETAILS OF WRITE-INS				
1101. Securities lending collateral				16,520,333
1102. Derivatives collateral				4,615,000
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				21,135,333
2501. Cash surrender value of COLI	221,692,102		221,692,102	215,503,946
2502. Accounts receivable	45,035,444		45,035,444	37,171,083
2503. Prepaid assessments	6,343,394		6,343,394	2,556,999
2598. Summary of remaining write-ins for Line 25 from overflow page	71,223,595	68,981,928	2,241,667	2,541,667
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	344,294,535	68,981,928	275,312,607	257,773,696

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,363,390,375)	12,049,666,150	11,929,026,841
2.	Reinsurance payable on paid losses and loss adjustment expenses	3,930,690	1,402,482
3.	Loss adjustment expenses	3,083,297,035	3,155,471,434
4.	Commissions payable, contingent commissions and other similar charges	161,613,553	146,289,988
5.	Other expenses (excluding taxes, licenses and fees)	697,463,621	843,509,652
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	54,529,839	67,899,307
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	145,037,046	55,916,530
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 177,870,109 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	8,418,714,483	8,426,864,967
10.	Advance premium	282,123,854	241,702,127
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	216,913	207,129
13.	Funds held by company under reinsurance treaties	3,207,991	2,982,087
14.	Amounts withheld or retained by company for account of others	34,086,296	28,811,127
15.	Remittances and items not allocated	31,765,349	14,943,875
16.	Provision for reinsurance	51,249,326	49,202,432
17.	Net adjustments in assets and liabilities due to foreign exchange rates	3,597	4,445
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	87,459,603	79,416,480
20.	Derivatives	3,555,191	2,295,095
21.	Payable for securities	280,430,932	238,485,430
22.	Payable for securities lending	233,016,416	199,436,538
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	410,181,123	412,508,356
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	26,031,549,008	25,896,376,325
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	26,031,549,008	25,896,376,325
29.	Aggregate write-ins for special surplus funds	14,405,176	397,845,208
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	4,460,201,881	4,459,545,389
35.	Unassigned funds (surplus)	11,019,591,807	10,265,076,109
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	15,498,398,864	15,126,666,705
38.	Totals (Page 2, Line 28, Col. 3)	41,529,947,872	41,023,043,030
	DETAILS OF WRITE-INS		
2501.	Accounts payable	196,658,206	209,381,034
2502.	Reserve for uncashed checks	158,061,407	149,438,942
2503.	Deferred gain on intercompany asset transfers	42,189,506	44,750,529
2598.	Summary of remaining write-ins for Line 25 from overflow page	13,272,004	8,937,852
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	410,181,123	412,508,356
2901.	Incremental deferred tax asset		383,578,638
2902.	SCOR retroactive reinsurance account	14,405,176	14,266,570
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	14,405,176	397,845,208
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 4,110,653,483)	4,239,372,336	4,510,232,385	8,871,201,570
	1.2 Assumed (written $ 8,065,425,140)	7,952,251,251	7,400,504,380	15,021,487,263
	1.3 Ceded (written $ 233,851,159)	241,771,359	249,492,168	490,330,640
	1.4 Net (written $ 11,942,227,464)	11,949,852,228	11,661,244,597	23,402,358,193
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 7,175,664,934):			
	2.1 Direct	2,084,199,121	2,868,739,376	5,609,936,003
	2.2 Assumed	4,932,818,442	5,547,898,562	10,198,960,408
	2.3 Ceded	13,090,512	92,222,032	537,390,384
	2.4 Net	7,003,927,051	8,324,415,906	15,271,506,027
3.	Loss adjustment expenses incurred	1,382,011,228	1,642,861,509	3,083,362,366
4.	Other underwriting expenses incurred	3,205,736,449	2,956,324,504	6,040,306,759
5.	Aggregate write-ins for underwriting deductions		(113,588)	(113,588)
6.	Total underwriting deductions (Lines 2 through 5)	11,591,674,728	12,923,488,330	24,395,061,563
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	358,177,500	(1,262,243,734)	(992,703,371)
	INVESTMENT INCOME			
9.	Net investment income earned	584,443,240	618,350,699	1,164,530,936
10.	Net realized capital gains (losses) less capital gains tax of $ 27,848,845	147,445,163	(103,012,838)	(101,040,911)
11.	Net investment gain (loss) (Lines 9 + 10)	731,888,403	515,337,861	1,063,490,025
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 38,176,940)	(38,176,940)	(42,709,964)	(83,357,932)
13.	Finance and service charges not included in premiums	126,412,641	133,450,430	259,514,484
14.	Aggregate write-ins for miscellaneous income	(1,378,077)	(2,001,383)	(5,816,017)
15.	Total other income (Lines 12 through 14)	86,857,624	88,739,083	170,340,535
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,176,923,527	(658,166,790)	241,127,189
17.	Dividends to policyholders			(90,985)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,176,923,527	(658,166,790)	241,218,174
19.	Federal and foreign income taxes incurred	221,584,183	(129,422,801)	18,262,740
20.	Net income (Line 18 minus Line 19)(to Line 22)	955,339,344	(528,743,989)	222,955,435
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	15,126,666,705	15,383,815,113	15,383,815,113
22.	Net income (from Line 20)	955,339,344	(528,743,989)	222,955,435
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 114,156,943	225,589,626	397,312,126	46,730,774
25.	Change in net unrealized foreign exchange capital gain (loss)	4,634,226	(853,249)	16,426,782
26.	Change in net deferred income tax	413,546,997	159,385,021	411,714,526
27.	Change in nonadmitted assets	(16,144,201)	(38,156,287)	222,247,026
28.	Change in provision for reinsurance	(2,046,894)	(4,730,839)	1,846,911
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles		52,373,841	52,373,841
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	656,492	(966,550)	221,541,944
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(826,264,793)	(438,000,000)	(838,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(383,578,638)	93,853,790	(614,985,647)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	371,732,159	(308,526,135)	(257,148,408)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,498,398,864	15,075,288,978	15,126,666,705
	DETAILS OF WRITE-INS			
0501.	2008 NC private passenger auto escrow		(113,588)	(113,588)
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)		(113,588)	(113,588)
1401.	Allocated share of loss on sale of fixed assets	(1,488,089)	(1,276,658)	(4,169,205)
1402.	Fines and penalties	(208,901)	(369,899)	(619,704)
1403.	CNA renewal rights and option agreement	(3,618)	(19,227)	(35,456)
1498.	Summary of remaining write-ins for Line 14 from overflow page	322,531	(335,599)	(991,652)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,378,077)	(2,001,383)	(5,816,017)
3701.	Incremental deferred tax asset	(383,578,638)	93,853,790	190,780,722
3702.	Pension liability transferred to affiliate			(1,589,904,269)
3703.	Additional minimum pension liability			784,137,900
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(383,578,638)	93,853,790	(614,985,647)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	12,019,024,623	11,641,042,029	23,470,517,892
2. Net investment income	550,208,346	527,288,321	1,124,061,634
3. Miscellaneous income	86,857,625	88,739,083	170,340,535
4. Total (Lines 1 to 3)	12,656,090,594	12,257,069,433	24,764,920,061
5. Benefit and loss related payments	6,887,691,263	7,702,246,829	15,177,896,813
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	4,800,728,384	4,380,126,060	9,133,629,727
8. Dividends paid to policyholders			(90,985)
9. Federal and foreign income taxes paid (recovered) net of $ 27,848,845 tax on capital gains (losses)	160,312,513	3,448,812	46,852,848
10. Total (Lines 5 through 9)	11,848,732,160	12,085,821,701	24,358,288,403
11. Net cash from operations (Line 4 minus Line 10)	807,358,434	171,247,732	406,631,658
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	6,112,232,496	8,328,145,034	15,693,346,217
12.2 Stocks	1,770,095,418	683,906,581	1,587,422,709
12.3 Mortgage loans	2,209,437	3,853,593	4,856,477
12.4 Real estate			
12.5 Other invested assets	882,095,126	104,965,067	1,143,701,701
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(9,572)	382,719	94,993
12.7 Miscellaneous proceeds	31,445,800	206,821,615	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,798,068,705	9,328,074,610	18,429,422,098
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,472,475,961	7,949,782,556	14,843,312,935
13.2 Stocks	473,693,753	634,222,112	1,530,786,039
13.3 Mortgage loans	21,750,000	119,184,613	461,959,613
13.4 Real estate	12,412,546	18,505,529	49,282,254
13.5 Other invested assets	765,466,253	563,769,525	1,501,487,646
13.6 Miscellaneous applications			99,841,396
13.7 Total investments acquired (Lines 13.1 to 13.6)	8,745,798,513	9,285,464,335	18,486,669,882
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	52,270,192	42,610,275	(57,247,784)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	656,492	(966,550)	221,541,944
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	826,264,793	438,000,000	838,000,000
16.6 Other cash provided (applied)	32,135,637	88,119,327	306,080,738
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(793,472,664)	(350,847,223)	(310,377,318)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	66,155,962	(136,989,216)	39,006,556
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(394,359,784)	(433,366,340)	(433,366,340)
19.2 End of period (Line 18 plus Line 19.1)	(328,203,822)	(570,355,556)	(394,359,784)

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

20.0001. Proceeds from bonds sold, matured, or repaid	84,786,650	95,731,829	53,543,385
20.0002. Proceeds from equities sold	391,606,515	20,083,765	19,905,673
20.0003. Proceeds from mortgage loans sold			3,732,212
20.0004. Proceeds from other assets sold	343,109,689		142,590,631
20.0005. Cost of bonds acquired	84,786,650	55,588,848	470,923,424
20.0006. Cost of equities acquired	303,826,830	39,420,501	291,384,141
20.0007. Cost of mortgage loans acquired			43,845,000
20.0008. Cost of other assets acquired	57,200,156		577,860,825
20.0009. Dividends to stockholders	376,264,793		

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

20.0010. Sponsorship change of pension plans			181,313,746
20.0011. Asset transfer		13,476,857	
20.0012. Charitable contribution		11,230,160	

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2011 Annual Statement notes: 1(B, C), 2-4, 5(A2, A4-A12, B, C, E-G), 6- 8, 9(B, E, F), 10(D-L), 11, 12, 13(1-3, 5-8, 11-13), 14(A2, A3, B-F), 15, 16(2-4), 17(A, B3-B6), 18, 19, 21(A-F, G1, G2, G4), 23(A, B, D-H), 24 and 26-36A.

1. Summary of Significant Accounting Policies

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

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first six months of 2012 were 4.05% and 4.51%. The minimum and maximum lending rates for new mortgage loans in 2011 were 3.40% and 5.02%. All new mortgage loans were commercial.

3. For loans acquired during the first six months of 2012, the maximum percentage of any one loan to the value of security at the time of the loan was 64.1%. For loans acquired during 2011, the maximum percentage of any one loan to the value of security at the time of the loan was 82.0%.

D. Loan-Backed Securities

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

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

(in millions)	2012				2011			
	Amortized Cost Before OTTI	Recognized OTTI		Fair Value	Amortized Cost Before OTTI	Recognized OTTI		Fair Value
Basis of Impairment		Interest	Non-interest			Interest	Non-interest	
1st Quarter								
Non-interest related	$ 109	$ -	$ (3)	$ 83	$ 157	$ -	$ (13)	$ 109
Intent to sell	30	(18)	-	12	40	(10)	-	30
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	98	(1)	-	99	72	(1)	-	71
Total 1st Quarter	$ 237	$ (19)	$ (3)	$ 194	$ 269	$ (11)	$ (13)	$ 210
2nd Quarter								
Non-interest related	$ 98	$ -	$ (3)	$ 77	$ 174	$ -	$ (7)	$ 137
Intent to sell	3	-	-	3	22	(2)	-	19
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	51	-	-	49	81	(2)	(1)	81
Total 2nd Quarter	$ 152	$ -	$ (3)	$ 129	$ 277	$ (4)	$ (8)	$ 237
3rd Quarter								
Non-interest related					$ 181	$ -	$ (17)	$ 127
Intent to sell					19	(2)	-	17
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis					90	(2)	(1)	87
Total 3rd Quarter					$ 290	$ (4)	$ (18)	$ 231
4th Quarter								
Non-interest related					$ 150	$ -	$ (8)	$ 107
Intent to sell					27	(1)	-	27
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis					160	(2)	(2)	156
Total 4th Quarter					$ 337	$ (3)	$ (10)	$ 290
Year-to-date		$ (19)	$ (6)			$ (22)	$ (49)	

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

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

($ in millions)		Amortized Cost Before OTTI 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	02151LAA4	$ 6	$ 6	$ -	$ -	$ 6	$ 4
	12544TAB0	7	7	-	-	7	7
	12544TAC8	7	7	-	-	7	8
	126670QS0	6	6	-	-	6	5

NOTES TO FINANCIAL STATEMENTS

	126673DR0	6	5	-	(1)	5	2
	126673ZX3	2	2	-	-	2	2
	17025AAF9	8	8	-	-	8	8
	32029GAC8	6	6	-	-	6	3
	46629BAF6	2	2	-	-	2	2
	46629QAG1	8	8	-	-	8	6
	46629QAH9	-	-	-	-	-	-
	46629QAJ5	-	-	-	-	-	-
	65537MAC0	11	11	-	-	11	7
	69121PDE0	4	4	-	-	4	3
	73316PBT6	1	1	-	-	1	1
	73316PJE1	10	10	-	-	10	6
	74957VAM1	7	7	-	-	7	7
	749581AJ3	4	4	-	-	4	4
	759950FX1	9	9	-	-	9	8
	759950GV4	9	8	-	(1)	8	5
	92926WAB3	2	2	-	-	2	2
	93362YAE2	1	-	-	(1)	-	1
Total 1st Quarter 2012		$ 116	$ 113	$ -	$ (3)	$ 113	$ 91
2nd Quarter 2012	040104MY4	$ 6	$ 6	$ -	$ -	$ 6	$ 3
	12638PBV0	2	2	-	-	2	2
	12666RAF7	3	3	-	-	3	2
	126670QS0	5	5	-	-	5	5
	126673DR0	5	5	-	-	5	3
	126673ZW5	3	3	-	-	3	2
	126673ZX3	2	2	-	-	2	2
	161630BD9	3	3	-	-	3	3
	225470M42	4	3	-	(1)	3	3
	25151EAA1	1	1	-	-	1	2
	46630MAG7	1	1	-	-	1	1
	46630PAZ8	2	2	-	-	2	2
	52524VAL3	2	1	-	(1)	1	4
	61749GAC6	5	5	-	-	5	3
	61750YAA7	-	-	-	-	-	-
	64015@AB3	1	1	-	-	1	1
	64015@AD9	1	1	-	-	1	1
	65537MAC0	11	11	-	-	11	7
	69121PDE0	3	3	-	-	3	2
	73316PBT6	1	1	-	-	1	-
	73316PJE1	10	9	-	(1)	9	5
	759950FX1	9	9	-	-	9	8
	759950GV4	8	8	-	-	8	5
	7609854U2	3	3	-	-	3	3
	86359DSR9	12	12	-	-	12	13
Total 2nd Quarter 2012		$ 103	$ 100	$ -	$ (3)	$ 100	$ 82
2012 Year-to-date				$ -	$ (6)		
1st Quarter 2011	00441YAC6	$ 6	$ 5	$ -	$ (1)	$ 5	$ 5
	00442BAD3	3	3	-	-	3	2
	00442BAE1	13	13	-	-	13	7
	02151LAA4	10	9	-	(1)	9	6
	05948KF95	7	7	-	-	7	7
	126673WG3	1	1	-	-	1	1
	126673WH1	1	1	-	-	1	1
	126673WJ7	-	-	-	-	-	-
	126673ZW5	7	7	-	-	7	2
	126673ZX3	3	3	-	-	3	2
	126673ZY1	1	1	-	-	1	1
	126685CZ7	9	8	-	(1)	8	7
	14983AAA7	1	1	-	-	1	-
	152314DP2	2	2	-	-	2	2
	22944BAK4	-	-	-	-	-	-
	46629QAG1	10	9	-	(1)	9	7
	46629QAH9	-	-	-	-	-	-
	46630LAJ3	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	46630PAZ8	6	6	-	-	6	6
	52520MDR1	9	9	-	-	9	9
	52524VAL3	14	7	-	(7)	7	10
	576449AB8	6	6	-	-	6	3
	61749GAC6	8	8	-	-	8	5
	61749QAD2	11	10	-	(1)	10	7
	61750SAE2	11	10	-	(1)	10	5
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	9
	75156VAB1	1	1	-	-	1	1
	86364CAB8	-	-	-	-	-	-
	92926WAB3	1	1	-	-	1	1
Total 1st Quarter 2011		$ 157	$ 144	$ -	$ (13)	$ 144	$ 109
2nd Quarter 2011	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 2
	00442BAE1	13	12	-	(1)	12	6
	02151LAA4	8	8	-	-	8	5
	05948KF95	7	7	-	-	7	6
	12544VAD1	4	4	-	-	4	4
	126685CZ7	7	7	-	-	7	7
	14983AAA7	-	-	-	-	-	-
	225470M42	7	6	-	(1)	6	7
	225470QV8	1	1	-	-	1	-
	32052JAA6	7	7	-	-	7	7
	46629CAM9	16	15	-	(1)	15	16
	52520MDR1	9	9	-	-	9	8
	52524VAL3	5	5	-	-	5	9

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	576449AB8	6	5	-	(1)	5	3
	61749GAC6	8	7	-	(1)	7	4
	61750SAE2	10	10	-	-	10	4
	643528AB8	4	4	-	-	4	4
	65537MAC0	13	12	-	(1)	12	8
	73316PBT6	1	1	-	-	1	1
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	8
	759950GV4	8	8	-	-	8	6
	7609854U2	4	4	-	-	4	4
	83612LAE9	-	-	-	-	-	-
	86359DSR9	15	14	-	(1)	14	14
	86359PAD2	3	3	-	-	3	1
	92926WAB3	1	1	-	-	1	1
	94985AAA7	7	6	-	(1)	6	7
	94985RAQ5	10	10	-	-	10	10
Total 2nd Quarter 2011		$ 190	$ 182	$ -	$ (8)	$ 182	$ 154
3rd Quarter 2011	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 1
	00442BAE1	11	11	-	-	11	5
	02151LAA4	8	7	-	(1)	7	5
	04013BAB8	3	3	-	-	3	2
	126670QS0	6	6	-	-	6	6
	126673ZW5	7	3	-	(4)	3	2
	126673ZX3	3	2	-	(1)	2	2
	126673ZY1	1	1	-	-	1	1
	126673ZZ8	-	-	-	-	-	-
	126685CZ7	7	6	-	(1)	6	5
	17309RAA0	12	11	-	(1)	11	11
	17310NAH1	4	4	-	-	4	1
	17310NAJ7	-	-	-	-	-	-
	225470M42	6	5	-	(1)	5	5
	225470QV8	1	1	-	-	1	-
	32029GAC8	6	6	-	-	6	3
	46629BAF6	2	2	-	-	2	2
	46629CAM9	14	14	-	-	14	14
	46629QAG1	9	8	-	(1)	8	6
	46629QAH9	-	-	-	-	-	-
	46630LAH7	5	2	-	(3)	2	1
	46630LAJ3	1	-	-	(1)	-	-
	46630MAG7	2	2	-	-	2	1
	46630PAZ8	3	3	-	-	3	3
	52524VAL3	5	4	-	(1)	4	8
	576449AB8	6	5	-	(1)	5	2
	59020UH32	6	6	-	-	6	7
	61750SAE2	10	9	-	(1)	9	4
	65537MAC0	11	11	-	-	11	6
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	8
	759950FX1	10	10	-	-	10	9
	76110VTA6	4	4	-	-	4	3
	86359PAD2	2	1	-	(1)	1	1
	94985AAA7	6	6	-	-	6	6
Total 3rd Quarter 2011		$ 187	$ 169	$ -	$ (18)	$ 169	$ 132
4th Quarter 2011	00442BAD3	3	3	-	-	3	1
	00442BAE1	11	11	-	-	11	5
	02151LAA4	7	6	-	(1)	6	4
	12543PAK9	7	6	-	(1)	6	7
	12544TAB0	8	8	-	-	8	8
	12544TAC8	8	8	-	-	8	8
	12544VAD1	3	3	-	-	3	3
	126670QS0	6	6	-	-	6	5
	126673ZW5	3	3	-	-	3	2
	126673ZX3	2	2	-	-	2	2
	126685AB2	2	2	-	-	2	1
	126685CZ7	5	5	-	-	5	5
	17310NAH1	4	1	-	(3)	1	1
	17310NAJ7	-	-	-	-	-	-
	225470M42	5	4	(1)	(1)	3	4
	225470QV8	1	1	-	-	1	-
	32029GAC8	6	6	-	-	6	3
	46629BAF6	2	2	-	-	2	2
	46629CAM9	13	12	-	(1)	12	13
	46629QAG1	8	8	-	-	8	6
	46629QAH9	-	-	-	-	-	-
	46630LAH7	2	1	-	(1)	1	1
	46630LAJ3	-	-	-	-	-	-
	46630MAG7	1	1	-	-	1	1
	576449AB8	5	5	-	-	5	2
	61751JAF8	5	5	-	-	5	5
	643528AB8	4	4	-	-	4	3
	65537MAC0	11	11	-	-	11	6
	69121PDE0	4	4	-	-	4	3
	73316PBT6	1	1	-	-	1	-
	74957VAM1	8	8	-	-	8	7
	749581AH7	12	11	(1)	(1)	10	10
	759950FX1	10	10	-	-	10	9
	759950GV4	8	8	-	-	8	4
	76110VTA6	4	3	-	(1)	3	2
	93363DAE7	1	1	-	-	1	1
	94986AAE8	4	4	-	-	4	4
Total 4th Quarter 2011		$ 184	$ 174	(2)	(10)	$ 172	$ 138
2011 Year-to-date				$ (2)	$ (49)		

NOTES TO FINANCIAL STATEMENTS

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)	June 30, 2012		December 31, 2011	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 391	$ (4)	$ 954	$ (10)
12 months or more	514	(131)	570	(200)
Total	$ 905	$ (135)	$ 1,524	$ (210)

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

9. Income Taxes

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

(in millions)	June 30, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 1,635	$ 476	$ 2,111	$ 1,720	$ 552	$ 2,272	$ (85)	$ (76)	$ (161)
Valuation allowance	-	-	-	-	130	130	-	(130)	(130)
Adjusted gross DTAs	$ 1,635	$ 476	$ 2,111	$ 1,720	$ 422	$ 2,142	$ (85)	$ 54	$ (31)
Nonadmitted DTAs	251	127	378	260	92	352	(9)	35	26
Subtotal - net DTA	$ 1,384	$ 349	$ 1,733	$ 1,460	$ 330	$ 1,790	$ (76)	$ 19	$ (57)
Deferred tax liabilities ("DTLs")	130	236	366	142	171	313	(12)	65	53
Net admitted DTAs	$ 1,254	$ 113	$ 1,367	$ 1,318	$ 159	$ 1,477	$ (64)	$ (46)	$ (110)

The amount of adjusted gross DTAs admitted was as follows:

(in millions)	June 30, 2012		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 138	$ 48	$ 186
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from (a) above) after application of the threshold limitation (the lessor of 1 and 2 below).	$ 1,116	$ 65	$ 1,181
1. Adjusted gross DTA expected to be realized following the balance sheet date	$ 1,116	$ 65	$ 1,181
2. Adjusted gross DTA allowed per limitation threshold	$ XXX	$ XXX	$ 2,158
(c) Adjusted gross DTA (excluding the amount of DTAs from (a) and (b) above) offset by gross DTL	$ 130	$ 236	$ 366
DTA admitted as the result of application of SSAP No. 101 [(a) + (b) + (c)]	$ 1,384	$ 349	$ 1,733

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

(in millions)	Change		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 29	$ 42	$ 71
(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).	$ (93)	$ (88)	$ (181)
1. Adjusted gross DTA expected to be realized following the balance sheet date	$ (93)	$ (88)	$ (181)
2. Adjusted gross DTA allowed per limitation threshold	$ XXX	$ XXX	$ 234
(c) Adjusted gross DTA (excluding the amount of DTAs from (a) and (b) above) offset by gross DTL	$ (12)	$ 65	$ 53
DTA admitted as the result of application of SSAP No. 101 [(a) + (b) + (c)]	$ (76)	$ 19	$ (57)

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

	June 30, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Adjusted gross DTAs (% of total adjusted gross DTAs)	- %	9.1 %	9.1 %	- %	11.5 %	11.5 %	- %	(2.4) %	(2.4) %
Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	- %	4.8 %	4.8 %	- %	10.4 %	10.4 %	- %	(5.6) %	(5.6) %

C. The provision for incurred income taxes for the six months ended June 30 was:

(in millions)	2012	2011	Change
Federal income tax, excluding net capital gains (losses) and utilization of net operating loss carryforward	$ 222	$ (129)	$ 351
Federal income tax on net capital gains (losses)	28	16	12
Federal income taxes incurred	$ 250	$ (113)	$ 363

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

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

(in millions)	June 30, 2012	December 31, 2011	Change
DTAs:			
Ordinary			
Adjustment for unearned premiums	$ 617	$ 611	$ 6
Reserve discounting	292	304	(12)
Employee benefits	225	237	(12)
Tax credit carryforwards	217	272	(55)
Nonadmitted assets	180	179	1
Investments	35	38	(3)
Fixed assets	6	-	6
Other	63	79	(16)
Subtotal - ordinary DTAs	$ 1,635	$ 1,720	$ (85)
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ 251	$ 260	$ (9)
Admitted ordinary DTAs	$ 1,384	$ 1,460	$ (76)
Capital			
Investments	$ 406	$ 435	$ (29)
Unrealized losses	70	117	(47)
Subtotal - capital DTAs	$ 476	$ 552	$ (76)
Valuation allowance	$ -	$ 130	$ (130)
Nonadmitted DTAs	$ 127	$ 92	$ 35
Admitted capital DTAs	$ 349	$ 330	$ 19
Admitted DTAs	$ 1,733	$ 1,790	$ (57)
DTLs:			
Ordinary			
Fixed assets	$ 58	$ 72	$ (14)
Investments	40	38	2
Premium acquisition expense	9	9	-
Salvage & subrogation discounting	8	8	-
Other	15	15	-
Subtotal - ordinary DTLs	$ 130	$ 142	$ (12)
Capital			
Unrealized gains	$ 172	$ 105	$ 67
Investments	64	66	(2)
Subtotal - capital DTLs	$ 236	$ 171	$ 65
Total DTLs	$ 366	$ 313	$ 53
Net admitted DTAs	$ 1,367	$ 1,477	$ (110)

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)	June 30, 2012	December 31, 2011	Change
Total DTAs	$ 2,111	$ 2,142	$ (31)
Total DTLs	366	313	53
Net DTAs (DTLs)	$ 1,745	$ 1,829	(84)
Tax effect on incremental DTAs			384
Tax effect of unrealized gains (losses)			114
Change in net deferred income tax			414
Tax effect on incremental DTAs			(384)
Tax effect of nonadmitted assets			(1)
Surplus adjustments – including stock option forfeitures			5
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 34

(in millions)	June 30, 2011	December 31, 2010	Change
Total DTAs	$ 2,802	$ 2,626	$ 176
Total DTLs	1,032	1,000	32
Net DTAs (DTLs)	$ 1,770	$ 1,626	144
Tax effect on incremental DTAs			(94)
Tax effect of unrealized gains (losses)			109
Change in net deferred income tax			159
Tax effect on incremental DTAs			94
Tax effect of nonadmitted assets			(11)
Surplus adjustments – including stock option forfeitures			2
Adjustment of prior year tax liabilities			(1)
Change in net deferred income tax relating to the provision			$ 243

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 June 30:

(in millions)	2012	Effective Tax Rate
Provision computed at statutory rate	$ 422	35.0 %
Valuation allowance	(130)	(10.8)
Tax-exempt interest deduction	(44)	(3.6)
Intercompany dividends	(23)	(1.9)
Change in net deferred income taxes	34	2.8
Change in accounting method	-	-
Other	(9)	(0.8)
Total statutory income taxes	$ 250	20.7 %

NOTES TO FINANCIAL STATEMENTS

(in millions)	2011	Effective Tax Rate
Provision computed at statutory rate	$ (225)	35.0 %
Valuation allowance	(62)	9.7
Tax exempt interest deduction	(58)	9.1
Intercompany dividends	(14)	2.2
Change in net deferred income taxes	243	(37.8)
Change in accounting method	18	(2.9)
Other	(15)	2.4
Total statutory income taxes	$ (113)	17.7 %

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

A.,
B. &
C. The following transactions were entered into by the Company with related parties in the first six months of 2012 and in 2011 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

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

On July 18, 2012, the Company paid $213 million ordinary cash dividends to its parent, AIH. On January 31, 2012, the Company paid $450 million ordinary cash dividends to AIH. The Company paid a total of $838 million ordinary cash dividends to AIH in 2011. See Note 13, Part 4 for details.

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

in millions	
APC	$ 195
AI	141
AFCIC	114
	$ 450

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

Transactions with The Allstate Corporation ("Corporation")

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

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

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

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

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

(in millions) Date of Payment	2012	2011
January 27	$ -	$ 200
January 31	450	-
June 30	-	238
July 18	213	-
September 9	-	200
December 13	-	200
Total	$ 663	$ 838

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

10. Cumulative unrealized gains and losses increased unassigned funds by $87 million and reduced unassigned funds by $144 million at June 30, 2012 and December 31, 2011, respectively.

14. Contingencies

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $1.34 billion and $1.22 billion at June 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 contingent commitments or guarantees related to its investments in joint ventures, limited liability companies or LIHTC property investments.

NOTES TO FINANCIAL STATEMENTS

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

Derivative financial instruments

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

($ in millions)	June 30, 2012			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Credit contracts				
Credit default swap agreements - buying protection	$ 667	n/a	$ 9	$ 9
Credit default swap agreements - selling protection	448	n/a	(2)	(3)
Total credit contracts	1,115	n/a	7	6
Foreign currency contracts				
Foreign currency forward agreements	99	n/a	(1)	(1)
Interest rate contracts				
Interest rate swap agreements	50	n/a	(2)	(2)
Interest rate swaption agreements	-	n/a	-	-
Total interest rate contracts	50	n/a	(3)	(3)
Equity index contracts				
Index futures contracts	-	2,386	-	1
Option and futures contracts	n/a	-	-	-
Total equity index contracts	n/a	2,386	-	1
Total derivative financial instruments	$ 1,264	2,386	$ 4	$ 4

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

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

Off-balance sheet financial instruments

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

(in millions)	June 30, 2012	December 31, 2011
Commitments to invest in limited partnership interests	$ 1,341	$ 1,218
Private placement commitments	$ 48	$ 53
Commitments to extend mortgage loans	$ 25	$ -
Other loan commitments	$ 8	$ -

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

B. Transfer and Servicing of Financial Assets

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

2. The Company's business activities included securities lending programs with third parties, mostly large banks. At June 30, 2012 and December 31, 2011, U.S. Treasury and corporate bonds and common stocks with fair values of $227 million and $197 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. For more information on securities lending collateral please see Note 5, Part E of the December 31, 2011 Annual Statement.

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 second quarter of 2012 and reacquired within 30 days of the sale date were:

($ in millions)	2012			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
NAIC 3	3	$ 7	$ 6	$ -

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

The Company did not have wash sales during the second 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) June 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	$ -	$ 494	$ 126	$ 620
U.S. special revenue and special assessment obligations	-	7	142	149
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	12	12
Total bonds	-	501	280	781
Perpetual preferred stocks				
Industrial and miscellaneous	-	43	-	43
Redeemable preferred stocks				
Industrial and miscellaneous	-	-	-	-
Total preferred stocks	-	43	-	43
Unaffiliated common stocks				
Industrial and miscellaneous	2,137	735	24	2,896
Affiliated common stocks	-	-	221	221
Total common stocks	2,137	735	245	3,117
Derivative assets				
Credit contracts	-	7	-	7
Foreign currency contracts	-	(1)	-	(1)
Total derivative assets		6		6
Total assets at fair value	$ 2,137	$ 1,285	$ 525	$ 3,947
Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ 2	$ -	$ 2
Interest rate contracts	-	(2)	-	(2)
Total liabilities at fair value	$ -	$ -	$ -	$ -

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	$ -	$ 431	$ 93	$ 524
U.S. special revenue and special assessment obligations	-	31	224	255
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	18	19	37
Total bonds	-	480	336	816
Perpetual preferred stocks				
Industrial and miscellaneous	-	32	-	32
Redeemable preferred stocks				
Industrial and miscellaneous	-	7	-	7
Total preferred stocks	-	39	-	39
Unaffiliated common stocks				
Industrial and miscellaneous	3,103	601	28	3,732
Affiliated common stocks	-	-	-	-
Total common stocks	3,103	601	28	3,732
Derivative assets				
Credit contracts	-	4	-	4
Foreign currency contracts	-	-	-	-
Total derivative assets	-	4	-	4
Total assets at fair value	$ 3,103	$ 1,124	$ 364	$ 4,591
Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (1)	$ -	$ (1)
Interest rate contracts	-	-	-	-
Total liabilities at fair value	$ -	$ (1)	$ -	$ (1)

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

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

(in millions)	Balance at January 1, 2012	Transfers into Level 3	Transfers out of Level 3	Total gains and losses included in net income	Total gains and losses included in surplus
Bonds					
Industrial and miscellaneous	$ 93	$ -	$ (12)	$ -	$ 1
U.S. special revenue and special assessment obligations	224	41	(33)	(28)	25
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	19	-	-	(2)	3
Credit tenant loans	-	-	-	-	-
Total bonds	336	41	(45)	(30)	29
Unaffiliated common stocks					
Industrial and miscellaneous	28	-	(3)	(4)	3
Affiliated common stocks	-	-	-	15	29
Total common stocks	28	-	(3)	11	32
Redeemable preferred stocks					
Industrial and miscellaneous	-	2	-	-	-
Derivatives, net	-	-	-	(13)	13
Total Level 3 assets and liabilities	$ 364	$ 43	$ (48)	$ (32)	$ 74

(in millions)	Purchases	Issuances	Sales	Settlements	Balance at June 30, 2012
Bonds					
Industrial and miscellaneous	$ 76	$ -	$ (29)	$ (3)	$ 126
U.S. special revenue and special assessment obligations	-	-	(78)	(9)	142
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	-	-	(8)	-	12
Credit tenant loans	-	-	-	-	-
Total bonds	76	-	(115)	(12)	280
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	24
Affiliated common stocks	293	-	(116)	-	221
Total common stocks	293	-	(116)	-	245
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	(2)	-	-
Derivatives, net	-	-	-	-	-
Total Level 3 assets and liabilities	$ 369	$ -	$ (233)	$ (12)	$ 525

NOTES TO FINANCIAL STATEMENTS

(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 June 30, 2011
Bonds							
Industrial and miscellaneous	$ 294	$ 82	$ (47)	$ (6)	$ 5	$ (79)	$ 249
U.S. special revenue and special assessment obligations	326	21	(54)	(3)	10	(34)	266
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	-	(1)	3	(1)	21
Credit tenant loans	2	-	(2)	-	-	-	-
Total bonds	642	103	(103)	(10)	18	(114)	536
Unaffiliated common stocks							
Industrial and miscellaneous	31	-	-	(5)	(1)	-	25
Affiliated common stocks	-	-	-	-	-	-	-
Total common stocks	31	-	-	(5)	(1)	-	25
Derivatives, net	64	-	-	(75)	35	(8)	16
Total Level 3 assets and liabilities at fair value	$ 737	$ 103	$ (103)	$ (90)	$ 52	$ (122)	$ 577

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

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

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

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

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

Level 2 measurements

Bonds

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

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

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

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

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

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

Level 3 measurements

Bonds

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

Financial assets

(in millions)	June 30, 2012				
	Statement Value	Aggregate Fair Value	Level 1	Level 2	Level 3
Bonds	$ 23,163	$ 24,152	$ 556	$ 22,584	$ 1,012
Preferred stocks	$ 74	$ 80	$ -	$ 80	$ -
Unaffiliated common stocks	$ 2,896	$ 2,896	$ 2,137	$ 735	$ 24
Mortgage loans on real estate	$ 492	$ 515	$ -	$ -	$ 515
Cash equivalents	$ 262	$ 262	$ -	$ 262	$ -
Short-term investments	$ 53	$ 53	$ 18	$ 35	$ -
Derivatives	$ 7	$ 7	$ -	$ 7	$ -
Low income housing tax credit ("LIHTC") property investments	$ 413	$ 413	$ -	$ -	$ 413
Surplus notes of affiliates	$ 575	$ 575	$ -	$ -	$ 575
Collateral loans	$ 21	$ 21	$ -	$ -	$ 21
Securities lending reinvested collateral	$ 12	$ 12	$ -	$ 12	$ -

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

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

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

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

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

The fair value of cash equivalents and short-term investments is based on quoted market prices for identical or similar assets in markets that are not active or amortized cost.

Exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives are valued using models that are widely accepted in the financial services industry. Primary inputs include interest rate yield curves, currency rates and counterparty credit spreads.

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

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

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

Financial liabilities

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

(in millions)	June 30, 2012				
	Statement Value	Aggregate Fair Value	Level 1	Level 2	Level 3
Securities lending collateral	$ 233	$ 233	$ -	$ 233	$ -
Derivatives collateral	$ 7	$ 7	$ -	$ 7	$ -
Derivatives	$ 3	$ 4	$ -	$ 4	$ -

NOTES TO FINANCIAL STATEMENTS

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

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

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

21. Other Items

G. Subprime Mortgage Related Risk Exposure

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

(in millions)	June 30, 2012		
Type of Investment	Actual Cost	Book/Adjusted Carrying Value	Fair Value
Asset-backed residential mortgage-backed securities ("ABS RMBS")	$ 274	$ 206	$ 176
Other assets	-	-	-
Total	$ 274	$ 206	$ 176

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

OTTI losses for the ABS RMBS portfolio were $13 million and $19 million for the six months ended June 30, 2012 and 2011, respectively.

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

(in millions)	June 30, 2012	December 31, 2011
Actual cost	$ 170	$ 174
Book/adjusted carrying value	$ 142	$ 135
Fair value	$ 148	$ 132

For the six months ended June 30, 2012 and 2011, OTTI losses for Alt-A portfolio were $1 million $10 million, respectively.

22. Events Subsequent

An evaluation of subsequent events was made through August 10, 2012 for the Quarterly Statement issued on August 13, 2012. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

C. Reinsurance Assumed and Ceded

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

(in millions)	June 30, 2012					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 5,563	$ -	$ -	$ -	$ 5,563	$ -
(ii) All other	-	-	-	-	-	-
(iii) Total	$ 5,563	$ -	$ -	$ -	$ 5,563	$ -

(iv) Direct Unearned Premium Reserve $3.03 billion

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

(iv) Direct Unearned Premium Reserve $3.15 billion

25. Changes in Incurred Losses and Loss Adjustment Expenses

For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the December 31, 2011 Annual Statement.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	June 30, 2012	December 31, 2011
Balance at January 1	$ 15,084	$ 14,780
Incurred related to:		
Current year	8,721	18,651
Prior years	(335)	(296)
Total incurred	8,386	18,355
Paid related to:		
Current year	4,656	12,444
Prior years	3,681	5,607
Total paid	8,337	18,051
Ending balance	$ 15,133	$ 15,084

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.09 billion and $3.70 billion for the six months ended June 30, 2012 and the year ended December 31, 2011, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(335) million and $(296) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the six months ended June 30, 2012 and the year ended December 31, 2011, respectively. During the first six months of 2012 and 2011, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to favorable prior year catastrophes and severity development that was better than expected. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $493 million and $525 million was included as a reduction of loss reserves at June 30, 2012 and December 31, 2011, respectively.

36. Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/19/2010

6.4 By what department or departments?
ILLINOIS and CALIFORNIA

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
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: $ 500

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:
$62,145,881 PLEDGED AS COLLATERAL; $1,208,740,943 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $77,678,481 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,723,350,441

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 5,109,117,267	$ 4,956,336,990
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 1,486,814,196	$ 1,059,767,828
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,595,931,463	$ 6,016,104,818
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	224 W. MONROE STREET - FLOOR 4, CHICAGO, IL 60602
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179	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 RD. NORTHBROOK, IL 60062
361	GOLDMAN, SACHS & CO.	200 WEST ST., NEW YORK, NY 10282
107151	RHUMBLINE ADVISORS	30 ROWES WHARF- SUITE 420, BOSTON, MA 02110

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	65,350,330	68,901,357	38,188,370	94,114,042	44,021,770	76,725,890
2.	Alaska AK	L	36,789,860	39,712,233	20,829,415	22,362,846	26,167,935	27,860,285
3.	Arizona AZ	L	38,661,214	43,844,894	21,473,759	44,225,217	36,579,788	56,769,592
4.	Arkansas AR	L	30,905,414	33,865,592	14,583,015	49,948,391	19,344,176	26,830,772
5.	California CA	L	545,019,515	556,075,022	242,786,397	262,628,014	498,592,430	518,971,973
6.	Colorado CO	L	45,550,908	46,625,714	24,530,358	29,936,045	50,124,204	38,863,148
7.	Connecticut CT	L	96,954,441	100,159,173	45,776,285	80,687,106	110,358,791	123,405,283
8.	Delaware DE	L	11,575,213	12,024,538	11,123,385	6,808,792	19,483,842	25,115,231
9.	District of Columbia DC	L	8,398,614	8,897,698	2,651,042	4,031,469	4,531,374	4,997,319
10.	Florida FL	L	315,492,010	340,102,607	161,286,301	190,611,904	346,801,864	390,870,096
11.	Georgia GA	L	143,942,575	157,772,776	69,974,489	104,735,310	86,568,758	117,831,049
12.	Hawaii HI	L	38,151,307	38,410,762	18,002,271	19,664,069	25,052,477	26,290,939
13.	Idaho ID	L	11,054,391	12,828,106	5,921,854	8,979,131	11,985,187	10,701,410
14.	Illinois IL	L	167,016,279	183,456,685	91,533,213	109,029,734	362,300,403	393,100,585
15.	Indiana IN	L	49,954,101	54,076,999	33,930,166	38,363,984	39,498,508	52,394,744
16.	Iowa IA	L	6,876,571	7,977,989	3,524,194	5,181,622	4,473,630	6,079,501
17.	Kansas KS	L	13,747,819	15,292,209	8,372,304	13,514,287	7,931,825	12,755,356
18.	Kentucky KY	L	46,175,731	49,812,235	35,383,776	27,106,429	42,720,959	38,113,427
19.	Louisiana LA	L	166,416,211	177,445,305	66,614,280	80,722,790	147,363,600	161,038,047
20.	Maine ME	L	12,872,586	14,531,686	4,934,550	9,369,520	9,446,819	10,055,298
21.	Maryland MD	L	169,921,716	180,498,473	100,406,941	102,804,687	317,658,439	297,560,072
22.	Massachusetts MA	L	15,289,042	7,191,264	6,817,254	2,727,463	27,440,139	26,769,736
23.	Michigan MI	L	69,420,624	74,189,341	68,663,742	73,884,875	1,270,496,811	1,097,792,753
24.	Minnesota MN	L	22,559,735	25,500,034	9,632,955	16,894,243	33,641,954	39,058,285
25.	Mississippi MS	L	47,615,429	49,575,805	24,204,233	28,837,236	51,523,011	56,082,304
26.	Missouri MO	L	21,177,585	23,337,864	17,736,817	21,696,810	19,161,530	26,948,706
27.	Montana MT	L	4,939,813	5,613,216	1,906,461	2,944,123	5,513,843	5,981,106
28.	Nebraska NE	L	8,491,366	9,139,429	4,831,183	4,781,334	5,830,677	7,386,194
29.	Nevada NV	L	25,909,407	29,956,282	13,809,326	14,476,436	27,343,965	29,341,142
30.	New Hampshire NH	L	13,996,237	15,795,288	5,457,819	7,458,221	9,365,133	11,067,488
31.	New Jersey NJ	N	4,978		15,513,944	16,200,469	203,688,210	232,140,329
32.	New Mexico NM	L	25,259,648	27,689,723	13,570,942	16,632,436	34,119,648	29,662,748
33.	New York NY	L	754,791,930	800,053,500	419,228,483	477,321,083	1,491,252,513	1,544,277,434
34.	North Carolina NC	L	100,368,999	113,841,750	54,005,844	101,754,429	68,636,286	103,800,936
35.	North Dakota ND	L	4,941,389	4,372,220	3,075,144	2,451,487	3,346,164	2,709,955
36.	Ohio OH	L	98,321,649	102,368,421	51,338,810	81,814,444	183,282,725	164,389,962
37.	Oklahoma OK	L	34,730,103	39,541,862	22,967,063	26,624,570	28,614,441	34,601,740
38.	Oregon OR	L	36,483,646	40,323,783	16,648,824	19,072,656	30,600,279	29,123,902
39.	Pennsylvania PA	L	222,817,432	238,809,715	136,291,642	169,837,538	442,355,892	488,747,518
40.	Rhode Island RI	L	26,978,981	28,187,901	13,074,020	14,695,914	28,680,411	32,521,233
41.	South Carolina SC	L	104,846,835	109,588,569	53,587,229	84,784,882	77,053,185	98,534,959
42.	South Dakota SD	L	2,097,556	2,003,514	871,396	695,087	3,112,274	3,004,235
43.	Tennessee TN	L	62,855,049	65,642,027	45,994,843	86,024,977	52,878,647	80,560,037
44.	Texas TX	L	64,839,766	67,594,334	28,656,514	31,320,440	84,171,220	90,606,390
45.	Utah UT	L	34,035,191	38,984,342	18,016,995	21,643,661	24,013,050	23,945,477
46.	Vermont VT	L	6,947,074	7,763,454	4,169,773	5,176,306	7,026,577	7,850,312
47.	Virginia VA	L	145,698,644	152,201,867	69,172,833	82,234,266	113,841,335	97,576,743
48.	Washington WA	L	94,932,635	102,415,997	53,498,240	64,537,387	95,849,553	113,827,610
49.	West Virginia WV	L	27,161,354	27,889,935	17,657,979	15,022,939	22,811,191	26,422,634
50.	Wisconsin WI	L	8,708,172	11,520,265	6,396,125	12,551,646	51,042,791	52,049,618
51.	Wyoming WY	L	3,606,408	3,962,613	1,789,364	2,211,625	2,090,520	2,228,464
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L				(1,285)	2,442,145	2,826,907
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CN	L						
58.	Aggregate Other Alien OT	XXX					1,616	1,699
59.	Totals	(a) 51	4,110,653,483	4,367,366,368	2,220,412,162	2,811,133,087	6,712,234,515	6,978,168,573
	DETAILS OF WRITE-INS							
5801.	Other alien	XXX					1,616	1,699
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX					1,616	1,699

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

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

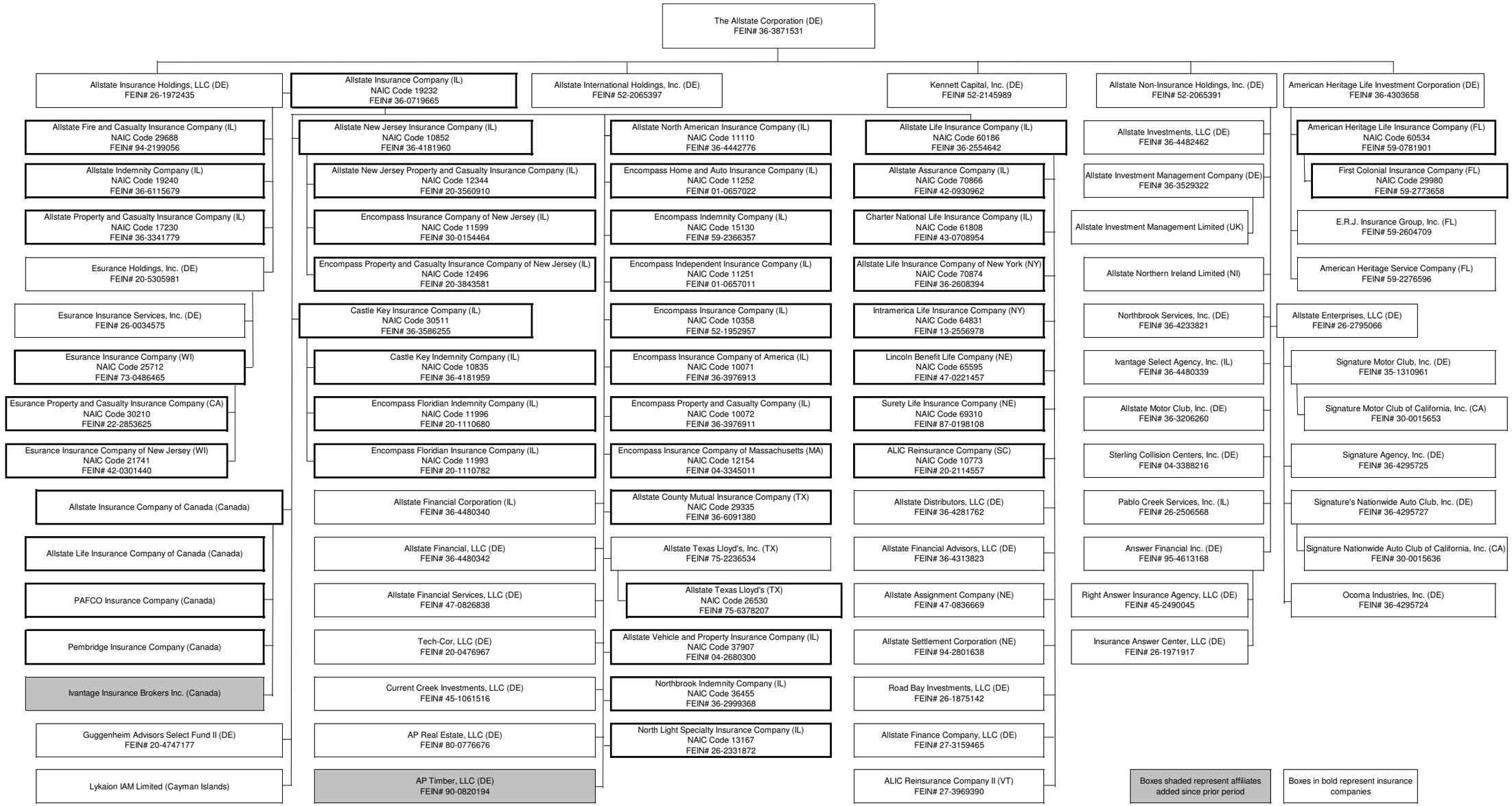
PERSONAL LINES - PREMIUM ALLOCATED TO VARIOUS STATES, ETC., ACCORDING TO LOCATION OF PROPERTY INSURED.

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

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			27-3969390				ALIC Reinsurance Company II	VT	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL		Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GB	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GB	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	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	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	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	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	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	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			20-4747177				Guggenheim Advisors Select Fund II	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	

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	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CN	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	
							Lykaion IAM Limited	CY	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295724				Ocoma Industries, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			04-3388216				Sterling Collision Centers, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	69310	87-0198108				Surety Life Insurance Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	932,097	299,713	32.2	35.3
2.	Allied Lines	152,150,984	16,804,222	11.0	13.9
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,330,586,054	718,799,264	54.0	79.3
5.	Commercial multiple peril	173,198,205	62,102,440	35.9	80.3
6.	Mortgage guaranty				
8.	Ocean marine	572,494	68,355	11.9	41.9
9.	Inland marine	38,985,339	10,894,409	27.9	34.0
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	406,587	21,303	5.2	3.8
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	86,818	(402,563)	(463.7)	
17.1	Other liability - occurrence	70,071,328	39,649,542	56.6	71.5
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	469,289	(22,424,703)	(4,778.4)	(812.1)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	1,343,336,587	792,106,048	59.0	66.3
19.3,19.4	Commercial auto liability	69,274,433	27,767,509	40.1	87.2
21.	Auto physical damage	1,056,917,943	438,483,457	41.5	45.6
22.	Aircraft (all perils)				
23.	Fidelity	136,398	246	0.2	24.9
24.	Surety	1,318			
26.	Burglary and theft	45,765	11,753	25.7	9.2
27.	Boiler and machinery	527,196	15,394	2.9	26.4
28.	Credit				
29.	International				
30.	Warranty	43	87	202.3	48.4
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,673,458	2,645	0.2	0.1
35.	Totals	4,239,372,336	2,084,199,121	49.2	63.6
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,673,458	2,645	0.2	0.1
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,673,458	2,645	0.2	0.1

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	357,624	751,748	1,048,968
2.	Allied Lines	82,929,418	144,026,521	148,453,318
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	702,911,057	1,268,483,551	1,280,701,502
5.	Commercial multiple peril	85,827,805	168,786,932	177,449,067
6.	Mortgage guaranty			
8.	Ocean marine	380,192	630,067	752,243
9.	Inland marine	23,947,153	39,128,528	42,770,900
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	328,860	523,955	513,132
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation		86,818	
17.1	Other liability - occurrence	35,531,099	67,369,922	73,804,661
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	230,389	488,791	520,577
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	642,740,812	1,311,061,125	1,425,727,443
19.3,19.4	Commercial auto liability	36,521,243	69,356,797	75,309,918
21.	Auto physical damage	508,404,504	1,037,689,599	1,137,931,487
22.	Aircraft (all perils)			
23.	Fidelity	71,341	142,486	141,633
24.	Surety	1,335	1,335	
26.	Burglary and theft	22,391	41,483	54,207
27.	Boiler and machinery	299,014	572,863	536,416
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	838,711	1,510,962	1,650,896
35.	Totals	2,121,342,948	4,110,653,483	4,367,366,368
	DETAILS OF WRITE-INS			
3401.	Identity theft	838,711	1,510,962	1,650,896
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	838,711	1,510,962	1,650,896

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2012 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2009 + Prior	3,937,456	2,150,466	6,087,922	843,714	38,021	881,734	3,108,296	61,467	2,050,654	5,220,417	14,553	(324)	14,229
2. 2010	2,084,140	704,808	2,788,948	554,705	41,240	595,945	1,542,489	57,059	464,393	2,063,942	13,054	(142,115)	(129,061)
3. Subtotals 2010 + Prior	6,021,597	2,855,273	8,876,870	1,398,419	79,261	1,477,680	4,650,785	118,527	2,515,047	7,284,358	27,607	(142,439)	(114,832)
4. 2011	4,614,260	1,593,368	6,207,628	1,864,055	339,962	2,204,017	2,461,732	245,518	1,076,037	3,783,286	(288,474)	68,148	(220,325)
5. Subtotals 2011 + Prior	10,635,857	4,448,641	15,084,498	3,262,474	419,223	3,681,697	7,112,517	364,044	3,591,083	11,067,644	(260,866)	(74,291)	(335,157)
6. 2012	XXX	XXX	XXX	XXX	4,655,777	4,655,777	XXX	2,836,963	1,228,356	4,065,319	XXX	XXX	XXX
7. Totals	10,635,857	4,448,641	15,084,498	3,262,474	5,075,000	8,337,473	7,112,517	3,201,007	4,819,439	15,132,963	(260,866)	(74,291)	(335,157)
8. Prior Year-End Surplus As Regards Policyholders	15,126,667										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (2.5)	2. (1.7)	3. (2.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. (2.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Patent intangible asset	2,241,667		2,241,667	2,541,667
2505.	Prepaid expenses	37,875,231	37,875,231		
2506.	Advances	23,131,417	23,131,417		
2507.	Receivable for securities	7,975,280	7,975,280		
2597.	Summary of remaining write-ins for Line 25 from overflow page	71,223,595	68,981,928	2,241,667	2,541,667

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deposit for assumed reinsurance from CNA	20,862,015	22,955,054
2505.	Collateral and interest payable collateral	6,565,797	
2506.	Retroactive reinsurance reserve ceded	(14,155,808)	(14,017,202)
2597.	Summary of remaining write-ins for Line 25 from overflow page	13,272,004	8,937,852

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Retroactive reinsurance gain	322,531	(335,599)	(1,279,652)
1405.	Transferable state tax credits			288,000
1497.	Summary of remaining write-ins for Line 14 from overflow page	322,531	(335,599)	(991,652)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	333,475,797	321,906,557
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	12,412,546	49,282,254
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(56,588)
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	8,461,603	7,820,829
8.	Deduct current year's depreciation	12,749,841	29,835,596
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	324,676,899	333,475,797
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	324,676,899	333,475,797

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	472,517,368	17,364,312
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	21,750,000	461,959,613
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		(77,296)
4.	Accrual of discount	34,923	17,748
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	2,209,437	4,856,477
8.	Deduct amortization of premium and mortgage interest points and commitment fees	52,580	37,867
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		1,852,665
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	492,040,274	472,517,368
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	492,040,274	472,517,368
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	492,040,274	472,517,368

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,696,701,683	3,260,084,702
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	399,350,993	855,421,638
	2.2 Additional investment made after acquisition	366,115,260	646,066,008
3.	Capitalized deferred interest and other		34,046,443
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	169,100,170	82,240,524
6.	Total gain (loss) on disposals	987,583	(7,137,044)
7.	Deduct amounts received on disposals	882,095,126	1,143,701,701
8.	Deduct amortization of premium and depreciation	16,505,669	21,489,418
9.	Total foreign exchange change in book/adjusted carrying value	2,781,983	(6,633,075)
10.	Deduct current year's other than temporary impairment recognized		2,196,393
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,736,436,877	3,696,701,683
12.	Deduct total nonadmitted amounts	8,862,752	12,745,894
13.	Statement value at end of current period (Line 11 minus Line 12)	3,727,574,125	3,683,955,789

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	30,681,212,454	31,548,337,375
2.	Cost of bonds and stocks acquired	7,946,169,711	16,374,098,973
3.	Accrual of discount	32,167,264	69,725,794
4.	Unrealized valuation increase (decrease)	185,517,883	(174,150,997)
5.	Total gain (loss) on disposals	279,004,700	428,726,290
6.	Deduct consideration for bonds and stocks disposed of	7,882,327,916	17,280,768,926
7.	Deduct amortization of premium	49,053,615	92,565,324
8.	Total foreign exchange change in book/adjusted carrying value	(19,457,800)	24,794,065
9.	Deduct current year's other than temporary impairment recognized	83,485,412	216,984,796
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,089,747,268	30,681,212,454
11.	Deduct total nonadmitted amounts	3,675,619	3,387,842
12.	Statement value at end of current period (Line 10 minus Line 11)	31,086,071,649	30,677,824,612

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	14,991,053,552	10,473,446,634	10,587,518,328	6,355,999	14,991,053,552	14,883,337,856		15,680,315,914
2. Class 2 (a)	5,033,342,008	804,078,751	245,183,593	(9,233,492)	5,033,342,008	5,583,003,675		4,337,017,480
3. Class 3 (a)	2,184,078,493	223,631,561	222,748,906	(55,022,077)	2,184,078,493	2,129,939,070		1,241,416,695
4. Class 4 (a)	584,917,246	107,477,970	88,697,473	74,651,467	584,917,246	678,349,210		518,131,666
5. Class 5 (a)	176,184,660	19,835	9,135,000	(22,698,891)	176,184,660	144,370,604		158,087,763
6. Class 6 (a)	55,742,320		1,288,738	4,797,071	55,742,320	59,250,654		63,354,495
7. Total Bonds	23,025,318,279	11,608,654,751	11,154,572,037	(1,149,923)	23,025,318,279	23,478,251,070		21,998,324,013
PREFERRED STOCK								
8. Class 1								17,736,281
9. Class 2	35,830,608		951,563	22,593,293	35,830,608	57,472,339		22,150,202
10. Class 3	36,987,194			(20,412,194)	36,987,194	16,575,000		50,959,176
11. Class 4								
12. Class 5								2,167,077
13. Class 6								
14. Total Preferred Stock	72,817,802		951,563	2,181,099	72,817,802	74,047,339		93,012,737
15. Total Bonds and Preferred Stock	23,098,136,081	11,608,654,751	11,155,523,600	1,031,176	23,098,136,081	23,552,298,408		22,091,336,749

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 295,186,173 ; NAIC 2 $ 10,582,265 ; NAIC 3 $ 9,415,132 ;
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	53,025,724	XXX	53,582,899	983,078	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	68,795,536	17,407,515
2.	Cost of short-term investments acquired	169,220,775	497,663,710
3.	Accrual of discount	37,638	15,579
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,007)	13,846
6.	Deduct consideration received on disposals	184,376,097	446,121,383
7.	Deduct amortization of premium	651,121	183,730
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	53,025,724	68,795,536
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	53,025,724	68,795,536

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	1,787,209
2.	Cost Paid/(Consideration Received) on additions	2,645,015
3.	Unrealized Valuation increase/(decrease)	9,313,137
4.	Total gain (loss) on termination recognized	(17,954,194)
5.	Considerations received/(paid) on terminations	(9,330,021)
6.	Amortization	(679,215)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(802,442)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	3,639,530
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	3,639,530

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				2,152,670
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 16, current year to date minus	1,075,880			
	3.24 Section 1, Column 16, prior year	(1,076,790)	2,152,670	2,152,670	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year		7,434,585		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	7,434,585	7,434,585		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
097023C#0	BA 36 03/20/2013 due 03/20/2013, CDS attached to Cash Security-RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,000,000	3,131,536	3,323,478	01/04/2008	03/20/2013	CDS CS2298244 ON BA 36 03/20/2013		4,008	762243-ZQ-9	EXPORT-IMPORT BK KOREA	1FE	3,131,536	3,319,470
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security-EXPORT-IMPORT BK KOREA	2FE	5,000,000	4,983,751	5,348,526	03/28/2008	06/20/2013	CDS CS2369920 ON ENTRPA 185 06/20/2013		48,946	302154-AV-1	COMMONWEALTH EDISON	1FE	4,983,751	5,299,580
55295*AD0	MBIA INSURANCE CORPORATION due 12/20/2012, CDS attached to Cash Security-COMMONWEALTH EDISON	4FE	5,000,000	4,978,100	4,712,685	10/25/2007	12/20/2012	CDS CS2259840 ON MBIA INSURANCE CORPORATION 12/20/2012		(403,830)	202795-HX-1	NOVARTIS SECS INVEST LTD	1FE	4,978,100	5,116,515
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	1FE	10,000,000	10,652,642	12,021,117	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(81,101)	98,887	66989G-AA-8	HERSHEY COMPANY	1FE	10,733,742	11,922,230
247025A*0	DELLN 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-HERSHEY COMPANY	1FE	5,000,000	4,986,097	5,514,007	12/17/2010	03/20/2016	CDS CS3294085 ON DELLN 100 03/20/2016	(6,900)	(94,398)	427866-AR-9	SOUTHERN NATURAL GAS	1FE	4,992,997	5,608,405
724479C*9	PBI 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-SOUTHERN NATURAL GAS	2FE	10,000,000	9,845,977	9,806,655	12/17/2010	03/20/2016	CDS CS3296643 ON PBI 100 03/20/2016	(145,897)	(816,905)	84345P-AB-8	CME GROUP INDEX SERVICES	2FE	9,991,873	10,623,560
984121D#7	XRX 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-CME GROUP INDEX SERVICES	2FE	10,000,000	9,933,732	10,431,047	02/09/2011	03/20/2016	CDS CS3314578 ON XRX 100 03/20/2016	(51,296)	(290,453)	12572X-AA-8	CITIGROUP INC	1FE	9,985,028	10,721,500
172967B@9	C 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-CITIGROUP INC	1FE	5,000,000	4,986,707	5,237,503	04/13/2011	06/20/2016	CDS CS3358088 ON C 100 06/20/2016	(31,096)	(239,482)	172967-EH-0	DTE ENERGY COMPANY	1FE	5,017,803	5,476,985
69362BA#9	PEG 06/20/2016 due 06/20/2016, CDS attached to Cash Security-DTE ENERGY COMPANY	2FE	10,000,000	9,360,492	10,454,238	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 06/20/2017	(59,206)	(357,302)	250847-EF-3	MICROSOFT CORP	1FE	9,419,698	10,811,540
156700B@4	CLINKI 06/20/2016 due 06/20/2016, CDS attached to Cash Security-MICROSOFT CORP	3FE	10,000,000	9,186,685	10,393,976	05/23/2011	06/20/2016	CDS CS3378573 ON CLINKI 06/20/2017	(246,298)	(472,934)	594918-AH-7	BRAMBLES USA INC	1FE	9,432,983	10,866,910
31428XC#1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-BRAMBLES USA INC	2FE	5,000,000	5,015,568	5,639,054	05/26/2011	06/20/2016	CDS CS3383680 ON FDX 100 06/20/2016	16,837	45,744	10510K-AA-5	ORACLE CORP	2FE	4,998,731	5,593,310
31428XC#1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-ORACLE CORP	2FE	5,000,000	4,888,171	5,643,314	05/26/2011	06/20/2016	CDS CS3383680 ON FDX 100 06/20/2016	16,837	45,744	68389X-AK-1	PSEG POWER LLC	1FE	4,871,334	5,597,570
94106LF*5	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-PSEG POWER LLC	2FE	5,000,000	4,970,539	5,094,310	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(18,642)	9,145	69362B-AX-0	WASTE MANAGEMENT INC	2FE	4,989,181	5,085,165
94106LF*5	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-WASTE MANAGEMENT INC	2FE	5,000,000	4,955,897	5,637,755	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(18,642)	9,145	94106L-AW-9	HEWLETT-PACKARD CO	2FE	4,974,539	5,628,610
947075A@6	WFT 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-HEWLETT-PACKARD CO	2FE	5,000,000	5,212,260	4,862,004	08/05/2011	09/20/2016	CDS CS3437445 ON WFT 100 09/20/2016	(145,482)	(290,896)	428236-BM-4	PACIFIC GAS & ELECTRIC	1FE	5,357,742	5,152,900
694308T@6	PCG-PACGAS 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-PACIFIC GAS & ELECTRIC	2FE	5,000,000	5,053,259	5,352,712	08/22/2011	09/20/2016	CDS CS3442577 ON PCG-PACGAS 100 09/20/2016	(86,826)	(32,818)	694308-GT-8	ABBOTT LABORATORIES	1FE	5,140,084	5,385,530
604059B*5	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-ABBOTT LABORATORIES	1FE	9,960,000	11,254,610	12,362,343	10/14/2011	12/20/2016	CDS CS3493760 ON MMM 100 12/20/2016	228,112	320,205	002819-AB-6	ABBOTT LABORATORIES	1FE	11,026,498	12,042,138
604059B*5	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-ABBOTT LABORATORIES	1FE	15,040,000	16,667,057	18,399,246	10/14/2011	12/20/2016	CDS CS3493760 ON MMM 100 12/20/2016	344,459	483,523	002824-AU-4	AMERIPRISE FINANCIAL INC	1FE	16,322,598	17,915,723
604059B@3	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-AMERIPRISE FINANCIAL INC	1FE	5,000,000	5,114,248	5,849,701	11/03/2011	12/20/2016	CDS CS3501448 ON MMM 100 12/20/2016	123,974	160,746	03076C-AE-6	BP CAPITAL MARKETS PLC	1FE	4,990,274	5,688,955
604059B@3	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-BP CAPITAL MARKETS PLC	1FE	5,000,000	5,153,646	5,454,046	11/03/2011	12/20/2016	CDS CS3501448 ON MMM 100 12/20/2016	123,974	160,746	05565Q-BU-1	CENT ELET BRASILEIRAS SA	1FE	5,029,672	5,293,300

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
604059B@3	MMM 100 12/20/2016 due 12/20/2016, CDS attached to Cash Security-CENT ELET BRASILEIRAS SA	1FE	5,000,000	5,123,974	5,625,746	11/03/2011	12/20/2016	CDS CS3501448 ON MMM 100 12/20/2016	123,974	160,746	15234Q-AL-2	DENTSPLY INTERNATIONAL	2FE	5,000,000	5,465,000
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-DENTSPLY INTERNATIONAL	1FE	10,000,000	10,267,467	10,588,457	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	53,826	177,727	249030-AC-1	PACIFIC GAS & ELECTRIC	2FE	10,213,642	10,410,730
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-PACIFIC GAS & ELECTRIC	1FE	20,000,000	20,850,285	22,021,451	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	392,797	479,331	694308-GT-8	LIMITED BRANDS INC	1FE	20,457,488	21,542,120
50075NC@1	KFT 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-LIMITED BRANDS INC	2FE	5,000,000	5,763,163	5,986,028	01/30/2012	03/20/2017	CDS CS3539851 ON KFT 100 03/20/2017	102,914	111,028	532716-AR-8	YUM! BRANDS INC	3FE	5,660,249	5,875,000
373298C@5	GP 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-YUM! BRANDS INC	2FE	5,000,000	5,052,941	5,269,477	01/30/2012	03/20/2017	CDS CS3539869 ON GP 100 03/20/2017	(83,900)	(103,858)	988498-AG-6	DISCOVER BANK	2FE	5,136,841	5,373,335
20030ND*9	CMCSA 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-DISCOVER BANK	2FE	5,000,000	5,011,758	5,831,631	02/08/2012	03/20/2017	CDS CS3550098 ON CMCSA 100 03/20/2017	40,674	12,276	25466A-AB-7	NOBLE ENERGY INC	2FE	4,971,084	5,819,355
210371F@4	CEG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-NOBLE ENERGY INC	2FE	15,000,000	14,739,049	15,662,194	02/17/2012	03/20/2017	CDS CS3552664 ON CEG 100 03/20/2017	(251,507)	(110,981)	655044-AF-2	CANADIAN NATL RAILWAY	2FE	14,990,556	15,773,175
13645RB*4	CP-RAILWAY 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-CANADIAN NATL RAILWAY	2FE	5,000,000	5,303,001	6,009,040	02/17/2012	03/20/2017	CDS CS3552672 ON CP-RAILWAY 100 03/20/2017	(22,322)	38,500	136375-BR-2	ABBOTT LABORATORIES	1FE	5,325,323	5,970,540
947075A#4	WFT 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-ABBOTT LABORATORIES	2FE	10,000,000	9,615,312	10,599,784	02/21/2012	03/20/2017	CDS CS3555204 ON WFT 100 03/20/2017	(458,835)	(718,386)	002824-AW-0	LAB CORP OF AMER HLDGS	1FE	10,074,148	11,318,170
478160D*2	JNJ 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-LAB CORP OF AMER HLDGS	1FE	5,000,000	5,292,191	5,647,048	02/24/2012	03/20/2017	CDS CS3557762 ON JNJ 100 03/20/2017	140,252	151,258	50540R-AJ-1	BARRICK GOLD CORP	2FE	5,151,940	5,495,790
067901A@7	ABX 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security-BARRICK GOLD CORP	1FE	5,000,000	4,929,725	5,162,397	04/10/2012	06/20/2017	CDS CS3591050 ON ABX 100 06/20/2017	(67,482)	(14,223)	067901-AL-2	LOWE'S COMPANIES INC	2FE	4,997,208	5,176,620
548661E@2	LOW 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security-LOWE'S COMPANIES INC	1FE	5,000,000	5,075,515	5,466,747	04/20/2012	06/20/2017	CDS CS3601289 ON LOW 100 06/20/2017	78,981	54,562	548661-CV-7	HOME DEPOT INC	1FE	4,996,535	5,412,185
42809HB#3	HESS 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security-HOME DEPOT INC	2FE	5,000,000	4,881,071	5,506,028	04/26/2012	06/20/2017	CDS CS3608961 ON HESS 100 06/20/2017	(111,031)	(265,133)	437076-AW-2	DOW CHEMICAL CO/THE	1FE	4,992,102	5,771,160
233331A*8	DTE 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security-DOW CHEMICAL CO/THE	2FE	2,905,000	2,854,736	3,080,043	05/23/2012	06/20/2017	CDS CS3670417 ON DTE 100 06/20/2017	(39,327)	(35,868)	260543-CF-8	DTE ENERGY COMPANY	2FE	2,894,063	3,115,912
233331A*8	DTE 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security-DTE ENERGY COMPANY	2FE	2,095,000	1,945,065	2,239,150	05/23/2012	06/20/2017	CDS CS3670417 ON DTE 100 06/20/2017	(28,361)	(25,867)	250847-EF-3	JOHNSON & JOHNSON	1FE	1,973,427	2,265,018
APPLIED	CDX.NA.IG.18 06/20/2017 due 06/20/2017, CDS attached to Cash Security-JOHNSON & JOHNSON	2FE	23,310,000	26,056,349	28,158,738	06/01/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/20/2017	(256,785)	(136,129)	478160-AQ-7	SAN ANTONIO TX ELEC & GAS REVENUE - REF2	1FE	26,313,134	28,294,867
APPLIED	CDX.NA.IG.18 06/20/2017 due 06/20/2017, CDS attached to Cash Security-SAN ANTONIO TX ELEC & GAS REVENUE - REF2	2FE	65,000,000	79,867,274	80,442,053	06/01/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/20/2017	(716,046)	(379,597)	796253-2F-8	TEXAS EASTERN TRANSMISSI	1FE	80,583,320	80,821,650
APPLIED	CDX.NA.IG.18 06/20/2017 due 06/20/2017, CDS attached to Cash Security-TEXAS EASTERN TRANSMISSI	2FE	11,690,000	11,516,839	12,663,824	06/01/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/20/2017	(128,778)	(68,269)	882384-AB-6	DELHAIZE GROUP	2FE	11,645,617	12,732,093
APPLIED	CDX.NA.IG.18 06/20/2017 due 06/20/2017, CDS attached to Cash Security-DELHAIZE GROUP	2FE	27,000,000	26,651,916	25,965,226	06/08/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/20/2017	(297,435)	(157,679)	24668P-AF-4	UNITED TECHNOLOGIES CORP	2FE	26,949,350	26,122,905
APPLIED	CDX.NA.IG.18 06/20/2017 due 06/20/2017, CDS attached to Cash Security-UNITED TECHNOLOGIES CORP	2FE	45,000,000	44,469,874	46,890,992	06/08/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/20/2017	(495,725)	(262,798)	913017-BV-0	VALE OVERSEAS LIMITED	1FE	44,965,598	47,153,790

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
APPLIED	CDX.NA.IG.18 06/20/2017 due 06/20/2017, CDS attached to Cash Security-VALE OVERSEAS LIMITED	2FE	28,000,000	28,060,592	28,349,525	06/08/2012	06/20/2017	CDS CXS789789 ON CDX.NA.IG.18 06/20/2017	(308,451)	(163,519)	91911T-AM-5	RIO TINTO FIN USA LTD	2FE	28,369,043	28,513,044
APPLIED	CBE-COOPIN 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-RIO TINTO FIN USA LTD	1FE	5,000,000	4,671,765	5,354,540	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	45,020	35,185	767201-AK-2	CBE-COOPIN 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-RIO TINTO FIN USA LTD	1FE	4,626,745	5,319,355
9999999 - Totals				468,330,838	494,057,838	XXX	XXX	XXX	(2,324,740)	(2,833,872)	XXX	XXX	XXX	470,655,578	496,891,710

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	44	374,097,352	40	288,209,960					44	374,097,352
2. Add: Opened or Acquired Transactions	14	118,483,161	13	490,980,722					27	609,463,883
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	5,466,625	XXX	110,994	XXX		XXX		XXX	5,577,619
4. Less: Closed or Disposed of Transactions	18	204,312,843	11	310,717,909					29	515,030,752
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	5,524,334	XXX	252,929	XXX		XXX		XXX	5,777,264
7. Ending Inventory	40	288,209,960	42	468,330,838					42	468,330,838

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	3,639,530	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		3,639,530
4.	Part D, Column 5	14,082,764	
5.	Part D, Column 6	(10,443,234)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	3,130,398	
8.	Part B, Section 1, Column 13	1,075,880	
9.	Total (Line 7 plus Line 8)		4,206,278
10.	Part D, Column 8	18,513,468	
11.	Part D, Column 9	(14,307,189)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	448,901,128	
14.	Part B, Section 1, Column 19	11,839,500	
15.	Part D, Column 11	460,740,628	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	181,969,477	40,058,238
2.	Cost of cash equivalents acquired	17,919,296,354	36,694,910,932
3.	Accrual of discount	440,706	741,420
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(587)	748
6.	Deduct consideration received on disposals	17,839,544,174	36,553,734,842
7.	Deduct amortization of premium	3,930	7,019
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	262,157,846	181,969,477
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	262,157,846	181,969,477

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				4,760,422
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				897
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				181,393
Office Buildings - Tech-Cor Research Center	Wheeling	IL	01/01/1973	VARIOUS				41,183
Office Buildings - Texas	Irving	TX	05/01/1989	VARIOUS				830,242
South Barrington Building	South Barrington	IL	01/01/1979	VARIOUS				107,765
0199999. Acquired by Purchase								5,921,903
0399999 - Totals								5,921,903

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
South Barrington Building	South Barrington	IL			35,460,307	107,765	8,353,838		8,461,603		(8,461,603)								
0199999. Property Disposed					35,460,307	107,765	8,353,838		8,461,603		(8,461,603)								
0399999 - Totals					35,460,307	107,765	8,353,838		8,461,603		(8,461,603)								

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
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122821	PLYMOUTH	MN		06/29/2006		33,279							33,279	33,279			
123200	PLANO	TX		01/27/2010		12,688							12,688	12,688			
123299	GREENSBORO	NC		07/21/2011		297,854		(68)			(68)		297,786	297,786			
123313	LAKEWOOD	CO		07/07/2011		109,932							109,932	109,932			
123316	PHILADELPHIA	PA		07/26/2011		76,380							76,380	76,380			
123325	CINCINNATI	OH		08/08/2011		55,289							55,289	55,289			
123329	ORLANDO	FL		08/01/2011		71,608		17			17		71,625	71,625			
123333	CLEVELAND	OH		09/30/2011		73,172							73,172	73,172			
123346	WINSTON SALEM	NC		10/13/2011		126,265							126,265	126,265			
123350	INDIANAPOLIS	IN		10/13/2011		51,336							51,336	51,336			
123358	MAINVILLE	OH		11/30/2011		33,650							33,650	33,650			
123359	BURLINGAME	CA		11/04/2011		114,550							114,550	114,550			
123370	MARLTON	NJ		02/23/2012		68,298							68,298	68,298			
123371	STOUGHTON	MA		02/03/2012		39,582							39,582	39,582			
0299999. Mortgages with partial repayments						1,163,885		(52)			(52)		1,163,833	1,163,833			
0599999 - Totals						1,163,885		(52)			(52)		1,163,833	1,163,833			

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
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		09/03/2004	2		2,361			1.300
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									2,361			XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part		01/29/2007	3		85,535		3,152,073	0.390
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			83,482			1.100
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		122,034			4.920
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		1,814,827		4,828,899	0.210
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners		03/20/2008	3		324,671		1,784,287	0.930
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings		12/22/2011			2,712,616		13,517,008	6.030
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity		11/10/2011			652,275		36,767,191	1.110
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Grand Cayman Island	KY	Axiom Asia Private C		12/22/2011			257,500		6,407,190	1.080
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Grand Cayman Island	KY	Baring Private Equit		12/22/2011			2,138,790		16,082,379	1.220
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		11,245			0.060
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa		03/17/2006	3		377,944			5.520
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007	3		6,638		561,528	0.060
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait		04/02/2007			74,778			2.200
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		03/17/2006	3		34,441			5.100
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		210,489		3,038,734	1.540
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP Capital Manageme		12/22/2011			787,678		10,622,714	6.500
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com		05/04/2007	3		1,011,663			0.370
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa		04/18/2006	3		18,514			2.300
000000-00-0	EIG ENERGY FUND XV	HOUSTON	TX	EIG Alternative Inve		12/22/2011	2		3,183,829		14,024,498	1.040
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004	3		41,375			0.740
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays		02/20/2012	3		5,481,863		31,173,152	2.330
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa		04/18/2006	3		24,350			30.750
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		10/20/2006	3		1,143,281			5.120
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	JN	Everstone Capital		12/22/2011			2,650,000		18,550,000	8.050
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management		06/22/2007	3		984			2.770
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners		03/27/2007	3		156,213			3.130
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	JS	FIMI Opportunity LTD		01/07/2008	3		220,132		2,072,639	3.210
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		07/10/2006	3		368,282		1,386,900	0.870
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		12/22/2011	3		789,000		2,713,635	0.510
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		12/22/2011	3		4,023,749		27,427,358	1.240
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		235,094		64,576,096	13.910
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	Ferrer Freeman & Co		12/23/1996	3		49,504			4.760
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTN		05/31/2009	3		735,429		3,448,157	2.230
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners		11/12/2003	3		80,000			0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			40,000			0.200
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3	1,887,414			22,612,586	1.630
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		06/20/2007	3		125,071			1.720
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partner		12/22/2011	3		131,599		9,206,225	1.450
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner		10/01/2004	3		1,174,676			2.400
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		12/22/2011			245,248		13,912,432	2.400
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			261,815			2.160
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob		07/30/2007			366,709		402,357	0.160
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		12/22/2011	3		178,230		1,196,639	0.190
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3	1,628,292			23,390,105	0.730
000000-00-0	NEZU CYCLICALS PARTNERS, LP	Grand Cayman Island	KY	Nezu Asia Limited		06/28/2012	5	12,000,000				67.040
000000-00-0	NEZU KUMA PARTNERS, LP	Grand Cayman Island	KY	Nezu Asia Limited		06/28/2012	5	3,000,000				12.770
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners		12/19/2003			65,022			2.620
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		12/28/2004	3		49,711			0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		210,988		3,962,399	0.410
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos		12/22/2011			199,009		2,642,426	1.170
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners		09/30/2005	2		22,066			2.210
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group		06/27/2006	3		441,735			5.050
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa		03/16/2007	3		521,391		1,934,908	0.120
000000-00-0	S.A.C. CAPITAL MANAGEMENT, LP	Stamford	CT	SAC Capital Mgmt		12/28/2011	5		25,000,000			0.520
000000-00-0	SAIF PARTNERS IV	Grand Cayman Island	KY	SAIF Partners		08/27/2010			3,420,000		6,615,000	1.410
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor		04/28/2008	3		99,418		2,903,372	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners		12/28/2011	3		1,711,405		4,770,537	1.900
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		73,281		18,852,507	4.580
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		403,191		3,758,650	0.120
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capita		05/01/2007	3		790,500			5.740
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		10/15/2007	3		14,931		5,544,550	0.610
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		11/02/2006	3		2,067,606			0.200

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	TPG V	Fort Worth	TX	TPG Capital		06/27/2006	3		88,156			0.100
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		283,325		7,225,754	0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/22/2011	3		1,546,050		17,058,667	1.280
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Pa		11/17/2004	3		22,318			1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Pa		10/22/2007	3		462,849			0.470
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner		12/22/2011	3		928,238		951,833	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner		10/14/2011	3		5,619,876		29,239,112	1.310
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			336,000		918,400	0.150
000000-00-0	WCAS XI	New York	NY	Welsh Carson Anderso		12/22/2011	3		1,127,232		6,706,043	0.450
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		02/15/2006	3		144,593			1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								18,515,706	78,080,442		445,938,939	XXX
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	New York	NY	Guggenheim Advisors		02/26/2007	13		30,200,000			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									30,200,000			XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	Beacon Capital Partn		12/22/2011			1,050,000		11,550,000	0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		04/21/2006			169,293			0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/27/2007			298,990			0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group		10/22/2003			46,634			0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		12/22/2011			955,305		14,874,262	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			4,900,340		39,990,850	0.500
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties		02/28/2009			1,766,000		7,785,500	2.990
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		12/11/2007			70,364			3.530
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group		06/24/2011			337,330		15,067,907	11.420
000000-00-0	COMMREINVEST V LLC	Chicago	IL	Community Reinvestme		12/20/2011			77,329		359,095	3.330
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BR	Hemisferio Sul Inves		04/27/2012		2,563,937			28,379,521	4.750
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT Community Cap		10/18/2006			11,813		318,160	7.150
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		10/24/2005			48,454			2.610
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS		12/31/2007			1,000,000			2.860
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS		12/22/2011			1,672,062		23,585,627	5.330
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds		12/22/2011			3,424,337		56,945,652	3.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	Morgan Stanley Real		06/05/1998			1,236			2.840
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	Morgan Stanley Real		10/10/2006			15,292			1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	Morgan Stanley Real		07/30/2007			16,082			0.130
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	Morgan Stanley Real		11/06/2002			4,922			1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	Morgan Stanley Real		12/31/2010			1,390,249		12,146,113	0.540
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	London	EG	Partners Group		07/15/2011			1,769,425		26,336,238	11.770
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BR	Patria Investimentos		12/22/2011			937,417		21,392,716	7.320
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	Prosperitas Investim		12/22/2011			482,835		3,974,708	2.270
000000-00-0	PRIME PROPERTY FUND, LLC	New York	NY	MSRE ADVISOR INC		03/30/2012			30,000,000			1.110
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		10/19/2006			27,003			2.320
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	Red Fort Capital Adv		10/04/2011			3,303,856		40,303,043	12.500
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group		09/28/2004			5,765			1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		09/29/2005			32,687			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/27/2007			1,770,918			0.950
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital		12/22/2011			2,400,000		8,400,000	2.640
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street		10/08/2003			1,953			2.670
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street		04/27/2009			4,584		9,332,923	1.240
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		05/04/2006			43,511			2.260
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	Westbrook Partners		10/17/2000			2,262			1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004			17,979			4.480
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			77,354			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			5,360,106		10,741,755	1.120
1799999. Joint Venture Interests - Real Estate - Unaffiliated								2,563,937	63,493,687		331,484,072	XXX
02001@-AS-2	AP Timber LLC	Dover	DE	Allstate Insurance Company		05/22/2012		50,000,000				100.000
02014#-20-5	CURRENT CREEK INVESTMENTS LLC	Northbrook	IL	CURRENT CREEK INVESTMENTS LLC		04/29/2011			89,000,000		45,246,333	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated								50,000,000	89,000,000		45,246,333	XXX
000000-00-0	ESG CREDIT MACRO EVENT FUND LP	Wilmington	DE	Emerging Sovereign G		06/28/2012		16,000,000				6.560
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	EnerVest Management		12/22/2011	3		686,834		7,346,350	2.240
000000-00-0	KREOS CAPITAL IV	St. Helier	GR	Kreos Capital		04/26/2012	2	2,515,224			18,972,322	5.620
000000-00-0	MERIT MEZZANINE FUND V	Chicago	IL	Merit Capital Partne		12/22/2011	2		783,673		19,322,449	7.460
1999999. Joint Venture Interests - Other - Unaffiliated								18,515,224	1,470,507		45,641,121	XXX
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD	Palm Beach	FL	Alliant Capital		06/12/2012		22,367,754			17,361,361	10.000
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	City Real Estate Adv		04/11/2012		15,000,000			12,212,218	12.400
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								37,367,754			29,573,579	XXX

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
3999999. Total - Unaffiliated								76,962,620	143,046,998		852,637,710	XXX
4099999. Total - Affiliated								50,000,000	119,200,000		45,246,333	XXX
4199999 - Totals								126,962,620	262,246,998		897,884,044	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	06/30/2012	33,705							33,705	33,705				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							33,705							33,705	33,705				
050690-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	12/22/2011	05/01/2012	72,575							72,575	72,575				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	05/01/2012	60,861							60,861	60,861				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							133,436							133,436	133,436				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	05/30/2012	2,573,355							2,573,355	2,573,355				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part	01/29/2007	06/12/2012	23,007							23,007	23,007				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	06/29/2012	29,752							29,752	29,752				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	05/01/2012	1,350,493							1,350,493	1,350,493				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	05/01/2012	1,612,028							1,612,028	1,612,028				
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	06/30/2012									(5,398)	(5,398)		(5,398)	
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	12/22/2011	05/01/2012	94,692							94,692	94,692				
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	05/01/2012	139,261							139,261	139,261				
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	11/10/2011	05/01/2012	4,883,115							4,883,115	4,883,115				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	05/01/2012	190,972							190,972	190,972				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006	06/30/2012									(754)	(754)		(754)	
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	06/29/2012	772,001							772,001	772,001				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	05/01/2012	124,870							124,870	124,870				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	06/13/2012	34,441							34,441	34,441				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	05/01/2012	2,560,436							2,560,436	2,560,436				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP Capital Manageme	12/22/2011	06/30/2012									(9,138)	(9,138)		(9,138)	
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com	05/04/2007	06/30/2012									(6,257)	(6,257)		(6,257)	
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	06/28/2012	64							64	64				
000000-00-0	EIG ENERGY FUND XV	HOUSTON	TX	EIG Alternative Inve	12/22/2011	05/02/2012	595,548							595,548	595,548				
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004	05/01/2012	1,622,267							1,622,267	1,622,267				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	05/21/2012								1,759,134	1,674,543	(84,591)		(84,591)	
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	06/30/2012									(318)	(318)		(318)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006	05/29/2012	544,286							544,286	544,286				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	05/01/2012	406,683							406,683	406,683				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners	03/27/2007	05/21/2012	1,535,412							1,535,412	1,535,412				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	06/15/2012	1,172,282							1,172,282	1,172,282				
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	12/22/2011	06/25/2012	62,026							62,026	62,026				
000000-00-0	GTCR FUND VIII	Chicago	IL	GTCR	09/29/2003	06/29/2012	349,696							349,696	349,696				
000000-00-0	HAVCO WOOD PRODUCTS	DOVER	DE	HAVCO WOOD PRODUCT	08/07/2002	06/30/2012									79,717		79,717	79,717	1,736,510
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	06/20/2012	6,957,282							6,957,282	6,957,282				
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	Ferrer Freeman & Co	12/23/1996	06/14/2012	49,504							49,504	235,742		186,238	186,238	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
74459*-10-1	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	06/18/2012	95,487							95,487	95,487				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	05/09/2012	673,200							673,200	673,200				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	05/09/2012	271,260							271,260	271,260				
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	06/29/2012	373,757							373,757	373,757				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	05/01/2012	406,659							406,659	406,659				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	05/01/2012	128,791							128,791	128,791				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partner	12/22/2011	05/01/2012	67,964							67,964	67,964				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C	08/17/2006	05/01/2012	2,021,430							2,021,430	2,021,430				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	12/22/2011	06/11/2012	238,734							238,734	238,734				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	05/01/2012	453,603							453,603	453,603				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB Alternative Advis	06/27/2005	06/07/2012	550,000							550,000	550,000				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob	07/30/2007	05/15/2012	232,620							232,620	232,620				
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	Monitor Clipper	12/05/2003	05/01/2012	5,920,645							5,920,645	5,920,645				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	01/13/2005	05/01/2012	22,267							22,267	22,267				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	05/01/2012	68,560							68,560	68,560				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	12/19/2003	06/13/2012	812,032							812,032	812,032				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	05/11/2012	3,448,004							3,448,004	3,448,004				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos	12/22/2011	05/01/2012	140,415							140,415	140,415				
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	05/01/2012	264,795							264,795	264,795				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	06/30/2012									(3,437)	(3,437)		(3,437)	
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007	05/11/2012	1,176,011							1,176,011	1,176,011				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G	04/28/2005	05/18/2012	235,840							235,840	235,840				
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	06/30/2012									(1,007)	(1,007)		(1,007)	
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	05/01/2012	226,337							226,337	226,337				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	05/01/2012	705,772							705,772	705,772				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	05/01/2012	166,952							166,952	166,952				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	05/01/2012	207,710							207,710	207,710				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	05/11/2012	37,816							37,816	37,816				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	06/30/2012									(22,314)	(22,314)		(22,314)	
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	Tenaska, Inc.	12/13/2006	05/01/2012	614,778							614,778	614,778				
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital	12/09/2003	05/01/2012	1,107,804							1,107,804	1,107,804				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	05/01/2012	109,990							109,990	109,990				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	05/31/2012	290,868							290,868	290,868				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/22/2011	05/25/2012	7,617							7,617	7,617				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Pa	11/17/2004	05/16/2012	22,318							22,318	22,318				
58988#-10-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Pa	10/22/2007	06/15/2012	207,616							207,616	207,616				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	Vista Equity Partner	10/14/2011	06/29/2012	1,668,374							1,668,374	1,668,374				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	05/17/2012	259,549							259,549	259,549				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	05/01/2012	2,160,000							2,160,000	2,160,000				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	05/01/2012	373,188							373,188	373,188				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	05/01/2012	1,883,788							1,883,788	1,883,788				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							55,336,022							57,095,156	57,227,898	(133,214)	265,955	132,741	1,736,510
000000-00-0	LYKAION IAM LTD	New York	NY	Investcorp	02/26/2007	06/29/2012	343,109,689	(50,074,151)				(50,074,151)		293,035,538	293,035,538				
1699999. Joint Venture Interests - Common Stock - Affiliated							343,109,689	(50,074,151)				(50,074,151)		293,035,538	293,035,538				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006	06/22/2012	211,987							211,987	211,987				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/27/2007	05/18/2012	822,252							822,252	822,252				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	12/22/2011	06/21/2012	109,765							109,765	92,595	(17,170)		(17,170)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	05/01/2012	5,241,343							5,241,343	5,241,343				
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	02/28/2009	06/08/2012	150,424							150,424	150,424				
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	05/30/2012	204,229							204,229	204,229				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007	05/01/2012	70,364							70,364	70,364				
000000-00-0	COMMUNITY REINVESTMENT FUND 2005 LLC	Chicago	IL	Community Reinvestme	12/20/2011	05/07/2012	133							133	133				
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	05/01/2012	2,032,053							2,032,053	2,032,053				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	05/01/2012	115,776							115,776	115,776				
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	05/01/2012	1,685,810							1,685,810	1,685,810				

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	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	Morgan Stanley Real	06/05/1998	05/01/2012	254,577							254,577	254,577				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	Morgan Stanley Real	11/06/2002	05/01/2012	251,700							251,700	251,700				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	London	EG	Partners Group	07/15/2011	05/08/2012	589,425							589,425	589,425				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	05/14/2012	464,344							464,344	464,344				
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	Red Fort Capital Adv	10/04/2011	05/01/2012	892,161							892,161	892,161				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/27/2007	05/01/2012	1,200,742							1,200,742	1,200,742				
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003	06/20/2012	1,334,232							1,334,232	1,334,232				
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	04/27/2009	06/25/2012	891,407							891,407	891,407				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							16,522,724							16,522,724	16,505,554	(17,170)		(17,170)	
000000-00-0	BREVAN HOWARD COMMODITIES STRATEGIES FUND LP	Georgetown	KY	Brevan Howard	02/25/2011	05/31/2012	25,856,925	(856,925)				(856,925)		25,000,000	25,818,159		818,159	818,159	
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	New York	NY	Cerberus Capital Man	03/07/2007	06/20/2012	430,756							430,756	430,756				
000000-00-0	ENERVEST CO-INVESTMENT FUND XII-2A LP	HOUSTON	TX	EnerVest Management	12/19/2011	05/31/2012	160,373							160,373	160,373				
000000-00-0	KREOS CAPITAL IV	St. Helier	JE	Kreos Capital	04/26/2012	05/31/2012								22,358	18,843	(3,515)		(3,515)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTUR	07/20/2007	05/01/2012	51,712							51,712	51,712				
1999999. Joint Venture Interests - Other - Unaffiliated							26,499,766	(856,925)				(856,925)		25,665,198	26,479,842	(3,515)	818,159	814,645	
3999999. Total - Unaffiliated							98,525,653	(856,925)				(856,925)		99,450,220	100,380,436	(153,898)	1,084,114	930,216	1,736,510
4099999. Total - Affiliated							343,109,689	(50,074,151)				(50,074,151)		293,035,538	293,035,538				
4199999 - Totals							441,635,343	(50,931,076)				(50,931,076)		392,485,758	393,415,974	(153,898)	1,084,114	930,216	1,736,510

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-RW-2	US TREASURY N/B		01/03/2012	INTER-COMPANY TRANSFER		5,000	5,000		1
912828-SR-2	US TREASURY N/B		05/18/2012	BARCLAYS BANK		74,935,545	75,000,000	10,700	1Z
0599999. Subtotal - Bonds - U.S. Governments						74,940,545	75,005,000	10,700	XXX
105756-BH-2	FED REPUBLIC OF BRAZIL	F	06/19/2012	DIRECT		2,205,417	2,000,000		2FE
448814-8U-0	HYDRO-QUEBEC	A	06/12/2012	RBC DOMINION SECURITIES		19,976,800	20,000,000		1FE
68323A-BJ-2	ONTARIO (PROVINCE OF)	A	05/31/2012	HSBC SECURITIES, INC.		23,061,410	23,000,000	6,676	1FE
01306G-AA-1	PROVINCE OF ALBERTA	A	06/14/2012	TORONTO DOMINION SECURITIES (USA) INC.		34,974,450	35,000,000		1FE
105756-BM-1	REPUBLIC OF BRAZIL	F	04/27/2012	ITAU USA SECURITIES INC		15,478,500	13,000,000	223,333	2FE
195325-BJ-3	REPUBLIC OF COLOMBIA	F	04/24/2012	Various		8,727,000	7,000,000	129,063	2FE
731011-AS-1	REPUBLIC OF POLAND	F	04/30/2012	Various		10,537,500	10,000,000	115,174	1FE
836205-AN-4	REPUBLIC OF SOUTH AFRICA	F	05/01/2012	Various		20,558,125	18,000,000	147,431	2FE
78307A-DA-8	RUSSIA FOREIGN BOND	F	04/30/2012	Various		9,405,000	9,000,000	3,625	2FE
78307A-DD-2	RUSSIAN FEDERATION	F	05/01/2012	Various		9,135,000	9,000,000	23,472	2FE
74727P-AM-3	STATE OF QATAR	F	05/01/2012	Various		10,327,500	10,000,000	127,344	1FE
91086Q-AU-2	UNITED MEXICAN STATES	F	04/25/2012	Various		15,175,000	13,000,000	210,938	2FE
1099999. Subtotal - Bonds - All Other Governments						179,561,702	169,000,000	987,055	XXX
341150-M4-9	FLORIDA ST GO - DEPT TRANSN RIGHT OF WAY		05/03/2012	CITIGROUP GLOBAL MARKETS		14,375,875	11,510,000		1FE
546415-H3-7	LOUISIANA ST GO - REF 2012 C		06/21/2012	J. P. MORGAN SECURITIES, INC.		18,676,350	15,000,000		1FE
574193-EL-8	MARYLAND ST- STATE & LOCAL FACS LOAN - F		05/11/2012	RBC DAIN RAUSCHER		11,472,672	9,600,000	59,733	1FE
677521-WK-8	OHIO ST GO COMMON SCHOOLS - 2012 SER B		05/24/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		14,596,469	11,855,000		1FE
882722-E4-9	TX ST-REF-PUB FIN		05/15/2012	BARCLAYS BANK		9,244,144	7,280,000	47,522	1FE
93974C-K8-2	WASHINGTON ST GO - MOTOR VEHICLE - REF -		05/11/2012	WELLS FARGO BROKERAGE SERVICES		6,292,800	5,000,000	59,028	1FE
97705L-M2-0	WISCONSIN ST GO REF - 2011 SER 2		05/03/2012	BEAL, M.R., & CO.		24,425,128	19,600,000	19,056	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						99,083,438	79,845,000	185,339	XXX
718814-L2-0	PHOENIX AZ GO - REF 2012 SER C		05/24/2012	PIPER JAFFRAY INC.		22,679,357	19,515,000		1FE
655867-NH-8	NORFOLK VA - REF 2012 SER A		05/17/2012	RAYMOND JAMES & ASSOCIATES, INC.		6,838,402	5,410,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						29,517,760	24,925,000		XXX
3128P7-S6-1	FED HOME LOAN MTG CORP GOLD #C91441		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,161,757	4,986,076	12,050	1
3128P7-TG-8	FED HOME LOAN MTG CORP GOLD #C91451		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,176,172	5,000,000	12,083	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,148,014	4,972,801	12,018	1
3128MM-NQ-2	FED HOME LOAN MTG CORP GOLD #G18398		05/23/2012	MORGAN STANLEY DEAN WITTER		6,882,827	6,551,661	17,835	1
3128MM-PU-1	FED HOME LOAN MTG CORP GOLD #G18434		05/24/2012	MORGAN STANLEY DEAN WITTER		10,445,313	10,000,000	24,167	1
3128MM-PV-9	FED HOME LOAN MTG CORP GOLD #G18435		06/05/2012	MORGAN STANLEY DEAN WITTER		20,497,978	19,954,727	28,419	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		05/24/2012	GOLDMAN, SACHS & CO.		10,358,605	9,906,616	23,941	1
3128PY-YP-3	FED HOME LOAN MTG CORP GOLD #J18818		05/24/2012	MORGAN STANLEY DEAN WITTER		10,212,751	9,953,039	20,044	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		05/24/2012	BNP PARIBAS SECURITIES CORP		10,444,922	10,000,000	24,167	1
3128Q0-E9-4	FED HOME LOAN MTG CORP GOLD #J19160		05/29/2012	SALOMON SMITH BARNEY		20,906,250	20,000,000	50,000	1
3128Q0-FZ-5	FED HOME LOAN MTG CORP GOLD #J19184		06/05/2012	GREENWICH CAPITAL MARKETS, INC.		10,232,940	9,956,037	11,754	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		05/22/2012	BANK OF AMERICA		10,447,656	10,000,000	20,000	1
3128Q0-H6-7	FED HOME LOAN MTG CORP GOLD #J19253		06/06/2012	GREENWICH CAPITAL MARKETS, INC.		10,129,746	9,851,143	11,630	1
31417B-RP-4	FED NATL MTG ASSOC #AB4993		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,170,313	9,893,225	19,924	1
31417B-Y4-3	FED NATL MTG ASSOC #AB5230		05/22/2012	SALOMON SMITH BARNEY		10,232,685	9,955,790	16,593	1
31417B-Y7-6	FED NATL MTG ASSOC #AB5233		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,233,531	9,956,234	20,051	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		05/22/2012	GOLDMAN, SACHS & CO.		10,417,545	9,957,032	19,914	1
31417C-BM-6	FED NATL MTG ASSOC #AB5443		06/06/2012	MORGAN STANLEY DEAN WITTER		10,269,144	9,956,449	11,754	1
3138E5-GG-7	FED NATL MTG ASSOC #AK1098		05/22/2012	SALOMON SMITH BARNEY		4,451,711	4,201,585	9,804	1
3138E7-HS-6	FED NATL MTG ASSOC #AK2940		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,363,663	9,909,602	23,948	1
3138E7-KE-3	FED NATL MTG ASSOC #AK2992		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,459,766	10,000,000	24,167	1
3138EC-P7-2	FED NATL MTG ASSOC #AK7645		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,180,247	9,904,394	19,946	1
3138EE-Z5-1	FED NATL MTG ASSOC #AK9763		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,423,305	9,962,165	24,075	1
3138EG-5D-2	FED NATL MTG ASSOC #AL0843		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		9,003,210	8,533,849	24,061	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,459,766	10,000,000	24,167	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,459,766	10,000,000	24,167	1
3138LV-WT-6	FED NATL MTG ASSOC #AO5157		06/05/2012	GOLDMAN, SACHS & CO.		10,266,154	9,958,076	11,756	1
3138LW-A6-8	FED NATL MTG ASSOC #AO5428		05/24/2012	SALOMON SMITH BARNEY		12,500,976	12,159,928	24,489	1
31418A-EK-0	FED NATL MTG ASSOC #MA1037		05/22/2012	MORGAN STANLEY DEAN WITTER		6,463,204	6,242,286	12,485	1
31418A-FX-1	FED NATL MTG ASSOC #MA1081		06/05/2012	GREENWICH CAPITAL MARKETS, INC.		7,004,729	6,794,524	8,021	1
31418A-FZ-6	FED NATL MTG ASSOC #MA1083		05/23/2012	MORGAN STANLEY DEAN WITTER		5,971,361	5,758,130	13,436	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		05/29/2012	SALOMON SMITH BARNEY		4,203,328	3,985,378	11,624	1
313379-DD-8	FEDERAL HOME LOAN BANK		05/03/2012	Various		7,475,400	7,500,000		1FE
3137EA-DG-1	FREDDIE MAC		04/12/2012	SALOMON SMITH BARNEY		14,997,150	15,000,000		1FE
3137EA-DH-9	FREDDIE MAC		05/10/2012	BARCLAYS BANK		9,948,300	10,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
04780M-SD-2	ATLANTA GA AIRPORT REVENUE - 2012 SER C		04/19/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,683,425	2,500,000		1FE
665306-KN-5	NORTHERN KY WTR DIST REVENUE - REF 2012		06/01/2012	BEAL, M.R., & CO.		5,024,820	4,150,000		1FE
665306-KP-0	NORTHERN KY WTR DIST REVENUE - REF 2012		06/01/2012	BEAL, M.R., & CO.		5,299,808	4,365,000		1FE
665306-KQ-8	NORTHERN KY WTR DIST REVENUE - REF 2012		06/01/2012	BEAL, M.R., & CO.		3,159,878	2,590,000		1FE
546475-NK-6	LOUISIANA ST GAS & FUELS TAX REV REF - 2		05/03/2012	CITIGROUP GLOBAL MARKETS		2,450,600	2,000,000		1FE
546475-NL-4	LOUISIANA ST GAS & FUELS TAX REV REF - 2		05/03/2012	CITIGROUP GLOBAL MARKETS		2,469,640	2,000,000		1FE
546475-NM-2	LOUISIANA ST GAS & FUELS TAX REV REF - 2		05/03/2012	CITIGROUP GLOBAL MARKETS		4,472,579	3,605,000		1FE
546475-NN-0	LOUISIANA ST GAS & FUELS TAX REV REF - 2		05/03/2012	CITIGROUP GLOBAL MARKETS		9,334,650	7,500,000		1FE
575577-MW-8	MASSACHUSETTS BAY MA TRANSPRTN AUTH REVE		06/08/2012	RAMIREZ, SAMUAL A. & COMPANY		12,373,400	10,000,000		1FE
575577-MX-6	MASSACHUSETTS BAY MA TRANSPRTN AUTH REVE		06/08/2012	RAMIREZ, SAMUAL A. & COMPANY		6,228,150	5,000,000		1FE
57604T-AM-8	MASSACHUSETTS ST TRANSPRTN FUND REVENUEA		05/08/2012	J. P. MORGAN SECURITIES, INC.		15,928,512	12,530,000		1FE
57604T-AP-1	MASSACHUSETTS ST TRANSPRTN FUND REVENUEA		05/08/2012	J. P. MORGAN SECURITIES, INC.		18,317,490	14,480,000		1FE
59447P-NE-7	MICHIGAN ST FIN AUTH REVENUE UNEMPLOYMEN		06/13/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		30,028,250	25,000,000		1FE
59447P-NF-4	MICHIGAN ST FIN AUTH REVENUE UNEMPLOYMEN		06/13/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		14,923,625	12,500,000		1FE
59465H-RA-6	MICHIGAN ST HOSP FIN AUTH REF-MCLAREN HE		06/08/2012	CITIGROUP GLOBAL MARKETS		5,405,303	4,605,000		1FE
59465H-RB-4	MICHIGAN ST HOSP FIN AUTH REF-MCLAREN HE		06/08/2012	CITIGROUP GLOBAL MARKETS		4,769,714	4,070,000		1FE
914659-BL-0	UNIVERSITY & CMNTY CLG SYS OF NV 02A		06/01/2012	PRE-REFUNDING		5,115,000	5,115,000	115,088	1FE
914659-BM-8	UNIVERSITY & CMNTY CLG SYS OF NV 02A		06/01/2012	PRE-REFUNDING		4,525,000	4,525,000	101,813	1FE
64990E-DC-8	NEW YORK ST DORM AUTH ST PERSONAL INCOME		06/14/2012	GOLDMAN, SACHS & CO.		18,426,600	15,000,000		1FE
64986A-U5-8	NEW YORK ST ENVRNMNTL FACS CORP ST CLEAN		05/16/2012	MORGAN STANLEY DEAN WITTER		13,740,984	10,870,000		1FE
64986A-U6-6	NEW YORK ST ENVRNMNTL FACS CORP ST CLEAN		05/16/2012	MORGAN STANLEY DEAN WITTER		27,004,143	21,205,000		1FE
73358W-HK-3	PORT AUTH OF NEW YORK & NEW JERSEY NY CO		06/13/2012	Various		19,116,448	16,680,000	48,187	1FE
73358W-GP-3	PORT AUTH OF NEW YORK & NEW JERSEY NY CO		05/01/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		11,007,700	9,210,000	42,213	1FE
73358W-GR-9	PORT AUTH OF NEW YORK & NEW JERSEY NY CO		05/01/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,748,926	9,730,000	35,677	1FE
658196-5C-0	NORTH CAROLINA EASTERN MUNI PWR AGY PWRS		05/17/2012	CITIGROUP GLOBAL MARKETS		5,976,650	5,000,000		1FE
65821D-KA-8	NORTH CAROLINA ST MED CARE COMMN HLTH CA		04/24/2012	CITIGROUP GLOBAL MARKETS		548,785	500,000		1FE
65821D-KM-2	NORTH CAROLINA ST MED CARE COMMN HLTH CA		04/24/2012	CITIGROUP GLOBAL MARKETS		1,164,790	1,000,000		1FE
01757L-EW-2	ALLEN CNTY OH HOSP FACS REVENUE CATHOLIC		04/27/2012	MORGAN STANLEY DEAN WITTER		10,156,565	8,500,000		1FE
01757L-EY-8	ALLEN CNTY OH HOSP FACS REVENUE CATHOLIC		04/27/2012	MORGAN STANLEY DEAN WITTER		2,761,078	2,320,000		1FE
678908-M2-7	OKLAHOMA ST DEV FIN AUTH - ST JOHNS HLTH		05/23/2012	GOLDMAN, SACHS & CO.		1,834,048	1,580,000		1FE
678908-M3-5	OKLAHOMA ST DEV FIN AUTH - ST JOHNS HLTH		05/23/2012	GOLDMAN, SACHS & CO.		2,314,980	2,000,000		1FE
678908-M4-3	OKLAHOMA ST DEV FIN AUTH - ST JOHNS HLTH		05/23/2012	GOLDMAN, SACHS & CO.		5,960,881	5,155,000		1FE
68607D-PM-1	OREGON ST DEPT OF TRANSPRTN HIGHWAY USER		06/07/2012	MORGAN STANLEY DEAN WITTER		8,907,710	7,000,000		1FE
685869-DB-2	OREGON ST HLTH & SCIENCE UNIV 2012		05/02/2012	MORGAN STANLEY DEAN WITTER		1,178,490	1,000,000		1FE
685869-DF-3	OREGON ST HLTH & SCIENCE UNIV 2012		05/02/2012	MORGAN STANLEY DEAN WITTER		2,381,720	2,000,000		1FE
235036-WY-2	DALLAS FT WORTH ARPT		04/27/2012	LOOP CAPITAL MARKETS		2,601,158	2,160,000		1FE
235036-WZ-9	DALLAS FT WORTH ARPT		04/27/2012	LOOP CAPITAL MARKETS		1,752,198	1,455,000		1FE
235036-XA-3	DALLAS FT WORTH ARPT		04/27/2012	LOOP CAPITAL MARKETS		2,411,980	2,000,000		1FE
235036-XB-1	DALLAS FT WORTH ARPT		05/02/2012	LOOP CAPITAL MARKETS		2,103,433	1,770,000		1FE
796253-2F-8	SAN ANTONIO TX ELEC & GAS REVENUE - REF2		05/23/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		80,595,450	65,000,000		1FE
812631-JW-0	SEATTLE WA DRAIN & WSTWTR REVENUE - REF&		06/07/2012	CITIGROUP GLOBAL MARKETS		11,017,509	8,845,000		1FE
812631-JX-8	SEATTLE WA DRAIN & WSTWTR REVENUE - REF&		06/07/2012	CITIGROUP GLOBAL MARKETS		9,066,518	7,295,000		1FE
93978H-FK-6	WASHINGTON ST HLTH CARE FACS AUTH PROVID		06/28/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,673,270	2,250,000		1FE
93978H-GB-5	WASHINGTON ST HLTH CARE FACS AUTH PROVID		06/28/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,487,303	2,100,000		1FE
592646-4A-8	MET WASHINGTON DC ARPTS AUTH - ARPT SYSR		06/06/2012	BARCLAYS BANK		5,863,150	5,000,000		1FE
592646-4B-6	MET WASHINGTON DC ARPTS AUTH - ARPT SYSR		06/06/2012	BARCLAYS BANK		7,241,583	6,195,000		1FE
592646-4D-2	MET WASHINGTON DC ARPTS AUTH - ARPT SYSR		06/06/2012	BARCLAYS BANK		5,496,415	4,700,000		1FE
977123-B8-0	WISCONSIN ST TRANSPRTN REVENUE - 2012 SE		05/31/2012	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,251,450	5,000,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						777,301,947	689,815,745	955,463	XXX
00037B-AA-0	ABB FINANCE USA INC		05/03/2012	MORGAN STANLEY DEAN WITTER		14,895,000	15,000,000		1FE
00037B-AB-8	ABB FINANCE USA INC		05/03/2012	GOLDMAN, SACHS & CO.		9,783,300	10,000,000		1FE
991372-9A-3	ACCO BRANDS CORP TERM B		05/09/2012	BARCLAYS BANK		742,500	750,000		3FE
00101J-AA-4	ADT CORP		06/27/2012	GOLDMAN, SACHS & CO.		19,479,720	19,500,000		2FE
007643-AA-7	AERCAP AVIATION SOLUTION	F	06/18/2012	Various		6,894,531	6,875,000	16,270	3FE
05377R-AW-4	AESOP FUNDING II LLC ABS		04/04/2012	MORGAN STANLEY DEAN WITTER		10,404,297	10,000,000	26,222	4AM
00817Y-AK-4	AETNA INC		05/01/2012	BANK OF AMERICA		8,940,600	9,000,000		2FE
00826Y-AB-3	AFFINITY GAMING TERM LOAN B		05/24/2012	DEUTSCHE BANK SECURITIES		495,000	500,000		4FE
009280-AB-7	AIRCASTLE LTD	F	06/08/2012	EXCHANGE		5,631,300	5,000,000	171,979	3FE
009280-AF-8	AIRCASTLE LTD	F	04/19/2012	JEFFERIES & COMPANY, INC.		1,206,000	1,200,000	4,500	3FE
009280-AG-6	AIRCASTLE LTD	F	04/12/2012	BANK OF AMERICA		2,025,000	2,000,000	5,507	3FE
017363-AK-8	ALLEGHENY ENERGY SUPPLY		04/10/2012	ROYAL BANK OF SCOTLAND PLC		7,507,881	6,815,000	193,754	2FE
018804-AP-9	ALLIANT TECHSYSTEMS INC		05/02/2012	BANK OF AMERICA		2,140,000	2,000,000	19,861	3FE
02005Y-AA-4	ALLY AUTO RECEIVABLES TRUST		05/15/2012	WELLS FARGO		5,047,071	5,000,000	767	1FE

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0258M0-DA-4	AMER EXPRESS CREDIT CO		04/11/2012	NOMURA SECURITIES INTERNATIONAL, INC.		2,073,540	2,000,000	4,736	1FE
0258M0-DE-6	AMERICAN EXPRESS CREDIT		06/07/2012	WARBURG DILLION READ LLC		21,995,600	22,000,000		1FE
031162-AJ-9	AMGEN INC		04/11/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		11,946,585	10,895,000	217,234	2FE
031162-BJ-8	AMGEN INC		04/11/2012	CITIBANK		20,616,882	20,138,000	163,621	2FE
031162-BQ-2	AMGEN INC		05/10/2012	J. P. MORGAN SECURITIES, INC.		26,951,670	27,000,000		2FE
031652-BC-3	AMKOR TECHNOLOGIES INC		06/28/2012	BANK OF AMERICA		2,080,000	2,000,000	25,403	3FE
02005A-AF-5	AMOT 10 - 2 A ABS		05/15/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		8,648,750	8,000,000	2,833	1FE
032511-BH-9	ANADARKO PETROLEUM CORP		04/11/2012	CITIBANK		16,633,820	14,000,000	76,854	2FE
037411-BB-0	APACHE CORP		04/03/2012	CITIBANK		14,956,950	15,000,000		1FE
039380-AB-6	ARCH COAL INC		05/23/2012	DEUTSCHE BANK SECURITIES		3,430,000	3,500,000	100,382	4FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		06/04/2012	BANK OF AMERICA		3,230,000	3,250,000		3FE
045054-AB-9	ASHTEAD CAPITAL INC		06/29/2012	DEUTSCHE BANK SECURITIES		250,000	250,000		4FE
04826N-AL-7	ATLANTIC BROADBAND FINANCE, LLC TERM LOA		04/19/2012	CREDIT SUISSE		746,250	750,000		4FE
050095-AM-0	ATWOOD OCEANICS INC		04/04/2012	OPPENHEIMER & CO. INC		1,050,000	1,000,000	14,806	3FE
05070G-AA-6	AUDATEX NORTH AMERICA IN		04/10/2012	J. P. MORGAN SECURITIES, INC.		1,771,920	1,725,000	38,166	3FE
05329W-AK-8	AUTONATION INC		06/04/2012	BANK OF AMERICA		3,000,000	3,000,000	57,750	3FE
06052Y-AG-4	BANK OF AMERICA AUTO TRUST		04/11/2012	BANK OF AMERICA		16,299,830	16,300,000		1AM
063679-BV-5	BANK OF MONTREAL	A	05/31/2012	NATIONAL BANK OF CANADA		23,861,925	22,500,000	313,500	1FE
06415C-AD-1	BANK OF NOVA SCOTIA	A	05/31/2012	J. P. MORGAN SECURITIES, INC.		22,661,100	22,500,000	47,906	1FE
06741C-AB-0	BARCLAYS PLC	F	05/02/2012	BARCLAYS BANK		14,928,150	15,000,000		1FE
067901-AL-2	BARRICK GOLD CORP	A	06/21/2012	Various		4,158,800	4,000,000	35,506	2FE
07170L-AK-8	BAUSCH & LOMB INC TERM LOAN B		06/26/2012	BANK OF AMERICA		1,485,000	1,500,000		4FE
055451-AP-3	BHP BILLITON FIN USA LTD	F	05/15/2012	MORGAN STANLEY DEAN WITTER		5,386,905	5,345,000	20,266	1FE
09247X-AK-7	BLACKROCK INC		05/31/2012	J. P. MORGAN SECURITIES, INC.		35,503,119	35,465,000	4,761	1FE
097751-AS-0	BOMBARDIER INC	A	04/05/2012	Various		6,637,500	6,000,000	31,250	3FE
097751-AV-3	BOMBARDIER INC	A	05/07/2012	KNIGHT LIBERTAS, LLC		3,397,500	3,000,000	35,521	3FE
097751-AY-7	BOMBARDIER INC	A	04/11/2012	BANK OF AMERICA		3,686,300	3,820,000	23,185	3FE
05565Q-BY-3	BP CAPITAL MARKETS PLC	F	05/02/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		24,000,000	24,000,000		1FE
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		04/25/2012	BANK OF AMERICA		2,973,341	2,992,424		3FE
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B		05/16/2012	EXCHANGE		1,939,702	1,919,942		4FE
111021-AG-6	BRITISH TELECOM PLC	F	06/19/2012	CITIBANK		16,497,690	16,500,000		2FE
120111-BL-2	BUILDING MATERIALS CORP		04/17/2012	DEUTSCHE BANK SECURITIES		2,090,000	2,000,000	63,375	3FE
131347-BW-5	CALPINE CORP		05/11/2012	OPPENHEIMER & CO. INC		2,698,750	2,500,000	47,292	3FE
13342B-AH-8	CAMERON INTL CORP		05/14/2012	CITIBANK		9,995,700	10,000,000		2FE
13342B-AJ-4	CAMERON INTL CORP		05/14/2012	CITIBANK		9,974,400	10,000,000		2FE
14149Y-AU-2	CARDINAL HEALTH INC		05/16/2012	J. P. MORGAN SECURITIES, INC.		9,483,945	9,500,000		2FE
142812-AB-2	CARLSON WAGONLIT BV	F	05/17/2012	Various		8,104,563	8,000,000	1,623	4FE
14912L-5E-7	CATERPILLAR FINANCIAL SE		05/22/2012	CITIBANK		27,954,360	28,000,000		1FE
124857-AH-6	CBS CORP		06/11/2012	MORGAN STANLEY DEAN WITTER		15,817,280	16,000,000		2FE
153527-AG-1	CENTRAL GARDEN & PET CO		05/08/2012	PRINCERIDGE HOLDINGS		4,448,500	4,340,000	69,621	4FE
156779-AK-6	CERIDIAN CORP		06/28/2012	DEUTSCHE BANK SECURITIES		550,000	550,000		4FE
16117L-AZ-2	CHARTER COMMUNICATIONS OPERATING, LLC TE		05/08/2012	BANK OF AMERICA		1,243,750	1,250,000		3FE
165167-CF-2	CHESAPEAKE ENERGY CORP		05/02/2012	BANK OF AMERICA		4,825,000	5,000,000	75,451	3FE
165167-CG-0	CHESAPEAKE ENERGY CORP		04/25/2012	BANK OF AMERICA		479,375	500,000	6,380	3FE
165167-CH-8	CHESAPEAKE ENERGY CORP		05/14/2012	BANK OF AMERICA		562,500	600,000	10,275	3FE
16516F-AB-5	CHESAPEAKE ENERGY CORP TERM LOAN		06/07/2012	Various		6,535,000	6,750,000		3FE
17121E-AB-3	CHRYSLER GP/CG CO-ISSUER		05/04/2012	DEUTSCHE BANK SECURITIES		4,137,500	4,000,000	127,111	4FE
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		05/09/2012	Various		10,860,750	10,550,000	345,881	4FE
205768-AJ-3	COMSTOCK RESOURCES INC		06/14/2012	OPPENHEIMER & CO. INC		5,323,750	5,500,000	10,951	4FE
20605P-AB-7	CONCHO RESOURCES INC		04/10/2012	Various		6,492,755	6,086,000	103,270	4FE
22303Q-AM-2	COVIDIEN INTL FINANCE SA	F	05/22/2012	Various		30,997,120	31,000,000		1FE
224044-BM-8	COX COMMUNICATIONS INC		04/12/2012	Various		7,875,281	7,090,000	130,948	2FE
12624G-AA-3	CPS AUTO TRUST		06/12/2012	CITIGROUP GLOBAL MARKETS		22,772,331	22,775,000		1FE
23331A-BD-0	D.R. HORTON INC		04/25/2012	CITIBANK		2,750,000	2,750,000		3FE
233851-AN-4	DAIMLER FINANCE NA LLC		04/02/2012	BARCLAYS BANK		23,986,080	24,000,000		1FE
23918K-AM-0	DAVITA INC		06/07/2012	Various		2,050,310	1,968,000	8,526	4FE
24668P-AF-4	DELHAIZE GROUP	F	04/03/2012	J. P. MORGAN SECURITIES, INC.		29,942,100	30,000,000		2FE
24823U-AG-3	DENBURY RESOURCES INC		05/18/2012	KNIGHT LIBERTAS, LLC		708,500	650,000	14,598	4FE
25179M-AM-5	DEVON ENERGY CORPORATION		05/07/2012	MORGAN STANLEY DEAN WITTER		16,958,010	17,000,000		2FE
25459H-BF-1	DIRECTV HOLDINGS/FING		05/22/2012	ROYAL BANK OF SCOTLAND PLC		9,907,800	10,000,000	81,278	2FE
25470X-AG-0	DISH DBS CORP		05/07/2012	DEUTSCHE BANK SECURITIES		5,000,000	5,000,000		3FE
75524E-AK-4	DJO FINANCE (AKA REABLE) LLC TLB-3		05/02/2012	CREDIT SUISSE		2,928,250	2,950,000		3FE
23329P-AA-8	DNB BANK ASA	F	04/10/2012	DEUTSCHE BANK SECURITIES		7,484,250	7,500,000	6,667	1FE

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256677-AA-3	DOLLAR GENERAL CORP		06/27/2012	CITIBANK		1,180,000	1,180,000		3FE
256882-AC-5	DOLPHIN SUBSIDIARY II IN		05/09/2012	BANK OF AMERICA		2,225,000	2,000,000	11,681	3FE
266233-AD-7	DUQUESNE LIGHT HOLDINGS		06/08/2012	CANTOR, FITZGERALD & CO.		5,452,793	5,735,000	11,279	3FE
277432-AM-2	EASTMAN CHEMICAL CO		05/29/2012	J. P. MORGAN SECURITIES, INC.		20,929,440	21,000,000		2FE
29082A-AA-5	EMPRESA BRAS DE AERONAU	F	06/12/2012	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000		2FE
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		05/01/2012	Various		4,305,000	4,000,000	78,139	3FE
26874R-AA-6	ENI SPA	F	04/17/2012	Various		17,824,128	18,027,000	31,024	1FE
26878U-AB-3	EP ENERGY LLC, TERM LOAN B		06/15/2012	CITIBANK		1,506,875	1,500,000		3FE
29444U-AK-2	EQUINIX INC		05/31/2012	CITIBANK		2,418,750	2,250,000	61,250	3FE
26882P-AT-9	ERAC USA FINANCE COMPANY		04/30/2012	AMORTIZATION OF FEE INCOME		(12,500)			2FE
26882P-BB-7	ERAC USA FINANCE COMPANY		05/29/2012	AMORTIZATION OF FEE INCOME		(37,200)			2FE
29977H-AA-8	EVEREST ACQ LLC/FINANCE		04/10/2012	CITIBANK		2,650,000	2,650,000		4FE
29977H-AC-4	EVEREST ACQ LLC/FINANCE		04/10/2012	Various		5,030,281	5,015,000		3FE
340711-AV-2	FLORIDA GAS TRANSMISSION		06/12/2012	ROYAL BANK OF SCOTLAND PLC		4,993,650	5,000,000		2FE
34407J-AB-2	FLYING FORTRESS, INC. TERM LOAN		04/05/2012	BANK OF AMERICA		2,000,000	2,000,000		3FE
34529W-AE-0	FORD CREDIT AUTO OWNER TRUST		05/15/2012	BANK OF AMERICA		10,546,758	10,500,000	1,461	1FE
345397-VY-6	FORD MOTOR CREDIT CO LLC		06/07/2012	EXCHANGE		30,161,198	30,000,000		2FE
35168X-AA-9	FRAC TECH SVCS/FRAC TECH		02/13/2012	Various				3,858	3FE
35177P-AU-1	FRANCE TELECOM	F	04/11/2012	DEUTSCHE BANK SECURITIES		10,552,409	10,421,000	18,454	1FE
35803Q-AA-5	FRENSENIUS MED CARE US		05/01/2012	J. P. MORGAN SECURITIES, INC.		1,281,250	1,250,000	15,773	3FE
35802X-AD-5	FRESENIUS MED CARE II		05/16/2012	BANK OF AMERICA		1,005,000	1,000,000	18,125	3FE
375558-AR-4	GILEAD SCIENCES INC		04/12/2012	BANK OF AMERICA		10,354,500	10,000,000	82,667	2FE
38141G-GM-0	GOLDMAN SACHS GROUP INC		05/18/2012	GOLDMAN, SACHS & CO.		1,963,420	2,000,000	38,889	1FE
38141G-GT-5	GOLDMAN SACHS GROUP INC		04/30/2012	GOLDMAN, SACHS & CO.		4,996,450	5,000,000		1FE
36246L-AE-1	GSMS 2007-GG10 A4 CMBS		04/04/2012	DEUTSCHE BANK SECURITIES		11,013,672	10,000,000	14,949	1FM
416518-AA-6	HARTFORD FINL SVCS GRP		04/02/2012	GOLDMAN, SACHS & CO.		14,988,000	15,000,000		2FE
421924-BJ-9	HEALTHSOUTH CORP		05/17/2012	Various		3,160,750	2,950,000	41,323	4FE
428040-CG-2	HERTZ CORP		06/26/2012	BARCLAYS BANK		752,600	710,000	23,854	4FE
42805R-BH-1	HERTZ VEHICLE FINANCING LLC ABS		05/09/2012	WELLS FARGO		10,443,750	10,000,000	22,008	1FE
428236-BB-8	HEWLETT-PACKARD CO		04/11/2012	HSBC SECURITIES, INC.		21,582,821	21,566,000	24,711	1FE
451102-AH-0	ICAHN ENTERPRISES/FIN		04/19/2012	EXCHANGE		4,885,251	4,725,000	98,700	3FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		06/25/2012	DIRECT CASH		2,592,646	2,592,646		2AM
45257#-AA-9	IMPACT CHILDCARE LLC ABS		04/15/2012	SCHEDULED PAY UP		12,138	12,138		5
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		04/16/2012	SCHEDULED PAY UP		7,697	7,697		5
44984W-AE-7	INEOS FINANCE PLC	F	04/26/2012	J. P. MORGAN SECURITIES, INC.		500,000	500,000		4FE
45672J-AB-6	INEOS US FINANCE LLC US TL		05/31/2012	BARCLAYS BANK		1,477,500	1,500,000		4FE
45824T-AK-1	INTELSAT JACKSON HLDG	F	04/12/2012	GOLDMAN, SACHS & CO.		4,833,125	4,750,000	10,523	4FE
46284P-AN-4	IRON MOUNTAIN INC		06/06/2012	BANK OF AMERICA		4,190,000	4,000,000	60,278	4FE
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		05/23/2012	CREDIT SUISSE		2,992,796	2,984,887		3FE
24422E-RQ-4	JOHN DEERE CAPITAL CORP		04/12/2012	CITIBANK		11,992,560	12,000,000		1FE
24422E-RR-2	JOHN DEERE CAPITAL CORP		04/12/2012	CITIBANK		14,959,500	15,000,000		1FE
478366-AZ-0	JOHNSON CONTROLS INC		04/10/2012	BANK OF AMERICA		7,617,059	7,355,000	69,586	2FE
483007-AC-4	KAISER ALUMINUM CORPORAT		05/18/2012	J. P. MORGAN SECURITIES, INC.		1,650,000	1,650,000		3FE
487836-BH-0	KELLOGG CO		05/14/2012	BARCLAYS BANK		18,897,020	19,000,000		2FE
487836-BJ-6	KELLOGG CO		05/14/2012	BARCLAYS BANK		9,915,900	10,000,000		2FE
493268-CJ-3	KEYCORP STUDENT LOAN TRUST		05/23/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		21,375,000	25,000,000	35,575	1FE
50075N-AV-6	KRAFT FOODS INC		04/10/2012	J. P. MORGAN SECURITIES, INC.		19,633,413	16,250,000	138,238	2FE
50076Q-AA-4	KRAFT FOODS INC		05/30/2012	Various		23,975,580	24,000,000		2FE
50076Q-AH-9	KRAFT FOODS INC		05/30/2012	J. P. MORGAN SECURITIES, INC.		19,948,200	20,000,000		2FE
513075-AZ-4	LAMAR MEDIA CORP		06/25/2012	DEUTSCHE BANK SECURITIES		1,275,000	1,250,000	28,355	4FE
52078D-AC-3	LAWSON SOFTWARE, INC TERM LOAN B		05/18/2012	Various		2,661,000	2,650,000		4FE
53219L-AK-5	LIFEPOINT HOSPITALS INC		04/02/2012	BARCLAYS BANK		1,065,000	1,000,000	736	3FE
548661-CY-1	LOWE'S COMPANIES INC		04/16/2012	GOLDMAN, SACHS & CO.		4,995,700	5,000,000		1FE
52524V-AL-3	LXS 2007-15N AF3 RMBS		06/25/2012	SCHEDULED PAY UP		546,739	546,739		1FM
552081-AH-4	LYONDELLBASELL IND NV	F	04/10/2012	J. P. MORGAN SECURITIES, INC.		992,500	1,000,000	639	3FE
55616X-AF-4	MACYS RETAIL HLDGS INC		04/12/2012	Various		7,588,049	7,460,000	75,481	2FE
570506-AM-7	MARKWEST ENERGY PART/FIN		06/07/2012	OPPENHEIMER & CO. INC		1,060,000	1,000,000	7,688	3FE
570506-AN-5	MARKWEST ENERGY PART/FIN		06/04/2012	BANK OF AMERICA		2,050,000	2,000,000	40,444	3FE
570506-AP-0	MARKWEST ENERGY PART/FIN		05/31/2012	Various		2,058,153	1,997,000	70,686	3FE
582839-AD-8	MEAD JOHNSON NUTRITION C		04/16/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,095,500	2,000,000	32,667	2FE
582848-AA-5	MEAD PRODUCTS / ACCO BRANDS		04/20/2012	BARCLAYS BANK		850,000	850,000	159	4FE
552662-AM-0	MEDIACOM LLC GROUP TERM F		04/24/2012	J. P. MORGAN SECURITIES, INC.		3,828,919	3,833,711		3FE
59001A-AP-7	MERITAGE HOMES CORP		06/08/2012	OPPENHEIMER & CO. INC		3,330,775	3,240,000	29,676	4FE

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59151K-AF-5	METHANEX CORP	A	06/19/2012	KEYBANK NATIONAL ASSOCIATION		2,491,000	2,350,000	49,742	3FE
59151K-AG-3	METHANEX CORP	A	04/12/2012	PARIBAS CAPITAL MARKETS		5,148,350	5,000,000	35,729	3FE
61747W-AF-6	MORGAN STANLEY		06/14/2012	Various		32,675,380	34,000,000	756,444	1FE
626717-AD-4	MURPHY OIL CORP		05/15/2012	J. P. MORGAN SECURITIES, INC.		14,967,900	15,000,000		2FE
63530Q-AD-1	NATIONAL CINEMEDIA LLC		05/31/2012	Various		6,504,063	6,475,000	14,250	3FE
63946B-AB-6	NBC UNIVERSAL		06/18/2012	PARIBAS CAPITAL MARKETS		6,385,260	6,000,000	31,025	2FE
64128X-AC-4	NEUBERGER BERMAN GRP/FIN		05/18/2012	Various		7,068,750	6,900,000	70,990	3FE
644535-AD-8	NEW GOLD INC	A	05/15/2012	Various		3,749,813	3,650,000	20,407	4FE
651229-AL-0	NEWELL RUBBERMAID INC		06/11/2012	RBC DOMINION SECURITIES		9,968,200	10,000,000		2FE
651229-AM-8	NEWELL RUBBERMAID INC		06/11/2012	J. P. MORGAN SECURITIES, INC.		4,984,100	5,000,000		2FE
651290-AN-8	NEWFIELD EXPLORATION CO		04/09/2012	STIFEL NICOLAUS & CO, INC.		3,142,500	3,000,000	40,677	3FE
65409Q-AY-8	NIELSEN FINANCE LLC/CO		05/23/2012	BANK OF AMERICA		3,771,250	3,500,000	33,153	3FE
65473Q-BA-0	NISOURCE FINANCE CORP		06/11/2012	CITIBANK		4,979,650	5,000,000		2FE
629377-BJ-0	NRG ENERGY INC		05/31/2012	CITIBANK		3,447,500	3,500,000	75,396	3FE
629377-BS-0	NRG ENERGY INC		05/17/2012	Various		6,798,250	6,900,000	5,009	3FE
674599-CD-5	OCCIDENTAL PETROLEUM COR		06/19/2012	J. P. MORGAN SECURITIES, INC.		14,987,700	15,000,000		1FE
676253-AE-7	OFFSHORE GROUP INVST LTD	F	05/15/2012	JEFFERIES & COMPANY, INC.		5,512,500	5,000,000	170,903	4FE
68233J-AP-9	ONCOR ELECTRIC DELIVERY		05/15/2012	MORGAN STANLEY DEAN WITTER		14,972,850	15,000,000		2FE
69371R-K6-2	PACCAR FINANCIAL CORP		06/05/2012	CITIBANK		14,985,450	15,000,000		1FE
701081-AU-5	PARKER DRILLING CO		04/11/2012	BARCLAYS BANK		468,000	450,000	2,738	4FE
705011-AA-2	PEARSON FUNDING FOUR PLC	F	05/01/2012	ROYAL BANK OF SCOTLAND PLC		4,968,250	5,000,000		2FE
709599-AC-8	PENSKE TRUCK LEASING/PTL		05/08/2012	J. P. MORGAN SECURITIES, INC.		34,966,050	35,000,000		2FE
716495-AL-0	PETROHAWK ENERGY CORP		06/13/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		5,662,500	5,000,000	123,854	2FE
718546-AG-9	PHILLIPS 66		04/11/2012	J. P. MORGAN SECURITIES, INC.		13,372,087	13,100,000	36,498	2FE
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TL A		04/09/2012	J. P. MORGAN SECURITIES, INC.		1,188,000	1,200,000		3FE
726505-AM-2	PLAINS EXPLORATION & PRO		04/24/2012	J. P. MORGAN SECURITIES, INC.		1,200,000	1,200,000		4FE
69352P-AD-5	PPL CAPITAL FUNDING INC		06/11/2012	WARBURG DILLION READ LLC		9,966,800	10,000,000		2FE
144141-DC-9	PROGRESS ENERGY CAROLINA		05/15/2012	WELLS FARGO BROKERAGE SERVICES		9,977,500	10,000,000		1FE
69366A-AD-2	PSS WORLD MEDICAL INC		05/31/2012	Various		3,344,688	3,250,000	54,586	3FE
745310-AE-2	PUGET SOUND ENERGY INC		06/12/2012	J. P. MORGAN SECURITIES, INC.		1,249,913	1,250,000		3FE
75281A-AN-9	RANGE RESOURCES CORP		05/22/2012	BANK OF AMERICA		1,940,000	2,000,000	21,111	3FE
760759-AL-4	REPUBLIC SERVICES INC		04/04/2012	GREENWICH CAPITAL MARKETS, INC.		10,724,900	10,000,000	153,056	2FE
760759-AP-5	REPUBLIC SERVICES INC		05/14/2012	WELLS FARGO BROKERAGE SERVICES		19,944,600	20,000,000		2FE
76168J-AC-0	REXNORD TERM LOAN B		04/04/2012	CREDIT SUISSE		496,256	498,750		3FE
76173F-AJ-6	REYNOLDS GROUP HOLDINGS US TRANCHE B TER		04/04/2012	Various		(1,011,374)	(1,005,093)		3FE
76173F-AL-1	REYNOLDS GROUP HOLDINGS, INC TERM LOAN C		02/22/2012	DEUTSCHE BANK SECURITIES		3,018,750	3,000,000		3FE
74959G-AA-8	REYNOLDS GRP ISS/REYNOLD		05/31/2012	MORGAN STANLEY DEAN WITTER		1,552,500	1,500,000	14,844	3FE
779382-AP-5	ROWAN COMPANIES INC		05/16/2012	RBC DOMINION SECURITIES		14,899,950	15,000,000		2FE
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		05/16/2012	BANK OF AMERICA		8,035,000	8,000,000	958	3FE
79604Y-AB-5	SAMSUNG ELECTRON AMERICA		04/10/2012	Various		63,794,960	64,000,000	1,458	1FE
803071-AC-3	SAPPI PAPIER HOLDNG GMBH	F	06/20/2012	J. P. MORGAN SECURITIES, INC.		550,000	550,000		3FE
803071-AD-1	SAPPI PAPIER HOLDNG GMBH	F	06/20/2012	J. P. MORGAN SECURITIES, INC.		275,000	275,000		3FE
991363-9A-2	SCHAEFFLER AG TERM LOAN C2	F	04/18/2012	J. P. MORGAN SECURITIES, INC.		980,000	1,000,000		4FE
81180W-AD-3	SEAGATE HDD CAYMAN	F	06/04/2012	Various		3,312,000	3,200,000	22,000	3FE
78488C-AC-4	SEAWORLD PARKS & ENTERTAINMENT TLB		04/18/2012	BANK OF AMERICA		1,481,265	1,500,000		3FE
78444K-AA-3	SLC STUDENT LOAN TRUST ABS		04/04/2012	BANK OF AMERICA		11,663,871	11,970,618	41,066	1FE
78443J-AD-1	SLM STUDENT LOAN TRUST		04/25/2012	J. P. MORGAN SECURITIES, INC.		17,550,000	20,000,000	16,449	1FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		06/12/2012	BANK OF AMERICA		10,125,189	11,164,922		1FE
78443J-AC-3	SLM STUDENT LOAN TRUST ABS		04/10/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,731,875	11,000,000	5,349	1FE
78454L-AE-0	SM ENERGY CO		06/26/2012	WELLS FARGO		250,000	250,000		4FE
85205T-AD-2	SPIRIT AEROSYSTEMS INC		05/04/2012	BARCLAYS BANK		2,170,000	2,000,000	54,000	3FE
84857H-AK-6	SPIRIT AEROSYSTEMS, INC TLB		05/07/2012	BANK OF AMERICA		995,000	1,000,000		3FE
858119-AN-0	STEEL DYNAMICS INC		05/22/2012	JEFFERIES & COMPANY, INC.		3,108,750	3,000,000	25,833	3FE
87612B-AJ-1	TARGA RESOURCES PARTNERS		05/31/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		2,255,625	2,250,000	49,805	3FE
87938W-AC-7	TELEFONICA EMISIONES SAU	F	06/14/2012	MORGAN STANLEY DEAN WITTER		2,200,000	2,500,000	87,573	2FE
87938W-AM-5	TELEFONICA EMISIONES SAU	F	05/08/2012	Various		6,558,800	7,000,000	60,467	2FE
87938W-AP-8	TELEFONICA EMISIONES SAU	F	06/26/2012	Various		9,594,800	11,000,000	206,797	2FE
87951Y-AN-1	TELESAT CANADA TERM LOAN B		04/18/2012	J. P. MORGAN SECURITIES, INC.		1,990,000	2,000,000		3FE
88033G-BP-4	TENET HEALTHCARE CORP		05/14/2012	Various		14,590,000	14,000,000	25,000	3FE
88732J-AR-9	TIME WARNER CABLE INC		04/11/2012	MORGAN STANLEY DEAN WITTER		8,809,753	7,854,000	24,544	2FE
887317-AQ-8	TIME WARNER INC		06/08/2012	CITIBANK		9,985,700	10,000,000		2FE
902494-AT-0	TYSON FOODS INC		06/06/2012	J. P. MORGAN SECURITIES, INC.		4,972,900	5,000,000		2FE
90349C-AA-2	UBS AG LONDON	F	04/13/2012	J. P. MORGAN SECURITIES, INC.		10,036,800	10,000,000	11,250	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
902730-AC-4	UHS ESCROW CORP		06/07/2012	BANK OF AMERICA		2,631,250	2,500,000	34,514	4FE
90520E-AE-1	UNION BANK NA		06/11/2012	BANK OF AMERICA		27,915,720	28,000,000		1FE
913017-BU-2	UNITED TECHNOLOGIES CORP		05/24/2012	BANK OF AMERICA		20,482,370	20,500,000		1FE
913017-BV-0	UNITED TECHNOLOGIES CORP		05/24/2012	BANK OF AMERICA		44,965,350	45,000,000		1FE
90345W-AA-2	US AIRWAYS 2012-1A PTT		04/30/2012	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000		2FE
91911X-AQ-7	VALEANT PHARMACEUTICALS		06/19/2012	Various		2,685,469	2,875,000	67,055	4FE
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		04/17/2012	J. P. MORGAN SECURITIES, INC.		497,500	500,000		3FE
92553P-AK-8	VIACOM INC		06/07/2012	DEUTSCHE BANK SECURITIES		14,003,640	14,000,000	51,528	2FE
92769V-AB-5	VIRGIN MEDIA FINANCE PLC	F	06/04/2012	BANK OF AMERICA		3,823,750	3,500,000	42,340	3FE
92852T-AA-0	VIVENDI SA	F	04/03/2012	CITIBANK		24,998,500	25,000,000		2FE
94974B-FD-7	WELLS FARGO & COMPANY		04/30/2012	WELLS FARGO BROKERAGE SERVICES		13,988,800	14,000,000		1FE
94974B-FE-5	WELLS FARGO & COMPANY		06/20/2012	WELLS FARGO BROKERAGE SERVICES		21,956,880	22,000,000		1FE
952355-AH-8	WEST CORP		05/15/2012	BANK OF AMERICA		1,767,188	1,625,000	47,887	4FE
952355-AK-1	WEST CORP		05/08/2012	LAZARD FRERES & COMPANY		1,126,125	1,050,000	40,425	4FE
95235L-AJ-9	WEST CORPORATION TERM B-4		04/06/2012	DEUTSCHE BANK SECURITIES		2,593,068	2,583,380		3FE
96032Q-AA-0	WESTGATE RESORTS		04/11/2012	AMHERST SECURITIES		20,000,000	20,000,000		1FE
96032Q-AC-6	WESTGATE RESORTS		04/11/2012	AMHERST SECURITIES		15,000,000	15,000,000		2AM
92933B-AB-0	WMG ACQUISITION CORP		06/04/2012	CITIBANK		4,238,125	4,000,000	180,764	3FE
981464-CW-8	WORLD FINANCIAL NETWORK CREDIT		04/05/2012	J. P. MORGAN SECURITIES, INC.		16,999,590	17,000,000		1FE
984121-CF-8	XEROX CORPORATION		05/15/2012	CITIBANK		10,178,900	10,000,000	51,625	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,893,389,798	1,881,074,762	6,813,760	XXX
8399997. Total - Bonds - Part 3						3,053,795,190	2,919,665,506	8,952,317	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,053,795,190	2,919,665,506	8,952,317	XXX
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		06/07/2012	DIRECT	18,000.000		0.00		P3LFE
38143Y-66-5	GOLDMAN SACHS SERIES A		06/29/2012	DIRECT	2,928.000		0.00		P3LFE
38144X-60-9	GOLDMAN SACHS SERIES C		06/29/2012	DIRECT	1,220.000		0.00		P3LFE
38144G-80-4	GOLDMAN SACHS SERIES D		06/29/2012	DIRECT	5,852.000		0.00		P3LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
00081T-10-8	ACCO BRANDS CORP		05/01/2012	DISTRIBUTION	6,201.470	56,550			L
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	05/31/2012	DIRECT	47,211.900				A
110122-10-8	BRISTOL MYERS SQUIBB CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	56,400.000	1,894,487			L
16117M-30-5	CHARTER COMMUNICATIONS INC		06/04/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,827.000	172,977			U
20451N-10-1	COMPASS MINERALS INTERNATION		04/01/2012	VARIOUS	3,160.000	241,080			L
22160N-10-9	COSTAR GROUP INC		04/30/2012	MERGER NON-CASH	79.220	5,774			L
226553-10-5	CREXUS INVESTMENT CORP		06/14/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,633.000	26,883			U
N2563N-10-9	DE MASTER BLENDERS NV		06/29/2012	DISTRIBUTION	13,600.000	141,556			U
G27823-10-6	DELPHI AUTOMOTIVE PLC		06/04/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,105.000	196,086			L
254687-10-6	DISNEY WALT CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	48,260.000	2,050,601			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		05/03/2012	STOCK DIV.	65.820	1,817			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		04/02/2012	MERGER NON-CASH	29,489.670	1,597,750			L
W7888D-10-8	FABEGE	D	04/25/2012	DISTRIBUTION	346.100	2,640			U
30303M-10-2	FACEBOOK INC		06/04/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	31,277.000	851,889			U
33616C-10-0	FIRST REPUBLIC BANK		06/04/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,593.000	194,535			L
37045V-10-0	GENERAL MOTORS CO		04/30/2012	DIRECT	27.000				L
40171V-10-0	GUIDEWIRE SOFTWARE INC		06/14/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,606.000	40,945			L
40537Q-20-9	HALCON RESOURCES CORPORATION		06/14/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,708.000	49,617			L
43739Q-10-0	HOMEAWAY INC		06/12/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,601.000	52,766			U
Y33370-10-0	HONG KONG AND CHINA GAS	D	06/07/2012	STOCK DIV.	32,878.000	65,111			L
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	04/25/2012	Various	1,133,460.020	105,964,771			U
464286-50-9	ISHARES MSCI CANADA ETF	I	06/29/2012	Various	22,845.000	607,670			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	06/29/2012	Various	121,660.000	6,185,769			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/21/2012	Various	23,859.000	1,880,152			L
J31717-10-1	JFE SHOJI TRADE CORP	D	04/02/2012	MERGER NON-CASH	23,000.000	117,726			U
478160-10-4	JOHNSON & JOHNSON		06/14/2012	MERGER NON-CASH	9,273.520	597,678			L
49456B-10-1	KINDER MORGAN INC DEL		05/24/2012	MERGER NON-CASH	6,406.110	205,700			L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		04/26/2012	STOCK DIV.	28.130	1,591			L
512807-10-8	LAM RESEARCH CORP.		06/04/2012	MERGER NON-CASH	7,042.500	253,460			L

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)
62010U-10-1	MOTORS LIQUIDATION COMPANY GUC TRUST		06/12/2012	DIRECT	76.000				U
664397-10-6	NORTHEAST UTILITIES		04/10/2012	MERGER NON-CASH	11,991.680	441,174			L
66988K-10-2	NOVACOPPER INC	C	05/01/2012	DISTRIBUTION	1,766.660	7,303			U
697900-10-8	PAN AMERICAN SILVER CORP	C	04/04/2012	MERGER NON-CASH	2,805.000	58,833			U
698354-10-7	PANDORA MEDIA INC		06/12/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,529.000	47,410			L
706327-10-3	PEMBINA PIPELINE CORP	C	04/09/2012	MERGER NON-CASH	15,895.000	472,647			U
70706P-10-4	PENGROWTH ENERGY CORP	C	06/06/2012	MERGER NON-CASH	8,170.000	60,248			U
718546-10-4	PHILLIPS 66		05/01/2012	DISTRIBUTION	56,270.000	1,687,906			L
84470P-10-9	SOUTHSIDE BANCSHARES INC		04/16/2012	STOCK DIV.	132.000	2,322			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/26/2012	Various	80,418.000	10,899,421			L
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC		06/04/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,843.000	60,748			U
87612G-10-1	TARGA RES CORP		05/14/2012	DISTRIBUTION	1,190.000	54,863			L
89214P-10-9	TOWNE BANK		05/23/2012	STOCK DIV.	126.600	1,960			L
911363-10-9	UNITED RENTALS INC		04/30/2012	MERGER NON-CASH	1,474.990	68,853			L
919794-10-7	VALLEY NATIONAL BANCORP		05/09/2012	STOCK DIV.	898.300	10,780			L
922042-85-8	VANGUARD MSCI EMERGING MARKETS	R	04/19/2012	UBS AG	17,731.000	755,949			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						138,087,994	XXX		XXX
63012L-YK-7	LYKAION IAM LTD	F	04/01/2012	VARIOUS	15,500.000	293,035,538			U
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						293,035,538	XXX		XXX
9799997. Total - Common Stocks - Part 3						431,123,533	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						431,123,533	XXX		XXX
9899999. Total - Preferred and Common Stocks						431,123,533	XXX		XXX
9999999 - Totals						3,484,918,722	XXX	8,952,317	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 15

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		06/01/2012	SCHEDULED REDEMPTION		360	360	377	374		(14)		(14)		360				15	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		06/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		06/01/2012	SCHEDULED REDEMPTION		11	11	11	11						11					03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		06/01/2012	SCHEDULED REDEMPTION		290	290	301	299		(9)		(9)		290				12	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		06/01/2012	SCHEDULED REDEMPTION		240	240	257	252		(12)		(12)		240				10	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		06/01/2012	SCHEDULED REDEMPTION		486	486	509	507		(22)		(22)		486				21	04/15/2020	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		06/01/2012	SCHEDULED REDEMPTION		82	82	83	83		(2)		(2)		82				3	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		06/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		06/01/2012	SCHEDULED REDEMPTION		39	39	39	39						39				1	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		06/01/2012	SCHEDULED REDEMPTION		4,386	4,386	4,318	4,316		70		70		4,386				156	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		06/01/2012	SCHEDULED REDEMPTION		214	214	224	227		(13)		(13)		214				8	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		06/01/2012	SCHEDULED REDEMPTION		239	239	242	241		(2)		(2)		239				8	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		06/01/2012	SCHEDULED REDEMPTION		526	526	542	547		(21)		(21)		526				19	04/15/2024	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		06/01/2012	SCHEDULED REDEMPTION		242	242	250	250		(8)		(8)		242				9	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		06/01/2012	SCHEDULED REDEMPTION		1,580	1,580	1,501	1,513		67		67		1,580				49	10/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		06/01/2012	SCHEDULED REDEMPTION		85	85	86	86		(1)		(1)		85				3	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2012	SCHEDULED REDEMPTION		5,090	5,090	5,011	5,030		60		60		5,090				145	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		06/01/2012	SCHEDULED REDEMPTION		23	23	23	24						23				1	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		06/01/2012	SCHEDULED REDEMPTION		39	39	40	40						39				1	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		06/01/2012	SCHEDULED REDEMPTION		124	124	125	125		(1)		(1)		124				4	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		06/01/2012	SCHEDULED REDEMPTION		6,588	6,588	6,265	6,366		222		222		6,588				203	12/15/2023	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		06/01/2012	SCHEDULED REDEMPTION		1,864	1,864	1,772	1,797		67		67		1,864				57	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		06/01/2012	SCHEDULED REDEMPTION		2,818	2,818	2,774	2,788		30		30		2,818				85	12/15/2023	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		06/01/2012	SCHEDULED REDEMPTION		3,188	3,188	3,290	3,278		(90)		(90)		3,188				111	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		06/01/2012	SCHEDULED REDEMPTION		792	792	818	818		(26)		(26)		792				28	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		06/01/2012	SCHEDULED REDEMPTION		342	342	353	359		(17)		(17)		342				12	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		06/01/2012	SCHEDULED REDEMPTION		46,366	46,366	44,062	44,556		1,810		1,810		46,366				1,429	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		06/01/2012	SCHEDULED REDEMPTION		2,336	2,336	2,299	2,306		29		29		2,336				72	01/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		06/01/2012	SCHEDULED REDEMPTION		571	571	582	578		(7)		(7)		571				19	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		06/01/2012	SCHEDULED REDEMPTION		22,248	22,248	21,740	21,883		365		365		22,248				592	01/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		06/01/2012	SCHEDULED REDEMPTION		365	365	371	372		(7)		(7)		365				12	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		06/01/2012	SCHEDULED REDEMPTION		1,410	1,410	1,433	1,429		(19)		(19)		1,410				47	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		06/01/2012	SCHEDULED REDEMPTION		66	66	68	68		(3)		(3)		66				3	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		06/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		06/01/2012	SCHEDULED REDEMPTION		610	610	610	607		3		3		610				19	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		06/01/2012	SCHEDULED REDEMPTION		70	70	72	76		(6)		(6)		70				2	06/15/2029	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		06/01/2012	SCHEDULED REDEMPTION		28	28	28	28						28				1	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		06/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		06/01/2012	SCHEDULED REDEMPTION		44	44	44	44						44				1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		06/01/2012	SCHEDULED REDEMPTION		3,351	3,351	3,456	3,489		(137)		(137)		3,351				111	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		06/01/2012	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		06/01/2012	SCHEDULED REDEMPTION		185	185	189	189		(4)		(4)		185				6	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		06/01/2012	SCHEDULED REDEMPTION		7,079	7,079	7,384	7,710		(631)		(631)		7,079				251	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		06/01/2012	SCHEDULED REDEMPTION		1,955	1,955	2,042	2,099		(144)		(144)		1,955				71	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		06/01/2012	SCHEDULED REDEMPTION		3	3	4	4						3					12/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		06/01/2012	SCHEDULED REDEMPTION		364	364	381	386		(22)		(22)		364				14	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		06/01/2012	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				2	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		06/01/2012	SCHEDULED REDEMPTION		2,945	2,945	2,945	2,929		16		16		2,945				90	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		06/01/2012	SCHEDULED REDEMPTION		210	210	214	214		(4)		(4)		210				7	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		06/01/2012	SCHEDULED REDEMPTION		455	455	475	481		(26)		(26)		455				17	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		06/01/2012	SCHEDULED REDEMPTION		830	830	867	903		(73)		(73)		830				31	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		06/01/2012	SCHEDULED REDEMPTION		440	440	440	438		2		2		440				14	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		06/01/2012	SCHEDULED REDEMPTION		257	257	268	269		(12)		(12)		257				10	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		06/01/2012	SCHEDULED REDEMPTION		74	74	77	78		(5)		(5)		74				3	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		06/01/2012	SCHEDULED REDEMPTION		110	110	115	119		(9)		(9)		110				4	06/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		06/01/2012	SCHEDULED REDEMPTION		177	177	177	176		1		1		177				5	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		06/01/2012	SCHEDULED REDEMPTION		170	170	178	180		(10)		(10)		170				6	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		06/01/2012	SCHEDULED REDEMPTION		63	63	66	68		(5)		(5)		63				2	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		06/01/2012	SCHEDULED REDEMPTION		41	41	42	43		(1)		(1)		41				1	01/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		06/01/2012	SCHEDULED REDEMPTION		129	129	135	136		(7)		(7)		129				5	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		06/01/2012	SCHEDULED REDEMPTION		301	301	306	306		(5)		(5)		301				10	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		06/01/2012	SCHEDULED REDEMPTION		412	412	430	434		(22)		(22)		412				16	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		06/01/2012	SCHEDULED REDEMPTION		183	183	191	193		(10)		(10)		183				7	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		06/01/2012	SCHEDULED REDEMPTION		776	776	810	834		(59)		(59)		776				28	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		06/01/2012	SCHEDULED REDEMPTION		44	44	44	45		(1)		(1)		44				1	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		06/01/2012	SCHEDULED REDEMPTION		163	163	165	166		(3)		(3)		163				5	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		06/01/2012	SCHEDULED REDEMPTION		348	348	354	354		(6)		(6)		348				12	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		06/01/2012	SCHEDULED REDEMPTION		153	153	155	156		(3)		(3)		153				5	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		06/01/2012	SCHEDULED REDEMPTION		132	132	130	130		2		2		132				4	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		06/01/2012	SCHEDULED REDEMPTION		11,944	11,944	11,785	11,653		291		291		11,944				388	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		06/01/2012	SCHEDULED REDEMPTION		109	109	111	111		(2)		(2)		109				4	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		06/01/2012	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		06/01/2012	SCHEDULED REDEMPTION		464	464	485	497		(33)		(33)		464				17	07/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		06/01/2012	SCHEDULED REDEMPTION		265	265	270	270		(5)		(5)		265				9	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		06/01/2012	SCHEDULED REDEMPTION		9	9	9	9						9					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		06/01/2012	SCHEDULED REDEMPTION		211	211	221	230		(19)		(19)		211				8	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		06/01/2012	SCHEDULED REDEMPTION		11	11	11	11						11					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		06/01/2012	SCHEDULED REDEMPTION		122	122	124	124		(2)		(2)		122				4	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		06/01/2012	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		06/01/2012	SCHEDULED REDEMPTION		171	171	174	175		(4)		(4)		171				6	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		06/01/2012	SCHEDULED REDEMPTION		206	206	210	209		(3)		(3)		206				7	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2012	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		06/01/2012	SCHEDULED REDEMPTION		4,212	4,212	4,169	4,163		49		49		4,212				124	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		06/01/2012	SCHEDULED REDEMPTION		191	191	193	194		(3)		(3)		191				6	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		06/01/2012	SCHEDULED REDEMPTION		288	288	293	293		(5)		(5)		288				10	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		06/01/2012	SCHEDULED REDEMPTION		228	228	232	231		(4)		(4)		228				8	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		06/01/2012	SCHEDULED REDEMPTION		712	712	724	724		(11)		(11)		712				24	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		06/01/2012	SCHEDULED REDEMPTION		134	134	136	137		(2)		(2)		134				4	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		06/01/2012	SCHEDULED REDEMPTION		248	248	245	245		3		3		248				8	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		06/01/2012	SCHEDULED REDEMPTION		126	126	129	129		(3)		(3)		126				4	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		06/01/2012	SCHEDULED REDEMPTION		279	279	285	283		(4)		(4)		279				9	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		06/01/2012	SCHEDULED REDEMPTION		372	372	378	377		(6)		(6)		372				12	09/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2012	SCHEDULED REDEMPTION		137	137	130	129		7		7		137				4	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		06/01/2012	SCHEDULED REDEMPTION		320	320	310	309		11		11		320				9	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		06/01/2012	SCHEDULED REDEMPTION		199	199	202	203		(4)		(4)		199				7	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		06/01/2012	SCHEDULED REDEMPTION		288	288	292	296		(9)		(9)		288				10	01/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		06/01/2012	SCHEDULED REDEMPTION		118	118	117	115		3		3		118				4	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		06/01/2012	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	05/15/2028	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		06/01/2012	SCHEDULED REDEMPTION		518	518	528	528		(10)		(10)		518				17	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		06/01/2012	SCHEDULED REDEMPTION		338	338	345	345		(7)		(7)		338				11	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		06/01/2012	SCHEDULED REDEMPTION		165	165	168	168		(3)		(3)		165				5	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		06/01/2012	SCHEDULED REDEMPTION		119	119	121	121		(2)		(2)		119				4	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		06/01/2012	SCHEDULED REDEMPTION		7,341	7,341	7,467	7,489		(148)		(148)		7,341				241	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		06/01/2012	SCHEDULED REDEMPTION		1,204	1,204	1,225	1,228		(24)		(24)		1,204				42	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		06/01/2012	SCHEDULED REDEMPTION		100	100	101	102		(2)		(2)		100				3	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2012	SCHEDULED REDEMPTION		196	196	200	200		(4)		(4)		196				6	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		06/01/2012	SCHEDULED REDEMPTION		139	139	141	142		(3)		(3)		139				5	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		06/01/2012	SCHEDULED REDEMPTION		3,654	3,654	3,725	3,728		(74)		(74)		3,654				118	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		06/01/2012	SCHEDULED REDEMPTION		268	268	273	272		(4)		(4)		268				9	01/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		06/01/2012	SCHEDULED REDEMPTION		476	476	481	482		(6)		(6)		476				14	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		06/01/2012	SCHEDULED REDEMPTION		673	673	690	690		(17)		(17)		673				22	12/15/2027	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		06/01/2012	SCHEDULED REDEMPTION		417	417	423	427		(10)		(10)		417				14	04/15/2029	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		06/01/2012	SCHEDULED REDEMPTION		288	288	293	293		(5)		(5)		288				10	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		06/01/2012	SCHEDULED REDEMPTION		374	374	381	380		(6)		(6)		374				12	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		06/01/2012	SCHEDULED REDEMPTION		171	171	173	175		(4)		(4)		171				6	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		06/01/2012	SCHEDULED REDEMPTION		959	959	981	976		(18)		(18)		959				32	07/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		06/01/2012	SCHEDULED REDEMPTION		131	131	134	135		(4)		(4)		131				4	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		06/01/2012	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	08/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		06/01/2012	SCHEDULED REDEMPTION		157	157	155	155		2		2		157				5	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		06/01/2012	SCHEDULED REDEMPTION		227	227	225	225		2		2		227				7	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		06/01/2012	SCHEDULED REDEMPTION		131	131	134	134		(2)		(2)		131				4	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		06/01/2012	SCHEDULED REDEMPTION		73	73	74	74		(1)		(1)		73				2	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		06/01/2012	SCHEDULED REDEMPTION		13	13	13	13						13				1	04/15/2029	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		06/01/2012	SCHEDULED REDEMPTION		802	802	820	819		(18)		(18)		802				26	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		06/01/2012	SCHEDULED REDEMPTION		354	354	362	362		(7)		(7)		354				12	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		06/01/2012	SCHEDULED REDEMPTION		657	657	674	675		(17)		(17)		657				22	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		06/01/2012	SCHEDULED REDEMPTION		196	196	201	201		(4)		(4)		196				6	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		06/01/2012	SCHEDULED REDEMPTION		115	115	113	113		2		2		115				4	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		06/01/2012	SCHEDULED REDEMPTION		189	189	179	178		11		11		189				6	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		06/01/2012	SCHEDULED REDEMPTION		12,694	12,694	12,525	12,478		215		215		12,694				344	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		06/01/2012	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17				1	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		06/01/2012	SCHEDULED REDEMPTION		145	145	149	153		(8)		(8)		145				5	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		06/01/2012	SCHEDULED REDEMPTION		24	24	25	24		(1)		(1)		24				1	07/15/2028	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		06/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		06/01/2012	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		06/01/2012	SCHEDULED REDEMPTION		246	246	246	245		1		1		246				8	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		06/01/2012	SCHEDULED REDEMPTION		21,543	21,543	21,256	21,227		315		315		21,543				699	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		06/01/2012	SCHEDULED REDEMPTION		3,542	3,542	3,495	3,485		58		58		3,542				115	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		06/01/2012	SCHEDULED REDEMPTION		4,025	4,025	3,708	3,961		64		64		4,025				105	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		06/01/2012	SCHEDULED REDEMPTION		3,449	3,449	3,178	3,398		51		51		3,449				90	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		06/01/2012	SCHEDULED REDEMPTION		274	274	284	293		(19)		(19)		274				10	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		06/01/2012	SCHEDULED REDEMPTION		67	67	68	69		(3)		(3)		67				2	08/15/2029	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		06/01/2012	SCHEDULED REDEMPTION		2,126	2,126	1,958	2,084		42		42		2,126				55	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		06/01/2012	SCHEDULED REDEMPTION		8,424	8,424	7,761	8,273		152		152		8,424				228	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		06/01/2012	SCHEDULED REDEMPTION		2,453	2,453	2,260	2,437		16		16		2,453				64	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		06/01/2012	SCHEDULED REDEMPTION		5,817	5,817	6,022	6,249		(432)		(432)		5,817				182	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		06/01/2012	SCHEDULED REDEMPTION		6,797	6,797	6,262	6,646		151		151		6,797				177	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		06/01/2012	SCHEDULED REDEMPTION		95	95	97	98		(3)		(3)		95				3	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		06/01/2012	SCHEDULED REDEMPTION		168	168	172	174		(5)		(5)		168				6	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		06/01/2012	SCHEDULED REDEMPTION		39	39	38	38						39				1	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		06/01/2012	SCHEDULED REDEMPTION		58	58	59	60		(3)		(3)		58				2	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		06/01/2012	SCHEDULED REDEMPTION		18	18	18	19		(2)		(2)		18				1	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		06/01/2012	SCHEDULED REDEMPTION		1,419	1,419	1,307	1,386		33		33		1,419				37	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		06/01/2012	SCHEDULED REDEMPTION		7,405	7,405	6,822	7,273		132		132		7,405				192	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		06/01/2012	SCHEDULED REDEMPTION		3,953	3,953	3,641	3,884		68		68		3,953				97	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		06/01/2012	SCHEDULED REDEMPTION		1,056	1,056	973	1,038		18		18		1,056				27	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		06/01/2012	SCHEDULED REDEMPTION		632	632	602	604		27		27		632				20	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		06/01/2012	SCHEDULED REDEMPTION		144	144	150	159		(14)		(14)		144				5	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		06/01/2012	SCHEDULED REDEMPTION		37	37	34	37		1		1		37				1	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		06/01/2012	SCHEDULED REDEMPTION		45	45	47	50		(5)		(5)		45				2	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		06/01/2012	SCHEDULED REDEMPTION		497	497	514	539		(43)		(43)		497				19	04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		06/01/2012	SCHEDULED REDEMPTION		22	22	22	22						22				1	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		06/01/2012	SCHEDULED REDEMPTION		2,776	2,776	2,834	2,901		(124)		(124)		2,776				87	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		06/01/2012	SCHEDULED REDEMPTION		205	205	213	216		(11)		(11)		205				8	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		06/01/2012	SCHEDULED REDEMPTION		12,651	12,651	11,655	12,405		246		246		12,651				335	04/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		06/01/2012	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		06/01/2012	SCHEDULED REDEMPTION		6,290	6,290	5,795	6,169		122		122		6,290				164	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		06/01/2012	SCHEDULED REDEMPTION		156	156	161	168		(12)		(12)		156				6	12/15/2029	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		06/01/2012	SCHEDULED REDEMPTION		72	72	73	75		(3)		(3)		72				2	11/15/2029	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		06/01/2012	SCHEDULED REDEMPTION		181	181	184	186		(5)		(5)		181				6	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2012	SCHEDULED REDEMPTION		35	35	34	34						35				1	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		06/01/2012	SCHEDULED REDEMPTION		105	105	109	113		(8)		(8)		105				4	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		06/01/2012	SCHEDULED REDEMPTION		110	110	113	120		(10)		(10)		110				4	07/15/2029	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		06/01/2012	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					09/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		06/01/2012	SCHEDULED REDEMPTION		32	32	32	32		(1)		(1)		32				1	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		06/01/2012	SCHEDULED REDEMPTION		249	249	258	259		(10)		(10)		249				9	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		06/01/2012	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	01/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		06/01/2012	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		06/01/2012	SCHEDULED REDEMPTION		207	207	215	223		(16)		(16)		207				7	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		06/01/2012	SCHEDULED REDEMPTION		133	133	140	136		(3)		(3)		133				5	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		06/01/2012	SCHEDULED REDEMPTION		19	19	19	20		(2)		(2)		19				1	02/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		06/01/2012	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		06/01/2012	SCHEDULED REDEMPTION		144	144	150	157		(13)		(13)		144				5	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		06/01/2012	SCHEDULED REDEMPTION		97	97	99	100		(3)		(3)		97				3	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		06/01/2012	SCHEDULED REDEMPTION		7,102	7,102	7,253	7,404		(302)		(302)		7,102				133	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		06/01/2012	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		06/01/2012	SCHEDULED REDEMPTION		60	60	61	63		(3)		(3)		60				2	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		06/01/2012	SCHEDULED REDEMPTION		194	194	198	201		(7)		(7)		194				6	02/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		06/01/2012	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		06/01/2012	SCHEDULED REDEMPTION		105,063	105,063	107,312	106,421		(1,358)		(1,358)		105,063				2,495	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		06/01/2012	SCHEDULED REDEMPTION		38	38	38	40		(2)		(2)		38				1	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		06/01/2012	SCHEDULED REDEMPTION		23	23	24	25		(1)		(1)		23				1	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		06/01/2012	SCHEDULED REDEMPTION		53	53	54	55		(2)		(2)		53				2	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		06/01/2012	SCHEDULED REDEMPTION		338	338	349	360		(22)		(22)		338				11	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		06/01/2012	SCHEDULED REDEMPTION		35	35	34	34		1		1		35				1	06/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		06/01/2012	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	06/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		06/01/2012	SCHEDULED REDEMPTION		47,655	47,655	50,008	49,471		(1,816)		(1,816)		47,655				1,548	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		06/01/2012	SCHEDULED REDEMPTION		85	85	84	84						85				2	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		06/01/2012	SCHEDULED REDEMPTION		107	107	111	114		(7)		(7)		107				4	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		06/01/2012	SCHEDULED REDEMPTION		16	16	17	18		(1)		(1)		16				1	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		06/01/2012	SCHEDULED REDEMPTION		821	821	818	818		3		3		821				22	12/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		06/01/2012	SCHEDULED REDEMPTION		163	163	163	163		1		1		163				4	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		06/01/2012	SCHEDULED REDEMPTION		259	259	258	258		1		1		259				7	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		06/01/2012	SCHEDULED REDEMPTION		822	822	819	820		2		2		822				23	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		06/01/2012	SCHEDULED REDEMPTION		703	703	731	737		(34)		(34)		703				22	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		06/01/2012	SCHEDULED REDEMPTION		380	380	378	378		2		2		380				9	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		06/01/2012	SCHEDULED REDEMPTION		549	549	578	591		(42)		(42)		549				18	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		06/01/2012	SCHEDULED REDEMPTION		414	414	412	412		1		1		414				11	03/15/2033	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		06/01/2012	SCHEDULED REDEMPTION		34	34	34	34						34				1	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		06/01/2012	SCHEDULED REDEMPTION		356	356	355	355		1		1		356				10	04/15/2033	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		06/01/2012	SCHEDULED REDEMPTION		7,692	7,692	7,929	8,037		(345)		(345)		7,692				230	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		06/01/2012	SCHEDULED REDEMPTION		2,521	2,521	2,599	2,611		(89)		(89)		2,521				71	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		06/01/2012	SCHEDULED REDEMPTION		275	275	286	292		(18)		(18)		275				8	06/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		06/01/2012	SCHEDULED REDEMPTION		751	751	775	771		(20)		(20)		751				23	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		06/01/2012	SCHEDULED REDEMPTION		805	805	802	802		3		3		805				19	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		06/01/2012	SCHEDULED REDEMPTION		792	792	816	824		(32)		(32)		792				22	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		06/01/2012	SCHEDULED REDEMPTION		5,310	5,310	5,502	5,470		(161)		(161)		5,310				151	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		06/01/2012	SCHEDULED REDEMPTION		366	366	365	365		1		1		366				10	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		06/01/2012	SCHEDULED REDEMPTION		1,036	1,036	1,077	1,082		(46)		(46)		1,036				32	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		06/01/2012	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		06/01/2012	SCHEDULED REDEMPTION		25	25	25	25						25				1	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		06/01/2012	SCHEDULED REDEMPTION		1,225	1,225	1,221	1,221		4		4		1,225				28	01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		06/01/2012	SCHEDULED REDEMPTION		339	339	353	354		(14)		(14)		339				10	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		06/01/2012	SCHEDULED REDEMPTION		50,395	50,395	51,276	51,297		(902)		(902)		50,395				1,166	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		06/01/2012	SCHEDULED REDEMPTION		119	119	123	125		(6)		(6)		119				4	02/15/2036	1
36292L-BW-3	GOVT NATL MTG ASSOC I #651753		06/01/2012	SCHEDULED REDEMPTION		2,428	2,428	2,685	2,680		(252)		(252)		2,428				63	03/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		06/01/2012	SCHEDULED REDEMPTION		16,534	16,534	16,818	16,820		(286)		(286)		16,534				464	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		06/01/2012	SCHEDULED REDEMPTION		80	80	83	87		(7)		(7)		80				2	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		06/01/2012	SCHEDULED REDEMPTION		930	930	967	981		(51)		(51)		930				29	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		06/01/2012	SCHEDULED REDEMPTION		446	446	464	470		(23)		(23)		446				12	05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		06/01/2012	SCHEDULED REDEMPTION		15,993	15,993	16,625	16,767		(774)		(774)		15,993				461	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		06/01/2012	SCHEDULED REDEMPTION		40	40	41	42		(2)		(2)		40				1	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		06/01/2012	SCHEDULED REDEMPTION		3,735	3,735	3,882	3,840		(105)		(105)		3,735				116	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		06/01/2012	SCHEDULED REDEMPTION		1,821	1,821	1,893	1,936		(114)		(114)		1,821				59	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		06/01/2012	SCHEDULED REDEMPTION		38,644	38,644	39,321	39,464		(819)		(819)		38,644				1,062	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		06/01/2012	SCHEDULED REDEMPTION		11	11	12	12						11					07/15/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		06/01/2012	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	06/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		06/01/2012	SCHEDULED REDEMPTION		431	431	444	445		(14)		(14)		431				14	09/15/2037	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		06/01/2012	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				2	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		06/01/2012	SCHEDULED REDEMPTION		961	961	991	996		(35)		(35)		961				31	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		06/01/2012	SCHEDULED REDEMPTION		811	811	836	843		(32)		(32)		811				26	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		06/01/2012	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		06/01/2012	SCHEDULED REDEMPTION		178	178	184	185		(6)		(6)		178				6	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		06/01/2012	SCHEDULED REDEMPTION		1,158	1,158	1,194	1,219		(61)		(61)		1,158				31	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		06/01/2012	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		06/01/2012	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	02/15/2038	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		06/01/2012	SCHEDULED REDEMPTION		91,714	91,714	97,546	97,391		(5,677)		(5,677)		91,714				1,777	07/15/2024	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		06/01/2012	SCHEDULED REDEMPTION		2,466	2,466	2,589	2,537		(71)		(71)		2,466				93	11/15/2017	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		06/01/2012	SCHEDULED REDEMPTION		350	350	364	364		(14)		(14)		350				13	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		06/01/2012	SCHEDULED REDEMPTION		4,217	4,217	4,427	4,340		(124)		(124)		4,217				163	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		06/01/2012	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	11/15/2026	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		06/01/2012	SCHEDULED REDEMPTION		1,720	1,720	1,758	1,762		(42)		(42)		1,720				54	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		06/01/2012	SCHEDULED REDEMPTION		1,899	1,899	1,937	1,942		(43)		(43)		1,899				63	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		06/01/2012	SCHEDULED REDEMPTION		811	811	825	827		(16)		(16)		811				25	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		06/01/2012	SCHEDULED REDEMPTION		832	832	842	851		(19)		(19)		832				28	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		06/01/2012	SCHEDULED REDEMPTION		227	227	236	248		(22)		(22)		227				8	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		06/01/2012	SCHEDULED REDEMPTION		709	709	706	707		2		2		709				18	07/15/2033	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		06/01/2012	SCHEDULED REDEMPTION		36,184	36,184	38,715	38,611		(2,428)		(2,428)		36,184				854	06/15/2019	1
36241K-LN-6	GOVT NATL MTG ASSOC I #782133		06/01/2012	SCHEDULED REDEMPTION		10,130	10,130	11,009	10,982		(852)		(852)		10,130				277	01/15/2022	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		06/01/2012	SCHEDULED REDEMPTION		229,002	229,002	245,725	245,260		(16,258)		(16,258)		229,002				5,330	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		06/01/2012	SCHEDULED REDEMPTION		16,392	16,392	17,429	17,388		(996)		(996)		16,392				310	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		06/01/2012	SCHEDULED REDEMPTION		56,760	56,760	60,352	60,191		(3,431)		(3,431)		56,760				1,036	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		04/15/2012	SCHEDULED REDEMPTION		91,374	91,374	91,374	91,374						91,374				1,258	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	05/06/2012	SCHEDULED REDEMPTION		365,966	365,966	365,966	365,966						365,966				6,543	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	04/10/2012	SCHEDULED REDEMPTION		195,329	195,329	195,329	195,329						195,329				3,464	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2012	SCHEDULED REDEMPTION		92,843	92,843	92,843	92,843						92,843				1,270	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		06/07/2012	SCHEDULED REDEMPTION		184,214	184,214	184,214	184,214						184,214				3,086	06/07/2022	1FE
89609G-AB-8	TRICAHUE LEASING LLC		05/26/2012	SCHEDULED REDEMPTION		143,176	143,176	143,176	143,176						143,176				2,680	02/26/2022	1FE
912828-RM-4	US TREASURY N/B		04/13/2012	Various		70,662,220	70,000,000	70,039,447	70,039,587		(2,347)		(2,347)		70,037,240		624,979	624,979	316,071	10/31/2016	1
912828-RU-6	US TREASURY N/B		04/04/2012	Various		74,697,990	75,000,000	74,794,056	74,797,582		10,397		10,397		74,807,979		(109,989)	(109,989)	226,520	11/30/2016	1
912828-RV-4	US TREASURY N/B		04/12/2012	Various		77,644,743	78,000,000	77,566,982	77,568,790		39,700		39,700		77,608,490		36,252	36,252	62,398	12/15/2014	1
912828-SK-7	US TREASURY N/B		04/13/2012	GOLDMAN, SACHS & CO.		14,986,473	15,000,000	14,952,003			745		745		14,952,748		33,725	33,725	4,891	03/15/2015	1
912828-SR-2	US TREASURY N/B		05/22/2012	BARCLAYS BANK		74,938,478	75,000,000	74,935,545			180		180		74,935,725		2,753	2,753	11,719	04/30/2014	1Z
0599999. Subtotal - Bonds - U.S. Governments						315,055,515	315,125,613	314,446,050	224,567,293		12,954		12,954		314,467,795		587,721	587,721	666,851	XXX	XXX
105756-ZZ-6	FED REPUBLIC OF BRAZIL	F	06/19/2012	DIRECT		2,205,417	2,000,000	2,297,000	2,219,886		(14,469)		(14,469)		2,205,417				80,000	01/15/2018	2FE
00254E-KM-3	SWEDISH EXPORT CREDIT	F	06/27/2012	J. P. MORGAN SECURITIES, INC.		7,619,100	7,500,000	7,491,450	7,493,430		844		844		7,494,274		124,826	124,826	91,875	10/20/2015	1FE
1099999. Subtotal - Bonds - All Other Governments						9,824,517	9,500,000	9,788,450	9,713,316		(13,625)		(13,625)		9,699,691		124,826	124,826	171,875	XXX	XXX
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2		06/01/2012	CALLED @ 100.00000000		1,260,000	1,260,000	1,261,323	1,260,838		(38)		(38)		1,260,800		(800)	(800)	53,663	06/01/2027	1FE
011832-4Z-2	ALASKA HSG FIN CORP 1ST SER VET 07A-2		06/01/2012	CALLED @ 100.00000000		1,900,000	1,900,000	1,886,643	1,887,975		106		106		1,888,081		11,919	11,919	82,160	06/01/2033	1FE
419791-E4-6	HAWAII ST G.O. REF - 2011 SER EA		04/12/2012	UNION BANK OF SWITZERLAND		3,902,464	3,180,000	3,758,251	3,754,894		(14,828)		(14,828)		3,740,066		162,398	162,398	57,417	12/01/2022	1FE
451434-BR-4	IDAHO ST - TAX ANTIC NOTES		06/29/2012	MATURED		35,000,000	35,000,000	35,603,750	35,300,386		(300,386)		(300,386)		35,000,000				696,111	06/29/2012	1FE
574193-BP-2	MARYLAND ST SERIES B		05/01/2012	PRAGER MCCARTHY & SEALY		212,836	200,000	201,410	201,350		(50)		(50)		201,300		11,536	11,536	4,308	08/01/2022	1FE
677521-ML-7	OHIO ST GO HIGHER ED-REF SER A		04/12/2012	MORGAN STANLEY DEAN WITTER		7,395,875	5,970,000	7,304,713	7,275,668		(31,711)		(31,711)		7,243,957		151,918	151,918	214,754	08/01/2022	1FE
677521-PQ-3	OHIO STATE COMMON SCHS-SER B		04/12/2012	RBC DAIN RAUSCHER		16,230,816	14,525,000	16,220,213	16,180,000		(47,025)		(47,025)		16,132,976		97,840	97,840	317,936	09/15/2022	1FE
93974C-UK-4	WASHINGTON ST GO - MOTOR VEHICLE FUEL -S		04/12/2012	MORGAN STANLEY DEAN WITTER		5,122,686	4,225,000	5,068,226	5,047,076		(25,788)		(25,788)		5,021,288		101,398	101,398	167,826	07/01/2021	1FE
97705L-M2-0	WISCONSIN ST GO REF - 2011 SER 2		04/12/2012	MORGAN STANLEY DEAN WITTER		37,111,500	30,000,000	37,314,600	24,545,025		(202,906)		(202,906)		37,010,518		100,982	100,982	766,667	11/01/2020	1FE
97705L-M4-6	WISCONSIN ST GO REF - 2011 SER 2		04/13/2012	GOLDMAN, SACHS & CO.		12,271,200	10,000,000	12,239,300	12,196,539		(58,825)		(58,825)		12,137,714		133,486	133,486	256,944	11/01/2022	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						120,407,377	106,260,000	120,858,428	107,649,750		(681,451)		(681,451)		119,636,700		770,677	770,677	2,617,787	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
745400-P8-8	PULASKI CNTY AR SPL SCH DIST 04 A REF		05/01/2012	CALLED @ 100.00		910,000	910,000	910,000	910,000						910,000				32,419	02/01/2030	1FE
745400-P9-6	PULASKI CNTY AR SPL SCH DIST 04 A REF		05/01/2012	CALLED @ 100.0		955,000	955,000	953,510	953,754		14		14		953,767		1,233	1,233	34,022	02/01/2031	1FE
745400-Q2-0	PULASKI CNTY AR SPL SCH DIST 04 A REF		05/01/2012	CALLED @ 100.00		900,000	900,000	897,210	897,636		24		24		897,660		2,340	2,340	32,063	02/01/2032	1FE
745400-Q3-8	PULASKI CNTY AR SPL SCH DIST 04 A REF		05/01/2012	CALLED @ 100.00		2,810,000	2,810,000	2,801,149	2,802,417		71		71		2,802,488		7,512	7,512	100,106	02/01/2033	1FE
745400-Q4-6	PULASKI CNTY AR SPL SCH DIST 04 A REF		05/01/2012	CALLED @ 100.00		2,060,000	2,060,000	2,053,408	2,054,294		49		49		2,054,344		5,656	5,656	73,388	02/01/2034	1FE
745400-Q5-3	PULASKI CNTY AR SPL SCH DIST 04 A REF		05/01/2012	CALLED @ 100.00		1,370,000	1,370,000	1,365,548	1,366,110		31		31		1,366,141		3,859	3,859	48,806	02/01/2035	1FE
058219-NY-8	BALDWIN PARK CA USD G O 2006		04/26/2012	Various		1,189,409	2,885,000	838,472	1,282,273		20,174		20,174		1,148,421		40,988	40,988		08/01/2028	1FE
058219-NZ-5	BALDWIN PARK CA USD G O 2006		05/02/2012	Various		1,083,715	2,825,000	745,109	1,191,573		19,262		19,262		1,034,599		49,116	49,116		08/01/2029	1FE
134141-XJ-4	CAMPBELL CA UNI SCH DIST G O 2007E		04/12/2012	JEFFERIES & COMPANY, INC.		1,056,950	1,000,000	994,100	994,823		49		49		994,872		62,078	62,078	32,000	08/01/2031	1FE
626905-JG-9	MURRIETA VALLEY CA UNI SCH DIST 08A		04/04/2012	PRAGER MCCARTHY & SEALY		323,823	1,060,000	261,290	313,654		4,842		4,842		318,496		5,327	5,327		09/01/2033	1FE
63877N-EG-8	NATOMAS CA UNI SCH DIST G O 2007		06/12/2012	PRAGER MCCARTHY & SEALY		44,618	100,000	33,411	42,416		1,077		1,077		43,493		1,125	1,125		08/01/2027	2FE
645002-UA-2	NEW HAVEN CA UNI SCH DIST G O 04A CAP		04/12/2012	PRAGER MCCARTHY & SEALY		42,197	100,000	30,391	36,801		659		659		37,460		4,737	4,737		08/01/2028	1FE
242595-KJ-4	DEARBORN MI SCH DIST G O 2002 SER II		05/01/2012	CALLED @ 100.00000000		3,575,000	3,575,000	3,628,768	3,577,323		(2,323)		(2,323)		3,575,000				89,375	05/01/2019	1FE
242595-KK-1	DEARBORN MI SCH DIST G O 2002 SER II		05/01/2012	CALLED @ 100.00000000		3,375,000	3,375,000	3,400,245	3,376,095		(1,095)		(1,095)		3,375,000				84,375	05/01/2020	1FE
251093-Q4-5	DETROIT MI G O 2008 A-2		05/04/2012	MESIROW FINANCIAL, INC.		18,785,600	19,900,000	19,900,000	17,983,829	1,916,171			1,916,171		19,900,000		(1,114,400)	(1,114,400)	964,044	04/01/2014	4FE
421560-HQ-9	HAZEL PARK MI SCH DIST G O 2002		05/01/2012	CALLED @ 100.00000000		575,000	575,000	579,916	575,205		(205)		(205)		575,000				14,375	05/01/2016	1FE
421560-HR-7	HAZEL PARK MI SCH DIST G O 2002		05/01/2012	CALLED @ 100.00000000		425,000	425,000	425,978	425,041		(41)		(41)		425,000				10,625	05/01/2017	1FE
421560-HS-5	HAZEL PARK MI SCH DIST G O 2002		05/01/2012	CALLED @ 100.00000000		625,000	625,000	622,263	623,649		61		61		623,710		1,290	1,290	15,625	05/01/2018	1FE
421560-HT-3	HAZEL PARK MI SCH DIST G O 2002		05/01/2012	CALLED @ 100.00000000		600,000	600,000	591,888	595,634		165		165		595,799		4,201	4,201	15,000	05/01/2019	1FE
421560-HU-0	HAZEL PARK MI SCH DIST G O 2002		05/01/2012	CALLED @ 100.00000000		1,575,000	1,575,000	1,542,067	1,555,975		613		613		1,556,588		18,412	18,412	39,375	05/01/2020	1FE
509642-FN-9	LAKE FENTON MI CMNTY SCHS G O 02		05/01/2012	CALLED @ 100.00000000		835,000	835,000	813,526	833,452		1,548		1,548		835,000				20,875	05/01/2022	1FE
509642-FP-4	LAKE FENTON MI CMNTY SCHS G O 02		05/01/2012	CALLED @ 100.00000000		415,000	415,000	404,327	414,240		760		760		415,000				10,375	05/01/2022	1FE
60534Q-5M-9	JACKSON MS PUBLIC SCH DIST 08		06/19/2012	STIFEL NICOLAUS & CO, INC.		59,425	50,000	54,235	53,282		(222)		(222)		53,060		6,365	6,365	1,903	04/01/2018	1FE
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2012	CALLED @ 100.00000000		155,000	155,000	155,000	155,000						155,000				4,921	06/15/2017	1
64966A-HW-8	NEW YORK NY G O FISCAL 1998 SER D		04/09/2012	CALLED @ 100.00		5,000	5,000	4,614	4,787		6		6		4,793		207	207	181	08/01/2021	1FE
736679-MC-2	PORTLAND OREGON LTD TAX PENSION BDS 99D		05/29/2012	CALLED @ 100.00000000		1,650,000	1,650,000	1,650,000	1,650,000						1,650,000				448	06/01/2019	1FE
736679-MD-0	PORTLAND OREGON LTD TAX PENSION BDS 99E		05/31/2012	CALLED @ 100.00000000		975,000	975,000	975,000	975,000						975,000				259	06/01/2019	1FE
755553-RT-3	READING PA G O 2002		05/15/2012	CALLED @ 78.165		1,473,410	1,885,000	842,086	1,443,684		29,716		29,716		1,473,400		11	11		11/15/2016	1FE
755553-RU-0	READING PA G O 2002		05/15/2012	CALLED @ 73.606		1,508,923	2,050,000	853,846	1,477,878		30,971		30,971		1,508,849		74	74		11/15/2017	1FE
755553-RV-8	READING PA G O 2002		05/15/2012	CALLED @ 69.398		1,415,719	2,040,000	797,130	1,386,390		29,305		29,305		1,415,695		24	24		11/15/2018	1FE
901039-BY-2	TUSSEY MOUNTAIN PA SCH DIST 2007		04/01/2012	CALLED @ 100.00000000		1,500,000	1,500,000	1,509,270	1,500,512		(512)		(512)		1,500,000				33,750	04/01/2027	1FE
838868-DS-3	SOUTH MILWAUKEE WI SCH DIST G O 02 REF		04/01/2012	CALLED @ 100.00000000		1,550,000	1,550,000	1,558,184	1,550,261		(261)		(261)		1,550,000				38,750	04/01/2018	1FE
838868-DT-1	SOUTH MILWAUKEE WI SCH DIST G O 02 REF		04/01/2012	CALLED @ 100.00000000		1,630,000	1,630,000	1,626,202	1,629,863		137		137		1,630,000				40,750	04/01/2019	1FE
838868-DU-8	SOUTH MILWAUKEE WI SCH DIST G O 02 REF		04/01/2012	CALLED @ 100.00000000		1,615,000	1,615,000	1,616,696	1,615,054		(54)		(54)		1,615,000				41,384	04/01/2020	1FE
838868-DV-6	SOUTH MILWAUKEE WI SCH DIST G O 02 REF		04/01/2012	CALLED @ 100.00000000		1,805,000	1,805,000	1,797,311	1,804,716		284		284		1,805,000				46,253	04/01/2021	1FE
838868-ER-4	SOUTH MILWAUKEE WI SCH DIST G O 02B REF		04/01/2012	CALLED @ 100.00000000		1,525,000	1,525,000	1,538,786	1,525,445		(445)		(445)		1,525,000				38,125	04/01/2021	1FE
838868-ES-2	SOUTH MILWAUKEE WI SCH DIST G O 02B REF		04/01/2012	CALLED @ 100.00000000		735,000	735,000	736,088	735,035		(35)		(35)		735,000				18,375	04/01/2022	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						61,133,790	68,045,000	59,507,022	60,313,103	1,916,171	134,622		2,050,793		62,033,634		(899,845)	(899,845)	1,881,947	XXX	XXX
3135G0-FY-4	FANNIE MAE		04/13/2012	GREENWICH CAPITAL MARKETS, INC.		25,169,575	25,000,000	24,999,250	24,999,279		70		70		24,999,349		170,226	170,226	60,938	12/19/2014	1FE
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		06/01/2012	SCHEDULED REDEMPTION		1,056	1,056	1,005	1,026		29		29		1,056				25	10/01/2035	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2012	SCHEDULED REDEMPTION		105	105	109	108		(3)		(3)		105				3	08/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		06/01/2012	SCHEDULED REDEMPTION		567	567	591	611		(44)		(44)		567				17	10/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		06/01/2012	SCHEDULED REDEMPTION		229	229	234	232		(4)		(4)		229				6	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2012	SCHEDULED REDEMPTION		307	307	315	312		(4)		(4)		307				9	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2012	SCHEDULED REDEMPTION		240	240	248	247		(8)		(8)		240				7	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		06/01/2012	SCHEDULED REDEMPTION		9,017	9,017	9,179	9,121		(104)		(104)		9,017				247	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		06/01/2012	SCHEDULED REDEMPTION		9	9	9	10						9					02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		06/01/2012	SCHEDULED REDEMPTION		1,915	1,915	1,956	1,943		(28)		(28)		1,915				50	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		06/01/2012	SCHEDULED REDEMPTION		12	12	13	13						12					04/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2012	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	06/01/2034	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)
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		06/01/2012	SCHEDULED REDEMPTION		73	73	76	76		(3)		(3)		73				2	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		06/01/2012	SCHEDULED REDEMPTION		33	33	34	35		(1)		(1)		33				1	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2012	SCHEDULED REDEMPTION		131,629	131,629	136,277	136,715		(5,086)		(5,086)		131,629				3,279	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2012	SCHEDULED REDEMPTION		1,563	1,563	1,618	1,629		(65)		(65)		1,563				48	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2012	SCHEDULED REDEMPTION		305	305	316	317		(12)		(12)		305				8	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		06/01/2012	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	08/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		06/01/2012	SCHEDULED REDEMPTION		130	130	135	134		(4)		(4)		130				4	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2012	SCHEDULED REDEMPTION		63	63	65	65		(2)		(2)		63				2	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2012	SCHEDULED REDEMPTION		605	605	626	628		(22)		(22)		605				20	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		06/01/2012	SCHEDULED REDEMPTION		96	96	99	98		(2)		(2)		96				3	10/01/2034	1
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		06/01/2012	SCHEDULED REDEMPTION		25,478	25,478	25,888	25,876		(397)		(397)		25,478				634	07/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		06/01/2012	SCHEDULED REDEMPTION		4,859	4,859	5,008	4,989		(130)		(130)		4,859				116	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2012	SCHEDULED REDEMPTION		1,636	1,636	1,692	1,679		(44)		(44)		1,636				44	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		06/01/2012	SCHEDULED REDEMPTION		98	98	102	103		(4)		(4)		98				3	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		06/01/2012	SCHEDULED REDEMPTION		10,403	10,403	9,798	9,984		419		419		10,403				224	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		06/01/2012	SCHEDULED REDEMPTION		916	916	863	890		26		26		916				19	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		06/01/2012	SCHEDULED REDEMPTION		3,259	3,259	3,290	3,290		(31)		(31)		3,259				85	04/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		06/01/2012	SCHEDULED REDEMPTION		239,576	239,576	241,149	240,388		(811)		(811)		239,576				5,511	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		06/01/2012	SCHEDULED REDEMPTION		129,437	129,437	130,287	129,890		(453)		(453)		129,437				3,548	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		06/01/2012	SCHEDULED REDEMPTION		864	864	814	826		38		38		864				18	03/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2012	SCHEDULED REDEMPTION		302	302	312	330		(28)		(28)		302				10	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		06/01/2012	SCHEDULED REDEMPTION		39,741	39,741	38,542	39,065		676		676		39,741				841	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		06/01/2012	SCHEDULED REDEMPTION		80,944	80,944	82,221	82,058		(1,114)		(1,114)		80,944				2,224	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		06/01/2012	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		06/01/2012	SCHEDULED REDEMPTION		12,278	12,278	12,415	12,387		(109)		(109)		12,278				311	01/01/2036	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		06/01/2012	SCHEDULED REDEMPTION		9,208	9,208	8,846	8,966		241		241		9,208				219	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		06/01/2012	SCHEDULED REDEMPTION		33,585	33,585	33,960	33,852		(267)		(267)		33,585				922	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		06/01/2012	SCHEDULED REDEMPTION		28,813	28,813	27,719	28,035		778		778		28,813				718	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		06/01/2012	SCHEDULED REDEMPTION		112,398	112,398	104,618	107,349		5,049		5,049		112,398				2,314	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		06/01/2012	SCHEDULED REDEMPTION		35,259	35,259	32,818	33,734		1,525		1,525		35,259				759	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		06/01/2012	SCHEDULED REDEMPTION		32,205	32,205	29,976	30,638		1,568		1,568		32,205				722	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2012	SCHEDULED REDEMPTION		623	623	631	630		(7)		(7)		623				19	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		06/01/2012	SCHEDULED REDEMPTION		11,072	11,072	11,362	11,214		(143)		(143)		11,072				273	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		06/01/2012	SCHEDULED REDEMPTION		9,340	9,340	9,585	9,466		(126)		(126)		9,340				221	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		06/01/2012	SCHEDULED REDEMPTION		4,860	4,860	4,988	4,907		(47)		(47)		4,860				115	12/01/2018	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		06/01/2012	SCHEDULED REDEMPTION		38,517	38,517	39,539	39,401		(884)		(884)		38,517				817	01/01/2019	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		06/01/2012	SCHEDULED REDEMPTION		360	360	344	352		8		8		360				7	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		06/01/2012	SCHEDULED REDEMPTION		4,469	4,469	4,373	4,421		48		48		4,469				76	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		06/01/2012	SCHEDULED REDEMPTION		28,491	28,491	27,205	28,165		326		326		28,491				508	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		06/01/2012	SCHEDULED REDEMPTION		31,579	31,579	30,155	30,953		626		626		31,579				569	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		06/01/2012	SCHEDULED REDEMPTION		30,043	30,043	28,688	29,344		699		699		30,043				590	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		06/01/2012	SCHEDULED REDEMPTION		4,499	4,499	4,296	4,407		92		92		4,499				85	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		06/01/2012	SCHEDULED REDEMPTION		7,308	7,308	6,979	7,144		164		164		7,308				137	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		06/01/2012	SCHEDULED REDEMPTION		12,274	12,274	11,721	12,032		242		242		12,274				224	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		06/01/2012	SCHEDULED REDEMPTION		19,502	19,502	18,622	19,026		476		476		19,502				381	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		06/01/2012	SCHEDULED REDEMPTION		14,450	14,450	13,798	14,195		255		255		14,450				270	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		06/01/2012	SCHEDULED REDEMPTION		24,944	24,944	23,819	24,518		426		426		24,944				469	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		06/01/2012	SCHEDULED REDEMPTION		27,349	27,349	26,115	26,833		516		516		27,349				516	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297 RMBS		06/01/2012	SCHEDULED REDEMPTION		589	589	576	581		8		8		589				11	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		06/01/2012	SCHEDULED REDEMPTION		4,298	4,298	4,108	4,218		80		80		4,298				83	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		06/01/2012	SCHEDULED REDEMPTION		9,533	9,533	9,103	9,339		194		194		9,533				180	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		06/01/2012	SCHEDULED REDEMPTION		10,755	10,755	10,270	10,554		201		201		10,755				205	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		06/01/2012	SCHEDULED REDEMPTION		9,296	9,296	8,877	9,120		177		177		9,296				169	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		06/01/2012	SCHEDULED REDEMPTION		17,812	17,812	17,393	17,607		204		204		17,812				346	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		06/01/2012	SCHEDULED REDEMPTION		27,552	27,552	26,309	26,945		607		607		27,552				519	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		06/01/2012	SCHEDULED REDEMPTION		31,041	31,041	29,640	30,378		663		663		31,041				611	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		06/01/2012	SCHEDULED REDEMPTION		1,089	1,089	1,040	1,062		28		28		1,089				21	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		06/01/2012	SCHEDULED REDEMPTION		36,193	36,193	34,561	35,508		686		686		36,193				721	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		06/01/2012	SCHEDULED REDEMPTION		1,854	1,854	1,813	1,830		24		24		1,854				36	01/01/2020	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)
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		06/01/2012	SCHEDULED REDEMPTION		1,806	1,806	1,767	1,784		22		22		1,806				36	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		06/01/2012	SCHEDULED REDEMPTION		4,385	4,385	4,283	4,326		58		58		4,385				83	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		06/01/2012	SCHEDULED REDEMPTION		21,442	21,442	20,974	21,174		268		268		21,442				413	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		06/01/2012	SCHEDULED REDEMPTION		18,804	18,804	18,399	18,597		207		207		18,804				360	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		06/01/2012	SCHEDULED REDEMPTION		31,481	31,481	30,715	31,081		399		399		31,481				597	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		06/01/2012	SCHEDULED REDEMPTION		14,064	14,064	13,767	13,901		162		162		14,064				272	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		06/01/2012	SCHEDULED REDEMPTION		44,441	44,441	43,409	43,910		531		531		44,441				842	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		06/01/2012	SCHEDULED REDEMPTION		66,140	66,140	64,739	65,428		712		712		66,140				1,284	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		06/01/2012	SCHEDULED REDEMPTION		25,252	25,252	24,695	24,933		319		319		25,252				481	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		06/01/2012	SCHEDULED REDEMPTION		11,099	11,099	10,840	10,948		151		151		11,099				219	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		06/01/2012	SCHEDULED REDEMPTION		9,436	9,436	9,227	9,336		100		100		9,436				178	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		06/01/2012	SCHEDULED REDEMPTION		2,069	2,069	2,024	2,049		21		21		2,069				39	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		06/01/2012	SCHEDULED REDEMPTION		51,708	51,708	50,594	51,130		578		578		51,708				907	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		06/01/2012	SCHEDULED REDEMPTION		14,596	14,596	14,261	14,445		151		151		14,596				278	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		06/01/2012	SCHEDULED REDEMPTION		14,993	14,993	14,670	14,821		172		172		14,993				296	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		06/01/2012	SCHEDULED REDEMPTION		6,956	6,956	6,787	6,870		86		86		6,956				131	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		06/01/2012	SCHEDULED REDEMPTION		21,500	21,500	21,039	21,240		260		260		21,500				416	08/01/2020	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2012	SCHEDULED REDEMPTION		74	74	76	75		(2)		(2)		74				3	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2012	SCHEDULED REDEMPTION		3,312	3,312	3,385	3,384		(72)		(72)		3,312				103	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2012	SCHEDULED REDEMPTION		6,124	6,124	5,874	5,903		221		221		6,124				193	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2012	SCHEDULED REDEMPTION		4,611	4,611	4,708	4,702		(91)		(91)		4,611				155	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2012	SCHEDULED REDEMPTION		670	670	684	682		(11)		(11)		670				22	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2012	SCHEDULED REDEMPTION		1,516	1,516	1,553	1,547		(31)		(31)		1,516				43	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2012	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2012	SCHEDULED REDEMPTION		5,417	5,417	5,549	5,668		(251)		(251)		5,417				177	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2012	SCHEDULED REDEMPTION		76	76	78	78		(2)		(2)		76				2	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2012	SCHEDULED REDEMPTION		2,716	2,716	2,783	2,792		(77)		(77)		2,716				78	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2012	SCHEDULED REDEMPTION		3,010	3,010	3,084	3,075		(65)		(65)		3,010				84	04/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		06/01/2012	SCHEDULED REDEMPTION		865	865	891	923		(58)		(58)		865				32	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2012	SCHEDULED REDEMPTION		30	30	31	33		(3)		(3)		30				1	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2012	SCHEDULED REDEMPTION		309	309	317	326		(17)		(17)		309				10	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2012	SCHEDULED REDEMPTION		119	119	122	126		(7)		(7)		119				4	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		06/01/2012	SCHEDULED REDEMPTION		69	69	71	75		(6)		(6)		69				3	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		06/01/2012	SCHEDULED REDEMPTION		48	48	50	53		(5)		(5)		48				2	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		06/01/2012	SCHEDULED REDEMPTION		7,336	7,336	7,608	7,963		(626)		(626)		7,336				233	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		06/01/2012	SCHEDULED REDEMPTION		1,493	1,493	1,536	1,599		(106)		(106)		1,493				48	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		06/01/2012	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		06/01/2012	SCHEDULED REDEMPTION		29	29	31	33		(3)		(3)		29				1	07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		06/01/2012	SCHEDULED REDEMPTION		217	217	223	233		(16)		(16)		217				7	08/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		06/01/2012	SCHEDULED REDEMPTION		91	91	94	98		(6)		(6)		91				3	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		06/01/2012	SCHEDULED REDEMPTION		3,336	3,336	3,435	3,553		(217)		(217)		3,336				120	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		06/01/2012	SCHEDULED REDEMPTION		48	48	50	53		(4)		(4)		48				2	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		06/01/2012	SCHEDULED REDEMPTION		419	419	431	442		(23)		(23)		419				13	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2012	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		06/01/2012	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		06/01/2012	SCHEDULED REDEMPTION		4,992	4,992	5,165	5,381		(389)		(389)		4,992				186	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2012	SCHEDULED REDEMPTION		215	215	224	230		(15)		(15)		215				8	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2012	SCHEDULED REDEMPTION		2,987	2,987	3,060	3,137		(150)		(150)		2,987				104	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		06/01/2012	SCHEDULED REDEMPTION		436	436	454	472		(36)		(36)		436				16	11/01/2031	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		06/01/2012	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2012	SCHEDULED REDEMPTION		510	510	528	550		(40)		(40)		510				17	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		06/01/2012	SCHEDULED REDEMPTION		204	204	210	215		(12)		(12)		204				7	01/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2012	SCHEDULED REDEMPTION		657	657	674	683		(26)		(26)		657				21	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2012	SCHEDULED REDEMPTION		228	228	236	234		(7)		(7)		228				7	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		06/01/2012	SCHEDULED REDEMPTION		3,596	3,596	3,702	3,780		(184)		(184)		3,596				132	04/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2012	SCHEDULED REDEMPTION		619	619	640	638		(19)		(19)		619				19	07/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		06/01/2012	SCHEDULED REDEMPTION		6,617	6,617	6,747	6,710		(93)		(93)		6,617				171	05/01/2033	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2012	SCHEDULED REDEMPTION		13,134	13,134	13,436	13,406		(272)		(272)		13,134				385	09/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		06/01/2012	SCHEDULED REDEMPTION		3,230	3,230	3,115	3,209		21		21		3,230				84	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2012	SCHEDULED REDEMPTION		1,517	1,517	1,463	1,489		28		28		1,517				39	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		06/01/2012	SCHEDULED REDEMPTION		531	531	513	522		10		10		531				14	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2012	SCHEDULED REDEMPTION		429	429	439	435		(7)		(7)		429				12	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		06/01/2012	SCHEDULED REDEMPTION		490	490	501	503		(14)		(14)		490				14	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2012	SCHEDULED REDEMPTION		550	550	563	569		(18)		(18)		550				14	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		06/01/2012	SCHEDULED REDEMPTION		175	175	180	179		(4)		(4)		175				5	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2012	SCHEDULED REDEMPTION		183	183	187	188		(5)		(5)		183				5	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2012	SCHEDULED REDEMPTION		4,034	4,034	4,127	4,139		(105)		(105)		4,034				102	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		06/01/2012	SCHEDULED REDEMPTION		12	12	11	11						12					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2012	SCHEDULED REDEMPTION		113	113	110	110		3		3		113				4	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		06/01/2012	SCHEDULED REDEMPTION		202	202	195	198		3		3		202				7	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2012	SCHEDULED REDEMPTION		22	22	22	22						22				1	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		06/01/2012	SCHEDULED REDEMPTION		554	554	566	566		(13)		(13)		554				16	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2012	SCHEDULED REDEMPTION		5,469	5,469	5,439	5,383		86		86		5,469				177	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		06/01/2012	SCHEDULED REDEMPTION		74	74	74	73		1		1		74				2	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		06/01/2012	SCHEDULED REDEMPTION		786	786	781	782		4		4		786				24	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		06/01/2012	SCHEDULED REDEMPTION		93	93	95	98		(6)		(6)		93				3	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		06/01/2012	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		06/01/2012	SCHEDULED REDEMPTION		2,079	2,079	2,148	2,218		(138)		(138)		2,079				78	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		06/01/2012	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		06/01/2012	SCHEDULED REDEMPTION		376	376	390	406		(30)		(30)		376				14	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		06/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		06/01/2012	SCHEDULED REDEMPTION		80	80	82	84		(4)		(4)		80				3	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		06/01/2012	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		06/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		06/01/2012	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				1	12/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2012	SCHEDULED REDEMPTION		800	800	819	851		(51)		(51)		800				28	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		06/01/2012	SCHEDULED REDEMPTION		278	278	286	297		(19)		(19)		278				10	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		06/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		06/01/2012	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		06/01/2012	SCHEDULED REDEMPTION		124	124	127	131		(6)		(6)		124				4	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		06/01/2012	SCHEDULED REDEMPTION		59	59	61	64		(5)		(5)		59				2	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		06/01/2012	SCHEDULED REDEMPTION		9	9	9	10						9					03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		06/01/2012	SCHEDULED REDEMPTION		225	225	231	238		(13)		(13)		225				8	03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		06/01/2012	SCHEDULED REDEMPTION		42	42	43	44		(2)		(2)		42				1	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2012	SCHEDULED REDEMPTION		35	35	34	33		2		2		35				1	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		06/01/2012	SCHEDULED REDEMPTION		105	105	108	112		(8)		(8)		105				4	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		06/01/2012	SCHEDULED REDEMPTION		37	37	38	40		(3)		(3)		37				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2012	SCHEDULED REDEMPTION		87	87	89	93		(6)		(6)		87				3	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		06/01/2012	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		06/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		06/01/2012	SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29				1	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		06/01/2012	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					05/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		06/01/2012	SCHEDULED REDEMPTION		42	42	43	45		(3)		(3)		42				1	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		06/01/2012	SCHEDULED REDEMPTION		303	303	311	326		(23)		(23)		303				11	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		06/01/2012	SCHEDULED REDEMPTION		59	59	61	63		(4)		(4)		59				2	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		06/01/2012	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		06/01/2012	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		06/01/2012	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		06/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		06/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		06/01/2012	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		06/01/2012	SCHEDULED REDEMPTION		739	739	760	776		(38)		(38)		739				26	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		06/01/2012	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		06/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		06/01/2012	SCHEDULED REDEMPTION		85	85	87	90		(5)		(5)		85				3	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		06/01/2012	SCHEDULED REDEMPTION		578	578	608	611		(33)		(33)		578				20	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		05/01/2012	SCHEDULED REDEMPTION		24,985	24,985	25,813	26,067		(1,082)		(1,082)		24,985				777	10/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		06/01/2012	SCHEDULED REDEMPTION		233	233	239	243		(10)		(10)		233				8	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		06/01/2012	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		06/01/2012	SCHEDULED REDEMPTION		4	4	5	5						4					10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		06/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		06/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		06/01/2012	SCHEDULED REDEMPTION		73	73	75	76		(3)		(3)		73				3	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		06/01/2012	SCHEDULED REDEMPTION		116	116	119	122		(6)		(6)		116				4	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		06/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		06/01/2012	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		06/01/2012	SCHEDULED REDEMPTION		295	295	303	310		(14)		(14)		295				10	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		06/01/2012	SCHEDULED REDEMPTION		117	117	121	122		(4)		(4)		117				4	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		06/01/2012	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				1	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		06/01/2012	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				1	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		06/01/2012	SCHEDULED REDEMPTION		117	117	121	123		(6)		(6)		117				4	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		06/01/2012	SCHEDULED REDEMPTION		58	58	59	61		(4)		(4)		58				2	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		06/01/2012	SCHEDULED REDEMPTION		8,791	8,791	9,049	9,307		(516)		(516)		8,791				329	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		06/01/2012	SCHEDULED REDEMPTION		163	163	168	172		(9)		(9)		163				6	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		06/01/2012	SCHEDULED REDEMPTION		232	232	239	252		(20)		(20)		232				8	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2012	SCHEDULED REDEMPTION		9,422	9,422	9,638	9,626		(204)		(204)		9,422				266	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		06/01/2012	SCHEDULED REDEMPTION		58	58	59	62		(4)		(4)		58				2	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		06/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		06/01/2012	SCHEDULED REDEMPTION		4,370	4,370	4,506	4,642		(272)		(272)		4,370				164	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		06/01/2012	SCHEDULED REDEMPTION		210	210	218	228		(18)		(18)		210				7	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		06/01/2012	SCHEDULED REDEMPTION		104	104	107	109		(5)		(5)		104				4	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		06/01/2012	SCHEDULED REDEMPTION		222	222	216	215		6		6		222				6	01/01/2031	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		06/01/2012	SCHEDULED REDEMPTION		131	131	135	140		(8)		(8)		131				5	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		06/01/2012	SCHEDULED REDEMPTION		40	40	41	42		(2)		(2)		40				1	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		06/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		06/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		06/01/2012	SCHEDULED REDEMPTION		47	47	49	49		(2)		(2)		47				2	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		06/01/2012	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		06/01/2012	SCHEDULED REDEMPTION		191	191	197	200		(9)		(9)		191				7	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		06/01/2012	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		06/01/2012	SCHEDULED REDEMPTION		507	507	522	540		(32)		(32)		507				18	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		06/01/2012	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		06/01/2012	SCHEDULED REDEMPTION		162	162	167	174		(12)		(12)		162				6	01/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		06/01/2012	SCHEDULED REDEMPTION		590	590	607	612		(22)		(22)		590				21	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		06/01/2012	SCHEDULED REDEMPTION		96	96	100	108		(11)		(11)		96				3	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2012	SCHEDULED REDEMPTION		14	14	14	14		1		1		14					02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		06/01/2012	SCHEDULED REDEMPTION		106	106	111	117		(11)		(11)		106				4	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		06/01/2012	SCHEDULED REDEMPTION		136	136	139	140		(4)		(4)		136				5	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		06/01/2012	SCHEDULED REDEMPTION		76	76	78	80		(4)		(4)		76				3	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		06/01/2012	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	03/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		06/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		06/01/2012	SCHEDULED REDEMPTION		201	201	206	211		(10)		(10)		201				7	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		06/01/2012	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		06/01/2012	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		06/01/2012	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		06/01/2012	SCHEDULED REDEMPTION		139	139	143	146		(7)		(7)		139				5	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		06/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		06/01/2012	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2012	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		06/01/2012	SCHEDULED REDEMPTION		364	364	374	379		(15)		(15)		364				13	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		06/01/2012	SCHEDULED REDEMPTION		279	279	287	289		(10)		(10)		279				10	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		06/01/2012	SCHEDULED REDEMPTION		2	2	2	3						2					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		06/01/2012	SCHEDULED REDEMPTION		56	56	58	60		(3)		(3)		56				2	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		06/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2012	SCHEDULED REDEMPTION		1,140	1,140	1,133	1,130		9		9		1,140				37	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		06/01/2012	SCHEDULED REDEMPTION		209	209	216	223		(13)		(13)		209				7	06/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		06/01/2012	SCHEDULED REDEMPTION		97	97	99	102		(5)		(5)		97				3	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		06/01/2012	SCHEDULED REDEMPTION		3,086	3,086	3,174	3,225		(139)		(139)		3,086				97	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		06/01/2012	SCHEDULED REDEMPTION		84	84	87	90		(5)		(5)		84				3	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		06/01/2012	SCHEDULED REDEMPTION		1	1	1	2						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		06/01/2012	SCHEDULED REDEMPTION		89	89	91	95		(6)		(6)		89				3	12/01/2030	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2012	SCHEDULED REDEMPTION		460	460	471	477		(17)		(17)		460				15	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		06/01/2012	SCHEDULED REDEMPTION		9	9	10	11		(1)		(1)		9					02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2012	SCHEDULED REDEMPTION		1,076	1,076	1,070	1,065		12		12		1,076				35	03/01/2032	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		06/01/2012	SCHEDULED REDEMPTION		286	286	294	298		(12)		(12)		286				10	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		06/01/2012	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		06/01/2012	SCHEDULED REDEMPTION		81	81	83	86		(5)		(5)		81				3	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		06/01/2012	SCHEDULED REDEMPTION		112	112	115	117		(5)		(5)		112				4	08/01/2031	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		06/01/2012	SCHEDULED REDEMPTION		233	233	240	244		(10)		(10)		233				9	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		06/01/2012	SCHEDULED REDEMPTION		99	99	102	106		(7)		(7)		99				4	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		06/01/2012	SCHEDULED REDEMPTION		7,032	7,032	7,314	7,655		(623)		(623)		7,032				263	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		06/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(3)		(3)		26				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		06/01/2012	SCHEDULED REDEMPTION		44	44	45	47		(3)		(3)		44				2	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2012	SCHEDULED REDEMPTION		19	19	19	19						19				1	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		06/01/2012	SCHEDULED REDEMPTION		58	58	60	60		(2)		(2)		58				2	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		06/01/2012	SCHEDULED REDEMPTION		149	149	153	156		(7)		(7)		149				5	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		04/01/2012	SCHEDULED REDEMPTION		111	111	114	117		(6)		(6)		111				3	10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		06/01/2012	SCHEDULED REDEMPTION		481	481	494	501		(20)		(20)		481				17	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		06/01/2012	SCHEDULED REDEMPTION		1,401	1,401	1,442	1,464		(63)		(63)		1,401				52	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		06/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		06/01/2012	SCHEDULED REDEMPTION		404	404	413	421		(17)		(17)		404				13	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		06/01/2012	SCHEDULED REDEMPTION		236	236	243	250		(14)		(14)		236				7	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		06/01/2012	SCHEDULED REDEMPTION		37	37	38	39		(1)		(1)		37				1	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		06/01/2012	SCHEDULED REDEMPTION		558	558	580	592		(34)		(34)		558				20	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		06/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2012	SCHEDULED REDEMPTION		80	80	83	82		(2)		(2)		80				3	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2012	SCHEDULED REDEMPTION		397	397	411	421		(23)		(23)		397				12	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		06/01/2012	SCHEDULED REDEMPTION		145	145	149	151		(6)		(6)		145				5	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		06/01/2012	SCHEDULED REDEMPTION		83	83	87	87		(3)		(3)		83				3	02/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2012	SCHEDULED REDEMPTION		807	807	835	832		(24)		(24)		807				25	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		06/01/2012	SCHEDULED REDEMPTION		648	648	674	700		(53)		(53)		648				23	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		06/01/2012	SCHEDULED REDEMPTION		103	103	107	107		(4)		(4)		103				3	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2012	SCHEDULED REDEMPTION		89	89	92	97		(8)		(8)		89				3	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		06/01/2012	SCHEDULED REDEMPTION		1,511	1,511	1,572	1,564		(52)		(52)		1,511				54	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		06/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		05/01/2012	SCHEDULED REDEMPTION		15,606	15,606	16,143	16,580		(975)		(975)		15,606				455	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		06/01/2012	SCHEDULED REDEMPTION		96	96	100	103		(6)		(6)		96				3	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		06/01/2012	SCHEDULED REDEMPTION		154	154	160	158		(4)		(4)		154				5	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2012	SCHEDULED REDEMPTION		953	953	987	1,028		(75)		(75)		953				31	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		04/01/2012	SCHEDULED REDEMPTION		4,297	4,297	4,446	4,506		(209)		(209)		4,297				93	06/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		06/01/2012	SCHEDULED REDEMPTION		9,069	9,069	9,384	9,250		(181)		(181)		9,069				294	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		06/01/2012	SCHEDULED REDEMPTION		594	594	615	619		(25)		(25)		594				18	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		06/01/2012	SCHEDULED REDEMPTION		57	57	59	60		(4)		(4)		57				2	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2012	SCHEDULED REDEMPTION		11,479	11,479	11,877	11,811		(333)		(333)		11,479				372	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2012	SCHEDULED REDEMPTION		1,873	1,873	1,866	1,862		11		11		1,873				61	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		06/01/2012	SCHEDULED REDEMPTION		2,033	2,033	2,022	2,013		19		19		2,033				55	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2012	SCHEDULED REDEMPTION		334	334	332	332		2		2		334				10	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2012	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	01/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		06/01/2012	SCHEDULED REDEMPTION		8,549	8,549	8,503	8,609		(60)		(60)		8,549				220	03/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		06/01/2012	SCHEDULED REDEMPTION		10,154	10,154	10,097	10,124		30		30		10,154				277	03/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		06/01/2012	SCHEDULED REDEMPTION		52	52	54	55		(2)		(2)		52				1	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2012	SCHEDULED REDEMPTION		295	295	306	304		(9)		(9)		295				9	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		06/01/2012	SCHEDULED REDEMPTION		651	651	659	661		(10)		(10)		651				18	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2012	SCHEDULED REDEMPTION		30,730	30,730	31,225	31,352		(622)		(622)		30,730				705	08/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128P7-S6-1	FED HOME LOAN MTG CORP GOLD #C91441		06/01/2012	SCHEDULED REDEMPTION		16,782	16,782	17,373			(591)		(591)		16,782				42	04/01/2032	1
3128P7-TG-8	FED HOME LOAN MTG CORP GOLD #C91451		06/01/2012	SCHEDULED REDEMPTION		14,407	14,407	14,915			(508)		(508)		14,407				36	05/01/2032	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2012	SCHEDULED REDEMPTION		1,334	1,334	1,363	1,360		(26)		(26)		1,334				44	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		06/01/2012	SCHEDULED REDEMPTION		2,534	2,534	2,585	2,582		(48)		(48)		2,534				86	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2012	SCHEDULED REDEMPTION		1,380	1,380	1,406	1,403		(23)		(23)		1,380				46	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2012	SCHEDULED REDEMPTION		1,030	1,030	1,049	1,046		(16)		(16)		1,030				34	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		06/01/2012	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2012	SCHEDULED REDEMPTION		6,271	6,271	6,488	6,491		(220)		(220)		6,271				171	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		06/01/2012	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23				1	09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		06/01/2012	SCHEDULED REDEMPTION		15,609	15,609	16,159			(550)		(550)		15,609				39	04/01/2032	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		06/01/2012	SCHEDULED REDEMPTION		70	70	72	70						70				2	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		06/01/2012	SCHEDULED REDEMPTION		9,652	9,652	9,640	9,659		(7)		(7)		9,652				272	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		06/01/2012	SCHEDULED REDEMPTION		1,748	1,748	1,805	1,770		(23)		(23)		1,748				66	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		06/01/2012	SCHEDULED REDEMPTION		1,761	1,761	1,818	1,792		(31)		(31)		1,761				66	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		06/01/2012	SCHEDULED REDEMPTION		2,176	2,176	2,247	2,208		(32)		(32)		2,176				82	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2012	SCHEDULED REDEMPTION		6,272	6,272	6,490	6,438		(166)		(166)		6,272				245	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		06/01/2012	SCHEDULED REDEMPTION		26,064	26,064	27,163	26,745		(681)		(681)		26,064				741	08/01/2018	1
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		06/01/2012	SCHEDULED REDEMPTION		5,922	5,922	6,145	6,090		(167)		(167)		5,922				139	12/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		06/01/2012	SCHEDULED REDEMPTION		5,675	5,675	5,888	5,830		(155)		(155)		5,675				134	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		06/01/2012	SCHEDULED REDEMPTION		20,226	20,226	21,225	21,191		(964)		(964)		20,226				535	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		06/01/2012	SCHEDULED REDEMPTION		43,465	43,465	45,611	45,143		(1,678)		(1,678)		43,465				1,151	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		06/01/2012	SCHEDULED REDEMPTION		2,156	2,156	2,263	2,241		(85)		(85)		2,156				56	06/01/2018	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		04/01/2012	MATURED		218	218	223	218						218				3	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		04/01/2012	MATURED		74	74	75	74						74				1	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2012	SCHEDULED REDEMPTION		4,738	4,738	4,576	4,706		32		32		4,738				112	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		06/01/2012	SCHEDULED REDEMPTION		1,037	1,037	1,070	1,056		(20)		(20)		1,037				39	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2012	SCHEDULED REDEMPTION		643	643	665	656		(14)		(14)		643				24	02/01/2016	1
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		06/01/2012	SCHEDULED REDEMPTION		1,028	1,028	1,079	1,058		(30)		(30)		1,028				27	05/01/2017	1
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		06/01/2012	SCHEDULED REDEMPTION		4,706	4,706	4,883	4,751		(45)		(45)		4,706				111	09/01/2012	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		06/01/2012	SCHEDULED REDEMPTION		50,939	50,939	52,276	51,584		(645)		(645)		50,939				1,164	10/01/2017	1
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		06/01/2012	SCHEDULED REDEMPTION		495	495	514	501		(6)		(6)		495				12	01/01/2013	1
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		06/01/2012	SCHEDULED REDEMPTION		1,015	1,015	1,065	1,052		(37)		(37)		1,015				26	07/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		06/01/2012	SCHEDULED REDEMPTION		12,948	12,948	13,288	13,129		(181)		(181)		12,948				311	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		06/01/2012	SCHEDULED REDEMPTION		459	459	471	465		(6)		(6)		459				11	07/01/2018	1
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		06/01/2012	SCHEDULED REDEMPTION		958	958	991	984		(26)		(26)		958				23	08/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		06/01/2012	SCHEDULED REDEMPTION		7,477	7,477	7,673	7,580		(104)		(104)		7,477				182	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		06/01/2012	SCHEDULED REDEMPTION		2,647	2,647	2,716	2,691		(44)		(44)		2,647				65	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2012	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2012	SCHEDULED REDEMPTION		994	994	1,008	1,013		(19)		(19)		994				33	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2012	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2012	SCHEDULED REDEMPTION		651	651	670	693		(41)		(41)		651				23	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		06/01/2012	SCHEDULED REDEMPTION		172	172	179	190		(18)		(18)		172				6	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		06/01/2012	SCHEDULED REDEMPTION		365	365	376	398		(34)		(34)		365				13	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		06/01/2012	SCHEDULED REDEMPTION		106	106	109	114		(8)		(8)		106				4	10/01/2030	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		06/01/2012	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		06/01/2012	SCHEDULED REDEMPTION		141	141	147	154		(13)		(13)		141				5	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		06/01/2012	SCHEDULED REDEMPTION		792	792	816	843		(51)		(51)		792				29	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2012	SCHEDULED REDEMPTION		170	170	176	184		(13)		(13)		170				6	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2012	SCHEDULED REDEMPTION		3,903	3,903	4,037	4,231		(328)		(328)		3,903				128	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2012	SCHEDULED REDEMPTION		1,141	1,141	1,180	1,244		(104)		(104)		1,141				37	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2012	SCHEDULED REDEMPTION		1,110	1,110	1,148	1,144		(34)		(34)		1,110				34	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2012	SCHEDULED REDEMPTION		562	562	574	571		(9)		(9)		562				16	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2012	SCHEDULED REDEMPTION		417	417	432	432		(14)		(14)		417				13	09/01/2034	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		06/01/2012	SCHEDULED REDEMPTION		48,621	48,621	46,775	47,262		1,359		1,359		48,621				1,153	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2012	SCHEDULED REDEMPTION		745	745	754	753		(8)		(8)		745				23	10/01/2036	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		06/01/2012	SCHEDULED REDEMPTION		123,983	123,983	125,978	126,132		(2,150)		(2,150)		123,983				2,919	07/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2012	SCHEDULED REDEMPTION		134,258	134,258	129,160	130,702		3,556		3,556		134,258				3,169	08/01/2035	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		06/01/2012	SCHEDULED REDEMPTION		9,817	9,817	9,137	9,399		417		417		9,817				207	02/01/2037	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		06/01/2012	SCHEDULED REDEMPTION		4,856	4,856	4,994	4,867		(12)		(12)		4,856				141	09/01/2012	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)
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		06/01/2012	SCHEDULED REDEMPTION		298,913	298,913	322,150	320,910		(21,996)		(21,996)		298,913				7,719	12/01/2018	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		06/01/2012	SCHEDULED REDEMPTION		22,496	22,496	21,991	22,236		260		260		22,496				431	02/01/2020	1
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		06/01/2012	SCHEDULED REDEMPTION		2,940	2,940	3,050	3,025		(85)		(85)		2,940				70	04/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		06/01/2012	SCHEDULED REDEMPTION		8,816	8,816	8,966	8,905		(89)		(89)		8,816				210	08/01/2020	1
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		06/01/2012	SCHEDULED REDEMPTION		3,930	3,930	4,072	4,059		(130)		(130)		3,930				93	12/01/2020	1
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		06/01/2012	SCHEDULED REDEMPTION		1,517	1,517	1,557	1,555		(38)		(38)		1,517				32	03/01/2021	1
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		06/01/2012	SCHEDULED REDEMPTION		3,365	3,365	3,505	3,515		(150)		(150)		3,365				87	06/01/2021	1
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		06/01/2012	SCHEDULED REDEMPTION		5,175	5,175	5,430	5,432		(257)		(257)		5,175				134	06/01/2021	1
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		06/01/2012	SCHEDULED REDEMPTION		3,500	3,500	3,646	3,650		(150)		(150)		3,500				90	07/01/2021	1
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		06/01/2012	SCHEDULED REDEMPTION		859	859	882	880		(21)		(21)		859				18	06/01/2021	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		06/01/2012	SCHEDULED REDEMPTION		18,576	18,576	19,488	19,612		(1,036)		(1,036)		18,576				482	08/01/2021	1
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		06/01/2012	SCHEDULED REDEMPTION		29,378	29,378	30,803	30,906		(1,528)		(1,528)		29,378				759	08/01/2021	1
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		06/01/2012	SCHEDULED REDEMPTION		18,830	18,830	19,634	19,782		(952)		(952)		18,830				488	09/01/2021	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		06/01/2012	SCHEDULED REDEMPTION		92,742	92,742	97,261	97,734		(4,992)		(4,992)		92,742				2,410	12/01/2021	1
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		06/01/2012	SCHEDULED REDEMPTION		2,928	2,928	3,051	3,069		(141)		(141)		2,928				76	11/01/2021	1
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		06/01/2012	SCHEDULED REDEMPTION		863	863	906	910		(46)		(46)		863				22	01/01/2022	1
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		06/01/2012	SCHEDULED REDEMPTION		26,170	26,170	27,261	27,395		(1,226)		(1,226)		26,170				679	03/01/2022	1
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		06/01/2012	SCHEDULED REDEMPTION		34,072	34,072	35,493	35,632		(1,560)		(1,560)		34,072				889	02/01/2022	1
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		06/01/2012	SCHEDULED REDEMPTION		19,932	19,932	20,779	20,878		(946)		(946)		19,932				519	03/01/2022	1
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		06/01/2012	SCHEDULED REDEMPTION		25,229	25,229	26,282	26,420		(1,191)		(1,191)		25,229				656	04/01/2022	1
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		06/01/2012	SCHEDULED REDEMPTION		33,328	33,328	34,974	35,126		(1,798)		(1,798)		33,328				865	04/01/2022	1
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		06/01/2012	SCHEDULED REDEMPTION		13,712	13,712	14,298	14,361		(648)		(648)		13,712				356	04/01/2022	1
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		06/01/2012	SCHEDULED REDEMPTION		1,574	1,574	1,652	1,653		(79)		(79)		1,574				40	04/01/2022	1
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		06/01/2012	SCHEDULED REDEMPTION		21,061	21,061	22,101	22,137		(1,076)		(1,076)		21,061				553	05/01/2022	1
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		06/01/2012	SCHEDULED REDEMPTION		13,643	13,643	14,316	14,390		(747)		(747)		13,643				352	06/01/2022	1
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		06/01/2012	SCHEDULED REDEMPTION		54,359	54,359	56,275	56,464		(2,105)		(2,105)		54,359				1,292	06/01/2022	1
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		06/01/2012	SCHEDULED REDEMPTION		641	641	668	670		(29)		(29)		641				17	05/01/2022	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		06/01/2012	SCHEDULED REDEMPTION		26,994	26,994	27,963	28,095		(1,101)		(1,101)		26,994				632	07/01/2022	1
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		06/01/2012	SCHEDULED REDEMPTION		2,195	2,195	2,304	2,310		(115)		(115)		2,195				58	07/01/2022	1
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		06/01/2012	SCHEDULED REDEMPTION		11,454	11,454	11,943	11,981		(527)		(527)		11,454				301	07/01/2022	1
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		06/01/2012	SCHEDULED REDEMPTION		23,434	23,434	24,260	24,429		(995)		(995)		23,434				554	07/01/2022	1
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		06/01/2012	SCHEDULED REDEMPTION		1,400	1,400	1,459	1,466		(66)		(66)		1,400				36	08/01/2022	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		06/01/2012	SCHEDULED REDEMPTION		96,930	96,930	101,066	101,744		(4,814)		(4,814)		96,930				2,528	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		06/01/2012	SCHEDULED REDEMPTION		56,300	56,300	58,653	58,923		(2,623)		(2,623)		56,300				1,455	09/01/2022	1
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		06/01/2012	SCHEDULED REDEMPTION		1,788	1,788	1,876	1,894		(107)		(107)		1,788				46	11/01/2022	1
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		06/01/2012	SCHEDULED REDEMPTION		1,740	1,740	1,787	1,783		(42)		(42)		1,740				37	07/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		06/01/2012	SCHEDULED REDEMPTION		125,436	125,436	130,380	130,895		(5,459)		(5,459)		125,436				2,949	10/01/2022	1
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		06/01/2012	SCHEDULED REDEMPTION		32,855	32,855	33,727	33,797		(942)		(942)		32,855				689	10/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		06/01/2012	SCHEDULED REDEMPTION		2,382	2,382	2,445	2,450		(68)		(68)		2,382				51	11/01/2022	1
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		06/01/2012	SCHEDULED REDEMPTION		24,260	24,260	25,112	25,281		(1,021)		(1,021)		24,260				579	12/01/2022	1
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		06/01/2012	SCHEDULED REDEMPTION		4,820	4,820	4,989	5,025		(205)		(205)		4,820				114	11/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		06/01/2012	SCHEDULED REDEMPTION		59,087	59,087	61,632	61,815		(2,727)		(2,727)		59,087				1,532	12/01/2022	1
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		06/01/2012	SCHEDULED REDEMPTION		42,659	42,659	44,438	44,814		(2,155)		(2,155)		42,659				1,105	01/01/2023	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		06/01/2012	SCHEDULED REDEMPTION		57,406	57,406	59,947	60,324		(2,918)		(2,918)		57,406				1,471	01/01/2023	1
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		06/01/2012	SCHEDULED REDEMPTION		28,369	28,369	29,552	29,622		(1,254)		(1,254)		28,369				732	10/01/2022	1
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		06/01/2012	SCHEDULED REDEMPTION		32,430	32,430	33,791	33,941		(1,511)		(1,511)		32,430				831	12/01/2022	1
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		06/01/2012	SCHEDULED REDEMPTION		1,118	1,118	1,173	1,177		(59)		(59)		1,118				29	02/01/2023	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		06/01/2012	SCHEDULED REDEMPTION		1,007,160	1,007,160	1,046,856	1,053,751		(46,591)		(46,591)		1,007,160				23,623	02/01/2023	1
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		06/01/2012	SCHEDULED REDEMPTION		49,746	49,746	51,707	52,086		(2,340)		(2,340)		49,746				1,185	02/01/2023	1
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		06/01/2012	SCHEDULED REDEMPTION		12,286	12,286	12,811	12,886		(599)		(599)		12,286				320	08/01/2022	1
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		06/01/2012	SCHEDULED REDEMPTION		31,970	31,970	33,303	33,461		(1,491)		(1,491)		31,970				828	02/01/2023	1
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		06/01/2012	SCHEDULED REDEMPTION		26,868	26,868	28,195	28,198		(1,330)		(1,330)		26,868				695	04/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		06/01/2012	SCHEDULED REDEMPTION		47,903	47,903	49,643	49,954		(2,051)		(2,051)		47,903				1,129	04/01/2023	1
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		06/01/2012	SCHEDULED REDEMPTION		12,576	12,576	13,197	13,271		(695)		(695)		12,576				325	09/01/2021	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		06/01/2012	SCHEDULED REDEMPTION		199,249	199,249	206,449	208,145		(8,896)		(8,896)		199,249				4,646	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		06/01/2012	SCHEDULED REDEMPTION		39,483	39,483	40,530	40,485		(1,002)		(1,002)		39,483				828	05/01/2023	1
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		06/01/2012	SCHEDULED REDEMPTION		12,696	12,696	13,234	13,284		(588)		(588)		12,696				328	04/01/2023	1
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		06/01/2012	SCHEDULED REDEMPTION		7,549	7,549	7,814	7,831		(282)		(282)		7,549				179	07/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		06/01/2012	SCHEDULED REDEMPTION		98,782	98,782	102,486	103,354		(4,572)		(4,572)		98,782				2,306	05/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		06/01/2012	SCHEDULED REDEMPTION		189,785	189,785	194,819	195,221		(5,436)		(5,436)		189,785				3,990	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2012	SCHEDULED REDEMPTION		196,928	196,928	204,228	205,144		(8,216)		(8,216)		196,928				4,630	06/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		06/01/2012	SCHEDULED REDEMPTION		1,917	1,917	1,984	1,990		(73)		(73)		1,917				45	08/01/2023	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		06/01/2012	SCHEDULED REDEMPTION		41,059	41,059	43,078	43,398		(2,339)		(2,339)		41,059				1,042	08/01/2023	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		06/01/2012	SCHEDULED REDEMPTION		43,638	43,638	45,764	45,880		(2,243)		(2,243)		43,638				1,121	09/01/2023	1
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		06/01/2012	SCHEDULED REDEMPTION		20,795	20,795	21,822	21,899		(1,104)		(1,104)		20,795				539	11/01/2023	1
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		06/01/2012	SCHEDULED REDEMPTION		1,749	1,749	1,822	1,831		(83)		(83)		1,749				45	10/01/2023	1
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		06/01/2012	SCHEDULED REDEMPTION		49,782	49,782	52,022	52,194		(2,412)		(2,412)		49,782				1,274	12/01/2023	1
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		06/01/2012	SCHEDULED REDEMPTION		2,316	2,316	2,413	2,428		(111)		(111)		2,316				61	12/01/2021	1
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		06/01/2012	SCHEDULED REDEMPTION		1,089	1,089	1,142	1,148		(59)		(59)		1,089				28	10/01/2022	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2012	SCHEDULED REDEMPTION		240,488	240,488	248,953	250,709		(10,222)		(10,222)		240,488				5,694	12/01/2023	1
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		06/01/2012	SCHEDULED REDEMPTION		26,033	26,033	27,009	27,177		(1,144)		(1,144)		26,033				611	11/01/2023	1
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		06/01/2012	SCHEDULED REDEMPTION		22,823	22,823	23,775	23,892		(1,070)		(1,070)		22,823				585	12/01/2023	1
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		06/01/2012	SCHEDULED REDEMPTION		29,900	29,900	31,078	31,212		(1,312)		(1,312)		29,900				707	01/01/2024	1
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		06/01/2012	SCHEDULED REDEMPTION		4,477	4,477	4,645	4,669		(191)		(191)		4,477				107	04/01/2023	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		06/01/2012	SCHEDULED REDEMPTION		1,316	1,316	1,365	1,366		(50)		(50)		1,316				32	02/01/2024	1
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		06/01/2012	SCHEDULED REDEMPTION		712,363	712,363	733,511	738,774		(26,411)		(26,411)		712,363				14,760	02/01/2024	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		06/01/2012	SCHEDULED REDEMPTION		72,857	72,857	75,550	76,298		(3,441)		(3,441)		72,857				1,692	02/01/2024	1
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		06/01/2012	SCHEDULED REDEMPTION		8,067	8,067	8,370	8,398		(331)		(331)		8,067				192	02/01/2024	1
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		06/01/2012	SCHEDULED REDEMPTION		11,926	11,926	12,515	12,539		(613)		(613)		11,926				313	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2012	SCHEDULED REDEMPTION		173,194	173,194	179,902	181,574		(8,380)		(8,380)		173,194				4,060	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2012	SCHEDULED REDEMPTION		222,515	222,515	231,285	234,015		(11,501)		(11,501)		222,515				5,178	01/01/2024	1
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		06/01/2012	SCHEDULED REDEMPTION		47,686	47,686	49,474	49,707		(2,021)		(2,021)		47,686				1,123	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		06/01/2012	SCHEDULED REDEMPTION		97,194	97,194	100,779	100,994		(3,800)		(3,800)		97,194				2,341	12/01/2022	1
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		06/01/2012	SCHEDULED REDEMPTION		11,463	11,463	12,029	12,161		(697)		(697)		11,463				296	01/01/2024	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		06/01/2012	SCHEDULED REDEMPTION		68,232	68,232	71,601	70,977		(2,745)		(2,745)		68,232				1,724	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2012	SCHEDULED REDEMPTION		217,937	217,937	226,527	228,164		(10,227)		(10,227)		217,937				5,078	04/01/2024	1
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		06/01/2012	SCHEDULED REDEMPTION		9,949	9,949	10,440	10,504		(556)		(556)		9,949				265	12/01/2023	1
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		06/01/2012	SCHEDULED REDEMPTION		33,863	33,863	35,535	35,718		(1,854)		(1,854)		33,863				879	12/01/2023	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		06/01/2012	SCHEDULED REDEMPTION		16,177	16,177	15,447	15,843		334		334		16,177				298	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		06/01/2012	SCHEDULED REDEMPTION		2,877	2,877	2,985	2,967		(90)		(90)		2,877				68	08/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		06/01/2012	SCHEDULED REDEMPTION		16,878	16,878	16,495	16,658		219		219		16,878				309	01/01/2020	1
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		06/01/2012	SCHEDULED REDEMPTION		1,670	1,670	1,753	1,734		(64)		(64)		1,670				42	04/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		06/01/2012	SCHEDULED REDEMPTION		17,869	17,869	17,485	17,657		213		213		17,869				346	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		06/01/2012	SCHEDULED REDEMPTION		34,198	34,198	33,448	33,778		419		419		34,198				653	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		06/01/2012	SCHEDULED REDEMPTION		6,183	6,183	6,044	6,112		71		71		6,183				120	08/01/2020	1
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		06/01/2012	SCHEDULED REDEMPTION		3,040	3,040	3,166	3,169		(129)		(129)		3,040				80	01/01/2021	1
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		06/01/2012	SCHEDULED REDEMPTION		9,865	9,865	10,212	10,222		(357)		(357)		9,865				233	03/01/2021	1
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		06/01/2012	SCHEDULED REDEMPTION		1,795	1,795	1,870	1,874		(79)		(79)		1,795				47	03/01/2021	1
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		06/01/2012	SCHEDULED REDEMPTION		58,226	58,226	60,655	60,844		(2,618)		(2,618)		58,226				1,469	04/01/2021	1
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		06/01/2012	SCHEDULED REDEMPTION		7,704	7,704	8,085	8,117		(413)		(413)		7,704				196	05/01/2021	1
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		06/01/2012	SCHEDULED REDEMPTION		4,930	4,930	5,173	5,204		(274)		(274)		4,930				129	08/01/2021	1
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		06/01/2012	SCHEDULED REDEMPTION		23,258	23,258	24,229	24,368		(1,110)		(1,110)		23,258				616	10/01/2021	1
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		06/01/2012	SCHEDULED REDEMPTION		7,592	7,592	7,859	7,899		(307)		(307)		7,592				173	12/01/2021	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		06/01/2012	SCHEDULED REDEMPTION		59,317	59,317	61,829	62,169		(2,852)		(2,852)		59,317				1,586	12/01/2021	1
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		06/01/2012	SCHEDULED REDEMPTION		14,664	14,664	15,388	15,403		(739)		(739)		14,664				375	01/01/2022	1
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		06/01/2012	SCHEDULED REDEMPTION		3,069	3,069	3,184	3,196		(127)		(127)		3,069				74	03/01/2022	1
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		06/01/2012	SCHEDULED REDEMPTION		907	907	941	947		(40)		(40)		907				21	04/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		06/01/2012	SCHEDULED REDEMPTION		21,279	21,279	22,029	22,205		(926)		(926)		21,279				505	06/01/2022	1
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		06/01/2012	SCHEDULED REDEMPTION		13,498	13,498	14,164	14,233		(735)		(735)		13,498				358	07/01/2022	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		06/01/2012	SCHEDULED REDEMPTION		4,653	4,653	4,866	4,896		(243)		(243)		4,653				124	08/01/2022	1
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		06/01/2012	SCHEDULED REDEMPTION		3,507	3,507	3,680	3,714		(208)		(208)		3,507				93	09/01/2022	1
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		06/01/2012	SCHEDULED REDEMPTION		15,987	15,987	16,670	16,828		(840)		(840)		15,987				415	10/01/2022	1
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		06/01/2012	SCHEDULED REDEMPTION		2,223	2,223	2,316	2,335		(112)		(112)		2,223				57	11/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		06/01/2012	SCHEDULED REDEMPTION		3,780	3,780	3,913	3,943		(163)		(163)		3,780				86	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		06/01/2012	SCHEDULED REDEMPTION		25,431	25,431	26,324	26,578		(1,147)		(1,147)		25,431				596	02/01/2023	1
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		06/01/2012	SCHEDULED REDEMPTION		24,715	24,715	25,936	25,969		(1,254)		(1,254)		24,715				649	02/01/2023	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		06/01/2012	SCHEDULED REDEMPTION		24,852	24,852	26,079	25,973		(1,121)		(1,121)		24,852				655	05/01/2023	1
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		06/01/2012	SCHEDULED REDEMPTION		67,680	67,680	69,475	69,212		(1,532)		(1,532)		67,680				1,418	06/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		06/01/2012	SCHEDULED REDEMPTION		8,312	8,312	8,624	8,663		(351)		(351)		8,312				197	06/01/2023	1
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		06/01/2012	SCHEDULED REDEMPTION		1,360	1,360	1,427	1,425		(65)		(65)		1,360				35	06/01/2023	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		06/01/2012	SCHEDULED REDEMPTION		47,508	47,508	49,733	49,840		(2,332)		(2,332)		47,508				1,237	07/01/2023	1
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		06/01/2012	SCHEDULED REDEMPTION		21,138	21,138	22,020	22,161		(1,023)		(1,023)		21,138				547	08/01/2023	1
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		06/01/2012	SCHEDULED REDEMPTION		11,721	11,721	12,300	12,384		(663)		(663)		11,721				299	09/01/2023	1
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		06/01/2012	SCHEDULED REDEMPTION		1,567	1,567	1,645	1,647		(79)		(79)		1,567				40	10/01/2023	1
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		06/01/2012	SCHEDULED REDEMPTION		2,684	2,684	2,784	2,802		(118)		(118)		2,684				65	12/01/2023	1
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		06/01/2012	SCHEDULED REDEMPTION		6,684	6,684	6,970	6,994		(310)		(310)		6,684				172	12/01/2023	1
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		06/01/2012	SCHEDULED REDEMPTION		28,510	28,510	29,699	29,663		(1,154)		(1,154)		28,510				738	01/01/2024	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		06/01/2012	SCHEDULED REDEMPTION		490,056	490,056	503,054	501,286		(11,229)		(11,229)		490,056				10,399	04/01/2024	1
3128MM-NQ-2	FED HOME LOAN MTG CORP GOLD #G18398		06/01/2012	SCHEDULED REDEMPTION		330,027	330,027	346,708			(16,682)		(16,682)		330,027				963	08/01/2026	1
3128MM-PU-1	FED HOME LOAN MTG CORP GOLD #G18434		06/01/2012	SCHEDULED REDEMPTION		50,249	50,249	52,487			(2,238)		(2,238)		50,249				126	05/01/2027	1
3128MM-PV-9	FED HOME LOAN MTG CORP GOLD #G18435		06/01/2012	SCHEDULED REDEMPTION		45,273	45,273	46,458			(1,185)		(1,185)		45,273				94	05/01/2027	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		06/01/2012	SCHEDULED REDEMPTION		4,256	4,256	4,211	4,246		10		10		4,256				141	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		06/01/2012	SCHEDULED REDEMPTION		5,275	5,275	5,220	5,259		16		16		5,275				174	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		06/01/2012	SCHEDULED REDEMPTION		221,037	221,037	218,827	219,328		1,709		1,709		221,037				6,078	10/01/2035	1
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		06/01/2012	SCHEDULED REDEMPTION		6,874	6,874	7,213	7,139		(265)		(265)		6,874				175	12/01/2020	1
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		06/01/2012	SCHEDULED REDEMPTION		13,122	13,122	13,770	13,766		(644)		(644)		13,122				339	01/01/2021	1
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		06/01/2012	SCHEDULED REDEMPTION		360	360	373	371		(10)		(10)		360				9	03/01/2021	1
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		06/01/2012	SCHEDULED REDEMPTION		1,001	1,001	1,036	1,040		(39)		(39)		1,001				24	04/01/2021	1
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		06/01/2012	SCHEDULED REDEMPTION		5,531	5,531	5,804	5,920		(389)		(389)		5,531				143	04/01/2021	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		06/01/2012	SCHEDULED REDEMPTION		1,884	1,884	1,843	1,858		26		26		1,884				36	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		06/01/2012	SCHEDULED REDEMPTION		242	242	236	239		3		3		242				5	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		06/01/2012	SCHEDULED REDEMPTION		26,102	26,102	25,504	25,760		342		342		26,102				496	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		06/01/2012	SCHEDULED REDEMPTION		1,954	1,954	1,909	1,930		24		24		1,954				37	08/01/2020	1
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		06/01/2012	SCHEDULED REDEMPTION		17,753	17,753	18,630	18,504		(751)		(751)		17,753				460	07/01/2019	1
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		06/01/2012	SCHEDULED REDEMPTION		878	878	909	903		(25)		(25)		878				21	08/01/2021	1
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		06/01/2012	SCHEDULED REDEMPTION		3,147	3,147	3,278	3,306		(159)		(159)		3,147				82	08/01/2021	1
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		06/01/2012	SCHEDULED REDEMPTION		6,835	6,835	7,120	7,271		(436)		(436)		6,835				178	09/01/2021	1
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		06/01/2012	SCHEDULED REDEMPTION		42,829	42,829	44,943	45,088		(2,260)		(2,260)		42,829				1,149	09/01/2021	1
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		06/01/2012	SCHEDULED REDEMPTION		1,020	1,020	1,071	1,103		(83)		(83)		1,020				26	09/01/2021	1
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		06/01/2012	SCHEDULED REDEMPTION		10,049	10,049	10,546	10,548		(499)		(499)		10,049				269	10/01/2021	1
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		06/01/2012	SCHEDULED REDEMPTION		14,059	14,059	14,677	14,799		(740)		(740)		14,059				351	10/01/2021	1
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		06/01/2012	SCHEDULED REDEMPTION		4,745	4,745	4,912	4,953		(208)		(208)		4,745				105	11/01/2021	1
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		06/01/2012	SCHEDULED REDEMPTION		4,586	4,586	4,758	4,811		(225)		(225)		4,586				114	11/01/2021	1
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		06/01/2012	SCHEDULED REDEMPTION		1,436	1,436	1,507	1,520		(84)		(84)		1,436				38	12/01/2021	1
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		06/01/2012	SCHEDULED REDEMPTION		2,705	2,705	2,807	2,783		(77)		(77)		2,705				61	12/01/2021	1
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		06/01/2012	SCHEDULED REDEMPTION		1,918	1,918	1,998	1,989		(71)		(71)		1,918				50	01/01/2022	1
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		06/01/2012	SCHEDULED REDEMPTION		13,250	13,250	13,904	13,897		(647)		(647)		13,250				352	01/01/2022	1
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		06/01/2012	SCHEDULED REDEMPTION		9,885	9,885	10,373	10,399		(514)		(514)		9,885				265	01/01/2022	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		06/01/2012	SCHEDULED REDEMPTION		86,094	86,094	90,345	90,003		(3,910)		(3,910)		86,094				2,329	01/01/2022	1
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		06/01/2012	SCHEDULED REDEMPTION		9,388	9,388	9,779	9,817		(430)		(430)		9,388				217	02/01/2022	1
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		06/01/2012	SCHEDULED REDEMPTION		644	644	668	671		(26)		(26)		644				15	03/01/2022	1
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		06/01/2012	SCHEDULED REDEMPTION		164	164	170	173		(10)		(10)		164				4	04/01/2022	1
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		06/01/2012	SCHEDULED REDEMPTION		301	301	313	319		(19)		(19)		301				7	05/01/2022	1
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		06/01/2012	SCHEDULED REDEMPTION		5,734	5,734	5,949	5,945		(211)		(211)		5,734				136	06/01/2022	1
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		06/01/2012	SCHEDULED REDEMPTION		2,869	2,869	2,991	3,006		(137)		(137)		2,869				68	06/01/2022	1
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		06/01/2012	SCHEDULED REDEMPTION		1,813	1,813	1,893	1,897		(84)		(84)		1,813				48	07/01/2022	1
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		06/01/2012	SCHEDULED REDEMPTION		7,570	7,570	7,854	7,891		(321)		(321)		7,570				159	08/01/2022	1
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		06/01/2012	SCHEDULED REDEMPTION		106,246	106,246	110,162	110,817		(4,571)		(4,571)		106,246				2,543	08/01/2022	1
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		06/01/2012	SCHEDULED REDEMPTION		15,489	15,489	16,176	16,472		(982)		(982)		15,489				385	08/01/2022	1
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		06/01/2012	SCHEDULED REDEMPTION		2,707	2,707	2,820	2,817		(110)		(110)		2,707				71	07/01/2022	1
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		06/01/2012	SCHEDULED REDEMPTION		1,611	1,611	1,679	1,747		(135)		(135)		1,611				44	09/01/2022	1
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		06/01/2012	SCHEDULED REDEMPTION		14,986	14,986	15,626	15,849		(863)		(863)		14,986				410	09/01/2022	1
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		06/01/2012	SCHEDULED REDEMPTION		39,170	39,170	40,804	41,225		(2,055)		(2,055)		39,170				975	10/01/2022	1
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		06/01/2012	SCHEDULED REDEMPTION		1,102	1,102	1,148	1,162		(60)		(60)		1,102				28	10/01/2022	1
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		06/01/2012	SCHEDULED REDEMPTION		1,722	1,722	1,794	1,805		(83)		(83)		1,722				46	10/01/2021	1
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		06/01/2012	SCHEDULED REDEMPTION		345	345	359	359		(14)		(14)		345				9	11/01/2022	1
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		06/01/2012	SCHEDULED REDEMPTION		558	558	581	583		(26)		(26)		558				15	11/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		06/01/2012	SCHEDULED REDEMPTION		1,374	1,374	1,431	1,431		(57)		(57)		1,374				36	12/01/2022	1
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		06/01/2012	SCHEDULED REDEMPTION		368	368	383	386		(18)		(18)		368				10	12/01/2022	1
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		06/01/2012	SCHEDULED REDEMPTION		400	400	415	424		(24)		(24)		400				9	12/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		06/01/2012	SCHEDULED REDEMPTION		19,306	19,306	20,259	20,118		(812)		(812)		19,306				502	12/01/2022	1
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		06/01/2012	SCHEDULED REDEMPTION		80	80	84	84		(4)		(4)		80				2	12/01/2022	1
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		06/01/2012	SCHEDULED REDEMPTION		1,314	1,314	1,373	1,375		(61)		(61)		1,314				35	01/01/2023	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		06/01/2012	SCHEDULED REDEMPTION		17,067	17,067	17,667	17,687		(620)		(620)		17,067				367	02/01/2023	1
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		06/01/2012	SCHEDULED REDEMPTION		22,817	22,817	23,673	23,962		(1,145)		(1,145)		22,817				538	01/01/2023	1
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		06/01/2012	SCHEDULED REDEMPTION		68,781	68,781	72,177	71,941		(3,160)		(3,160)		68,781				1,592	01/01/2023	1
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		06/01/2012	SCHEDULED REDEMPTION		64,065	64,065	67,229	67,350		(3,285)		(3,285)		64,065				1,621	01/01/2023	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		06/01/2012	SCHEDULED REDEMPTION		31,119	31,119	32,213	32,032		(913)		(913)		31,119				738	02/01/2018	1
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		06/01/2012	SCHEDULED REDEMPTION		25,554	25,554	26,455	26,843		(1,289)		(1,289)		25,554				604	02/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		06/01/2012	SCHEDULED REDEMPTION		1,387	1,387	1,442	1,446		(58)		(58)		1,387				33	04/01/2023	1
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		06/01/2012	SCHEDULED REDEMPTION		12,882	12,882	13,337	13,423		(541)		(541)		12,882				318	04/01/2023	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		06/01/2012	SCHEDULED REDEMPTION		55,677	55,677	57,871	57,634		(1,958)		(1,958)		55,677				1,195	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		06/01/2012	SCHEDULED REDEMPTION		53,141	53,141	54,550	54,511		(1,370)		(1,370)		53,141				1,121	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2012	SCHEDULED REDEMPTION		289,463	289,463	299,664	304,019		(14,557)		(14,557)		289,463				7,138	05/01/2023	1
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		06/01/2012	SCHEDULED REDEMPTION		23,194	23,194	24,064	24,138		(943)		(943)		23,194				533	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		06/01/2012	SCHEDULED REDEMPTION		2,610	2,610	2,702	2,740		(130)		(130)		2,610				61	06/01/2023	1
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		06/01/2012	SCHEDULED REDEMPTION		25,685	25,685	26,586	26,718		(1,034)		(1,034)		25,685				611	12/01/2022	1
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		06/01/2012	SCHEDULED REDEMPTION		6,218	6,218	6,451	6,471		(253)		(253)		6,218				149	07/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		06/01/2012	SCHEDULED REDEMPTION		90,506	90,506	94,975	95,185		(4,678)		(4,678)		90,506				2,394	12/01/2022	1
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		06/01/2012	SCHEDULED REDEMPTION		7,471	7,471	7,840	7,985		(514)		(514)		7,471				187	07/01/2023	1
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		06/01/2012	SCHEDULED REDEMPTION		2,578	2,578	2,685	2,682		(105)		(105)		2,578				66	08/01/2023	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		06/01/2012	SCHEDULED REDEMPTION		128,864	128,864	135,227	139,283		(10,419)		(10,419)		128,864				3,317	08/01/2023	1
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		06/01/2012	SCHEDULED REDEMPTION		9,868	9,868	10,355	10,794		(926)		(926)		9,868				270	09/01/2023	1
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		06/01/2012	SCHEDULED REDEMPTION		60,987	60,987	63,593	64,038		(3,051)		(3,051)		60,987				1,519	09/01/2023	1
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		06/01/2012	SCHEDULED REDEMPTION		113	113	119	122		(9)		(9)		113				3	08/01/2023	1
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		06/01/2012	SCHEDULED REDEMPTION		5,547	5,547	5,820	5,917		(371)		(371)		5,547				151	08/01/2023	1
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		06/01/2012	SCHEDULED REDEMPTION		8,422	8,422	8,774	9,060		(638)		(638)		8,422				228	09/01/2023	1
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		06/01/2012	SCHEDULED REDEMPTION		2,250	2,250	2,329	2,347		(97)		(97)		2,250				52	09/01/2023	1
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		06/01/2012	SCHEDULED REDEMPTION		1,738	1,738	1,818	1,854		(116)		(116)		1,738				42	10/01/2023	1
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		06/01/2012	SCHEDULED REDEMPTION		16,510	16,510	17,090	17,237		(726)		(726)		16,510				382	10/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		06/01/2012	SCHEDULED REDEMPTION		156,531	156,531	162,044	166,062		(9,531)		(9,531)		156,531				3,881	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		06/01/2012	SCHEDULED REDEMPTION		143,350	143,350	148,459	151,469		(8,119)		(8,119)		143,350				3,332	11/01/2023	1
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		06/01/2012	SCHEDULED REDEMPTION		6,148	6,148	6,452	6,425		(276)		(276)		6,148				156	12/01/2023	1
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		06/01/2012	SCHEDULED REDEMPTION		6,968	6,968	7,266	7,310		(341)		(341)		6,968				171	12/01/2023	1
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		06/01/2012	SCHEDULED REDEMPTION		112	112	116	121		(9)		(9)		112				3	12/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		06/01/2012	SCHEDULED REDEMPTION		4,910	4,910	5,152	5,129		(219)		(219)		4,910				133	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		06/01/2012	SCHEDULED REDEMPTION		44,548	44,548	46,113	45,700		(1,152)		(1,152)		44,548				1,103	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		06/01/2012	SCHEDULED REDEMPTION		6,800	6,800	7,039	6,992		(192)		(192)		6,800				160	01/01/2019	1
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		06/01/2012	SCHEDULED REDEMPTION		4,055	4,055	4,229	4,184		(128)		(128)		4,055				105	11/01/2023	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		06/01/2012	SCHEDULED REDEMPTION		58,750	58,750	61,651	63,023		(4,273)		(4,273)		58,750				1,609	02/01/2019	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		06/01/2012	SCHEDULED REDEMPTION		1,293	1,293	1,338	1,339		(46)		(46)		1,293				31	02/01/2024	1
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		06/01/2012	SCHEDULED REDEMPTION		11,475	11,475	11,901	11,819		(345)		(345)		11,475				274	03/01/2024	1
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		06/01/2012	SCHEDULED REDEMPTION		18,541	18,541	19,236	19,321		(780)		(780)		18,541				457	02/01/2024	1
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		06/01/2012	SCHEDULED REDEMPTION		1,406	1,406	1,459	1,453		(47)		(47)		1,406				33	03/01/2024	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		06/01/2012	SCHEDULED REDEMPTION		75,644	75,644	79,379	79,975		(4,331)		(4,331)		75,644				2,065	03/01/2019	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		06/01/2012	SCHEDULED REDEMPTION		17,318	17,318	17,777	17,697		(379)		(379)		17,318				362	04/01/2024	1
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		06/01/2012	SCHEDULED REDEMPTION		2,061	2,061	2,139	2,125		(64)		(64)		2,061				49	03/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		06/01/2012	SCHEDULED REDEMPTION		100,962	100,962	103,640	102,883		(1,921)		(1,921)		100,962				2,097	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		06/01/2012	SCHEDULED REDEMPTION		96,194	96,194	98,745	98,108		(1,915)		(1,915)		96,194				2,055	04/01/2024	1
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		06/01/2012	SCHEDULED REDEMPTION		2,037	2,037	2,109	2,093		(56)		(56)		2,037				48	05/01/2024	1
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		06/01/2012	SCHEDULED REDEMPTION		29,429	29,429	30,589	30,872		(1,443)		(1,443)		29,429				730	07/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2012	SCHEDULED REDEMPTION		40,297	40,297	42,286	41,922		(1,626)		(1,626)		40,297				1,059	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		06/01/2012	SCHEDULED REDEMPTION		48,471	48,471	50,683			(2,212)		(2,212)		48,471				121	03/01/2027	1
3128PY-YP-3	FED HOME LOAN MTG CORP GOLD #J18818		06/01/2012	SCHEDULED REDEMPTION		65,276	65,276	66,980			(1,703)		(1,703)		65,276				136	04/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		06/01/2012	SCHEDULED REDEMPTION		42,645	42,645	44,543			(1,897)		(1,897)		42,645				107	05/01/2027	1
3128Q0-E9-4	FED HOME LOAN MTG CORP GOLD #J19160		06/01/2012	SCHEDULED REDEMPTION		86,356	86,356	90,269			(3,913)		(3,913)		86,356				216	05/01/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		06/01/2012	SCHEDULED REDEMPTION		42,632	42,632	44,541			(1,908)		(1,908)		42,632				107	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2012	SCHEDULED REDEMPTION		1,921	1,921	1,877	1,884		38		38		1,921				54	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2012	SCHEDULED REDEMPTION		6,423	6,423	6,274	6,314		109		109		6,423				187	08/01/2028	1
31361C-U9-0	FED NATL MTG ASSOC #027608		06/01/2012	SCHEDULED REDEMPTION		823	823	842	828		(5)		(5)		823				33	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		06/01/2012	SCHEDULED REDEMPTION		60	60	62	61		(2)		(2)		60				3	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		06/01/2012	SCHEDULED REDEMPTION		42	42	43	44		(2)		(2)		42				2	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2012	SCHEDULED REDEMPTION		202	202	207	207		(5)		(5)		202				8	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		06/01/2012	SCHEDULED REDEMPTION		4	4	5	5						4					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2012	SCHEDULED REDEMPTION		65	65	67	67		(3)		(3)		65				2	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		06/01/2012	SCHEDULED REDEMPTION		603	603	631	622		(19)		(19)		603				24	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		06/01/2012	SCHEDULED REDEMPTION		250	250	248	248		2		2		250				8	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		06/01/2012	SCHEDULED REDEMPTION		232	232	243	242		(10)		(10)		232				7	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		06/01/2012	SCHEDULED REDEMPTION		347	347	347	348		(2)		(2)		347				11	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		06/01/2012	SCHEDULED REDEMPTION		754	754	788	822		(68)		(68)		754				25	04/01/2032	1
31369B-U8-6	FED NATL MTG ASSOC #205907		06/01/2012	SCHEDULED REDEMPTION		189	189	192	192		(3)		(3)		189				6	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		06/01/2012	SCHEDULED REDEMPTION		119	119	122	121		(3)		(3)		119				4	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		06/01/2012	SCHEDULED REDEMPTION		6,093	6,093	6,297	6,380		(287)		(287)		6,093				202	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2012	SCHEDULED REDEMPTION		1,536	1,536	1,579	1,581		(45)		(45)		1,536				61	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		06/01/2012	SCHEDULED REDEMPTION		26	26	27	26		(1)		(1)		26				1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		06/01/2012	SCHEDULED REDEMPTION		57	57	61	60		(2)		(2)		57				2	02/01/2015	1
31371G-TR-1	FED NATL MTG ASSOC #251760		06/01/2012	SCHEDULED REDEMPTION		248	248	247	248						248				7	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		06/01/2012	SCHEDULED REDEMPTION		21	21	20	20						21				1	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		06/01/2012	SCHEDULED REDEMPTION		315	315	301	298		18		18		315				10	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		06/01/2012	SCHEDULED REDEMPTION		28,564	28,564	27,140	27,622		942		942		28,564				713	02/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		06/01/2012	SCHEDULED REDEMPTION		113	113	118	119		(6)		(6)		113				4	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		06/01/2012	SCHEDULED REDEMPTION		569	569	570	572		(3)		(3)		569				17	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		06/01/2012	SCHEDULED REDEMPTION		1,010	1,010	1,046	1,034		(24)		(24)		1,010				31	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		06/01/2012	SCHEDULED REDEMPTION		455	455	478	480		(26)		(26)		455				14	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		06/01/2012	SCHEDULED REDEMPTION		306	306	321	323		(17)		(17)		306				9	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		06/01/2012	SCHEDULED REDEMPTION		1,220	1,220	1,213	1,216		4		4		1,220				40	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		06/01/2012	SCHEDULED REDEMPTION		1,046	1,046	1,078	1,085		(39)		(39)		1,046				34	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		06/01/2012	SCHEDULED REDEMPTION		594	594	574	569		25		25		594				19	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		06/01/2012	SCHEDULED REDEMPTION		2,486	2,486	2,581	2,555		(69)		(69)		2,486				81	02/01/2015	1
31371J-BM-5	FED NATL MTG ASSOC #253044		06/01/2012	SCHEDULED REDEMPTION		638	638	644	641		(3)		(3)		638				24	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		06/01/2012	SCHEDULED REDEMPTION		154	154	158	156		(3)		(3)		154				5	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2012	SCHEDULED REDEMPTION		1,190	1,190	1,236	1,290		(100)		(100)		1,190				39	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		06/01/2012	SCHEDULED REDEMPTION		808	808	815	813		(5)		(5)		808				29	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		06/01/2012	SCHEDULED REDEMPTION		320	320	323	322		(2)		(2)		320				12	07/01/2015	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2012	SCHEDULED REDEMPTION		1,891	1,891	1,963	2,057		(167)		(167)		1,891				69	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		06/01/2012	SCHEDULED REDEMPTION		932	932	968	965		(33)		(33)		932				29	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2012	SCHEDULED REDEMPTION		1,645	1,645	1,704	1,701		(56)		(56)		1,645				53	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		06/01/2012	SCHEDULED REDEMPTION		19	19	19	20		(2)		(2)		19				1	01/01/2031	1
31371J-V4-3	FED NATL MTG ASSOC #253635		06/01/2012	SCHEDULED REDEMPTION		1,008	1,008	1,035	1,032		(24)		(24)		1,008				33	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		06/01/2012	SCHEDULED REDEMPTION		770	770	804	853		(83)		(83)		770				24	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2012	SCHEDULED REDEMPTION		4,790	4,790	4,974	5,207		(417)		(417)		4,790				166	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2012	SCHEDULED REDEMPTION		354	354	364	381		(27)		(27)		354				13	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		06/01/2012	SCHEDULED REDEMPTION		2,839	2,839	2,898	2,883		(44)		(44)		2,839				87	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		06/01/2012	SCHEDULED REDEMPTION		889	889	925	911		(22)		(22)		889				25	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		06/01/2012	SCHEDULED REDEMPTION		1,165	1,165	1,209	1,197		(32)		(32)		1,165				39	06/01/2016	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2012	SCHEDULED REDEMPTION		244	244	252	261		(17)		(17)		244				9	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		06/01/2012	SCHEDULED REDEMPTION		3,860	3,860	4,054	4,125		(265)		(265)		3,860				119	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		06/01/2012	SCHEDULED REDEMPTION		308	308	324	327		(19)		(19)		308				9	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2012	SCHEDULED REDEMPTION		20	20	22	22		(2)		(2)		20				1	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		06/01/2012	SCHEDULED REDEMPTION		3,471	3,471	3,493	3,516		(45)		(45)		3,471				107	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		06/01/2012	SCHEDULED REDEMPTION		140	140	142	142		(2)		(2)		140				4	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2012	SCHEDULED REDEMPTION		4,746	4,746	4,893	4,932		(186)		(186)		4,746				133	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2012	SCHEDULED REDEMPTION		2,639	2,639	2,721	2,744		(105)		(105)		2,639				74	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)
31371K-N3-1	FED NATL MTG ASSOC #254310		06/01/2012	SCHEDULED REDEMPTION		4,032	4,032	4,132	4,122		(90)		(90)		4,032				114	05/01/2032	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2012	SCHEDULED REDEMPTION		174	174	179	181		(7)		(7)		174				5	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2012	SCHEDULED REDEMPTION		1,836	1,836	1,893	1,907		(71)		(71)		1,836				52	08/01/2022	1
31371K-WF-4	FED NATL MTG ASSOC #254546		06/01/2012	SCHEDULED REDEMPTION		7,933	7,933	8,095	8,025		(92)		(92)		7,933				205	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		06/01/2012	SCHEDULED REDEMPTION		23,019	23,019	24,008	23,706		(688)		(688)		23,019				653	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		06/01/2012	SCHEDULED REDEMPTION		824	824	839	832		(8)		(8)		824				21	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		06/01/2012	SCHEDULED REDEMPTION		24,388	24,388	25,436	25,037		(649)		(649)		24,388				662	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		06/01/2012	SCHEDULED REDEMPTION		13,339	13,339	13,912	13,692		(354)		(354)		13,339				388	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		06/01/2012	SCHEDULED REDEMPTION		422	422	431	427		(5)		(5)		422				10	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		06/01/2012	SCHEDULED REDEMPTION		3,167	3,167	3,145	3,151		16		16		3,167				82	10/01/2033	1
31371L-E2-1	FED NATL MTG ASSOC #254953		06/01/2012	SCHEDULED REDEMPTION		1,654	1,654	1,635	1,641		12		12		1,654				39	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		06/01/2012	SCHEDULED REDEMPTION		12,410	12,410	12,200	12,253		157		157		12,410				326	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		06/01/2012	SCHEDULED REDEMPTION		1,758	1,758	1,796	1,779		(21)		(21)		1,758				42	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		06/01/2012	SCHEDULED REDEMPTION		3,426	3,426	3,313	3,369		57		57		3,426				64	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		06/01/2012	SCHEDULED REDEMPTION		1,230	1,230	1,244	1,240		(11)		(11)		1,230				29	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		06/01/2012	SCHEDULED REDEMPTION		6,669	6,669	6,737	6,839		(170)		(170)		6,669				187	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		06/01/2012	SCHEDULED REDEMPTION		2,716	2,716	2,758	2,742		(26)		(26)		2,716				64	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		06/01/2012	SCHEDULED REDEMPTION		562	562	546	550		12		12		562				12	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		06/01/2012	SCHEDULED REDEMPTION		41,488	41,488	40,736	41,041		447		447		41,488				1,123	01/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2012	SCHEDULED REDEMPTION		5,967	5,967	5,478	5,678		290		290		5,967				114	03/01/2036	1
31371M-4C-8	FED NATL MTG ASSOC #256519		06/01/2012	SCHEDULED REDEMPTION		24,238	24,238	25,244	25,360		(1,121)		(1,121)		24,238				627	12/01/2021	1
31371N-HW-8	FED NATL MTG ASSOC #256845		06/01/2012	SCHEDULED REDEMPTION		1,930	1,930	1,963	1,959		(29)		(29)		1,930				60	08/01/2037	1
31371N-J8-9	FED NATL MTG ASSOC #256887		06/01/2012	SCHEDULED REDEMPTION		1,868	1,868	1,947	1,963		(95)		(95)		1,868				47	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		06/01/2012	SCHEDULED REDEMPTION		4,493	4,493	4,627	4,627		(134)		(134)		4,493				86	11/01/2022	1
31371N-NZ-4	FED NATL MTG ASSOC #257008		06/01/2012	SCHEDULED REDEMPTION		10,165	10,165	10,586	10,684		(519)		(519)		10,165				255	12/01/2022	1
31371N-SH-9	FED NATL MTG ASSOC #257120		06/01/2012	SCHEDULED REDEMPTION		46,628	46,628	47,814	47,880		(1,252)		(1,252)		46,628				997	02/01/2023	1
31371N-U9-4	FED NATL MTG ASSOC #257208		06/01/2012	SCHEDULED REDEMPTION		41,533	41,533	42,589	42,600		(1,067)		(1,067)		41,533				881	05/01/2023	1
31371N-VM-4	FED NATL MTG ASSOC #257220		06/01/2012	SCHEDULED REDEMPTION		1,067	1,067	1,104	1,105		(38)		(38)		1,067				25	05/01/2023	1
31371N-V3-6	FED NATL MTG ASSOC #257234		06/01/2012	SCHEDULED REDEMPTION		3,073	3,073	3,181	3,191		(118)		(118)		3,073				72	06/01/2023	1
31371N-Z2-4	FED NATL MTG ASSOC #257361		06/01/2012	SCHEDULED REDEMPTION		11,860	11,860	12,162	12,177		(317)		(317)		11,860				256	08/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2012	SCHEDULED REDEMPTION		84,642	84,642	87,669	88,141		(3,498)		(3,498)		84,642				1,961	10/01/2023	1
31371P-BP-4	FED NATL MTG ASSOC #257546		06/01/2012	SCHEDULED REDEMPTION		12,262	12,262	12,574	12,530		(268)		(268)		12,262				270	11/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		06/01/2012	SCHEDULED REDEMPTION		286	286	291	292		(7)		(7)		286				9	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		06/01/2012	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15					06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		06/01/2012	SCHEDULED REDEMPTION		44	44	46	47		(3)		(3)		44				2	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		06/01/2012	SCHEDULED REDEMPTION		129	129	134	139		(10)		(10)		129				5	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		06/01/2012	SCHEDULED REDEMPTION		3,363	3,363	3,365	3,365		(2)		(2)		3,363				112	08/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		06/01/2012	SCHEDULED REDEMPTION		508	508	522	522		(13)		(13)		508				19	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2012	SCHEDULED REDEMPTION		948	948	997	986		(39)		(39)		948				40	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		06/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		06/01/2012	SCHEDULED REDEMPTION		141	141	145	144		(3)		(3)		141				5	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		06/01/2012	SCHEDULED REDEMPTION		148	148	153	160		(12)		(12)		148				6	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		06/01/2012	SCHEDULED REDEMPTION		93	93	95	95		(2)		(2)		93				4	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		06/01/2012	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		06/01/2012	SCHEDULED REDEMPTION		636	636	648	637		(1)		(1)		636				13	01/01/2013	1
31374T-CN-7	FED NATL MTG ASSOC #323277		06/01/2012	SCHEDULED REDEMPTION		419	419	440	452		(33)		(33)		419				13	07/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		06/01/2012	SCHEDULED REDEMPTION		47	47	47	48		(1)		(1)		47				1	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		06/01/2012	SCHEDULED REDEMPTION		136	136	134	134		2		2		136				4	10/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		06/01/2012	SCHEDULED REDEMPTION		182	182	191	193		(11)		(11)		182				6	10/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		06/01/2012	SCHEDULED REDEMPTION		181	181	190	191		(10)		(10)		181				5	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		06/01/2012	SCHEDULED REDEMPTION		2,125	2,125	2,231	2,246		(122)		(122)		2,125				67	01/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		06/01/2012	SCHEDULED REDEMPTION		113	113	110	112		1		1		113				4	09/01/2014	1
31374V-TB-0	FED NATL MTG ASSOC #325546		06/01/2012	SCHEDULED REDEMPTION		1,538	1,538	1,498	1,492		46		46		1,538				51	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		06/01/2012	SCHEDULED REDEMPTION		20	20	19	19						20				1	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		06/01/2012	SCHEDULED REDEMPTION		104	104	107	107		(3)		(3)		104				4	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		06/01/2012	SCHEDULED REDEMPTION		157	157	149	149		8		8		157				5	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		06/01/2012	SCHEDULED REDEMPTION		207	207	197	197		10		10		207				6	01/01/2026	1
31375C-W7-6	FED NATL MTG ASSOC #331070		06/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		06/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(1)		(1)		26				1	01/01/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31375M-HG-1	FED NATL MTG ASSOC #338731		06/01/2012	SCHEDULED REDEMPTION		3	3	3	4		(1)		(1)		3					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		06/01/2012	SCHEDULED REDEMPTION		67	67	63	62		5		5		67				2	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		06/01/2012	SCHEDULED REDEMPTION		49	49	49	49		1		1		49				2	04/01/2026	1
31375X-QE-2	FED NATL MTG ASSOC #347953		06/01/2012	SCHEDULED REDEMPTION		791	791	800	800		(9)		(9)		791				30	06/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2012	SCHEDULED REDEMPTION		114	114	118	120		(6)		(6)		114				4	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2012	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	10/01/2026	1
31376J-2J-7	FED NATL MTG ASSOC #357277		06/01/2012	SCHEDULED REDEMPTION		8,493	8,493	8,884	9,588		(1,095)		(1,095)		8,493				297	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		06/01/2012	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		06/01/2012	SCHEDULED REDEMPTION		6,642	6,642	6,529	6,568		74		74		6,642				171	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		06/01/2012	SCHEDULED REDEMPTION		640	640	647	645		(5)		(5)		640				15	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		06/01/2012	SCHEDULED REDEMPTION		717	717	727	723		(6)		(6)		717				17	08/01/2020	1
31377A-XU-6	FED NATL MTG ASSOC #371591		06/01/2012	SCHEDULED REDEMPTION		195	195	198	198		(3)		(3)		195				7	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		06/01/2012	SCHEDULED REDEMPTION		54	54	57	56		(2)		(2)		54				2	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		06/01/2012	SCHEDULED REDEMPTION		28	28	27	28						28				1	03/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		06/01/2012	SCHEDULED REDEMPTION		60	60	61	60						60				2	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		06/01/2012	SCHEDULED REDEMPTION		38,050	38,050	38,204	38,228		(178)		(178)		38,050				1,043	02/01/2026	1
31378L-3K-6	FED NATL MTG ASSOC #402302		06/01/2012	SCHEDULED REDEMPTION		1,847	1,847	1,833	1,844		4		4		1,847				52	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		06/01/2012	SCHEDULED REDEMPTION		2,467	2,467	2,502	2,472		(4)		(4)		2,467				73	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		06/01/2012	SCHEDULED REDEMPTION		673	673	707	710		(38)		(38)		673				21	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		06/01/2012	SCHEDULED REDEMPTION		1,072	1,072	1,045	1,068		4		4		1,072				35	12/01/2012	1
31379C-X7-1	FED NATL MTG ASSOC #415702		06/01/2012	SCHEDULED REDEMPTION		8,089	8,089	8,203	8,108		(18)		(18)		8,089				251	03/01/2013	1
31379D-LU-1	FED NATL MTG ASSOC #416239		06/01/2012	SCHEDULED REDEMPTION		1,778	1,778	1,729	1,771		7		7		1,778				55	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		06/01/2012	SCHEDULED REDEMPTION		1,308	1,308	1,289	1,306		2		2		1,308				37	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		06/01/2012	SCHEDULED REDEMPTION		725	725	735	726		(1)		(1)		725				22	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		06/01/2012	SCHEDULED REDEMPTION		132	132	134	133						132				4	09/01/2013	1
31379H-D3-1	FED NATL MTG ASSOC #419622		06/01/2012	SCHEDULED REDEMPTION		997	997	1,000	997						997				28	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2012	SCHEDULED REDEMPTION		675	675	698	696		(22)		(22)		675				26	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2012	SCHEDULED REDEMPTION		54	54	56	55		(1)		(1)		54				2	12/01/2027	1
31379L-UL-3	FED NATL MTG ASSOC #422787		06/01/2012	SCHEDULED REDEMPTION		70	70	71	71		(1)		(1)		70				2	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		06/01/2012	SCHEDULED REDEMPTION		25,561	25,561	23,752	25,127		434		434		25,561				662	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2012	SCHEDULED REDEMPTION		684	684	705	707		(23)		(23)		684				19	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		06/01/2012	SCHEDULED REDEMPTION		1,698	1,698	1,708	1,700		(2)		(2)		1,698				52	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		06/01/2012	SCHEDULED REDEMPTION		42	42	42	42						42				1	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		06/01/2012	SCHEDULED REDEMPTION		538	538	552	552		(13)		(13)		538				19	07/01/2026	1
31379T-2S-2	FED NATL MTG ASSOC #429285		06/01/2012	SCHEDULED REDEMPTION		806	806	810	807		(1)		(1)		806				25	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		06/01/2012	SCHEDULED REDEMPTION		94	94	97	97		(4)		(4)		94				3	06/01/2028	1
31379U-GV-7	FED NATL MTG ASSOC #429612		06/01/2012	SCHEDULED REDEMPTION		279	279	280	279						279				8	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		06/01/2012	SCHEDULED REDEMPTION		599	599	601	600						599				17	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		06/01/2012	SCHEDULED REDEMPTION		639	639	629	632		7		7		639				19	08/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		06/01/2012	SCHEDULED REDEMPTION		79	79	78	79						79				2	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		06/01/2012	SCHEDULED REDEMPTION		2,467	2,467	2,448	2,462		5		5		2,467				65	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		06/01/2012	SCHEDULED REDEMPTION		739	739	733	738		1		1		739				20	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2012	SCHEDULED REDEMPTION		55	55	55	55						55				2	07/01/2013	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		06/01/2012	SCHEDULED REDEMPTION		167	167	172	171		(4)		(4)		167				5	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		06/01/2012	SCHEDULED REDEMPTION		111	111	109	110		1		1		111				4	08/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2012	SCHEDULED REDEMPTION		655	655	671	667		(12)		(12)		655				23	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		06/01/2012	SCHEDULED REDEMPTION		68	68	67	68		1		1		68				2	09/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		06/01/2012	SCHEDULED REDEMPTION		1,605	1,605	1,544	1,574		31		31		1,605				42	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		06/01/2012	SCHEDULED REDEMPTION		58	58	60	61		(2)		(2)		58				2	09/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		06/01/2012	SCHEDULED REDEMPTION		460	460	461	460		(1)		(1)		460				14	08/01/2029	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		06/01/2012	SCHEDULED REDEMPTION		11	11	10	10						11					11/01/2029	1
31380S-CR-2	FED NATL MTG ASSOC #448380		06/01/2012	SCHEDULED REDEMPTION		3,443	3,443	3,480	3,450		(8)		(8)		3,443				106	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		06/01/2012	SCHEDULED REDEMPTION		1,563	1,563	1,566	1,570		(7)		(7)		1,563				50	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		06/01/2012	SCHEDULED REDEMPTION		295	295	283	286		9		9		295				8	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		06/01/2012	SCHEDULED REDEMPTION		2,592	2,592	2,493	2,545		47		47		2,592				67	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		06/01/2012	SCHEDULED REDEMPTION		692	692	694	694		(2)		(2)		692				21	01/01/2029	1
31381A-E5-6	FED NATL MTG ASSOC #454756		06/01/2012	SCHEDULED REDEMPTION		778	778	739	754		24		24		778				20	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		06/01/2012	SCHEDULED REDEMPTION		13	13	13	13						13					12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		06/01/2012	SCHEDULED REDEMPTION		648	648	655	650		(2)		(2)		648				20	01/01/2014	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)
31381C-P5-0	FED NATL MTG ASSOC #456844		06/01/2012	SCHEDULED REDEMPTION		8,791	8,791	8,454	8,644		146		146		8,791				241	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		06/01/2012	SCHEDULED REDEMPTION		89	89	92	92		(3)		(3)		89				3	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		06/01/2012	SCHEDULED REDEMPTION		5,953	5,953	5,966	5,979		(26)		(26)		5,953				164	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		06/01/2012	SCHEDULED REDEMPTION		2,183	2,183	2,249	2,243		(60)		(60)		2,183				67	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		06/01/2012	SCHEDULED REDEMPTION		282	282	272	273		9		9		282				8	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		06/01/2012	SCHEDULED REDEMPTION		343	343	330	337		6		6		343				9	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		06/01/2012	SCHEDULED REDEMPTION		116	116	114	115		1		1		116				4	06/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		06/01/2012	SCHEDULED REDEMPTION		61	61	64	64		(3)		(3)		61				2	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		06/01/2012	SCHEDULED REDEMPTION		23,336	23,336	22,443	22,945		391		391		23,336				640	01/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		06/01/2012	SCHEDULED REDEMPTION		55	55	54	54		1		1		55				2	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		06/01/2012	SCHEDULED REDEMPTION		109	109	112	112		(3)		(3)		109				3	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		06/01/2012	SCHEDULED REDEMPTION		81	81	78	78		3		3		81				2	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		06/01/2012	SCHEDULED REDEMPTION		106	106	102	101		5		5		106				3	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		06/01/2012	SCHEDULED REDEMPTION		26	26	25	24		1		1		26				1	04/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		06/01/2012	SCHEDULED REDEMPTION		296	296	282	293		4		4		296				9	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		06/01/2012	SCHEDULED REDEMPTION		602	602	632	644		(42)		(42)		602				19	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		06/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		06/01/2012	SCHEDULED REDEMPTION		19,985	19,985	19,109	19,155		830		830		19,985				645	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		06/01/2012	SCHEDULED REDEMPTION		215	215	207	205		9		9		215				7	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		06/01/2012	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		06/01/2012	SCHEDULED REDEMPTION		25	25	23	23		2		2		25				1	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		06/01/2012	SCHEDULED REDEMPTION		7,779	7,779	7,753	7,779						7,779				221	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2012	SCHEDULED REDEMPTION		46	46	45	45		1		1		46				2	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		06/01/2012	SCHEDULED REDEMPTION		8	8	8	7		1		1		8					04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		06/01/2012	SCHEDULED REDEMPTION		314	314	299	302		12		12		314				10	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2012	SCHEDULED REDEMPTION		174	174	180	185		(11)		(11)		174				7	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		06/01/2012	SCHEDULED REDEMPTION		60	60	62	63		(3)		(3)		60				2	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		06/01/2012	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		06/01/2012	SCHEDULED REDEMPTION		36	36	38	39		(3)		(3)		36				1	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		06/01/2012	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		06/01/2012	SCHEDULED REDEMPTION		443	443	420	419		24		24		443				14	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		06/01/2012	SCHEDULED REDEMPTION		115	115	111	110		5		5		115				4	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		06/01/2012	SCHEDULED REDEMPTION		618	618	619	621		(3)		(3)		618				19	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		06/01/2012	SCHEDULED REDEMPTION		67	67	64	64		3		3		67				2	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		06/01/2012	SCHEDULED REDEMPTION		91	91	85	86		5		5		91				3	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		06/01/2012	SCHEDULED REDEMPTION		340	340	351	346		(5)		(5)		340				10	09/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		06/01/2012	SCHEDULED REDEMPTION		629	629	609	606		23		23		629				19	06/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		06/01/2012	SCHEDULED REDEMPTION		821	821	800	814		7		7		821				27	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		06/01/2012	SCHEDULED REDEMPTION		411	411	405	407		5		5		411				14	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2012	SCHEDULED REDEMPTION		40	40	39	39						40				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2012	SCHEDULED REDEMPTION		438	438	455	459		(21)		(21)		438				17	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		06/01/2012	SCHEDULED REDEMPTION		58	58	56	56		1		1		58				2	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		06/01/2012	SCHEDULED REDEMPTION		440	440	426	428		12		12		440				15	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2012	SCHEDULED REDEMPTION		56	56	58	60		(4)		(4)		56				2	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		06/01/2012	SCHEDULED REDEMPTION		488	488	507	506		(18)		(18)		488				16	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		06/01/2012	SCHEDULED REDEMPTION		42	42	42	42						42				1	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		06/01/2012	SCHEDULED REDEMPTION		3	3	4	4						3					12/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		06/01/2012	SCHEDULED REDEMPTION		175	175	170	170		6		6		175				6	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2012	SCHEDULED REDEMPTION		163	163	169	174		(11)		(11)		163				6	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		06/01/2012	SCHEDULED REDEMPTION		489	489	503	499		(11)		(11)		489				15	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		06/01/2012	SCHEDULED REDEMPTION		1,149	1,149	1,206	1,211		(63)		(63)		1,149				36	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		06/01/2012	SCHEDULED REDEMPTION		2,866	2,866	2,894	2,879		(13)		(13)		2,866				108	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		06/01/2012	SCHEDULED REDEMPTION		4,843	4,843	4,892	4,862		(19)		(19)		4,843				183	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		06/01/2012	SCHEDULED REDEMPTION		405	405	391	389		15		15		405				13	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2012	SCHEDULED REDEMPTION		19	19	19	19						19				1	09/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		06/01/2012	SCHEDULED REDEMPTION		967	967	976	970		(3)		(3)		967				37	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		06/01/2012	SCHEDULED REDEMPTION		9,878	9,878	9,971	9,931		(53)		(53)		9,878				354	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		06/01/2012	SCHEDULED REDEMPTION		10,015	10,015	10,517	10,512		(497)		(497)		10,015				295	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2012	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		06/01/2012	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				3	10/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2012	SCHEDULED REDEMPTION		41	41	42	44		(3)		(3)		41				1	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		06/01/2012	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		06/01/2012	SCHEDULED REDEMPTION		36	36	38	40		(4)		(4)		36				1	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		06/01/2012	SCHEDULED REDEMPTION		5	5	5	6						5					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		06/01/2012	SCHEDULED REDEMPTION		401	401	387	390		11		11		401				13	02/01/2030	1
31384F-XR-3	FED NATL MTG ASSOC #522788		06/01/2012	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		06/01/2012	SCHEDULED REDEMPTION		2,858	2,858	2,917	2,894		(36)		(36)		2,858				81	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		06/01/2012	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		06/01/2012	SCHEDULED REDEMPTION		155	155	162	174		(19)		(19)		155				5	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		06/01/2012	SCHEDULED REDEMPTION		4	4	4	4						4					11/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		06/01/2012	SCHEDULED REDEMPTION		639	639	645	642		(3)		(3)		639				24	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		06/01/2012	SCHEDULED REDEMPTION		109	109	113	118		(9)		(9)		109				4	01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		06/01/2012	SCHEDULED REDEMPTION		601	601	607	604		(2)		(2)		601				23	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		06/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		06/01/2012	SCHEDULED REDEMPTION		2,290	2,290	2,359	2,453		(164)		(164)		2,290				68	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2012	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2012	SCHEDULED REDEMPTION		87	87	91	93		(6)		(6)		87				3	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		06/01/2012	SCHEDULED REDEMPTION		266	266	276	275		(9)		(9)		266				9	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		06/01/2012	SCHEDULED REDEMPTION		65	65	68	70		(5)		(5)		65				2	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		06/01/2012	SCHEDULED REDEMPTION		309	309	320	316		(8)		(8)		309				10	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2012	SCHEDULED REDEMPTION		46	46	48	50		(4)		(4)		46				2	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2012	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		06/01/2012	SCHEDULED REDEMPTION		90	90	92	92		(2)		(2)		90				3	05/01/2015	1
31384P-NF-8	FED NATL MTG ASSOC #529690		06/01/2012	SCHEDULED REDEMPTION		434	434	451	469		(35)		(35)		434				16	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		06/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		06/01/2012	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2012	SCHEDULED REDEMPTION		123	123	128	133		(10)		(10)		123				5	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		06/01/2012	SCHEDULED REDEMPTION		194	194	196	196		(1)		(1)		194				7	02/01/2015	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		06/01/2012	SCHEDULED REDEMPTION		1,201	1,201	1,212	1,208		(7)		(7)		1,201				45	04/01/2015	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		06/01/2012	SCHEDULED REDEMPTION		275	275	278	277		(2)		(2)		275				10	04/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		06/01/2012	SCHEDULED REDEMPTION		172	172	180	186		(15)		(15)		172				6	03/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		06/01/2012	SCHEDULED REDEMPTION		128	128	129	129						128				5	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		06/01/2012	SCHEDULED REDEMPTION		218	218	223	223		(6)		(6)		218				8	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		06/01/2012	SCHEDULED REDEMPTION		17	17	17	17						17				1	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		06/01/2012	SCHEDULED REDEMPTION		687	687	694	689		(2)		(2)		687				26	04/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		06/01/2012	SCHEDULED REDEMPTION		354	354	368	364		(10)		(10)		354				12	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		06/01/2012	SCHEDULED REDEMPTION		13	13	14	15		(1)		(1)		13				1	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2012	SCHEDULED REDEMPTION		262	262	272	279		(17)		(17)		262				10	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2012	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					03/01/2030	1
31384U-EA-8	FED NATL MTG ASSOC #533929		06/01/2012	SCHEDULED REDEMPTION		186	186	187	186		(1)		(1)		186				7	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		06/01/2012	SCHEDULED REDEMPTION		331	331	340	341		(9)		(9)		331				11	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		06/01/2012	SCHEDULED REDEMPTION		39	39	39	39						39				2	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		06/01/2012	SCHEDULED REDEMPTION		76	76	75	75						76				3	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2012	SCHEDULED REDEMPTION		592	592	597	595		(4)		(4)		592				22	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		06/01/2012	SCHEDULED REDEMPTION		2,672	2,672	2,774	2,935		(263)		(263)		2,672				99	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2012	SCHEDULED REDEMPTION		45	45	47	48		(3)		(3)		45				2	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		06/01/2012	SCHEDULED REDEMPTION		86	86	86	86						86				3	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2012	SCHEDULED REDEMPTION		51	51	53	56		(5)		(5)		51				2	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		06/01/2012	SCHEDULED REDEMPTION		336	336	328	333		3		3		336				11	11/01/2014	1
31384V-NT-5	FED NATL MTG ASSOC #535102		06/01/2012	SCHEDULED REDEMPTION		175	175	181	180		(5)		(5)		175				6	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		06/01/2012	SCHEDULED REDEMPTION		3,099	3,099	3,179	3,152		(53)		(53)		3,099				103	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		06/01/2012	SCHEDULED REDEMPTION		139	139	145	143		(4)		(4)		139				5	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		06/01/2012	SCHEDULED REDEMPTION		243	243	254	266		(24)		(24)		243				8	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		06/01/2012	SCHEDULED REDEMPTION		197	197	206	218		(21)		(21)		197				6	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2012	SCHEDULED REDEMPTION		118	118	123	127		(9)		(9)		118				5	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		06/01/2012	SCHEDULED REDEMPTION		6,018	6,018	6,037	6,061		(43)		(43)		6,018				180	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		06/01/2012	SCHEDULED REDEMPTION		58	58	61	64		(6)		(6)		58				2	02/01/2030	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)
31384V-QR-6	FED NATL MTG ASSOC #535164		06/01/2012	SCHEDULED REDEMPTION		44	44	46	49		(5)		(5)		44				1	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2012	SCHEDULED REDEMPTION		410	410	425	447		(37)		(37)		410				14	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		06/01/2012	SCHEDULED REDEMPTION		3,278	3,278	3,443	3,471		(192)		(192)		3,278				102	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		06/01/2012	SCHEDULED REDEMPTION		2,737	2,737	2,842	2,811		(74)		(74)		2,737				90	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2012	SCHEDULED REDEMPTION		1,415	1,415	1,470	1,553		(138)		(138)		1,415				51	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		06/01/2012	SCHEDULED REDEMPTION		687	687	708	717		(30)		(30)		687				21	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		06/01/2012	SCHEDULED REDEMPTION		2,209	2,209	2,214	2,219		(10)		(10)		2,209				68	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2012	SCHEDULED REDEMPTION		491	491	502	501		(9)		(9)		491				16	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		06/01/2012	SCHEDULED REDEMPTION		579	579	601	600		(20)		(20)		579				19	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2012	SCHEDULED REDEMPTION		2,822	2,822	2,930	2,923		(101)		(101)		2,822				93	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		06/01/2012	SCHEDULED REDEMPTION		1,765	1,765	1,833	1,822		(57)		(57)		1,765				58	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		06/01/2012	SCHEDULED REDEMPTION		2,484	2,484	2,490	2,498		(13)		(13)		2,484				73	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		06/01/2012	SCHEDULED REDEMPTION		268	268	274	273		(5)		(5)		268				8	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		06/01/2012	SCHEDULED REDEMPTION		11,598	11,598	11,999	11,727		(129)		(129)		11,598				327	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		06/01/2012	SCHEDULED REDEMPTION		3,846	3,846	3,994	3,988		(142)		(142)		3,846				127	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2012	SCHEDULED REDEMPTION		337	337	350	365		(28)		(28)		337				12	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		06/01/2012	SCHEDULED REDEMPTION		1,277	1,277	1,326	1,331		(54)		(54)		1,277				43	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		06/01/2012	SCHEDULED REDEMPTION		167	167	175	178		(11)		(11)		167				5	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2012	SCHEDULED REDEMPTION		1,918	1,918	1,958	1,953		(35)		(35)		1,918				58	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		06/01/2012	SCHEDULED REDEMPTION		1,158	1,158	1,182	1,180		(23)		(23)		1,158				34	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2012	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		06/01/2012	SCHEDULED REDEMPTION		136	136	143	146		(10)		(10)		136				4	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2012	SCHEDULED REDEMPTION		196	196	204	213		(16)		(16)		196				7	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2012	SCHEDULED REDEMPTION		87	87	90	94		(7)		(7)		87				3	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		06/01/2012	SCHEDULED REDEMPTION		146	146	149	148		(3)		(3)		146				4	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		06/01/2012	SCHEDULED REDEMPTION		870	870	904	891		(21)		(21)		870				29	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		06/01/2012	SCHEDULED REDEMPTION		422	422	432	427		(5)		(5)		422				14	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2012	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2012	SCHEDULED REDEMPTION		51	51	54	56		(5)		(5)		51				2	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2012	SCHEDULED REDEMPTION		60	60	62	67		(7)		(7)		60				2	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2012	SCHEDULED REDEMPTION		407	407	411	409		(2)		(2)		407				15	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		06/01/2012	SCHEDULED REDEMPTION		764	764	772	768		(3)		(3)		764				29	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		06/01/2012	SCHEDULED REDEMPTION		799	799	830	833		(34)		(34)		799				26	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2012	SCHEDULED REDEMPTION		65	65	67	70		(5)		(5)		65				2	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		06/01/2012	SCHEDULED REDEMPTION		140	140	141	141		(1)		(1)		140				5	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		06/01/2012	SCHEDULED REDEMPTION		38	38	40	42		(4)		(4)		38				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2012	SCHEDULED REDEMPTION		41	41	43	46		(5)		(5)		41				1	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2012	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		06/01/2012	SCHEDULED REDEMPTION		1,234	1,234	1,246	1,242		(7)		(7)		1,234				48	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		06/01/2012	SCHEDULED REDEMPTION		654	654	679	671		(18)		(18)		654				22	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		06/01/2012	SCHEDULED REDEMPTION		686	686	692	689		(3)		(3)		686				24	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		06/01/2012	SCHEDULED REDEMPTION		139	139	140	140		(1)		(1)		139				5	05/01/2015	1
31385A-K9-7	FED NATL MTG ASSOC #538620		06/01/2012	SCHEDULED REDEMPTION		1,385	1,385	1,398	1,391		(6)		(6)		1,385				48	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2012	SCHEDULED REDEMPTION		1,304	1,304	1,355	1,453		(149)		(149)		1,304				44	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		06/01/2012	SCHEDULED REDEMPTION		540	540	545	542		(2)		(2)		540				20	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		06/01/2012	SCHEDULED REDEMPTION		30	30	30	30						30				1	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		06/01/2012	SCHEDULED REDEMPTION		266	266	269	268		(1)		(1)		266				10	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2012	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		06/01/2012	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		06/01/2012	SCHEDULED REDEMPTION		269	269	275	273		(5)		(5)		269				9	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		06/01/2012	SCHEDULED REDEMPTION		192	192	194	194		(2)		(2)		192				7	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2012	SCHEDULED REDEMPTION		31	31	32	34		(4)		(4)		31				1	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		06/01/2012	SCHEDULED REDEMPTION		294	294	302	300		(5)		(5)		294				10	09/01/2015	1
31385D-EA-5	FED NATL MTG ASSOC #541129		06/01/2012	SCHEDULED REDEMPTION		4	4	5	5						4					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		06/01/2012	SCHEDULED REDEMPTION		2	2	3	3						2					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		06/01/2012	SCHEDULED REDEMPTION		409	409	413	412		(3)		(3)		409				15	05/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		06/01/2012	SCHEDULED REDEMPTION		342	342	345	344		(2)		(2)		342				13	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		06/01/2012	SCHEDULED REDEMPTION		113	113	118	123		(9)		(9)		113				4	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		06/01/2012	SCHEDULED REDEMPTION		4,877	4,877	5,064	5,337		(460)		(460)		4,877				195	07/01/2030	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)
31385E-UK-3	FED NATL MTG ASSOC #542486		06/01/2012	SCHEDULED REDEMPTION		435	435	439	438		(3)		(3)		435				15	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2012	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2012	SCHEDULED REDEMPTION		160	160	166	171		(12)		(12)		160				6	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		06/01/2012	SCHEDULED REDEMPTION		79	79	82	89		(10)		(10)		79				3	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2012	SCHEDULED REDEMPTION		1,317	1,317	1,395	1,526		(210)		(210)		1,317				56	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		06/01/2012	SCHEDULED REDEMPTION		28	28	30	32		(3)		(3)		28				1	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2012	SCHEDULED REDEMPTION		24	24	25	25		(2)		(2)		24				1	07/01/2030	1
31385H-AD-4	FED NATL MTG ASSOC #544604		06/01/2012	SCHEDULED REDEMPTION		313	313	325	322		(8)		(8)		313				10	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		06/01/2012	SCHEDULED REDEMPTION		16	16	16	16						16				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		06/01/2012	SCHEDULED REDEMPTION		1,513	1,513	1,545	1,541		(27)		(27)		1,513				46	06/01/2016	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		06/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		06/01/2012	SCHEDULED REDEMPTION		164	164	172	173		(9)		(9)		164				5	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2012	SCHEDULED REDEMPTION		939	939	965	1,002		(63)		(63)		939				34	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		06/01/2012	SCHEDULED REDEMPTION		2,229	2,229	2,323	2,289		(59)		(59)		2,229				62	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		06/01/2012	SCHEDULED REDEMPTION		610	610	634	632		(22)		(22)		610				20	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		06/01/2012	SCHEDULED REDEMPTION		35	35	37	39		(4)		(4)		35				1	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		06/01/2012	SCHEDULED REDEMPTION		125	125	130	129		(4)		(4)		125				4	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		06/01/2012	SCHEDULED REDEMPTION		114	114	119	125		(11)		(11)		114				4	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		06/01/2012	SCHEDULED REDEMPTION		724	724	754	744		(20)		(20)		724				21	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		06/01/2012	SCHEDULED REDEMPTION		307	307	318	319		(12)		(12)		307				10	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		06/01/2012	SCHEDULED REDEMPTION		8,292	8,292	8,700	8,799		(507)		(507)		8,292				252	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2012	SCHEDULED REDEMPTION		732	732	762	753		(20)		(20)		732				21	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		06/01/2012	SCHEDULED REDEMPTION		354	354	372	374		(20)		(20)		354				11	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		06/01/2012	SCHEDULED REDEMPTION		12,572	12,572	12,768	12,678		(106)		(106)		12,572				327	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		06/01/2012	SCHEDULED REDEMPTION		3,395	3,395	3,405	3,413		(18)		(18)		3,395				105	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		06/01/2012	SCHEDULED REDEMPTION		771	771	775	778		(8)		(8)		771				24	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		06/01/2012	SCHEDULED REDEMPTION		6,606	6,606	6,872	6,797		(191)		(191)		6,606				187	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		06/01/2012	SCHEDULED REDEMPTION		3,833	3,833	3,842	3,849		(15)		(15)		3,833				119	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		06/01/2012	SCHEDULED REDEMPTION		872	872	912	956		(84)		(84)		872				28	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		06/01/2012	SCHEDULED REDEMPTION		8,868	8,868	9,105	8,998		(130)		(130)		8,868				231	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		06/01/2012	SCHEDULED REDEMPTION		174	174	182	184		(11)		(11)		174				5	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		06/01/2012	SCHEDULED REDEMPTION		174	174	175	174		(1)		(1)		174				7	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		06/01/2012	SCHEDULED REDEMPTION		245	245	248	247		(2)		(2)		245				9	07/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		06/01/2012	SCHEDULED REDEMPTION		131	131	136	139		(7)		(7)		131				5	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		06/01/2012	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		06/01/2012	SCHEDULED REDEMPTION		940	940	949	946		(5)		(5)		940				36	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2012	SCHEDULED REDEMPTION		270	270	276	277		(7)		(7)		270				9	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2012	SCHEDULED REDEMPTION		51	51	53	57		(5)		(5)		51				2	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		06/01/2012	SCHEDULED REDEMPTION		78	78	81	82		(4)		(4)		78				3	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		06/01/2012	SCHEDULED REDEMPTION		470	470	480	478		(8)		(8)		470				16	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		06/01/2012	SCHEDULED REDEMPTION		177	177	181	182		(5)		(5)		177				6	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		06/01/2012	SCHEDULED REDEMPTION		1,127	1,127	1,156	1,145		(19)		(19)		1,127				37	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2012	SCHEDULED REDEMPTION		566	566	595	598		(32)		(32)		566				17	11/01/2029	1
31385R-UV-0	FED NATL MTG ASSOC #550596		06/01/2012	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		06/01/2012	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		06/01/2012	SCHEDULED REDEMPTION		135	135	140	141		(6)		(6)		135				4	01/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2012	SCHEDULED REDEMPTION		269	269	280	291		(21)		(21)		269				10	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		06/01/2012	SCHEDULED REDEMPTION		248	248	254	253		(5)		(5)		248				8	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2012	SCHEDULED REDEMPTION		38,485	38,485	38,918	39,524		(1,039)		(1,039)		38,485				1,119	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		06/01/2012	SCHEDULED REDEMPTION		229	229	238	246		(17)		(17)		229				8	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		06/01/2012	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		06/01/2012	SCHEDULED REDEMPTION		3,350	3,350	3,439	3,414		(64)		(64)		3,350				119	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		06/01/2012	SCHEDULED REDEMPTION		81	81	83	82		(1)		(1)		81				2	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		06/01/2012	SCHEDULED REDEMPTION		2,901	2,901	3,047	3,091		(190)		(190)		2,901				85	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		06/01/2012	SCHEDULED REDEMPTION		148	148	156	158		(10)		(10)		148				5	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		06/01/2012	SCHEDULED REDEMPTION		17,241	17,241	17,961	17,744		(503)		(503)		17,241				485	11/01/2017	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		06/01/2012	SCHEDULED REDEMPTION		7,310	7,310	7,437	7,417		(107)		(107)		7,310				224	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		06/01/2012	SCHEDULED REDEMPTION		1,430	1,430	1,452	1,443		(13)		(13)		1,430				37	04/01/2018	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)
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2012	SCHEDULED REDEMPTION		5,691	5,691	5,723	5,776		(85)		(85)		5,691				185	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		06/01/2012	SCHEDULED REDEMPTION		26	26	27	26						26				1	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		06/01/2012	SCHEDULED REDEMPTION		114	114	119	123		(8)		(8)		114				4	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		06/01/2012	SCHEDULED REDEMPTION		311	311	319	315		(4)		(4)		311				10	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		06/01/2012	SCHEDULED REDEMPTION		16	16	17	17						16				1	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2012	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2012	SCHEDULED REDEMPTION		5	5	6	6						5					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2012	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		06/01/2012	SCHEDULED REDEMPTION		1,950	1,950	1,966	1,957		(7)		(7)		1,950				69	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		06/01/2012	SCHEDULED REDEMPTION		2,290	2,290	2,379	2,379		(88)		(88)		2,290				78	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2012	SCHEDULED REDEMPTION		107	107	107	109		(3)		(3)		107				4	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2012	SCHEDULED REDEMPTION		660	660	668	670		(11)		(11)		660				23	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		06/01/2012	SCHEDULED REDEMPTION		296	296	308	307		(11)		(11)		296				10	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		06/01/2012	SCHEDULED REDEMPTION		248	248	248	255		(6)		(6)		248				9	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2012	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2012	SCHEDULED REDEMPTION		61	61	64	67		(6)		(6)		61				2	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2012	SCHEDULED REDEMPTION		460	460	487	509		(49)		(49)		460				19	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		06/01/2012	SCHEDULED REDEMPTION		1,610	1,610	1,646	1,650		(40)		(40)		1,610				54	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		06/01/2012	SCHEDULED REDEMPTION		33	33	34	36		(3)		(3)		33				1	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		06/01/2012	SCHEDULED REDEMPTION		22	22	23	25		(3)		(3)		22				1	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		06/01/2012	SCHEDULED REDEMPTION		1,005	1,005	1,044	1,043		(38)		(38)		1,005				33	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		06/01/2012	SCHEDULED REDEMPTION		294	294	309	316		(22)		(22)		294				9	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		06/01/2012	SCHEDULED REDEMPTION		5,328	5,328	5,353	5,370		(42)		(42)		5,328				173	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		06/01/2012	SCHEDULED REDEMPTION		23	23	24	23						23				1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		06/01/2012	SCHEDULED REDEMPTION		569	569	581	579		(10)		(10)		569				19	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		06/01/2012	SCHEDULED REDEMPTION		476	476	488	487		(12)		(12)		476				16	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2012	SCHEDULED REDEMPTION		625	625	649	689		(64)		(64)		625				22	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2012	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		06/01/2012	SCHEDULED REDEMPTION		130	130	136	142		(12)		(12)		130				4	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2012	SCHEDULED REDEMPTION		117	117	121	126		(9)		(9)		117				4	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		06/01/2012	SCHEDULED REDEMPTION		161	161	168	169		(7)		(7)		161				5	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2012	SCHEDULED REDEMPTION		13	13	13	13						13					01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		06/01/2012	SCHEDULED REDEMPTION		588	588	611	632		(44)		(44)		588				21	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		06/01/2012	SCHEDULED REDEMPTION		271	271	282	282		(11)		(11)		271				9	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		06/01/2012	SCHEDULED REDEMPTION		39	39	41	44		(4)		(4)		39				1	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2012	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		06/01/2012	SCHEDULED REDEMPTION		127	127	132	134		(7)		(7)		127				4	01/01/2016	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		06/01/2012	SCHEDULED REDEMPTION		45	45	47	48		(3)		(3)		45				2	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		06/01/2012	SCHEDULED REDEMPTION		50	50	52	54		(4)		(4)		50				2	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		06/01/2012	SCHEDULED REDEMPTION		120	120	122	122		(2)		(2)		120				4	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		06/01/2012	SCHEDULED REDEMPTION		95	95	99	99		(4)		(4)		95				3	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		06/01/2012	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23				1	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2012	SCHEDULED REDEMPTION		348	348	361	378		(30)		(30)		348				12	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2012	SCHEDULED REDEMPTION		1,118	1,118	1,161	1,174		(56)		(56)		1,118				43	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2012	SCHEDULED REDEMPTION		99	99	103	103		(4)		(4)		99				3	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		06/01/2012	SCHEDULED REDEMPTION		1,949	1,949	1,999	1,991		(43)		(43)		1,949				64	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2012	SCHEDULED REDEMPTION		204	204	212	214		(10)		(10)		204				8	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2012	SCHEDULED REDEMPTION		95	95	98	98		(3)		(3)		95				3	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		06/01/2012	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		06/01/2012	SCHEDULED REDEMPTION		414	414	429	428		(14)		(14)		414				14	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		06/01/2012	SCHEDULED REDEMPTION		1,567	1,567	1,628	1,599		(32)		(32)		1,567				52	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2012	SCHEDULED REDEMPTION		17	17	17	18		(2)		(2)		17				1	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		06/01/2012	SCHEDULED REDEMPTION		150	150	153	153		(3)		(3)		150				5	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		06/01/2012	SCHEDULED REDEMPTION		453	453	465	462		(9)		(9)		453				15	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		06/01/2012	SCHEDULED REDEMPTION		569	569	586	597		(28)		(28)		569				16	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		06/01/2012	SCHEDULED REDEMPTION		444	444	453	452		(8)		(8)		444				13	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		06/01/2012	SCHEDULED REDEMPTION		135	135	141	146		(11)		(11)		135				4	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		06/01/2012	SCHEDULED REDEMPTION		874	874	892	892		(18)		(18)		874				27	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		06/01/2012	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					05/01/2031	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)
31386U-ZX-3	FED NATL MTG ASSOC #574158		06/01/2012	SCHEDULED REDEMPTION		1,216	1,216	1,263	1,243		(27)		(27)		1,216				40	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		06/01/2012	SCHEDULED REDEMPTION		1,680	1,680	1,750	1,720		(40)		(40)		1,680				48	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2012	SCHEDULED REDEMPTION		263	263	273	269		(7)		(7)		263				9	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		06/01/2012	SCHEDULED REDEMPTION		1,303	1,303	1,357	1,331		(29)		(29)		1,303				37	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		06/01/2012	SCHEDULED REDEMPTION		4	4	5	5						4					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		06/01/2012	SCHEDULED REDEMPTION		185	185	189	188		(3)		(3)		185				6	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		06/01/2012	SCHEDULED REDEMPTION		1,535	1,535	1,567	1,562		(27)		(27)		1,535				49	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2012	SCHEDULED REDEMPTION		424	424	441	457		(32)		(32)		424				16	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		06/01/2012	SCHEDULED REDEMPTION		41	41	43	42		(2)		(2)		41				1	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2012	SCHEDULED REDEMPTION		203	203	214	223		(19)		(19)		203				8	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		06/01/2012	SCHEDULED REDEMPTION		1,857	1,857	1,907	1,886		(29)		(29)		1,857				48	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		06/01/2012	SCHEDULED REDEMPTION		175	175	178	177		(2)		(2)		175				5	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		06/01/2012	SCHEDULED REDEMPTION		35	35	35	35		(1)		(1)		35				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		06/01/2012	SCHEDULED REDEMPTION		428	428	437	433		(6)		(6)		428				14	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		06/01/2012	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		06/01/2012	SCHEDULED REDEMPTION		277	277	288	285		(8)		(8)		277				8	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		06/01/2012	SCHEDULED REDEMPTION		675	675	690	687		(12)		(12)		675				22	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		06/01/2012	SCHEDULED REDEMPTION		166	166	170	170		(3)		(3)		166				5	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		06/01/2012	SCHEDULED REDEMPTION		371	371	386	382		(11)		(11)		371				10	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		06/01/2012	SCHEDULED REDEMPTION		827	827	868	869		(42)		(42)		827				25	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		06/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2012	SCHEDULED REDEMPTION		201	201	209	214		(13)		(13)		201				8	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		06/01/2012	SCHEDULED REDEMPTION		782	782	812	808		(25)		(25)		782				25	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		06/01/2012	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				1	05/01/2016	1
31387D-SW-0	FED NATL MTG ASSOC #581133		06/01/2012	SCHEDULED REDEMPTION		3,055	3,055	3,172	3,134		(79)		(79)		3,055				101	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		06/01/2012	SCHEDULED REDEMPTION		293	293	308	311		(18)		(18)		293				9	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		06/01/2012	SCHEDULED REDEMPTION		286	286	301	303		(17)		(17)		286				9	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		06/01/2012	SCHEDULED REDEMPTION		819	819	859	867		(48)		(48)		819				25	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		06/01/2012	SCHEDULED REDEMPTION		158	158	166	167		(9)		(9)		158				5	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		06/01/2012	SCHEDULED REDEMPTION		221	221	232	233		(12)		(12)		221				7	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		06/01/2012	SCHEDULED REDEMPTION		1,104	1,104	1,127	1,118		(14)		(14)		1,104				34	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		06/01/2012	SCHEDULED REDEMPTION		455	455	466	463		(7)		(7)		455				15	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		06/01/2012	SCHEDULED REDEMPTION		91	91	95	102		(11)		(11)		91				3	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		06/01/2012	SCHEDULED REDEMPTION		41	41	44	47		(6)		(6)		41				1	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		05/01/2012	SCHEDULED REDEMPTION		7,135	7,135	7,409	7,364		(230)		(230)		7,135				205	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		06/01/2012	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				2	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		06/01/2012	SCHEDULED REDEMPTION		121	121	125	123		(2)		(2)		121				3	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		06/01/2012	SCHEDULED REDEMPTION		11,052	11,052	10,807	10,959		93		93		11,052				289	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		06/01/2012	SCHEDULED REDEMPTION		786	786	806	799		(14)		(14)		786				26	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		06/01/2012	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		06/01/2012	SCHEDULED REDEMPTION		478	478	497	492		(14)		(14)		478				16	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		06/01/2012	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		06/01/2012	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		06/01/2012	SCHEDULED REDEMPTION		8,224	8,224	8,409	8,338		(114)		(114)		8,224				285	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		06/01/2012	SCHEDULED REDEMPTION		917	917	928	921		(4)		(4)		917				28	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		06/01/2012	SCHEDULED REDEMPTION		1,669	1,669	1,703	1,695		(26)		(26)		1,669				51	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		06/01/2012	SCHEDULED REDEMPTION		339	339	346	344		(5)		(5)		339				10	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		06/01/2012	SCHEDULED REDEMPTION		594	594	609	609		(15)		(15)		594				20	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		06/01/2012	SCHEDULED REDEMPTION		927	927	966	951		(24)		(24)		927				26	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		06/01/2012	SCHEDULED REDEMPTION		39	39	40	46		(7)		(7)		39				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		06/01/2012	SCHEDULED REDEMPTION		3,728	3,728	3,805	3,789		(62)		(62)		3,728				114	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		06/01/2012	SCHEDULED REDEMPTION		204	204	208	207		(3)		(3)		204				6	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		06/01/2012	SCHEDULED REDEMPTION		73	73	76	77		(4)		(4)		73				3	09/01/2031	1
31387S-2G-0	FED NATL MTG ASSOC #593075		06/01/2012	SCHEDULED REDEMPTION		315	315	329	343		(29)		(29)		315				10	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		06/01/2012	SCHEDULED REDEMPTION		6,055	6,055	6,287	6,516		(462)		(462)		6,055				189	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		06/01/2012	SCHEDULED REDEMPTION		74	74	76	76		(2)		(2)		74				2	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		06/01/2012	SCHEDULED REDEMPTION		849	849	867	866		(17)		(17)		849				26	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		06/01/2012	SCHEDULED REDEMPTION		1,200	1,200	1,231	1,219		(19)		(19)		1,200				39	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		06/01/2012	SCHEDULED REDEMPTION		5,056	5,056	5,310	5,493		(437)		(437)		5,056				164	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)
31387U-B2-6	FED NATL MTG ASSOC #594157		06/01/2012	SCHEDULED REDEMPTION		114	114	119	128		(14)		(14)		114				4	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		06/01/2012	SCHEDULED REDEMPTION		60	60	63	67		(7)		(7)		60				2	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		06/01/2012	SCHEDULED REDEMPTION		4,214	4,214	4,301	4,273		(59)		(59)		4,214				129	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2012	SCHEDULED REDEMPTION		114	114	120	128		(15)		(15)		114				5	06/01/2031	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		06/01/2012	SCHEDULED REDEMPTION		4,306	4,306	4,396	4,379		(72)		(72)		4,306				123	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		06/01/2012	SCHEDULED REDEMPTION		18,351	18,351	19,180	19,415		(1,064)		(1,064)		18,351				641	09/01/2031	1
31387W-LT-2	FED NATL MTG ASSOC #596238		06/01/2012	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		06/01/2012	SCHEDULED REDEMPTION		1,313	1,313	1,341	1,334		(21)		(21)		1,313				40	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		06/01/2012	SCHEDULED REDEMPTION		1,268	1,268	1,294	1,288		(20)		(20)		1,268				39	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		06/01/2012	SCHEDULED REDEMPTION		592	592	621	633		(41)		(41)		592				18	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		06/01/2012	SCHEDULED REDEMPTION		294	294	300	301		(7)		(7)		294				9	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		06/01/2012	SCHEDULED REDEMPTION		487	487	497	495		(9)		(9)		487				15	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		06/01/2012	SCHEDULED REDEMPTION		321	321	336	349		(28)		(28)		321				11	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		06/01/2012	SCHEDULED REDEMPTION		51	51	53	52		(1)		(1)		51				2	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2012	SCHEDULED REDEMPTION		85	85	87	90		(5)		(5)		85				3	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		06/01/2012	SCHEDULED REDEMPTION		64	64	65	65		(2)		(2)		64				2	07/01/2016	1
31388A-KR-4	FED NATL MTG ASSOC #598904		06/01/2012	SCHEDULED REDEMPTION		71	71	75	79		(8)		(8)		71				2	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		06/01/2012	SCHEDULED REDEMPTION		281	281	287	287		(6)		(6)		281				9	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		06/01/2012	SCHEDULED REDEMPTION		36	36	38	41		(5)		(5)		36				1	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		06/01/2012	SCHEDULED REDEMPTION		168	168	172	171		(3)		(3)		168				5	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		06/01/2012	SCHEDULED REDEMPTION		45	45	47	51		(6)		(6)		45				2	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		06/01/2012	SCHEDULED REDEMPTION		4,622	4,622	4,718	4,691		(69)		(69)		4,622				149	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		06/01/2012	SCHEDULED REDEMPTION		35	35	37	39		(4)		(4)		35				1	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		06/01/2012	SCHEDULED REDEMPTION		2,265	2,265	2,360	2,322		(57)		(57)		2,265				64	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		06/01/2012	SCHEDULED REDEMPTION		3,157	3,157	3,222	3,219		(62)		(62)		3,157				100	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		06/01/2012	SCHEDULED REDEMPTION		61	61	63	65		(4)		(4)		61				2	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		06/01/2012	SCHEDULED REDEMPTION		66	66	67	67		(1)		(1)		66				2	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		06/01/2012	SCHEDULED REDEMPTION		336	336	351	362		(26)		(26)		336				11	11/01/2031	1
31388D-P4-4	FED NATL MTG ASSOC #601743		06/01/2012	SCHEDULED REDEMPTION		104	104	107	106		(1)		(1)		104				3	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		06/01/2012	SCHEDULED REDEMPTION		1,081	1,081	1,105	1,099		(18)		(18)		1,081				36	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2012	SCHEDULED REDEMPTION		46	46	47	50		(4)		(4)		46				2	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		06/01/2012	SCHEDULED REDEMPTION		2,055	2,055	2,098	2,091		(36)		(36)		2,055				65	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		06/01/2012	SCHEDULED REDEMPTION		2,206	2,206	2,252	2,241		(35)		(35)		2,206				69	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		06/01/2012	SCHEDULED REDEMPTION		95	95	98	98		(3)		(3)		95				3	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		06/01/2012	SCHEDULED REDEMPTION		661	661	674	676		(15)		(15)		661				20	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		06/01/2012	SCHEDULED REDEMPTION		154	154	161	171		(16)		(16)		154				5	09/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		06/01/2012	SCHEDULED REDEMPTION		58	58	61	63		(6)		(6)		58				2	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		06/01/2012	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		06/01/2012	SCHEDULED REDEMPTION		28	28	30	30		(1)		(1)		28				1	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		06/01/2012	SCHEDULED REDEMPTION		310	310	317	315		(5)		(5)		310				9	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		06/01/2012	SCHEDULED REDEMPTION		4,541	4,541	4,555	4,554		(13)		(13)		4,541				139	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		06/01/2012	SCHEDULED REDEMPTION		14,172	14,172	14,812	15,691		(1,519)		(1,519)		14,172				414	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		06/01/2012	SCHEDULED REDEMPTION		182	182	182	183		(1)		(1)		182				6	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		06/01/2012	SCHEDULED REDEMPTION		414	414	415	416		(2)		(2)		414				13	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		06/01/2012	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				2	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		06/01/2012	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		06/01/2012	SCHEDULED REDEMPTION		514	514	519	520		(6)		(6)		514				16	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		06/01/2012	SCHEDULED REDEMPTION		4,596	4,596	4,669	4,630		(33)		(33)		4,596				141	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		06/01/2012	SCHEDULED REDEMPTION		7,269	7,269	7,384	7,322		(53)		(53)		7,269				206	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		06/01/2012	SCHEDULED REDEMPTION		1,033	1,033	1,055	1,055		(22)		(22)		1,033				32	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		06/01/2012	SCHEDULED REDEMPTION		185	185	189	188		(3)		(3)		185				6	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2012	SCHEDULED REDEMPTION		184	184	195	201		(17)		(17)		184				7	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		06/01/2012	SCHEDULED REDEMPTION		101	101	105	111		(10)		(10)		101				3	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		06/01/2012	SCHEDULED REDEMPTION		910	910	929	926		(16)		(16)		910				28	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		06/01/2012	SCHEDULED REDEMPTION		984	984	1,004	998		(14)		(14)		984				30	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		06/01/2012	SCHEDULED REDEMPTION		5,210	5,210	5,445	5,602		(392)		(392)		5,210				182	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		06/01/2012	SCHEDULED REDEMPTION		733	733	748	749		(16)		(16)		733				23	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		06/01/2012	SCHEDULED REDEMPTION		28	28	29	31		(3)		(3)		28				1	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		06/01/2012	SCHEDULED REDEMPTION		66	66	69	68		(2)		(2)		66				2	11/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388T-MZ-3	FED NATL MTG ASSOC #614276		06/01/2012	SCHEDULED REDEMPTION		7,402	7,402	7,766	7,724		(322)		(322)		7,402				240	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2012	SCHEDULED REDEMPTION		42	42	44	46		(5)		(5)		42				2	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		06/01/2012	SCHEDULED REDEMPTION		3,980	3,980	4,086	4,034		(54)		(54)		3,980				106	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		06/01/2012	SCHEDULED REDEMPTION		118	118	120	120		(2)		(2)		118				4	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		06/01/2012	SCHEDULED REDEMPTION		15,668	15,668	15,912	15,793		(126)		(126)		15,668				411	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		06/01/2012	SCHEDULED REDEMPTION		6,734	6,734	6,874	6,836		(102)		(102)		6,734				212	11/01/2016	1
31388W-R2-4	FED NATL MTG ASSOC #617105		06/01/2012	SCHEDULED REDEMPTION		413	413	417	418		(6)		(6)		413				12	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		06/01/2012	SCHEDULED REDEMPTION		1,455	1,455	1,513	1,493		(39)		(39)		1,455				41	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		06/01/2012	SCHEDULED REDEMPTION		9,598	9,598	9,698	9,722		(123)		(123)		9,598				295	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		06/01/2012	SCHEDULED REDEMPTION		1,653	1,653	1,687	1,679		(26)		(26)		1,653				51	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		06/01/2012	SCHEDULED REDEMPTION		532	532	547	547		(15)		(15)		532				17	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		06/01/2012	SCHEDULED REDEMPTION		149	149	156	166		(17)		(17)		149				5	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		06/01/2012	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		06/01/2012	SCHEDULED REDEMPTION		6,347	6,347	6,413	6,437		(91)		(91)		6,347				206	12/01/2031	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		06/01/2012	SCHEDULED REDEMPTION		63	63	66	66		(4)		(4)		63				2	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		06/01/2012	SCHEDULED REDEMPTION		143	143	144	145		(2)		(2)		143				5	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		06/01/2012	SCHEDULED REDEMPTION		54	54	54	54						54				2	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2012	SCHEDULED REDEMPTION		3,087	3,087	3,087	3,087						3,087				87	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		06/01/2012	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		06/01/2012	SCHEDULED REDEMPTION		891	891	919	915		(24)		(24)		891				25	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		06/01/2012	SCHEDULED REDEMPTION		45	45	47	50		(6)		(6)		45				1	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		06/01/2012	SCHEDULED REDEMPTION		3,904	3,904	4,008	3,964		(60)		(60)		3,904				104	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2012	SCHEDULED REDEMPTION		79	79	82	85		(7)		(7)		79				3	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		06/01/2012	SCHEDULED REDEMPTION		18,210	18,210	18,275	18,354		(144)		(144)		18,210				591	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		06/01/2012	SCHEDULED REDEMPTION		446	446	459	454		(8)		(8)		446				13	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		06/01/2012	SCHEDULED REDEMPTION		277	277	284	282		(4)		(4)		277				9	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		06/01/2012	SCHEDULED REDEMPTION		9,578	9,578	9,834	9,701		(123)		(123)		9,578				249	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		06/01/2012	SCHEDULED REDEMPTION		214	214	217	217		(3)		(3)		214				7	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		06/01/2012	SCHEDULED REDEMPTION		1,047	1,047	1,098	1,120		(74)		(74)		1,047				34	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		06/01/2012	SCHEDULED REDEMPTION		4,570	4,570	4,795	4,874		(303)		(303)		4,570				148	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		06/01/2012	SCHEDULED REDEMPTION		42	42	43	47		(5)		(5)		42				1	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		06/01/2012	SCHEDULED REDEMPTION		103	103	108	109		(7)		(7)		103				3	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		06/01/2012	SCHEDULED REDEMPTION		508	508	528	523		(15)		(15)		508				14	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		06/01/2012	SCHEDULED REDEMPTION		6,134	6,134	6,436	6,513		(379)		(379)		6,134				184	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		06/01/2012	SCHEDULED REDEMPTION		13,834	13,834	14,527	14,807		(973)		(973)		13,834				425	09/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		06/01/2012	SCHEDULED REDEMPTION		93	93	97	103		(10)		(10)		93				3	04/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		06/01/2012	SCHEDULED REDEMPTION		249	249	261	274		(25)		(25)		249				8	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2012	SCHEDULED REDEMPTION		6	6	7	7						6					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		06/01/2012	SCHEDULED REDEMPTION		3,581	3,581	3,623	3,628		(47)		(47)		3,581				110	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		06/01/2012	SCHEDULED REDEMPTION		1,027	1,027	1,068	1,060		(33)		(33)		1,027				30	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		06/01/2012	SCHEDULED REDEMPTION		36	36	38	37		(2)		(2)		36				1	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		06/01/2012	SCHEDULED REDEMPTION		7,277	7,277	7,391	7,343		(66)		(66)		7,277				190	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2012	SCHEDULED REDEMPTION		3,344	3,344	3,344	3,344						3,344				95	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		06/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		06/01/2012	SCHEDULED REDEMPTION		4,762	4,762	4,885	4,828		(67)		(67)		4,762				128	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		06/01/2012	SCHEDULED REDEMPTION		6,555	6,555	6,657	6,608		(53)		(53)		6,555				165	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		06/01/2012	SCHEDULED REDEMPTION		318	318	333	341		(23)		(23)		318				10	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		06/01/2012	SCHEDULED REDEMPTION		272	272	285	287		(16)		(16)		272				8	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		06/01/2012	SCHEDULED REDEMPTION		101	101	106	111		(10)		(10)		101				3	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		06/01/2012	SCHEDULED REDEMPTION		9,520	9,520	9,735	9,949		(429)		(429)		9,520				278	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		06/01/2012	SCHEDULED REDEMPTION		704	704	731	738		(34)		(34)		704				25	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		06/01/2012	SCHEDULED REDEMPTION		93	93	96	98		(5)		(5)		93				3	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		06/01/2012	SCHEDULED REDEMPTION		4,528	4,528	4,537	4,536		(9)		(9)		4,528				132	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		06/01/2012	SCHEDULED REDEMPTION		218	218	227	230		(11)		(11)		218				8	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		06/01/2012	SCHEDULED REDEMPTION		132	132	137	138		(6)		(6)		132				5	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		06/01/2012	SCHEDULED REDEMPTION		273	273	287	292		(19)		(19)		273				8	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		06/01/2012	SCHEDULED REDEMPTION		20,663	20,663	21,220	21,325		(662)		(662)		20,663				671	08/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2012	SCHEDULED REDEMPTION		853	853	886	897		(44)		(44)		853				30	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		06/01/2012	SCHEDULED REDEMPTION		43	43	43	43						43				1	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)
31389Y-AL-5	FED NATL MTG ASSOC #639111		06/01/2012	SCHEDULED REDEMPTION		271	271	272	273		(2)		(2)		271				8	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		06/01/2012	SCHEDULED REDEMPTION		423	423	435	434		(10)		(10)		423				13	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		06/01/2012	SCHEDULED REDEMPTION		1,238	1,238	1,294	1,318		(81)		(81)		1,238				41	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		06/01/2012	SCHEDULED REDEMPTION		1,265	1,265	1,268	1,272		(7)		(7)		1,265				41	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		06/01/2012	SCHEDULED REDEMPTION		79	79	79	80						79				2	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		06/01/2012	SCHEDULED REDEMPTION		186	186	195	199		(13)		(13)		186				6	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		06/01/2012	SCHEDULED REDEMPTION		28	28	28	28						28				1	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		06/01/2012	SCHEDULED REDEMPTION		3,485	3,485	3,625	3,571		(86)		(86)		3,485				103	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		06/01/2012	SCHEDULED REDEMPTION		551	551	552	553		(2)		(2)		551				17	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		06/01/2012	SCHEDULED REDEMPTION		172	172	180	188		(16)		(16)		172				6	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		06/01/2012	SCHEDULED REDEMPTION		135	135	142	145		(10)		(10)		135				4	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		05/01/2012	SCHEDULED REDEMPTION		16,135	16,135	16,755	17,994		(1,859)		(1,859)		16,135				504	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		06/01/2012	SCHEDULED REDEMPTION		1,557	1,557	1,602	1,595		(38)		(38)		1,557				47	04/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2012	SCHEDULED REDEMPTION		33	33	35	36		(2)		(2)		33				1	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		06/01/2012	SCHEDULED REDEMPTION		112	112	114	113		(1)		(1)		112				3	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		06/01/2012	SCHEDULED REDEMPTION		284	284	285	285		(1)		(1)		284				9	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		06/01/2012	SCHEDULED REDEMPTION		149	149	155	154		(5)		(5)		149				5	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		06/01/2012	SCHEDULED REDEMPTION		2,948	2,948	3,071	3,034		(87)		(87)		2,948				85	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		06/01/2012	SCHEDULED REDEMPTION		1,098	1,098	1,101	1,102		(4)		(4)		1,098				36	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		06/01/2012	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25				1	05/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		06/01/2012	SCHEDULED REDEMPTION		398	398	418	422		(24)		(24)		398				11	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		06/01/2012	SCHEDULED REDEMPTION		210	210	220	225		(15)		(15)		210				7	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		06/01/2012	SCHEDULED REDEMPTION		1,514	1,514	1,590	1,593		(80)		(80)		1,514				49	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		06/01/2012	SCHEDULED REDEMPTION		181	181	190	202		(21)		(21)		181				6	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		06/01/2012	SCHEDULED REDEMPTION		442	442	464	481		(39)		(39)		442				12	01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		06/01/2012	SCHEDULED REDEMPTION		1,768	1,768	1,855	1,861		(94)		(94)		1,768				54	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		06/01/2012	SCHEDULED REDEMPTION		93	93	95	97		(4)		(4)		93				3	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		06/01/2012	SCHEDULED REDEMPTION		279	279	280	280		(2)		(2)		279				9	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		06/01/2012	SCHEDULED REDEMPTION		556	556	559	560		(4)		(4)		556				17	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		06/01/2012	SCHEDULED REDEMPTION		565	565	574	574		(9)		(9)		565				17	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		06/01/2012	SCHEDULED REDEMPTION		129	129	135	139		(10)		(10)		129				4	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		06/01/2012	SCHEDULED REDEMPTION		765	765	769	771		(7)		(7)		765				25	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2012	SCHEDULED REDEMPTION		751	751	794	787		(36)		(36)		751				27	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		06/01/2012	SCHEDULED REDEMPTION		26	26	27	27						26				1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		06/01/2012	SCHEDULED REDEMPTION		226	226	237	235		(9)		(9)		226				7	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		06/01/2012	SCHEDULED REDEMPTION		10,279	10,279	10,745	10,521		(243)		(243)		10,279				334	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		06/01/2012	SCHEDULED REDEMPTION		38	38	38	39						38				1	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		06/01/2012	SCHEDULED REDEMPTION		42,945	42,945	45,099	45,595		(2,650)		(2,650)		42,945				1,162	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		06/01/2012	SCHEDULED REDEMPTION		23	23	23	23						23				1	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		06/01/2012	SCHEDULED REDEMPTION		84	84	88	89		(5)		(5)		84				3	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		06/01/2012	SCHEDULED REDEMPTION		55	55	56	56						55				2	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		06/01/2012	SCHEDULED REDEMPTION		167	167	168	169		(2)		(2)		167				5	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		06/01/2012	SCHEDULED REDEMPTION		32	32	33	34		(3)		(3)		32				1	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		06/01/2012	SCHEDULED REDEMPTION		12,407	12,407	13,029	13,151		(745)		(745)		12,407				338	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		06/01/2012	SCHEDULED REDEMPTION		2,084	2,084	2,097	2,106		(22)		(22)		2,084				63	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		06/01/2012	SCHEDULED REDEMPTION		35	35	36	37		(3)		(3)		35				1	09/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		06/01/2012	SCHEDULED REDEMPTION		2,811	2,811	2,952	3,004		(193)		(193)		2,811				90	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		06/01/2012	SCHEDULED REDEMPTION		184	184	193	197		(13)		(13)		184				6	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2012	SCHEDULED REDEMPTION		1,231	1,231	1,259	1,254		(22)		(22)		1,231				38	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		06/01/2012	SCHEDULED REDEMPTION		42	42	44	47		(5)		(5)		42				1	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2012	SCHEDULED REDEMPTION		447	447	451	450		(3)		(3)		447				14	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		06/01/2012	SCHEDULED REDEMPTION		32	32	33	33		(2)		(2)		32				1	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		06/01/2012	SCHEDULED REDEMPTION		318	318	334	335		(17)		(17)		318				10	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		06/01/2012	SCHEDULED REDEMPTION		9,776	9,776	10,267	10,345		(569)		(569)		9,776				266	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		06/01/2012	SCHEDULED REDEMPTION		510	510	513	515		(5)		(5)		510				16	08/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		06/01/2012	SCHEDULED REDEMPTION		31,194	31,194	32,758	32,679		(1,486)		(1,486)		31,194				974	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		06/01/2012	SCHEDULED REDEMPTION		1,153	1,153	1,185	1,172		(19)		(19)		1,153				30	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2012	SCHEDULED REDEMPTION		264	264	266	267		(3)		(3)		264				7	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		06/01/2012	SCHEDULED REDEMPTION		431	431	452	451		(21)		(21)		431				13	08/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390W-4M-1	FED NATL MTG ASSOC #658828		06/01/2012	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		06/01/2012	SCHEDULED REDEMPTION		38,778	38,778	39,190	39,103		(325)		(325)		38,778				968	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		06/01/2012	SCHEDULED REDEMPTION		1,024	1,024	1,075	1,083		(59)		(59)		1,024				33	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		06/01/2012	SCHEDULED REDEMPTION		10,626	10,626	11,159	11,479		(853)		(853)		10,626				329	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		06/01/2012	SCHEDULED REDEMPTION		8,744	8,744	8,964	8,919		(174)		(174)		8,744				229	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		06/01/2012	SCHEDULED REDEMPTION		10,630	10,630	10,930	10,913		(283)		(283)		10,630				296	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		06/01/2012	SCHEDULED REDEMPTION		1,753	1,753	1,839	1,852		(99)		(99)		1,753				52	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		06/01/2012	SCHEDULED REDEMPTION		12,326	12,326	12,610	12,479		(153)		(153)		12,326				315	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		06/01/2012	SCHEDULED REDEMPTION		692	692	727	727		(35)		(35)		692				21	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		06/01/2012	SCHEDULED REDEMPTION		8,269	8,269	8,475	8,431		(162)		(162)		8,269				233	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		06/01/2012	SCHEDULED REDEMPTION		17,897	17,897	18,500	18,303		(406)		(406)		17,897				446	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		06/01/2012	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		06/01/2012	SCHEDULED REDEMPTION		407	407	417	413		(5)		(5)		407				10	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		06/01/2012	SCHEDULED REDEMPTION		9,563	9,563	9,828	9,698		(136)		(136)		9,563				247	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		06/01/2012	SCHEDULED REDEMPTION		253	253	266	270		(17)		(17)		253				8	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		06/01/2012	SCHEDULED REDEMPTION		57	57	58	60		(3)		(3)		57				2	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2012	SCHEDULED REDEMPTION		58	58	61	61		(3)		(3)		58				2	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		06/01/2012	SCHEDULED REDEMPTION		2,744	2,744	2,818	2,786		(42)		(42)		2,744				72	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		06/01/2012	SCHEDULED REDEMPTION		63,636	63,636	65,060	64,475		(839)		(839)		63,636				1,677	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		06/01/2012	SCHEDULED REDEMPTION		3,469	3,469	3,639	3,666		(198)		(198)		3,469				95	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2012	SCHEDULED REDEMPTION		4,674	4,674	4,754	4,779		(105)		(105)		4,674				52	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		06/01/2012	SCHEDULED REDEMPTION		14	14	15	16		(1)		(1)		14					10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		06/01/2012	SCHEDULED REDEMPTION		986	986	1,002	994		(8)		(8)		986				26	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		06/01/2012	SCHEDULED REDEMPTION		1,990	1,990	2,005	2,005		(15)		(15)		1,990				52	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		06/01/2012	SCHEDULED REDEMPTION		52,077	52,077	54,315	53,296		(1,219)		(1,219)		52,077				1,521	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		06/01/2012	SCHEDULED REDEMPTION		1,423	1,423	1,434	1,434		(10)		(10)		1,423				35	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		06/01/2012	SCHEDULED REDEMPTION		321	321	336	351		(30)		(30)		321				11	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		06/01/2012	SCHEDULED REDEMPTION		51	51	53	57		(6)		(6)		51				2	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		06/01/2012	SCHEDULED REDEMPTION		2,168	2,168	2,222	2,216		(49)		(49)		2,168				61	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		06/01/2012	SCHEDULED REDEMPTION		38	38	40	41		(2)		(2)		38				1	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		06/01/2012	SCHEDULED REDEMPTION		67,705	67,705	68,549	68,243		(538)		(538)		67,705				1,855	12/01/2032	1
31391V-HB-2	FED NATL MTG ASSOC #678026		06/01/2012	SCHEDULED REDEMPTION		1,063	1,063	1,106	1,087		(24)		(24)		1,063				30	09/01/2017	1
31391X-RL-5	FED NATL MTG ASSOC #680091		06/01/2012	SCHEDULED REDEMPTION		846	846	852	853		(7)		(7)		846				23	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		06/01/2012	SCHEDULED REDEMPTION		36,508	36,508	37,411	37,229		(721)		(721)		36,508				914	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		06/01/2012	SCHEDULED REDEMPTION		17,863	17,863	18,759	19,140		(1,278)		(1,278)		17,863				580	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		06/01/2012	SCHEDULED REDEMPTION		3,283	3,283	3,307	3,366		(83)		(83)		3,283				84	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		06/01/2012	SCHEDULED REDEMPTION		22	22	24	24		(2)		(2)		22				1	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		06/01/2012	SCHEDULED REDEMPTION		565	565	578	572		(7)		(7)		565				13	02/01/2018	1
31400F-RF-6	FED NATL MTG ASSOC #686386		06/01/2012	SCHEDULED REDEMPTION		611	611	625	621		(10)		(10)		611				18	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		06/01/2012	SCHEDULED REDEMPTION		321	321	328	325		(4)		(4)		321				7	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		06/01/2012	SCHEDULED REDEMPTION		46,033	46,033	46,522	46,395		(362)		(362)		46,033				1,223	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		06/01/2012	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		06/01/2012	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					03/01/2033	1
31400P-KV-6	FED NATL MTG ASSOC #693408		06/01/2012	SCHEDULED REDEMPTION		252	252	249	250		1		1		252				5	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		06/01/2012	SCHEDULED REDEMPTION		1,064	1,064	1,075	1,077		(13)		(13)		1,064				28	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		06/01/2012	SCHEDULED REDEMPTION		22	22	22	22						22				1	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		06/01/2012	SCHEDULED REDEMPTION		1,385	1,385	1,418	1,414		(29)		(29)		1,385				39	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		06/01/2012	SCHEDULED REDEMPTION		3,933	3,933	4,056	4,020		(87)		(87)		3,933				108	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		06/01/2012	SCHEDULED REDEMPTION		23,175	23,175	23,422	23,373		(198)		(198)		23,175				587	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		06/01/2012	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		06/01/2012	SCHEDULED REDEMPTION		153,501	153,501	155,415	154,685		(1,184)		(1,184)		153,501				3,795	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		06/01/2012	SCHEDULED REDEMPTION		2,598	2,598	2,618	2,619		(21)		(21)		2,598				68	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		06/01/2012	SCHEDULED REDEMPTION		1,200	1,200	1,187	1,192		8		8		1,200				29	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		06/01/2012	SCHEDULED REDEMPTION		1,583	1,583	1,617	1,602		(18)		(18)		1,583				37	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		06/01/2012	SCHEDULED REDEMPTION		11,189	11,189	11,308	11,276		(87)		(87)		11,189				283	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		06/01/2012	SCHEDULED REDEMPTION		806	806	832	825		(19)		(19)		806				24	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		06/01/2012	SCHEDULED REDEMPTION		211	211	216	216		(5)		(5)		211				5	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		06/01/2012	SCHEDULED REDEMPTION		1,243	1,243	1,270	1,258		(15)		(15)		1,243				28	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		06/01/2012	SCHEDULED REDEMPTION		359	359	367	363		(5)		(5)		359				8	06/01/2018	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)
31401J-3L-0	FED NATL MTG ASSOC #710103		06/01/2012	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		06/01/2012	SCHEDULED REDEMPTION		94	94	96	95		(1)		(1)		94				2	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		06/01/2012	SCHEDULED REDEMPTION		53,776	53,776	54,348	54,172		(395)		(395)		53,776				1,408	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		06/01/2012	SCHEDULED REDEMPTION		30,757	30,757	31,084	31,007		(250)		(250)		30,757				812	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		06/01/2012	SCHEDULED REDEMPTION		12,070	12,070	12,369	12,372		(302)		(302)		12,070				357	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		06/01/2012	SCHEDULED REDEMPTION		6,566	6,566	6,741	6,637		(71)		(71)		6,566				171	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		06/01/2012	SCHEDULED REDEMPTION		42,092	42,092	42,539	42,421		(329)		(329)		42,092				1,079	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		06/01/2012	SCHEDULED REDEMPTION		29,404	29,404	29,996	29,737		(332)		(332)		29,404				760	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		06/01/2012	SCHEDULED REDEMPTION		30,080	30,080	30,712	30,435		(355)		(355)		30,080				786	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2012	SCHEDULED REDEMPTION		799	799	816	814		(15)		(15)		799				23	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		06/01/2012	SCHEDULED REDEMPTION		6,538	6,538	6,501	6,519		20		20		6,538				139	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		06/01/2012	SCHEDULED REDEMPTION		11,555	11,555	11,847	11,813		(259)		(259)		11,555				329	08/01/2034	1
31402E-KE-7	FED NATL MTG ASSOC #726693		06/01/2012	SCHEDULED REDEMPTION		100,745	100,745	102,001	101,618		(873)		(873)		100,745				2,510	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		06/01/2012	SCHEDULED REDEMPTION		887	887	877	880		7		7		887				21	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		06/01/2012	SCHEDULED REDEMPTION		659	659	674	666		(7)		(7)		659				14	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		06/01/2012	SCHEDULED REDEMPTION		1,457	1,457	1,474	1,469		(12)		(12)		1,457				41	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		06/01/2012	SCHEDULED REDEMPTION		1,493	1,493	1,510	1,504		(11)		(11)		1,493				35	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		06/01/2012	SCHEDULED REDEMPTION		495	495	506	501		(6)		(6)		495				12	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		06/01/2012	SCHEDULED REDEMPTION		8,501	8,501	8,634	8,572		(71)		(71)		8,501				223	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		06/01/2012	SCHEDULED REDEMPTION		109	109	115	122		(13)		(13)		109				3	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		06/01/2012	SCHEDULED REDEMPTION		1,175	1,175	1,197	1,186		(12)		(12)		1,175				28	09/01/2018	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		06/01/2012	SCHEDULED REDEMPTION		14,931	14,931	14,916	14,923		8		8		14,931				317	11/01/2019	1
31402T-M7-7	FED NATL MTG ASSOC #737582		06/01/2012	SCHEDULED REDEMPTION		8,147	8,147	8,363	8,340		(193)		(193)		8,147				264	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		06/01/2012	SCHEDULED REDEMPTION		479	479	485	483		(4)		(4)		479				11	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		06/01/2012	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		06/01/2012	SCHEDULED REDEMPTION		423	423	434	428		(5)		(5)		423				10	09/01/2018	1
31402X-PP-5	FED NATL MTG ASSOC #741230		06/01/2012	SCHEDULED REDEMPTION		2,076	2,076	2,053	2,064		12		12		2,076				49	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		06/01/2012	SCHEDULED REDEMPTION		120	120	123	122		(2)		(2)		120				3	10/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		06/01/2012	SCHEDULED REDEMPTION		31,095	31,095	30,881	30,916		179		179		31,095				811	11/01/2036	1
31403D-4H-9	FED NATL MTG ASSOC #746124		06/01/2012	SCHEDULED REDEMPTION		64,666	64,666	66,311	66,044		(1,378)		(1,378)		64,666				1,452	05/01/2023	1
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2012	SCHEDULED REDEMPTION		35,898	35,898	37,373	37,859		(1,961)		(1,961)		35,898				980	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		06/01/2012	SCHEDULED REDEMPTION		14,821	14,821	15,322	15,158		(336)		(336)		14,821				385	11/01/2018	1
31403G-5B-4	FED NATL MTG ASSOC #748842		06/01/2012	SCHEDULED REDEMPTION		9,800	9,800	10,207	10,304		(504)		(504)		9,800				253	06/01/2022	1
31403H-E5-5	FED NATL MTG ASSOC #749056		06/01/2012	SCHEDULED REDEMPTION		9,631	9,631	9,470	9,522		109		109		9,631				250	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		06/01/2012	SCHEDULED REDEMPTION		25,874	25,874	25,437	25,568		306		306		25,874				687	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		06/01/2012	SCHEDULED REDEMPTION		1,573	1,573	1,611	1,608		(36)		(36)		1,573				45	01/01/2034	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		06/01/2012	SCHEDULED REDEMPTION		68,498	68,498	70,617	70,880		(2,382)		(2,382)		68,498				1,900	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		06/01/2012	SCHEDULED REDEMPTION		157	157	159	160		(3)		(3)		157				4	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		06/01/2012	SCHEDULED REDEMPTION		6,739	6,739	6,626	6,647		92		92		6,739				184	11/01/2033	1
31403T-5M-2	FED NATL MTG ASSOC #757852		06/01/2012	SCHEDULED REDEMPTION		2,184	2,184	2,120	2,142		42		42		2,184				46	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		06/01/2012	SCHEDULED REDEMPTION		431	431	435	433		(3)		(3)		431				10	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		06/01/2012	SCHEDULED REDEMPTION		6,122	6,122	6,018	6,043		78		78		6,122				159	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		06/01/2012	SCHEDULED REDEMPTION		335	335	329	331		4		4		335				9	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		06/01/2012	SCHEDULED REDEMPTION		164	164	166	166		(1)		(1)		164				4	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		06/01/2012	SCHEDULED REDEMPTION		730	730	738	763		(33)		(33)		730				21	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		06/01/2012	SCHEDULED REDEMPTION		12,416	12,416	12,208	12,270		145		145		12,416				340	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		06/01/2012	SCHEDULED REDEMPTION		746	746	762	754		(8)		(8)		746				18	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		06/01/2012	SCHEDULED REDEMPTION		9,682	9,682	9,754	9,760		(78)		(78)		9,682				253	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		06/01/2012	SCHEDULED REDEMPTION		3,863	3,863	3,948	3,902		(39)		(39)		3,863				92	03/01/2019	1
31404B-QD-7	FED NATL MTG ASSOC #763752		06/01/2012	SCHEDULED REDEMPTION		13,875	13,875	13,641	13,702		173		173		13,875				356	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		06/01/2012	SCHEDULED REDEMPTION		2,737	2,737	2,690	2,705		32		32		2,737				72	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		06/01/2012	SCHEDULED REDEMPTION		15,219	15,219	14,962	15,015		204		204		15,219				417	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		06/01/2012	SCHEDULED REDEMPTION		807	807	827	845		(39)		(39)		807				23	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		06/01/2012	SCHEDULED REDEMPTION		11,779	11,779	11,580	11,649		130		130		11,779				274	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		06/01/2012	SCHEDULED REDEMPTION		22,031	22,031	22,509	22,412		(381)		(381)		22,031				524	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		06/01/2012	SCHEDULED REDEMPTION		19,258	19,258	18,933	19,023		235		235		19,258				488	03/01/2034	1
31404E-RD-0	FED NATL MTG ASSOC #766484		06/01/2012	SCHEDULED REDEMPTION		3,896	3,896	3,831	3,851		45		45		3,896				94	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		06/01/2012	SCHEDULED REDEMPTION		1,106	1,106	1,146	1,145		(40)		(40)		1,106				31	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		06/01/2012	SCHEDULED REDEMPTION		111,174	111,174	113,641	112,518		(1,344)		(1,344)		111,174				3,047	02/01/2034	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)
31404J-CX-1	FED NATL MTG ASSOC #769686		06/01/2012	SCHEDULED REDEMPTION		532	532	545	544		(12)		(12)		532				16	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		06/01/2012	SCHEDULED REDEMPTION		947	947	981	972		(26)		(26)		947				28	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		06/01/2012	SCHEDULED REDEMPTION		10,724	10,724	10,544	10,580		144		144		10,724				278	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		06/01/2012	SCHEDULED REDEMPTION		4,994	4,994	4,910	4,936		58		58		4,994				118	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		06/01/2012	SCHEDULED REDEMPTION		353	353	347	348		5		5		353				9	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		06/01/2012	SCHEDULED REDEMPTION		369	369	363	364		5		5		369				10	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		06/01/2012	SCHEDULED REDEMPTION		27,213	27,213	26,754	26,816		397		397		27,213				748	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		06/01/2012	SCHEDULED REDEMPTION		48,615	48,615	47,795	47,964		651		651		48,615				1,157	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		06/01/2012	SCHEDULED REDEMPTION		15,653	15,653	15,391	15,470		183		183		15,653				405	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		06/01/2012	SCHEDULED REDEMPTION		530	530	531	531		(1)		(1)		530				14	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		06/01/2012	SCHEDULED REDEMPTION		18,495	18,495	18,242	18,311		184		184		18,495				507	06/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		06/01/2012	SCHEDULED REDEMPTION		674	674	685	685		(12)		(12)		674				21	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		06/01/2012	SCHEDULED REDEMPTION		3,159	3,159	3,196	3,188		(29)		(29)		3,159				77	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		06/01/2012	SCHEDULED REDEMPTION		736	736	755	750		(14)		(14)		736				23	09/01/2034	1
31405S-JS-4	FED NATL MTG ASSOC #797773		06/01/2012	SCHEDULED REDEMPTION		3,739	3,739	3,797	3,776		(37)		(37)		3,739				90	03/01/2020	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		06/01/2012	SCHEDULED REDEMPTION		10,919	10,919	11,260	11,141		(222)		(222)		10,919				317	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		06/01/2012	SCHEDULED REDEMPTION		109,898	109,898	108,966	109,357		540		540		109,898				2,528	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		06/01/2012	SCHEDULED REDEMPTION		3,844	3,844	3,888	3,897		(52)		(52)		3,844				100	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		06/01/2012	SCHEDULED REDEMPTION		14,939	14,939	15,158	15,092		(152)		(152)		14,939				347	01/01/2020	1
31406J-L9-2	FED NATL MTG ASSOC #811352		06/01/2012	SCHEDULED REDEMPTION		3,420	3,420	3,459	3,445		(25)		(25)		3,420				80	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		06/01/2012	SCHEDULED REDEMPTION		4,299	4,299	4,261	4,259		40		40		4,299				100	07/01/2020	1
31406J-T4-5	FED NATL MTG ASSOC #811571		06/01/2012	SCHEDULED REDEMPTION		3,513	3,513	3,659	3,680		(167)		(167)		3,513				91	06/01/2021	1
31406J-4T-7	FED NATL MTG ASSOC #811834		06/01/2012	SCHEDULED REDEMPTION		1,531	1,531	1,579	1,584		(52)		(52)		1,531				43	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		06/01/2012	SCHEDULED REDEMPTION		5,383	5,383	5,552	5,527		(143)		(143)		5,383				153	02/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		06/01/2012	SCHEDULED REDEMPTION		2,486	2,486	2,465	2,474		12		12		2,486				65	03/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		06/01/2012	SCHEDULED REDEMPTION		7,106	7,106	7,219	7,152		(46)		(46)		7,106				185	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		06/01/2012	SCHEDULED REDEMPTION		2,077	2,077	2,060	2,063		14		14		2,077				54	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		06/01/2012	SCHEDULED REDEMPTION		79,267	79,267	78,595	79,662		(395)		(395)		79,267				2,032	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		06/01/2012	SCHEDULED REDEMPTION		1,179	1,179	1,215	1,212		(33)		(33)		1,179				33	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		06/01/2012	SCHEDULED REDEMPTION		38,257	38,257	39,453	39,506		(1,249)		(1,249)		38,257				1,144	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		06/01/2012	SCHEDULED REDEMPTION		6,601	6,601	6,462	6,521		80		80		6,601				122	11/01/2020	1
31406P-BA-6	FED NATL MTG ASSOC #815533		06/01/2012	SCHEDULED REDEMPTION		4,001	4,001	4,046	4,054		(54)		(54)		4,001				104	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		06/01/2012	SCHEDULED REDEMPTION		838	838	814	817		21		21		838				19	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		06/01/2012	SCHEDULED REDEMPTION		72	72	74	73		(1)		(1)		72				2	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		06/01/2012	SCHEDULED REDEMPTION		137,884	137,884	136,715	137,022		862		862		137,884				3,785	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2012	SCHEDULED REDEMPTION		198,858	198,858	198,858	198,858						198,858				4,188	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		06/01/2012	SCHEDULED REDEMPTION		1,397	1,397	1,413	1,417		(20)		(20)		1,397				36	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		06/01/2012	SCHEDULED REDEMPTION		54,783	54,783	53,199	53,616		1,166		1,166		54,783				1,183	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		06/01/2012	SCHEDULED REDEMPTION		4,223	4,223	4,320	4,299		(76)		(76)		4,223				120	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		06/01/2012	SCHEDULED REDEMPTION		2,537	2,537	2,576	2,561		(25)		(25)		2,537				61	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		06/01/2012	SCHEDULED REDEMPTION		316	316	305	307		9		9		316				7	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		06/01/2012	SCHEDULED REDEMPTION		912	912	885	889		23		23		912				20	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		06/01/2012	SCHEDULED REDEMPTION		4,535	4,535	4,592	4,575		(39)		(39)		4,535				105	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2012	SCHEDULED REDEMPTION		121,437	121,437	121,437	121,437						121,437				2,982	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		06/01/2012	SCHEDULED REDEMPTION		453	453	458	456		(4)		(4)		453				11	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		06/01/2012	SCHEDULED REDEMPTION		760	760	769	767		(7)		(7)		760				19	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		06/01/2012	SCHEDULED REDEMPTION		10,750	10,750	10,439	10,531		219		219		10,750				228	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		06/01/2012	SCHEDULED REDEMPTION		1,745	1,745	1,768	1,759		(15)		(15)		1,745				40	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		06/01/2012	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		06/01/2012	SCHEDULED REDEMPTION		5,447	5,447	5,333	5,380		68		68		5,447				103	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		06/01/2012	SCHEDULED REDEMPTION		68,224	68,224	70,041	69,791		(1,568)		(1,568)		68,224				2,045	06/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		06/01/2012	SCHEDULED REDEMPTION		1,637	1,637	1,590	1,596		41		41		1,637				32	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		06/01/2012	SCHEDULED REDEMPTION		468	468	475	472		(4)		(4)		468				11	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		06/01/2012	SCHEDULED REDEMPTION		1,308	1,308	1,329	1,322		(14)		(14)		1,308				31	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2012	SCHEDULED REDEMPTION		6,741	6,741	6,741	6,741						6,741				161	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		06/01/2012	SCHEDULED REDEMPTION		18,326	18,326	17,796	17,916		410		410		18,326				404	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		06/01/2012	SCHEDULED REDEMPTION		1,077	1,077	1,069	1,072		5		5		1,077				28	11/01/2035	1
31407H-YR-1	FED NATL MTG ASSOC #831520		06/01/2012	SCHEDULED REDEMPTION		687	687	716	719		(33)		(33)		687				18	05/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		06/01/2012	SCHEDULED REDEMPTION		1,048	1,048	1,060	1,057		(9)		(9)		1,048				25	08/01/2020	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)
31407J-Y5-5	FED NATL MTG ASSOC #832432		06/01/2012	SCHEDULED REDEMPTION		1,748	1,748	1,733	1,731		16		16		1,748				41	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		06/01/2012	SCHEDULED REDEMPTION		2,375	2,375	2,306	2,317		58		58		2,375				51	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		06/01/2012	SCHEDULED REDEMPTION		873	873	885	881		(8)		(8)		873				20	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		06/01/2012	SCHEDULED REDEMPTION		1,827	1,827	1,766	1,775		53		53		1,827				41	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2012	SCHEDULED REDEMPTION		71,683	71,683	71,683	71,683						71,683				1,780	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2012	SCHEDULED REDEMPTION		14,217	14,217	14,217	14,217						14,217				336	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2012	SCHEDULED REDEMPTION		21,187	21,187	21,187	21,187						21,187				524	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2012	SCHEDULED REDEMPTION		17,955	17,955	17,511	17,623		332		332		17,955				376	11/01/2035	1
31407Y-EM-7	FED NATL MTG ASSOC #844440		06/01/2012	SCHEDULED REDEMPTION		916	916	954	953		(38)		(38)		916				24	12/01/2020	1
31408G-WX-1	FED NATL MTG ASSOC #851262		06/01/2012	SCHEDULED REDEMPTION		13,913	13,913	14,434	14,422		(509)		(509)		13,913				314	05/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		06/01/2012	SCHEDULED REDEMPTION		1,888	1,888	1,875	1,874		14		14		1,888				49	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		06/01/2012	SCHEDULED REDEMPTION		63	63	63	63						63				2	03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		06/01/2012	SCHEDULED REDEMPTION		10,978	10,978	10,902	10,912		66		66		10,978				278	03/01/2036	1
31409C-HV-0	FED NATL MTG ASSOC #867044		06/01/2012	SCHEDULED REDEMPTION		1,391	1,391	1,450	1,453		(63)		(63)		1,391				36	02/01/2021	1
31409C-M7-7	FED NATL MTG ASSOC #867182		06/01/2012	SCHEDULED REDEMPTION		544	544	538	540		4		4		544				13	02/01/2021	1
31409E-FU-0	FED NATL MTG ASSOC #868779		06/01/2012	SCHEDULED REDEMPTION		5,889	5,889	6,138	6,120		(231)		(231)		5,889				148	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		06/01/2012	SCHEDULED REDEMPTION		1,063	1,063	1,055	1,056		6		6		1,063				29	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		06/01/2012	SCHEDULED REDEMPTION		556	556	566	565		(8)		(8)		556				17	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		06/01/2012	SCHEDULED REDEMPTION		34,117	34,117	33,882	33,945		172		172		34,117				836	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		06/01/2012	SCHEDULED REDEMPTION		5,054	5,054	5,019	5,029		24		24		5,054				130	05/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2012	SCHEDULED REDEMPTION		144,449	144,449	144,449	144,449						144,449				3,579	02/01/2036	1
31409Y-SX-6	FED NATL MTG ASSOC #882634		06/01/2012	SCHEDULED REDEMPTION		153	153	159	160		(7)		(7)		153				4	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2012	SCHEDULED REDEMPTION		2,629	2,629	2,707	2,691		(62)		(62)		2,629				73	06/01/2021	1
31410C-V6-6	FED NATL MTG ASSOC #885437		06/01/2012	SCHEDULED REDEMPTION		13,546	13,546	14,012	14,070		(524)		(524)		13,546				334	06/01/2021	1
31410C-V9-0	FED NATL MTG ASSOC #885440		06/01/2012	SCHEDULED REDEMPTION		3,940	3,940	4,103	4,085		(145)		(145)		3,940				102	05/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		06/01/2012	SCHEDULED REDEMPTION		6,328	6,328	6,402	6,378		(49)		(49)		6,328				150	06/01/2021	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		06/01/2012	SCHEDULED REDEMPTION		1,410	1,410	1,434	1,426		(16)		(16)		1,410				43	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		06/01/2012	SCHEDULED REDEMPTION		471	471	479	479		(8)		(8)		471				15	08/01/2036	1
31410D-YN-4	FED NATL MTG ASSOC #886417		06/01/2012	SCHEDULED REDEMPTION		291	291	303	305		(15)		(15)		291				8	08/01/2021	1
31410D-2U-3	FED NATL MTG ASSOC #886487		06/01/2012	SCHEDULED REDEMPTION		365	365	374	376		(11)		(11)		365				8	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		06/01/2012	SCHEDULED REDEMPTION		33	33	33	34		(1)		(1)		33				1	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		06/01/2012	SCHEDULED REDEMPTION		120	120	122	122		(2)		(2)		120				4	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		06/01/2012	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				2	05/01/2036	1
31410G-BC-6	FED NATL MTG ASSOC #888435		06/01/2012	SCHEDULED REDEMPTION		3,716	3,716	3,873	3,897		(181)		(181)		3,716				96	06/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		06/01/2012	SCHEDULED REDEMPTION		40,367	40,367	41,393	41,361		(994)		(994)		40,367				851	11/01/2022	1
31410G-RU-9	FED NATL MTG ASSOC #888899		06/01/2012	SCHEDULED REDEMPTION		399,640	399,640	415,438	415,080		(15,440)		(15,440)		399,640				8,404	11/01/2022	1
31410G-SS-3	FED NATL MTG ASSOC #888929		06/01/2012	SCHEDULED REDEMPTION		28,079	28,079	29,130	29,335		(1,256)		(1,256)		28,079				660	12/01/2022	1
31410K-DV-3	FED NATL MTG ASSOC #889416		06/01/2012	SCHEDULED REDEMPTION		4,611	4,611	4,749	4,759		(148)		(148)		4,611				98	04/01/2023	1
31410K-D9-2	FED NATL MTG ASSOC #889428		06/01/2012	SCHEDULED REDEMPTION		428,808	428,808	448,104	449,600		(20,793)		(20,793)		428,808				10,039	05/01/2023	1
31410M-ZG-8	FED NATL MTG ASSOC #891843		06/01/2012	SCHEDULED REDEMPTION		15,922	15,922	16,582	16,745		(823)		(823)		15,922				421	05/01/2021	1
31410N-2P-2	FED NATL MTG ASSOC #892782		06/01/2012	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		06/01/2012	SCHEDULED REDEMPTION		833	833	847	847		(14)		(14)		833				24	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		06/01/2012	SCHEDULED REDEMPTION		323	323	329	329		(6)		(6)		323				9	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		06/01/2012	SCHEDULED REDEMPTION		701	701	714	714		(13)		(13)		701				22	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		06/01/2012	SCHEDULED REDEMPTION		7,927	7,927	7,873	7,881		46		46		7,927				205	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		06/01/2012	SCHEDULED REDEMPTION		32	32	32	32		(1)		(1)		32				1	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2012	SCHEDULED REDEMPTION		6,855	6,855	6,855	6,855						6,855				162	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2012	SCHEDULED REDEMPTION		2,238	2,238	2,238	2,238						2,238				53	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		06/01/2012	SCHEDULED REDEMPTION		1,277	1,277	1,298	1,299		(23)		(23)		1,277				39	08/01/2036	1
31410T-L2-9	FED NATL MTG ASSOC #896845		06/01/2012	SCHEDULED REDEMPTION		1,173	1,173	1,217	1,224		(51)		(51)		1,173				28	02/01/2022	1
31410T-SD-8	FED NATL MTG ASSOC #897016		06/01/2012	SCHEDULED REDEMPTION		108	108	110	110		(2)		(2)		108				3	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		06/01/2012	SCHEDULED REDEMPTION		7,674	7,674	7,674	7,674						7,674				185	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2012	SCHEDULED REDEMPTION		17,026	17,026	17,026	17,026						17,026				415	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		06/01/2012	SCHEDULED REDEMPTION		1,617	1,617	1,647	1,644		(27)		(27)		1,617				52	12/01/2036	1
31410U-GX-4	FED NATL MTG ASSOC #897614		06/01/2012	SCHEDULED REDEMPTION		2,276	2,276	2,370	2,375		(99)		(99)		2,276				59	03/01/2022	1
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2012	SCHEDULED REDEMPTION		24,279	24,279	23,622	23,737		542		542		24,279				566	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		06/01/2012	SCHEDULED REDEMPTION		17,080	17,080	16,962	16,977		103		103		17,080				458	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		06/01/2012	SCHEDULED REDEMPTION		378	378	385	385		(7)		(7)		378				11	08/01/2036	1
31410V-ZJ-2	FED NATL MTG ASSOC #899045		06/01/2012	SCHEDULED REDEMPTION		2,574	2,574	2,683	2,705		(131)		(131)		2,574				65	02/01/2022	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)
31410W-EC-8	FED NATL MTG ASSOC #899331		06/01/2012	SCHEDULED REDEMPTION		8,428	8,428	8,679	8,714		(286)		(286)		8,428				170	05/01/2022	1
31410W-GH-5	FED NATL MTG ASSOC #899400		06/01/2012	SCHEDULED REDEMPTION		969	969	993	994		(26)		(26)		969				21	04/01/2022	1
31410W-JU-3	FED NATL MTG ASSOC #899475		06/01/2012	SCHEDULED REDEMPTION		7,115	7,115	7,381	7,434		(319)		(319)		7,115				169	06/01/2022	1
31410W-LK-2	FED NATL MTG ASSOC #899530		06/01/2012	SCHEDULED REDEMPTION		15	15	15	15						15				1	05/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		06/01/2012	SCHEDULED REDEMPTION		2,589	2,589	2,571	2,572		17		17		2,589				71	09/01/2036	1
31410X-2E-5	FED NATL MTG ASSOC #900873		06/01/2012	SCHEDULED REDEMPTION		2,961	2,961	3,037	3,055		(94)		(94)		2,961				63	12/01/2021	1
31411A-DH-5	FED NATL MTG ASSOC #902004		06/01/2012	SCHEDULED REDEMPTION		1,352	1,352	1,375	1,382		(29)		(29)		1,352				37	11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		06/01/2012	SCHEDULED REDEMPTION		990	990	983	985		5		5		990				26	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		06/01/2012	SCHEDULED REDEMPTION		801	801	815	816		(15)		(15)		801				26	12/01/2036	1
31411B-MD-2	FED NATL MTG ASSOC #903156		06/01/2012	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				2	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		06/01/2012	SCHEDULED REDEMPTION		868	868	882	881		(13)		(13)		868				26	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		06/01/2012	SCHEDULED REDEMPTION		654	654	665	671		(17)		(17)		654				21	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		06/01/2012	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				2	01/01/2037	1
31411C-YZ-8	FED NATL MTG ASSOC #904428		06/01/2012	SCHEDULED REDEMPTION		6,731	6,731	6,902	6,887		(156)		(156)		6,731				142	02/01/2022	1
31411D-B7-3	FED NATL MTG ASSOC #904662		06/01/2012	SCHEDULED REDEMPTION		10,180	10,180	10,603	10,640		(459)		(459)		10,180				253	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		06/01/2012	SCHEDULED REDEMPTION		12	12	12	12						12					11/01/2036	1
31411E-S5-7	FED NATL MTG ASSOC #906040		06/01/2012	SCHEDULED REDEMPTION		41,393	41,393	42,942	42,932		(1,539)		(1,539)		41,393				971	01/01/2022	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		06/01/2012	SCHEDULED REDEMPTION		24,806	24,806	25,595	25,482		(677)		(677)		24,806				540	01/01/2022	1
31411F-WV-2	FED NATL MTG ASSOC #907060		06/01/2012	SCHEDULED REDEMPTION		18,133	18,133	18,594	18,662		(529)		(529)		18,133				350	08/01/2022	1
31411F-WX-8	FED NATL MTG ASSOC #907062		06/01/2012	SCHEDULED REDEMPTION		110,894	110,894	115,581	116,417		(5,523)		(5,523)		110,894				2,969	08/01/2022	1
31411G-3M-2	FED NATL MTG ASSOC #908104		06/01/2012	SCHEDULED REDEMPTION		26	26	26	26		(1)		(1)		26				1	09/01/2036	1
31411H-6J-4	FED NATL MTG ASSOC #909073		06/01/2012	SCHEDULED REDEMPTION		2,447	2,447	2,509	2,491		(44)		(44)		2,447				50	07/01/2022	1
31411J-K7-0	FED NATL MTG ASSOC #909418		06/01/2012	SCHEDULED REDEMPTION		352	352	359	360		(8)		(8)		352				10	02/01/2037	1
31411J-UY-0	FED NATL MTG ASSOC #909699		06/01/2012	SCHEDULED REDEMPTION		19,954	19,954	20,461	20,639		(685)		(685)		19,954				445	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		06/01/2012	SCHEDULED REDEMPTION		401	401	408	411		(11)		(11)		401				11	02/01/2037	1
31411J-XF-8	FED NATL MTG ASSOC #909778		06/01/2012	SCHEDULED REDEMPTION		36,211	36,211	37,456	37,798		(1,587)		(1,587)		36,211				859	02/01/2022	1
31411K-QR-7	FED NATL MTG ASSOC #910464		06/01/2012	SCHEDULED REDEMPTION		1,010	1,010	1,048	1,058		(47)		(47)		1,010				23	01/01/2022	1
31411N-EK-9	FED NATL MTG ASSOC #911938		06/01/2012	SCHEDULED REDEMPTION		2,737	2,737	2,851	2,850		(113)		(113)		2,737				75	06/01/2022	1
31411N-XA-0	FED NATL MTG ASSOC #912473		06/01/2012	SCHEDULED REDEMPTION		194	194	199	199		(4)		(4)		194				4	02/01/2022	1
31411N-XL-6	FED NATL MTG ASSOC #912483		06/01/2012	SCHEDULED REDEMPTION		1,018	1,018	1,061	1,064		(46)		(46)		1,018				26	03/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		06/01/2012	SCHEDULED REDEMPTION		16	16	17	17						16				1	03/01/2037	1
31411R-ES-3	FED NATL MTG ASSOC #912845		06/01/2012	SCHEDULED REDEMPTION		12,264	12,264	12,723	12,610		(346)		(346)		12,264				291	04/01/2022	1
31411S-YV-2	FED NATL MTG ASSOC #914324		06/01/2012	SCHEDULED REDEMPTION		702	702	728	732		(30)		(30)		702				15	03/01/2022	1
31411S-5Z-5	FED NATL MTG ASSOC #914464		06/01/2012	SCHEDULED REDEMPTION		17,291	17,291	17,886	17,914		(623)		(623)		17,291				424	03/01/2022	1
31411U-CX-7	FED NATL MTG ASSOC #914586		06/01/2012	SCHEDULED REDEMPTION		325	325	338	336		(10)		(10)		325				8	03/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		06/01/2012	SCHEDULED REDEMPTION		747	747	759	759		(12)		(12)		747				24	05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		06/01/2012	SCHEDULED REDEMPTION		974	974	990	993		(19)		(19)		974				28	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		06/01/2012	SCHEDULED REDEMPTION		16	16	16	16						16				1	05/01/2037	1
31411Y-L4-3	FED NATL MTG ASSOC #918447		06/01/2012	SCHEDULED REDEMPTION		864	864	900	906		(42)		(42)		864				23	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		06/01/2012	SCHEDULED REDEMPTION		961	961	977	981		(20)		(20)		961				30	05/01/2037	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		06/01/2012	SCHEDULED REDEMPTION		13,797	13,797	14,313	14,507		(710)		(710)		13,797				336	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		06/01/2012	SCHEDULED REDEMPTION		6,405	6,405	6,632	6,708		(302)		(302)		6,405				148	04/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		06/01/2012	SCHEDULED REDEMPTION		41	41	42	43		(1)		(1)		41				1	05/01/2037	1
31412B-MA-7	FED NATL MTG ASSOC #920253		06/01/2012	SCHEDULED REDEMPTION		1,933	1,933	1,965	1,966		(34)		(34)		1,933				63	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2012	SCHEDULED REDEMPTION		46,684	46,684	46,684	46,684						46,684				1,160	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		06/01/2012	SCHEDULED REDEMPTION		321,238	321,238	334,564	338,713		(17,475)		(17,475)		321,238				8,157	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		06/01/2012	SCHEDULED REDEMPTION		293,714	293,714	306,977	309,397		(15,684)		(15,684)		293,714				6,538	03/01/2022	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		06/01/2012	SCHEDULED REDEMPTION		36	36	37	37						36				1	08/01/2037	1
31412E-ZZ-2	FED NATL MTG ASSOC #923360		06/01/2012	SCHEDULED REDEMPTION		10,766	10,766	11,136	11,100		(335)		(335)		10,766				256	05/01/2022	1
31412F-KP-7	FED NATL MTG ASSOC #923802		06/01/2012	SCHEDULED REDEMPTION		188	188	195	195		(7)		(7)		188				4	04/01/2022	1
31412F-V2-6	FED NATL MTG ASSOC #924133		06/01/2012	SCHEDULED REDEMPTION		1,967	1,967	2,034	2,039		(73)		(73)		1,967				46	06/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		06/01/2012	SCHEDULED REDEMPTION		4,631	4,631	4,748	4,736		(105)		(105)		4,631				84	07/01/2022	1
31412L-FE-5	FED NATL MTG ASSOC #928165		06/01/2012	SCHEDULED REDEMPTION		588	588	613	619		(32)		(32)		588				14	02/01/2022	1
31412L-HR-4	FED NATL MTG ASSOC #928240		06/01/2012	SCHEDULED REDEMPTION		1,210	1,210	1,261	1,266		(57)		(57)		1,210				32	04/01/2022	1
31412L-LU-2	FED NATL MTG ASSOC #928339		06/01/2012	SCHEDULED REDEMPTION		1,058	1,058	1,103	1,108		(50)		(50)		1,058				28	04/01/2022	1
31412L-QC-7	FED NATL MTG ASSOC #928451		06/01/2012	SCHEDULED REDEMPTION		53,948	53,948	55,953	56,294		(2,346)		(2,346)		53,948				1,281	07/01/2022	1
31412L-VW-7	FED NATL MTG ASSOC #928629		06/01/2012	SCHEDULED REDEMPTION		156	156	163	165		(9)		(9)		156				4	08/01/2022	1
31412L-2D-1	FED NATL MTG ASSOC #928772		06/01/2012	SCHEDULED REDEMPTION		17,918	17,918	18,661	18,807		(889)		(889)		17,918				468	10/01/2022	1
31412L-5H-9	FED NATL MTG ASSOC #928848		06/01/2012	SCHEDULED REDEMPTION		11,204	11,204	11,669	11,870		(666)		(666)		11,204				305	10/01/2022	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)
31412M-NB-0	FED NATL MTG ASSOC #929286		06/01/2012	SCHEDULED REDEMPTION		26,510	26,510	27,421	27,524		(1,014)		(1,014)		26,510				625	04/01/2023	1
31412M-RT-7	FED NATL MTG ASSOC #929398		06/01/2012	SCHEDULED REDEMPTION		35,732	35,732	36,640	36,698		(967)		(967)		35,732				772	05/01/2023	1
31412M-XM-5	FED NATL MTG ASSOC #929584		06/01/2012	SCHEDULED REDEMPTION		6,244	6,244	6,477	6,514		(271)		(271)		6,244				144	06/01/2023	1
31412N-2Y-3	FED NATL MTG ASSOC #929691		06/01/2012	SCHEDULED REDEMPTION		7,016	7,016	7,194	7,196		(180)		(180)		7,016				152	07/01/2023	1
31412N-EC-6	FED NATL MTG ASSOC #929931		06/01/2012	SCHEDULED REDEMPTION		376,017	376,017	389,325	391,908		(15,890)		(15,890)		376,017				8,634	09/01/2023	1
31412N-FR-2	FED NATL MTG ASSOC #929976		06/01/2012	SCHEDULED REDEMPTION		390	390	407	406		(16)		(16)		390				10	09/01/2023	1
31412N-LJ-3	FED NATL MTG ASSOC #930129		06/01/2012	SCHEDULED REDEMPTION		24,754	24,754	25,781	26,057		(1,303)		(1,303)		24,754				652	11/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		06/01/2012	SCHEDULED REDEMPTION		476,869	476,869	494,529	495,663		(18,794)		(18,794)		476,869				11,245	12/01/2023	1
31412N-RW-8	FED NATL MTG ASSOC #930301		06/01/2012	SCHEDULED REDEMPTION		1,265	1,265	1,319	1,330		(65)		(65)		1,265				32	12/01/2023	1
31412N-W8-5	FED NATL MTG ASSOC #930471		06/01/2012	SCHEDULED REDEMPTION		698	698	722	733		(35)		(35)		698				16	01/01/2024	1
31412N-YY-6	FED NATL MTG ASSOC #930527		06/01/2012	SCHEDULED REDEMPTION		38,665	38,665	39,649	39,744		(1,078)		(1,078)		38,665				808	02/01/2024	1
31412Q-CS-6	FED NATL MTG ASSOC #931681		06/01/2012	SCHEDULED REDEMPTION		593,039	593,039	611,572	612,517		(19,477)		(19,477)		593,039				12,371	04/01/2023	1
31412S-6T-7	FED NATL MTG ASSOC #933882		06/01/2012	SCHEDULED REDEMPTION		499,739	499,739	518,869	521,211		(21,472)		(21,472)		499,739				10,531	04/01/2023	1
31412S-6W-0	FED NATL MTG ASSOC #933885		06/01/2012	SCHEDULED REDEMPTION		11,309	11,309	11,596	11,623		(314)		(314)		11,309				238	04/01/2023	1
31412S-7A-7	FED NATL MTG ASSOC #933889		06/01/2012	SCHEDULED REDEMPTION		11,985	11,985	12,397	12,359		(374)		(374)		11,985				280	04/01/2023	1
31412S-7F-6	FED NATL MTG ASSOC #933894		06/01/2012	SCHEDULED REDEMPTION		138,585	138,585	142,468	142,327		(3,742)		(3,742)		138,585				2,850	04/01/2023	1
31412T-BU-6	FED NATL MTG ASSOC #933951		06/01/2012	SCHEDULED REDEMPTION		4,088	4,088	4,210	4,199		(111)		(111)		4,088				81	06/01/2023	1
31412T-C4-3	FED NATL MTG ASSOC #933991		06/01/2012	SCHEDULED REDEMPTION		11,687	11,687	12,172	12,310		(623)		(623)		11,687				297	08/01/2023	1
31412T-JD-6	FED NATL MTG ASSOC #934160		06/01/2012	SCHEDULED REDEMPTION		5,222	5,222	5,378	5,388		(166)		(166)		5,222				113	11/01/2023	1
31412T-J3-8	FED NATL MTG ASSOC #934182		06/01/2012	SCHEDULED REDEMPTION		18,540	18,540	19,323	19,483		(943)		(943)		18,540				488	12/01/2023	1
31412T-TV-5	FED NATL MTG ASSOC #934464		06/01/2012	SCHEDULED REDEMPTION		866	866	892	892		(26)		(26)		866				18	09/01/2023	1
31412T-UA-9	FED NATL MTG ASSOC #934477		06/01/2012	SCHEDULED REDEMPTION		15,742	15,742	16,284	16,388		(646)		(646)		15,742				334	09/01/2023	1
31412T-UY-7	FED NATL MTG ASSOC #934499		06/01/2012	SCHEDULED REDEMPTION		5,251	5,251	5,407	5,428		(177)		(177)		5,251				112	10/01/2023	1
31412T-6D-0	FED NATL MTG ASSOC #934768		06/01/2012	SCHEDULED REDEMPTION		1,284	1,284	1,316	1,325		(42)		(42)		1,284				28	01/01/2024	1
31412T-6E-8	FED NATL MTG ASSOC #934769		06/01/2012	SCHEDULED REDEMPTION		79,587	79,587	82,328	83,000		(3,413)		(3,413)		79,587				1,908	01/01/2024	1
31412U-ED-8	FED NATL MTG ASSOC #934932		06/01/2012	SCHEDULED REDEMPTION		5,459	5,459	5,633	5,604		(145)		(145)		5,459				116	09/01/2024	1
31412U-L6-5	FED NATL MTG ASSOC #935149		06/01/2012	SCHEDULED REDEMPTION		371,222	371,222	384,592	382,677		(11,455)		(11,455)		371,222				7,929	04/01/2024	1
31412V-QX-9	FED NATL MTG ASSOC #936170		06/01/2012	SCHEDULED REDEMPTION		1,506	1,506	1,544	1,546		(40)		(40)		1,506				32	01/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		06/01/2012	SCHEDULED REDEMPTION		78,815	78,815	80,819	80,454		(1,639)		(1,639)		78,815				1,759	05/01/2022	1
31412W-J2-3	FED NATL MTG ASSOC #936881		06/01/2012	SCHEDULED REDEMPTION		1,959	1,959	2,042	2,045		(86)		(86)		1,959				52	07/01/2022	1
31412X-7D-0	FED NATL MTG ASSOC #938392		06/01/2012	SCHEDULED REDEMPTION		23,547	23,547	24,146	24,123		(575)		(575)		23,547				524	07/01/2022	1
31412Y-BN-1	FED NATL MTG ASSOC #938445		06/01/2012	SCHEDULED REDEMPTION		10,192	10,192	10,542	10,588		(396)		(396)		10,192				246	07/01/2022	1
31412Y-BP-6	FED NATL MTG ASSOC #938446		06/01/2012	SCHEDULED REDEMPTION		3,417	3,417	3,562	3,597		(179)		(179)		3,417				91	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		06/01/2012	SCHEDULED REDEMPTION		812	812	836	849		(37)		(37)		812				17	05/01/2022	1
31413A-JQ-7	FED NATL MTG ASSOC #939571		06/01/2012	SCHEDULED REDEMPTION		7,559	7,559	7,819	7,821		(262)		(262)		7,559				185	07/01/2022	1
31413A-JV-6	FED NATL MTG ASSOC #939576		06/01/2012	SCHEDULED REDEMPTION		1,351	1,351	1,407	1,406		(54)		(54)		1,351				35	07/01/2022	1
31413B-SJ-1	FED NATL MTG ASSOC #940721		06/01/2012	SCHEDULED REDEMPTION		315	315	324	323		(8)		(8)		315				7	10/01/2022	1
31413B-UC-3	FED NATL MTG ASSOC #940779		06/01/2012	SCHEDULED REDEMPTION		827	827	858	861		(34)		(34)		827				19	06/01/2022	1
31413B-VK-4	FED NATL MTG ASSOC #940818		06/01/2012	SCHEDULED REDEMPTION		882	882	919	933		(51)		(51)		882				24	07/01/2022	1
31413B-WU-1	FED NATL MTG ASSOC #940859		06/01/2012	SCHEDULED REDEMPTION		70,744	70,744	73,734	75,374		(4,630)		(4,630)		70,744				1,731	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		06/01/2012	SCHEDULED REDEMPTION		4,029	4,029	4,132	4,183		(153)		(153)		4,029				86	07/01/2022	1
31413D-DE-4	FED NATL MTG ASSOC #942101		06/01/2012	SCHEDULED REDEMPTION		53,132	53,132	54,483	54,387		(1,255)		(1,255)		53,132				1,186	07/01/2022	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		06/01/2012	SCHEDULED REDEMPTION		25,265	25,265	26,313	26,599		(1,334)		(1,334)		25,265				659	08/01/2022	1
31413G-GD-6	FED NATL MTG ASSOC #944896		06/01/2012	SCHEDULED REDEMPTION		2,105	2,105	2,159	2,148		(43)		(43)		2,105				40	07/01/2022	1
31413G-GH-7	FED NATL MTG ASSOC #944900		06/01/2012	SCHEDULED REDEMPTION		7,977	7,977	8,314	8,442		(465)		(465)		7,977				215	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		06/01/2012	SCHEDULED REDEMPTION		9,182	9,182	9,415	9,460		(278)		(278)		9,182				176	07/01/2022	1
31413G-JH-4	FED NATL MTG ASSOC #944964		06/01/2012	SCHEDULED REDEMPTION		528	528	550	565		(37)		(37)		528				13	07/01/2022	1
31413G-JZ-4	FED NATL MTG ASSOC #944980		06/01/2012	SCHEDULED REDEMPTION		1,114	1,114	1,161	1,186		(72)		(72)		1,114				27	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		06/01/2012	SCHEDULED REDEMPTION		509	509	518	516		(7)		(7)		509				14	07/01/2037	1
31413K-ZF-1	FED NATL MTG ASSOC #948142		06/01/2012	SCHEDULED REDEMPTION		4,819	4,819	4,942	4,932		(113)		(113)		4,819				103	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		06/01/2012	SCHEDULED REDEMPTION		6,614	6,614	6,726	6,765		(151)		(151)		6,614				196	08/01/2037	1
31413M-G6-8	FED NATL MTG ASSOC #949421		06/01/2012	SCHEDULED REDEMPTION		33,920	33,920	34,782	34,781		(862)		(862)		33,920				753	03/01/2023	1
31413M-HA-8	FED NATL MTG ASSOC #949425		06/01/2012	SCHEDULED REDEMPTION		230,652	230,652	239,283	239,890		(9,238)		(9,238)		230,652				5,486	03/01/2023	1
31413M-HK-6	FED NATL MTG ASSOC #949434		06/01/2012	SCHEDULED REDEMPTION		20,120	20,120	20,632	20,600		(479)		(479)		20,120				422	05/01/2023	1
31413M-HV-2	FED NATL MTG ASSOC #949444		06/01/2012	SCHEDULED REDEMPTION		70,045	70,045	72,133	72,269		(2,224)		(2,224)		70,045				1,419	05/01/2023	1
31413M-HW-0	FED NATL MTG ASSOC #949445		06/01/2012	SCHEDULED REDEMPTION		1,258	1,258	1,301	1,300		(42)		(42)		1,258				29	06/01/2023	1
31413M-QQ-3	FED NATL MTG ASSOC #949663		06/01/2012	SCHEDULED REDEMPTION		649	649	676	678		(30)		(30)		649				18	08/01/2022	1
31413U-XU-8	FED NATL MTG ASSOC #956191		06/01/2012	SCHEDULED REDEMPTION		92	92	96	99		(7)		(7)		92				2	10/01/2022	1
31413Y-4W-8	FED NATL MTG ASSOC #959937		06/01/2012	SCHEDULED REDEMPTION		4,661	4,661	4,779	4,835		(175)		(175)		4,661				99	11/01/2022	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)
31414A-CL-4	FED NATL MTG ASSOC #960075		06/01/2012	SCHEDULED REDEMPTION		28,913	28,913	29,649	29,454		(541)		(541)		28,913				638	10/01/2023	1
31414B-GD-6	FED NATL MTG ASSOC #961096		06/01/2012	SCHEDULED REDEMPTION		2,025	2,025	2,086	2,079		(54)		(54)		2,025				43	04/01/2023	1
31414B-SJ-0	FED NATL MTG ASSOC #961421		06/01/2012	SCHEDULED REDEMPTION		19,715	19,715	20,392	20,391		(676)		(676)		19,715				486	01/01/2023	1
31414B-WY-2	FED NATL MTG ASSOC #961563		06/01/2012	SCHEDULED REDEMPTION		21,516	21,516	22,256	22,329		(813)		(813)		21,516				502	02/01/2023	1
31414B-2V-1	FED NATL MTG ASSOC #961688		06/01/2012	SCHEDULED REDEMPTION		358	358	372	375		(16)		(16)		358				8	02/01/2023	1
31414C-FT-0	FED NATL MTG ASSOC #961978		06/01/2012	SCHEDULED REDEMPTION		18,453	18,453	18,923	18,910		(456)		(456)		18,453				410	03/01/2023	1
31414C-JX-7	FED NATL MTG ASSOC #962078		06/01/2012	SCHEDULED REDEMPTION		1,013	1,013	1,043	1,044		(32)		(32)		1,013				21	03/01/2023	1
31414C-2S-6	FED NATL MTG ASSOC #962585		06/01/2012	SCHEDULED REDEMPTION		76,285	76,285	78,559	78,704		(2,419)		(2,419)		76,285				1,557	04/01/2023	1
31414D-ET-9	FED NATL MTG ASSOC #962846		06/01/2012	SCHEDULED REDEMPTION		2,421	2,421	2,505	2,507		(86)		(86)		2,421				57	05/01/2023	1
31414D-FL-5	FED NATL MTG ASSOC #962871		06/01/2012	SCHEDULED REDEMPTION		36,559	36,559	37,488	37,465		(907)		(907)		36,559				765	05/01/2023	1
31414D-J8-0	FED NATL MTG ASSOC #962987		06/01/2012	SCHEDULED REDEMPTION		29,225	29,225	30,096	30,032		(807)		(807)		29,225				640	05/01/2023	1
31414D-P7-5	FED NATL MTG ASSOC #963146		06/01/2012	SCHEDULED REDEMPTION		9,617	9,617	9,861	9,843		(226)		(226)		9,617				205	05/01/2023	1
31414D-SC-1	FED NATL MTG ASSOC #963215		06/01/2012	SCHEDULED REDEMPTION		5,403	5,403	5,564	5,555		(153)		(153)		5,403				112	05/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		06/01/2012	SCHEDULED REDEMPTION		198,706	198,706	215,998	215,530		(16,824)		(16,824)		198,706				4,709	05/01/2023	1
31414D-WX-0	FED NATL MTG ASSOC #963362		06/01/2012	SCHEDULED REDEMPTION		1,447	1,447	1,484	1,484		(37)		(37)		1,447				31	05/01/2023	1
31414D-2X-3	FED NATL MTG ASSOC #963490		06/01/2012	SCHEDULED REDEMPTION		35,946	35,946	37,437	37,404		(1,458)		(1,458)		35,946				898	06/01/2023	1
31414E-EG-5	FED NATL MTG ASSOC #963735		06/01/2012	SCHEDULED REDEMPTION		1,506	1,506	1,544	1,541		(36)		(36)		1,506				33	06/01/2023	1
31414E-JC-9	FED NATL MTG ASSOC #963859		06/01/2012	SCHEDULED REDEMPTION		22,524	22,524	23,360	23,344		(821)		(821)		22,524				553	06/01/2023	1
31414E-WT-7	FED NATL MTG ASSOC #964258		06/01/2012	SCHEDULED REDEMPTION		29,867	29,867	30,894	30,988		(1,121)		(1,121)		29,867				678	07/01/2023	1
31414E-ZV-9	FED NATL MTG ASSOC #964356		06/01/2012	SCHEDULED REDEMPTION		507	507	520	517		(10)		(10)		507				11	07/01/2023	1
31414E-3Q-5	FED NATL MTG ASSOC #964407		06/01/2012	SCHEDULED REDEMPTION		1,929	1,929	1,986	1,985		(56)		(56)		1,929				43	07/01/2023	1
31414F-K9-1	FED NATL MTG ASSOC #964820		06/01/2012	SCHEDULED REDEMPTION		3,081	3,081	3,187	3,191		(111)		(111)		3,081				71	08/01/2023	1
31414F-UA-7	FED NATL MTG ASSOC #965077		06/01/2012	SCHEDULED REDEMPTION		4,518	4,518	4,687	4,706		(188)		(188)		4,518				110	09/01/2023	1
31414G-BS-7	FED NATL MTG ASSOC #965449		06/01/2012	SCHEDULED REDEMPTION		6,499	6,499	6,770	6,878		(378)		(378)		6,499				173	11/01/2022	1
31414H-F6-9	FED NATL MTG ASSOC #966489		06/01/2012	SCHEDULED REDEMPTION		17,889	17,889	18,553	18,626		(737)		(737)		17,889				427	01/01/2023	1
31414H-M8-7	FED NATL MTG ASSOC #966683		06/01/2012	SCHEDULED REDEMPTION		1,778	1,778	1,823	1,823		(45)		(45)		1,778				36	03/01/2023	1
31414H-M9-5	FED NATL MTG ASSOC #966684		06/01/2012	SCHEDULED REDEMPTION		10,180	10,180	10,530	10,546		(365)		(365)		10,180				247	03/01/2023	1
31414J-CD-3	FED NATL MTG ASSOC #967268		06/01/2012	SCHEDULED REDEMPTION		25,185	25,185	26,230	26,229		(1,044)		(1,044)		25,185				587	11/01/2022	1
31414K-CJ-7	FED NATL MTG ASSOC #968173		06/01/2012	SCHEDULED REDEMPTION		16,196	16,196	16,802	16,825		(629)		(629)		16,196				393	01/01/2023	1
31414K-D4-9	FED NATL MTG ASSOC #968223		06/01/2012	SCHEDULED REDEMPTION		132	132	137	138		(6)		(6)		132				3	02/01/2023	1
31414K-TF-7	FED NATL MTG ASSOC #968650		06/01/2012	SCHEDULED REDEMPTION		1,036	1,036	1,080	1,094		(58)		(58)		1,036				27	01/01/2023	1
31414L-BZ-0	FED NATL MTG ASSOC #969056		06/01/2012	SCHEDULED REDEMPTION		5,034	5,034	5,208	5,191		(157)		(157)		5,034				123	03/01/2023	1
31414L-J5-8	FED NATL MTG ASSOC #969284		06/01/2012	SCHEDULED REDEMPTION		521	521	540	548		(28)		(28)		521				12	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		06/01/2012	SCHEDULED REDEMPTION		18,387	18,387	19,075	19,439		(1,052)		(1,052)		18,387				412	01/01/2023	1
31414M-B3-9	FED NATL MTG ASSOC #969958		06/01/2012	SCHEDULED REDEMPTION		5,390	5,390	5,576	5,563		(172)		(172)		5,390				131	04/01/2023	1
31414M-CJ-3	FED NATL MTG ASSOC #969973		06/01/2012	SCHEDULED REDEMPTION		8,746	8,746	8,968	8,930		(184)		(184)		8,746				188	04/01/2023	1
31414M-CU-8	FED NATL MTG ASSOC #969983		06/01/2012	SCHEDULED REDEMPTION		14,621	14,621	15,086	15,077		(456)		(456)		14,621				283	05/01/2023	1
31414M-JW-7	FED NATL MTG ASSOC #970177		06/01/2012	SCHEDULED REDEMPTION		39,007	39,007	39,999	39,961		(954)		(954)		39,007				844	04/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		06/01/2012	SCHEDULED REDEMPTION		40,045	40,045	41,737	41,956		(1,912)		(1,912)		40,045				1,040	11/01/2023	1
31414N-US-1	FED NATL MTG ASSOC #971393		06/01/2012	SCHEDULED REDEMPTION		11,076	11,076	11,406	11,291		(215)		(215)		11,076				247	05/01/2023	1
31414P-JN-0	FED NATL MTG ASSOC #971969		06/01/2012	SCHEDULED REDEMPTION		10,712	10,712	11,156	11,208		(496)		(496)		10,712				274	02/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		06/01/2012	SCHEDULED REDEMPTION		27,396	27,396	28,093	28,104		(708)		(708)		27,396				598	03/01/2023	1
31414R-QC-2	FED NATL MTG ASSOC #973951		06/01/2012	SCHEDULED REDEMPTION		8,255	8,255	8,547	8,592		(337)		(337)		8,255				193	04/01/2023	1
31414R-VA-0	FED NATL MTG ASSOC #974109		06/01/2012	SCHEDULED REDEMPTION		248	248	257	269		(21)		(21)		248				6	02/01/2023	1
31414R-7J-8	FED NATL MTG ASSOC #974397		06/01/2012	SCHEDULED REDEMPTION		1,021	1,021	1,052	1,065		(44)		(44)		1,021				22	04/01/2023	1
31414S-H8-9	FED NATL MTG ASSOC #974655		06/01/2012	SCHEDULED REDEMPTION		557,152	557,152	578,567	580,515		(23,363)		(23,363)		557,152				11,561	03/01/2023	1
31414S-LS-0	FED NATL MTG ASSOC #974737		06/01/2012	SCHEDULED REDEMPTION		1,280	1,280	1,312	1,315		(36)		(36)		1,280				27	04/01/2023	1
31414S-NB-5	FED NATL MTG ASSOC #974786		06/01/2012	SCHEDULED REDEMPTION		13,996	13,996	14,352	14,355		(360)		(360)		13,996				291	04/01/2023	1
31414S-NF-6	FED NATL MTG ASSOC #974790		06/01/2012	SCHEDULED REDEMPTION		109,955	109,955	112,751	112,955		(3,001)		(3,001)		109,955				2,300	04/01/2023	1
31414S-Q2-2	FED NATL MTG ASSOC #974873		06/01/2012	SCHEDULED REDEMPTION		5,817	5,817	5,965	6,009		(191)		(191)		5,817				123	04/01/2023	1
31414S-XL-2	FED NATL MTG ASSOC #975083		06/01/2012	SCHEDULED REDEMPTION		65,207	65,207	67,151	67,494		(2,287)		(2,287)		65,207				1,342	05/01/2023	1
31414S-4K-6	FED NATL MTG ASSOC #975226		06/01/2012	SCHEDULED REDEMPTION		32,534	32,534	33,361	33,380		(846)		(846)		32,534				697	03/01/2023	1
31414S-5U-3	FED NATL MTG ASSOC #975259		06/01/2012	SCHEDULED REDEMPTION		9,647	9,647	9,893	9,920		(273)		(273)		9,647				204	04/01/2023	1
31414T-GD-7	FED NATL MTG ASSOC #975496		06/01/2012	SCHEDULED REDEMPTION		380	380	391	389		(8)		(8)		380				8	03/01/2023	1
31414T-QK-0	FED NATL MTG ASSOC #975758		06/01/2012	SCHEDULED REDEMPTION		7,568	7,568	7,793	7,786		(219)		(219)		7,568				143	09/01/2023	1
31414T-TN-1	FED NATL MTG ASSOC #975857		06/01/2012	SCHEDULED REDEMPTION		37,622	37,622	38,915	38,949		(1,327)		(1,327)		37,622				931	05/01/2023	1
31414T-TP-6	FED NATL MTG ASSOC #975858		06/01/2012	SCHEDULED REDEMPTION		132,644	132,644	137,742	139,251		(6,607)		(6,607)		132,644				2,883	05/01/2023	1
31414T-Z8-7	FED NATL MTG ASSOC #976067		06/01/2012	SCHEDULED REDEMPTION		397,784	397,784	411,147	411,169		(13,385)		(13,385)		397,784				8,728	03/01/2023	1
31414U-BL-1	FED NATL MTG ASSOC #976243		06/01/2012	SCHEDULED REDEMPTION		19,233	19,233	19,953	20,200		(968)		(968)		19,233				453	08/01/2023	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)
31414U-G2-8	FED NATL MTG ASSOC #976417		06/01/2012	SCHEDULED REDEMPTION		266,298	266,298	275,452	275,362		(9,064)		(9,064)		266,298				5,583	03/01/2023	1
31414U-JJ-8	FED NATL MTG ASSOC #976465		06/01/2012	SCHEDULED REDEMPTION		3,751	3,751	3,863	3,842		(91)		(91)		3,751				76	04/01/2023	1
31414U-MT-2	FED NATL MTG ASSOC #976570		06/01/2012	SCHEDULED REDEMPTION		495,762	495,762	509,376	513,341		(17,579)		(17,579)		495,762				10,253	03/01/2023	1
31414U-TC-2	FED NATL MTG ASSOC #976747		06/01/2012	SCHEDULED REDEMPTION		744,310	744,310	772,909	772,874		(28,563)		(28,563)		744,310				15,912	04/01/2023	1
31414Y-FV-7	FED NATL MTG ASSOC #979980		06/01/2012	SCHEDULED REDEMPTION		231	231	238	236		(6)		(6)		231				5	06/01/2023	1
31415A-TM-3	FED NATL MTG ASSOC #981256		06/01/2012	SCHEDULED REDEMPTION		10,433	10,433	10,698	10,738		(305)		(305)		10,433				217	05/01/2023	1
31415A-WT-4	FED NATL MTG ASSOC #981358		06/01/2012	SCHEDULED REDEMPTION		3,492	3,492	3,596	3,627		(135)		(135)		3,492				74	04/01/2023	1
31415A-5J-6	FED NATL MTG ASSOC #981549		06/01/2012	SCHEDULED REDEMPTION		1,517	1,517	1,556	1,557		(39)		(39)		1,517				30	05/01/2023	1
31415A-6H-9	FED NATL MTG ASSOC #981572		06/01/2012	SCHEDULED REDEMPTION		379,909	379,909	390,341	390,831		(10,922)		(10,922)		379,909				8,023	06/01/2023	1
31415A-7D-7	FED NATL MTG ASSOC #981592		06/01/2012	SCHEDULED REDEMPTION		559	559	576	576		(17)		(17)		559				12	06/01/2023	1
31415B-BG-3	FED NATL MTG ASSOC #981639		06/01/2012	SCHEDULED REDEMPTION		10,425	10,425	10,783	10,831		(406)		(406)		10,425				253	06/01/2023	1
31415B-B2-4	FED NATL MTG ASSOC #981657		06/01/2012	SCHEDULED REDEMPTION		858	858	880	883		(25)		(25)		858				18	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		06/01/2012	SCHEDULED REDEMPTION		54,580	54,580	56,607	56,605		(2,025)		(2,025)		54,580				1,214	07/01/2023	1
31415B-FY-0	FED NATL MTG ASSOC #981783		06/01/2012	SCHEDULED REDEMPTION		19,822	19,822	20,326	20,228		(407)		(407)		19,822				378	04/01/2023	1
31415B-K5-7	FED NATL MTG ASSOC #981916		06/01/2012	SCHEDULED REDEMPTION		206	206	212	212		(6)		(6)		206				4	06/01/2023	1
31415B-WR-6	FED NATL MTG ASSOC #982256		06/01/2012	SCHEDULED REDEMPTION		13,840	13,840	14,253	14,352		(511)		(511)		13,840				310	06/01/2023	1
31415B-W9-6	FED NATL MTG ASSOC #982272		06/01/2012	SCHEDULED REDEMPTION		8,541	8,541	8,860	8,850		(310)		(310)		8,541				202	11/01/2023	1
31415C-FA-0	FED NATL MTG ASSOC #982661		06/01/2012	SCHEDULED REDEMPTION		4,522	4,522	4,682	4,697		(175)		(175)		4,522				102	06/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		06/01/2012	SCHEDULED REDEMPTION		22,529	22,529	23,373	23,352		(823)		(823)		22,529				538	05/01/2023	1
31415L-LE-5	FED NATL MTG ASSOC #983325		06/01/2012	SCHEDULED REDEMPTION		2,722	2,722	2,803	2,812		(90)		(90)		2,722				56	07/01/2023	1
31415L-LF-2	FED NATL MTG ASSOC #983326		06/01/2012	SCHEDULED REDEMPTION		12,168	12,168	12,586	12,738		(571)		(571)		12,168				283	07/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		06/01/2012	SCHEDULED REDEMPTION		52,462	52,462	54,319	54,695		(2,232)		(2,232)		52,462				1,179	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2012	SCHEDULED REDEMPTION		70,701	70,701	72,104	72,073		(1,371)		(1,371)		70,701				1,700	04/01/2038	1
31415L-U7-0	FED NATL MTG ASSOC #983606		06/01/2012	SCHEDULED REDEMPTION		10,345	10,345	10,732	10,887		(542)		(542)		10,345				237	05/01/2023	1
31415L-VW-4	FED NATL MTG ASSOC #983629		06/01/2012	SCHEDULED REDEMPTION		38,845	38,845	39,832	40,081		(1,237)		(1,237)		38,845				812	05/01/2023	1
31415L-VX-2	FED NATL MTG ASSOC #983630		06/01/2012	SCHEDULED REDEMPTION		27,521	27,521	28,341	28,616		(1,095)		(1,095)		27,521				578	05/01/2023	1
31415M-FQ-3	FED NATL MTG ASSOC #984075		06/01/2012	SCHEDULED REDEMPTION		23,810	23,810	24,520	24,713		(902)		(902)		23,810				495	06/01/2023	1
31415M-FS-9	FED NATL MTG ASSOC #984077		06/01/2012	SCHEDULED REDEMPTION		3,992	3,992	4,141	4,159		(167)		(167)		3,992				96	06/01/2023	1
31415M-RN-7	FED NATL MTG ASSOC #984393		06/01/2012	SCHEDULED REDEMPTION		1,353	1,353	1,393	1,391		(38)		(38)		1,353				29	05/01/2023	1
31415M-ZS-7	FED NATL MTG ASSOC #984653		06/01/2012	SCHEDULED REDEMPTION		18,387	18,387	18,855	18,778		(391)		(391)		18,387				360	07/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		06/01/2012	SCHEDULED REDEMPTION		9,952	9,952	10,294	10,419		(467)		(467)		9,952				236	06/01/2023	1
31415P-AE-8	FED NATL MTG ASSOC #984805		06/01/2012	SCHEDULED REDEMPTION		180,478	180,478	187,387	190,273		(9,795)		(9,795)		180,478				3,874	06/01/2023	1
31415P-VK-1	FED NATL MTG ASSOC #985418		06/01/2012	SCHEDULED REDEMPTION		9,085	9,085	9,356	9,440		(356)		(356)		9,085				204	07/01/2023	1
31415Q-AQ-9	FED NATL MTG ASSOC #985715		06/01/2012	SCHEDULED REDEMPTION		11,898	11,898	12,210	12,282		(384)		(384)		11,898				248	06/01/2023	1
31415Q-CG-9	FED NATL MTG ASSOC #985771		06/01/2012	SCHEDULED REDEMPTION		3,029	3,029	3,155	3,203		(174)		(174)		3,029				79	11/01/2022	1
31415Q-PS-9	FED NATL MTG ASSOC #986133		06/01/2012	SCHEDULED REDEMPTION		2,536	2,536	2,641	2,638		(102)		(102)		2,536				66	11/01/2023	1
31415Q-RS-7	FED NATL MTG ASSOC #986197		06/01/2012	SCHEDULED REDEMPTION		49,172	49,172	50,422	50,853		(1,681)		(1,681)		49,172				1,037	07/01/2023	1
31415Q-SC-1	FED NATL MTG ASSOC #986215		06/01/2012	SCHEDULED REDEMPTION		26,079	26,079	26,975	27,183		(1,105)		(1,105)		26,079				598	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		06/01/2012	SCHEDULED REDEMPTION		238	238	245	244		(6)		(6)		238				5	08/01/2023	1
31415R-4B-7	FED NATL MTG ASSOC #987418		06/01/2012	SCHEDULED REDEMPTION		2,424	2,424	2,496	2,495		(71)		(71)		2,424				46	06/01/2023	1
31415R-6F-6	FED NATL MTG ASSOC #987470		06/01/2012	SCHEDULED REDEMPTION		2,183	2,183	2,264	2,260		(77)		(77)		2,183				51	07/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		06/01/2012	SCHEDULED REDEMPTION		6,425	6,425	6,665	6,676		(251)		(251)		6,425				137	08/01/2023	1
31415S-JB-9	FED NATL MTG ASSOC #987758		06/01/2012	SCHEDULED REDEMPTION		29,630	29,630	30,694	30,742		(1,111)		(1,111)		29,630				733	08/01/2023	1
31415S-MP-4	FED NATL MTG ASSOC #987866		06/01/2012	SCHEDULED REDEMPTION		12,514	12,514	12,945	13,015		(500)		(500)		12,514				286	08/01/2023	1
31415S-NH-1	FED NATL MTG ASSOC #987892		06/01/2012	SCHEDULED REDEMPTION		6,009	6,009	6,233	6,376		(367)		(367)		6,009				126	09/01/2023	1
31415S-PP-1	FED NATL MTG ASSOC #987930		06/01/2012	SCHEDULED REDEMPTION		45,859	45,859	47,482	47,779		(1,920)		(1,920)		45,859				1,054	11/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2012	SCHEDULED REDEMPTION		96,844	96,844	100,373	100,162		(3,318)		(3,318)		96,844				2,152	09/01/2023	1
31415T-H7-8	FED NATL MTG ASSOC #988654		06/01/2012	SCHEDULED REDEMPTION		1,668	1,668	1,737	1,752		(84)		(84)		1,668				43	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		06/01/2012	SCHEDULED REDEMPTION		138,899	138,899	144,097	146,858		(7,958)		(7,958)		138,899				3,283	08/01/2023	1
31415T-TK-6	FED NATL MTG ASSOC #988954		06/01/2012	SCHEDULED REDEMPTION		18,524	18,524	19,076	19,165		(641)		(641)		18,524				383	08/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		06/01/2012	SCHEDULED REDEMPTION		75,891	75,891	78,622	79,880		(3,988)		(3,988)		75,891				1,811	09/01/2023	1
31415V-ZY-4	FED NATL MTG ASSOC #990959		06/01/2012	SCHEDULED REDEMPTION		16,810	16,810	17,410	17,828		(1,019)		(1,019)		16,810				406	09/01/2023	1
31415V-6A-8	FED NATL MTG ASSOC #991065		06/01/2012	SCHEDULED REDEMPTION		630	630	646	650		(20)		(20)		630				8	10/01/2023	1
31415Y-BA-6	FED NATL MTG ASSOC #992933		06/01/2012	SCHEDULED REDEMPTION		16,390	16,390	17,070	16,940		(550)		(550)		16,390				387	11/01/2023	1
31416A-L5-7	FED NATL MTG ASSOC #994148		06/01/2012	SCHEDULED REDEMPTION		94,920	94,920	98,298	100,537		(5,617)		(5,617)		94,920				2,203	12/01/2023	1
31416A-L7-3	FED NATL MTG ASSOC #994150		06/01/2012	SCHEDULED REDEMPTION		1,100,054	1,100,054	1,139,931	1,161,547		(61,493)		(61,493)		1,100,054				23,336	12/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		06/01/2012	SCHEDULED REDEMPTION		172,297	172,297	179,445	180,581		(8,284)		(8,284)		172,297				4,470	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		06/01/2012	SCHEDULED REDEMPTION		123,622	123,622	128,846	129,847		(6,226)		(6,226)		123,622				3,199	12/01/2023	1
31416B-Z7-6	FED NATL MTG ASSOC #995466		06/01/2012	SCHEDULED REDEMPTION		27,405	27,405	28,102	28,109		(704)		(704)		27,405				576	12/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31416B-7J-1	FED NATL MTG ASSOC #995597		06/01/2012	SCHEDULED REDEMPTION		1,413	1,413	1,473	1,484		(71)		(71)		1,413				37	03/01/2024	1
31416H-YD-1	FED NATL MTG ASSOC #AA0707		06/01/2012	SCHEDULED REDEMPTION		5,997	5,997	6,204	6,262		(265)		(265)		5,997				130	01/01/2024	1
31416J-FS-5	FED NATL MTG ASSOC #AA1076		06/01/2012	SCHEDULED REDEMPTION		3,450	3,450	3,560	3,572		(122)		(122)		3,450				73	01/01/2024	1
31416K-MT-2	FED NATL MTG ASSOC #AA2169		06/01/2012	SCHEDULED REDEMPTION		32,819	32,819	33,978	34,114		(1,295)		(1,295)		32,819				813	02/01/2024	1
31416T-FD-6	FED NATL MTG ASSOC #AA9163		06/01/2012	SCHEDULED REDEMPTION		344,876	344,876	355,855	354,244		(9,368)		(9,368)		344,876				7,323	08/01/2024	1
31417B-RP-4	FED NATL MTG ASSOC #AB4993		06/01/2012	SCHEDULED REDEMPTION		50,366	50,366	51,777			(1,411)		(1,411)		50,366				105	04/01/2027	1
31417B-Y4-3	FED NATL MTG ASSOC #AB5230		06/01/2012	SCHEDULED REDEMPTION		44,302	44,302	45,534			(1,232)		(1,232)		44,302				92	05/01/2027	1
31417B-Y7-6	FED NATL MTG ASSOC #AB5233		06/01/2012	SCHEDULED REDEMPTION		43,862	43,862	45,083			(1,222)		(1,222)		43,862				91	05/01/2027	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		06/01/2012	SCHEDULED REDEMPTION		43,073	43,073	45,065			(1,992)		(1,992)		43,073				108	05/01/2027	1
31417J-SM-3	FED NATL MTG ASSOC #AC0523		06/01/2012	SCHEDULED REDEMPTION		18,647	18,647	19,241	19,085		(438)		(438)		18,647				395	07/01/2024	1
3138E5-GG-7	FED NATL MTG ASSOC #AK1098		06/01/2012	SCHEDULED REDEMPTION		151,379	151,379	160,391			(9,012)		(9,012)		151,379				442	02/01/2027	1
3138E7-HS-6	FED NATL MTG ASSOC #AK2940		06/01/2012	SCHEDULED REDEMPTION		48,073	48,073	50,276			(2,203)		(2,203)		48,073				120	04/01/2027	1
3138E7-KE-3	FED NATL MTG ASSOC #AK2992		06/01/2012	SCHEDULED REDEMPTION		45,806	45,806	47,912			(2,106)		(2,106)		45,806				115	05/01/2027	1
3138EC-P7-2	FED NATL MTG ASSOC #AK7645		06/01/2012	SCHEDULED REDEMPTION		55,492	55,492	57,038			(1,546)		(1,546)		55,492				116	03/01/2027	1
3138EE-Z5-1	FED NATL MTG ASSOC #AK9763		06/01/2012	SCHEDULED REDEMPTION		51,667	51,667	54,059			(2,392)		(2,392)		51,667				129	05/01/2027	1
3138EG-5D-2	FED NATL MTG ASSOC #AL0843		06/01/2012	SCHEDULED REDEMPTION		175,068	175,068	184,696			(9,629)		(9,629)		175,068				511	10/01/2026	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		06/01/2012	SCHEDULED REDEMPTION		57,725	57,725	60,379			(2,654)		(2,654)		57,725				144	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		06/01/2012	SCHEDULED REDEMPTION		60,649	60,649	63,438			(2,788)		(2,788)		60,649				152	06/01/2027	1
3138LW-A6-8	FED NATL MTG ASSOC #AO5428		06/01/2012	SCHEDULED REDEMPTION		24,007	24,007	24,681			(673)		(673)		24,007				50	06/01/2027	1
31417Y-JM-0	FED NATL MTG ASSOC #MA0267		06/01/2012	SCHEDULED REDEMPTION		1,113,114	1,113,114	1,172,938	1,170,291		(57,176)		(57,176)		1,113,114				20,844	12/01/2019	1
31417Y-KL-0	FED NATL MTG ASSOC #MA0298		04/01/2012	Various		6,016,381	5,700,989	6,007,386	5,993,592		(5,973)		(5,973)		5,987,619		28,762	28,762	83,676	01/01/2020	1
31418A-EK-0	FED NATL MTG ASSOC #MA1037		06/01/2012	SCHEDULED REDEMPTION		21,874	21,874	22,648			(774)		(774)		21,874				55	04/01/2032	1
31418A-FZ-6	FED NATL MTG ASSOC #MA1083		06/01/2012	SCHEDULED REDEMPTION		17,836	17,836	18,497			(661)		(661)		17,836				45	05/01/2032	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		06/01/2012	SCHEDULED REDEMPTION		12,780	12,780	13,479			(699)		(699)		12,780				37	05/01/2032	1
31393V-P9-6	FHR 2628 LE		06/01/2012	SCHEDULED REDEMPTION		14,861	14,861	13,930	14,465		396		396		14,861				227	06/15/2033	1
31394T-TV-7	FHR 2764 JA		06/01/2012	SCHEDULED REDEMPTION		487,321	487,321	462,041	476,283		11,038		11,038		487,321				10,063	03/15/2019	1
3137AB-BT-7	FHR 3864 AJ		06/01/2012	SCHEDULED REDEMPTION		125,832	125,832	132,623	132,406		(6,574)		(6,574)		125,832				2,079	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP		06/01/2012	SCHEDULED REDEMPTION		131,303	131,303	133,560	134,261		(2,958)		(2,958)		131,303				3,167	11/25/2032	1
31393U-K3-6	FNR 2003-129 JB		04/01/2012	SCHEDULED REDEMPTION		6,134	6,134	5,697	6,033		101		101		6,134				23	09/25/2018	1
31396Y-T5-1	FNR 2008-21 HA		04/13/2012	Various		5,306,921	5,036,008	5,352,416	5,337,144		(2,968)		(2,968)		5,334,176		(27,255)	(27,255)	83,252	04/25/2018	1
31398S-JH-7	FNR 2010-128 LA		04/05/2012	Various		6,449,643	6,344,428	6,378,010	6,376,345		(504)		(504)		6,375,841		73,802	73,802	44,582	11/25/2020	1
31398S-UR-2	FNR 2010-145 MA		06/01/2012	SCHEDULED REDEMPTION		1,089,666	1,089,666	1,087,373	1,087,488		2,178		2,178		1,089,666				10,186	12/25/2020	1
31398R-3W-3	FNR 2010-53 MV		04/13/2012	Various		1,686,054	1,570,125	1,718,705	1,709,555		(11,218)		(11,218)		1,698,338		(12,283)	(12,283)	26,737	08/25/2021	1
31397Q-ZP-6	FNR 2011-17 KA		06/01/2012	SCHEDULED REDEMPTION		189,121	189,121	202,089	201,843		(12,723)		(12,723)		189,121				3,570	03/25/2041	1
3134G3-BF-6	FREDDIE MAC		04/11/2012	SALOMON SMITH BARNEY		10,045,200	10,000,000	9,999,800	9,999,811		26		26		9,999,838		45,362	45,362	18,750	12/23/2013	1FE
3137EA-DA-4	FREDDIE MAC		04/12/2012	BANK OF AMERICA		25,087,725	25,000,000	24,931,750	24,932,675		6,313		6,313		24,938,989		148,736	148,736	50,781	12/29/2014	1FE
38377W-EP-5	GNR 1175G GA		06/01/2012	SCHEDULED REDEMPTION		41,114	41,114	43,935	43,851		(2,737)		(2,737)		41,114				774	05/20/2040	1
383742-8E-6	GNR 2008-54 DC		06/01/2012	SCHEDULED REDEMPTION		87,126	87,126	90,750	90,450		(3,324)		(3,324)		87,126				1,771	01/16/2035	1
38375D-F2-9	GNR 2008-94 JB		06/01/2012	SCHEDULED REDEMPTION		102,962	102,962	115,093	114,880		(11,917)		(11,917)		102,962				2,379	12/20/2038	1
38374V-H7-7	GNR 2009-59 P		04/05/2012	Various		1,279,989	1,204,291	1,277,626	1,274,057		(4,563)		(4,563)		1,269,494		10,495	10,495	18,281	09/20/2033	1
38376X-SK-0	GNR 2010-29 AG		06/01/2012	SCHEDULED REDEMPTION		86,454	86,454	93,104	92,973		(6,519)		(6,519)		86,454				1,632	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA		06/01/2012	SCHEDULED REDEMPTION		215,454	215,454	231,564	231,180		(15,726)		(15,726)		215,454				4,200	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK		06/01/2012	SCHEDULED REDEMPTION		230,011	230,011	247,438	246,837		(16,826)		(16,826)		230,011				3,800	04/16/2041	1
38377V-W9-3	GNR 2011-68 EC		04/13/2012	Various		3,968,896	3,702,762	3,977,486	3,972,009		(6,942)		(6,942)		3,965,067		3,829	3,829	48,816	04/20/2041	1
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A		05/01/2012	CALLED @ 100.00000000		10,000	10,000	10,000	6,600	3,400			3,400		10,000				369	05/01/2037	5
15777R-AB-5	CHAMBERS CNTY AL COOP DIST GVDG 07B		05/01/2012	Various		9,020,000	9,020,000	9,020,000	6,223,800	2,796,200			2,796,200		9,020,000				332,613	05/01/2012	5
44706H-CA-3	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT		05/14/2012	CALLED @ 102.00		2,300,000	2,300,000	2,300,000	2,341,806		4,194		4,194		2,346,000		(46,000)	(46,000)	97,028	06/01/2014	1
44706H-CC-9	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT		05/14/2012	CALLED @ 102.00		3,335,000	3,335,000	3,346,051	3,396,208		5,492		5,492		3,401,700		(66,700)	(66,700)	149,751	06/01/2027	1
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		05/01/2012	CALLED @ 100.00000000		105,000	105,000	105,000	91,844	13,157			13,157		105,000				3,938	05/01/2037	5
79575D-N7-1	SALT RIVER AZ PROJ AGRIC IMPT & PWR DIST		04/13/2012	WELLS FARGO BROKERAGE SERVICES		39,142,947	32,150,000	38,270,717	38,144,605		(156,534)		(156,534)		37,988,071		1,154,875	1,154,875	611,743	12/01/2023	1FE
452637-DD-0	IMPERIAL CA COP WASTEWATER REV 2001		05/04/2012	CALLED @ 102.00		1,000,000	1,000,000	942,312	948,749		2,481		2,481		951,231		48,769	48,769	47,639	10/15/2020	2FE
513799-QZ-2	LANCASTER CA REDEV HSG SUB TAX 03		04/19/2012	MESIROW FINANCIAL, INC.		3,469,722	3,685,000	3,694,611	3,686,724		(86)		(86)		3,686,639		(216,916)	(216,916)	127,875	08/01/2027	2FE
544358-ZP-2	LOS ANGELES CA COP REAL PPTY PROG 2002 A		06/11/2012	CALLED @ 100.00		3,995,000	3,995,000	3,957,254	3,967,441		615		615		3,968,056		26,944	26,944	144,264	04/01/2027	1FE
76912T-GN-7	RIVERSIDE CNTY CA PUB 1 MID CNTY 06B		06/08/2012	Various		1,372,675	1,390,000	1,377,309	1,379,874		180		180		1,380,054		(7,379)	(7,379)	35,785	10/01/2026	2FE
797300-F8-8	SAN DIEGO CA REDEV CENTRE CITY SUB 04A		06/19/2012	PRAGER MCCARTHY & SEALY		413,260	400,000	404,295	399,430		25		25		399,455		13,805	13,805	16,167	09/01/2020	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)
196632-MY-6	COLORADO SPRINGS COLO UTILS REV REF - SE		04/12/2012	MESIROW FINANCIAL, INC.		18,991,783	15,240,000	18,328,386	18,244,639		(78,496)		(78,496)		18,166,143		825,641	825,641	465,667	11/15/2021	1FE
249189-CN-9	DENVER CO CONV CTR HOTEL SR 2006		04/04/2012	GMS GROUP		854,250	850,000	833,765	837,645		216		216		837,860		16,390	16,390	13,706	12/01/2023	2FE
75913T-EE-0	REGIONAL TRANSN DIST CO COP 05A		06/01/2012	MATURED		2,215,000	2,215,000	2,324,516	2,222,488		(7,488)		(7,488)		2,215,000				49,838	06/01/2012	1FE
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR		05/15/2012	CALLED @ 100.00000000		70,000	70,000	68,958	69,341		36		36		69,378		622	622	1,619	11/15/2017	1FE
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR		05/15/2012	CALLED @ 100.00000000		65,000	65,000	63,521	64,002		46		46		64,048		952	952	1,503	11/15/2018	1FE
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR		05/15/2012	CALLED @ 100.00000000		390,000	390,000	384,384	385,660		122		122		385,782		4,218	4,218	9,506	11/15/2024	1FE
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A		06/21/2012	Various		5,161,500	5,730,000	5,730,000	5,729,198	802			802		5,730,000		(568,500)	(568,500)	268,815	05/01/2023	3
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97		05/01/2012	MATURED		120,000	120,000	120,000	120,000						120,000				5,025	05/01/2012	3
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97		06/21/2012	Various		1,875,000	1,875,000	1,875,000	1,875,000						1,875,000				94,893	05/01/2014	3
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		04/01/2012	CALLED @ 101.00000000		20,000	20,000	20,000	20,000						20,000				1,093	07/01/2020	1
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		04/01/2012	CALLED @ 100.00000000		10,000	10,000	9,950	9,959		1		1		9,960		40	40	353	07/01/2022	1FE
45441R-BW-1	INDIAN RIVER CNTY FL SCH BRD COP 2007		04/18/2012	Various		6,392,146	5,915,000	6,029,928	5,985,615		(3,274)		(3,274)		5,982,341		409,804	409,804	232,910	07/01/2025	1FE
469485-GT-7	JACKSONVILLE FL BETTER SALES TAX 04		05/02/2012	CALLED @ 100.00		3,815,000	3,815,000	3,795,059	3,799,984		295		295		3,800,279		14,721	14,721	100,621	10/01/2024	1FE
469485-GU-4	JACKSONVILLE FL BETTER SALES TAX 04		05/02/2012	CALLED @ 100.00		1,410,000	1,410,000	1,405,178	1,406,409		63		63		1,406,473		3,527	3,527	38,222	10/01/2025	1FE
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		05/04/2012	DISTRIBUTION		33,920											33,920	33,920		05/01/2011	6
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A		05/01/2012	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				36,250	05/01/2013	3
688028-EZ-8	OSCEOLA CNTY FL SCH BRD COP 2002 A		06/01/2012	CALLED @ 101.00		4,000,000	4,000,000	3,920,960	4,030,071		9,929		9,929		4,040,000		(40,000)	(40,000)	142,500	06/01/2021	1FE
867689-AN-1	SUNRISE FL WTR GAS SWR REF IMPT 1976		04/01/2012	CALLED @ 100.00000000		440,000	440,000	447,709	440,298		(147)		(147)		440,151		(151)	(151)	14,025	10/01/2012	1
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		04/09/2012	CALLED @ 100.00000000		85,000	85,000	79,266	80,957		57		57		81,014		3,986	3,986	3,774	07/01/2030	1FE
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		05/01/2012	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,299	08/01/2021	1FE
504750-CD-0	LASALLE IL WTRWKS REV SER 1978		05/01/2012	MATURED		55,000	55,000	55,000	55,000						55,000				1,925	05/01/2012	1
64763Q-AQ-8	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02		06/01/2012	CALLED @ 100.00000000		4,100,000	4,100,000	4,077,901	4,097,844		2,156		2,156		4,100,000				108,650	06/01/2026	1
64763Q-AR-6	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02		06/01/2012	CALLED @ 100.00000000		1,450,000	1,450,000	1,439,212	1,448,864		1,136		1,136		1,450,000				38,425	06/01/2032	1
575577-MW-8	MASSACHUSETTS BAY MA TRANSPRTN AUTH REVE		06/13/2012	BARCLAYS BANK		12,466,600	10,000,000	12,373,400							12,373,400		93,200	93,200		07/01/2021	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		06/01/2012	CALLED @ 100.00000000		270,000	270,000	270,000	270,000						270,000				11,646	07/01/2023	1FE
139404-DK-0	CAPE GIRARDEAU CNTY MO SE MO HOSP 02		06/01/2012	CALLED @ 100.00000000		3,355,000	3,355,000	3,328,581	3,352,545		2,455		2,455		3,355,000				96,456	06/01/2032	1
485107-DA-1	KANSAS CITY MO TAX INCREMENT FING COMM S		06/01/2012	CALLED @ 100.0		400,000	400,000	399,500	399,522		17		17		399,539		461	461	10,000	06/01/2021	2
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A		06/01/2012	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				2,096	06/01/2029	1FE
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2		06/01/2012	CALLED @ 100.00000000		270,000	270,000	270,000	270,000						270,000				6,548	12/01/2026	1FE
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		06/01/2012	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				875	12/01/2022	1FE
61212R-H2-5	MONTANA BRD HSG SGL FAM MTG 2007 D		06/01/2012	CALLED @ 100.00000000		70,000	70,000	70,000	70,000						70,000				1,785	12/01/2027	1FE
612130-GY-4	MONTANA HIGHER EDUCATION STUDENT ASSISTA		05/02/2012	CITIGROUP GLOBAL MARKETS		10,550,000	10,550,000	10,550,000	10,550,000						10,550,000				44,755	12/01/2034	1FE
612130-HC-1	MONTANA HIGHER EDUCATION STUDENT ASSISTA		05/02/2012	CITIGROUP GLOBAL MARKETS		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				17,354	12/01/2035	1FE
612130-HG-2	MONTANA HIGHER EDUCATION STUDENT ASSISTA		05/02/2012	CITIGROUP GLOBAL MARKETS		1,450,000	1,450,000	1,450,000	1,450,000						1,450,000				5,566	12/01/2037	1FE
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2012	CALLED @ 103.00000000		10,000	10,000	9,983	9,991		1		1		9,992		8	8	525	12/01/2016	2FE
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2012	CALLED @ 103.00000000		20,000	20,000	19,876	19,928		4		4		19,933		67	67	1,050	12/01/2017	2FE
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2012	CALLED @ 103.00000000		30,000	30,000	30,000	30,000						30,000				1,594	12/01/2018	2FE
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2012	CALLED @ 103.00000000		30,000	30,000	29,896	29,931		3		3		29,934		66	66	1,594	12/01/2019	2FE
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B		04/01/2012	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				1,913	04/01/2028	1FE
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2012	CALLED @ 103.00000000		10,000	10,000	9,896	9,945		4		4		9,950		50	50	519	12/01/2016	2FE
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2012	CALLED @ 103.00000000		15,000	15,000	14,767	14,865		8		8		14,874		127	127	778	12/01/2017	2FE
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2012	CALLED @ 103.00000000		5,000	5,000	4,953	4,971		2		2		4,972		28	28	263	12/01/2018	2FE
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2012	CALLED @ 103.00000000		65,000	65,000	60,286	61,299		127		127		61,426		3,574	3,574	3,453	12/01/2022	2FE
759831-BU-3	RENO NV CAP IMPT REV 2002		06/01/2012	CALLED @ 100.00000000		2,145,000	2,145,000	2,152,412	2,145,560		(560)		(560)		2,145,000				57,647	06/01/2032	1FE
914658-V6-3	UNIVERSITY & CMNTY CLG SYS OF NV 02A		06/01/2012	PRE-REFUNDING		9,640,000	9,640,000	9,640,000	9,640,000						9,640,000				477,180	07/01/2031	1FE
914659-BL-0	UNIVERSITY & CMNTY CLG SYS OF NV 02A		06/13/2012	CALLED @ 100.00		5,115,000	5,115,000	5,115,000							5,115,000				124,295	07/01/2031	1FE
646107-S3-7	NEW JERSEY HSG MTG FIN MULTI 2002 C		05/01/2012	MATURED		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				60,450	05/01/2012	1FE
646107-S4-5	NEW JERSEY HSG MTG FIN MULTI 2002 C		06/22/2012	CALLED @ 100.00000000		1,355,000	1,355,000	1,355,000	1,355,000						1,355,000				40,430	11/01/2012	1FE
646107-S5-2	NEW JERSEY HSG MTG FIN MULTI 2002 C		06/22/2012	CALLED @ 100.00000000		1,055,000	1,055,000	1,055,000	1,055,000						1,055,000				32,156	05/01/2013	1FE
646107-S6-0	NEW JERSEY HSG MTG FIN MULTI 2002 C		06/22/2012	CALLED @ 100.00000000		2,110,000	2,110,000	2,110,000	2,110,000						2,110,000				64,311	11/01/2013	1FE
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C		06/22/2012	CALLED @ 100.00000000		175,000	175,000	175,000	175,000						175,000				5,446	05/01/2014	1FE
646107-Y5-5	NEW JERSEY HSG MTG FIN MULTI 2002 F		05/01/2012	MATURED		1,920,000	1,920,000	1,920,000	1,920,000						1,920,000				47,520	05/01/2012	1FE
64970K-VB-0	NEW YORK NY MUN WTR FIN FISCAL 03A		06/15/2012	CALLED @ 100.00000000		245,000	245,000	242,369	242,852		30		30		242,882		2,118	2,118	6,431	06/15/2034	1FE
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A		06/15/2012	MATURED		10,000	10,000	9,867	9,993		7		7		10,000				375	06/15/2012	1FE
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2012	CALLED @ 100.00000000		3,010,000	3,010,000	3,330,625	3,127,108		(22,485)		(22,485)		3,104,623		(94,623)	(94,623)	90,300	04/01/2014	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)
46267P-AL-9	IREDELL CNTY NC PUB FACS SCH PROJS 00		06/01/2012	MATURED		1,350,000	1,350,000	1,344,020	1,349,746		254		254		1,350,000				35,438	06/01/2012	1FE
658207-HG-3	NORTH CAROLINA HSG FIN HMEOWNER 05 22-CE		06/01/2012	CALLED @ 100.00000000		215,000	215,000	215,000	215,000						215,000				10,051	07/01/2027	1FE
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A		06/01/2012	CALLED @ 100.00000000		120,000	120,000	120,000	120,000						120,000				5,500	07/01/2023	1FE
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2012	CALLED @ 100.00000000		180,000	180,000	180,000	180,000						180,000				8,250	07/01/2023	1FE
658207-HT-5	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2012	CALLED @ 100.00000000		140,000	140,000	140,000	140,000						140,000				6,577	01/01/2028	1FE
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2012	CALLED @ 100.00000000		345,000	345,000	345,000	345,000						345,000				16,603	07/01/2038	1FE
65820H-YJ-6	NORTH CAROLINA MED PITT CNTY MEM 98A		06/01/2012	CALLED @ 100.00		80,000	80,000	78,954	79,699		63		63		79,762		238	238	2,100	12/01/2013	1FE
641846-AL-4	NEW ALBANY OH CMNTY AUTH FAC 01B REF		04/09/2012	CALLED @ 100.00		1,145,000	1,145,000	1,224,852	1,147,450		(2,450)		(2,450)		1,145,000				32,887	10/01/2013	1FE
384199-AB-1	GRADY CNTY OK INDL AUTH CORRECTIONAL 99		05/01/2012	CALLED @ 100.00000000		1,685,000	1,685,000	1,665,454	1,677,949		461		461		1,678,410		6,590	6,590	49,708	11/01/2019	2FE
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST		06/12/2012	CALLED @ 100.00000000		200,000	200,000	185,340	187,155		259		259		187,415		12,585	12,585	591	12/01/2031	1FE
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		04/01/2012	CALLED @ 100.00000000		155,000	155,000	155,000	155,000						155,000				5,754	07/01/2026	1FE
68607V-GL-3	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A		04/01/2012	CALLED @ 100.00000000		2,965,000	2,965,000	3,106,134	2,969,030		(4,030)		(4,030)		2,965,000				81,538	04/01/2015	1FE
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07		06/20/2012	JANNEY MONTGOMERY SCOTT		1,190,690	1,155,000	1,156,478	1,155,774		(88)		(88)		1,155,686		35,004	35,004	31,089	12/01/2032	1FE
76221R-EJ-8	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B		04/01/2012	CALLED @ 100.00000000		285,000	285,000	285,000	285,000						285,000				7,766	10/01/2022	1FE
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		04/01/2012	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						205,000				9,225	07/01/2027	1FE
837151-BV-0	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S		04/12/2012	GOLDMAN, SACHS & CO.		2,459,800	2,000,000	2,417,880	2,407,445		(10,634)		(10,634)		2,396,810		62,990	62,990	37,778	12/01/2021	1FE
83755V-FB-5	SOUTH DAKOTA HLTH ED SIOUX VLY 01E		04/30/2012	CALLED @ 101.0		3,565,000	3,565,000	3,369,353	3,407,533		4,380		4,380		3,411,914		153,087	153,087	130,927	11/01/2024	1FE
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H		05/25/2012	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				2,104	05/01/2022	1FE
28148N-AV-5	EDUCATIONAL FUNDING OF THE SOUTH, INC -		05/22/2012	CALLED @ 100.00000000		11,750,000	11,750,000	11,750,000	11,750,000						11,750,000				166,884	12/01/2035	1FE
28148N-BM-4	EDUCATIONAL FUNDING OF THE SOUTH, INC -		05/22/2012	CALLED @ 100.00000000		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				75,545	06/01/2038	1FE
28148N-AF-0	EDUCATIONAL FUNDING OF THE SOUTH, INC -		05/22/2012	CALLED @ 100.00000000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				54,758	06/01/2032	1FE
28148N-AL-7	EDUCATIONAL FUNDING OF THE SOUTH, INC -		05/22/2012	CALLED @ 100.00000000		15,950,000	15,950,000	15,280,020	15,341,875		7,654		7,654		15,349,529		600,471	600,471	222,043	06/01/2032	1FE
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		04/30/2012	Various		474,704	436,554	181,510		177,509			177,509		177,509		297,194	297,194		11/01/2022	6*
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		04/30/2012	Various		672,984	618,899	219,455		201,529			201,529		201,529		471,455	471,455		11/01/2027	6*
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		04/30/2012	Various		684,669	629,645	222,822	205,026						205,026		479,642	479,642		11/01/2032	6
052476-XR-4	AUSTIN TX WTR & WSTWTR SYS REVENUE REF		04/12/2012	FIRST SOUTHWEST COMPANY		3,437,552	2,760,000	3,288,844	3,285,745		(13,688)		(13,688)		3,272,057		165,495	165,495	63,633	11/15/2021	1FE
088563-TA-9	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R		05/01/2012	CALLED @ 100.00000000		2,505,000	2,505,000	2,439,324	2,500,448		4,552		4,552		2,505,000				62,625	05/01/2026	1FE
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -		06/15/2012	CALLED @ 100.00000000		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				9,147	03/01/2040	1FE
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		06/11/2012	CALLED @ 100.00000000		400,000	400,000	363,820	366,801		373		373		367,174		32,826	32,826	1,742	07/01/2038	1FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2012	CALLED @ 100.00000000		165,000	165,000	162,802	163,836		11		11		163,847		1,153	1,153	5,198	06/01/2025	1
79560L-CJ-6	SALT LAKE CITY UT REDEV AGY JR LIEN TAXO		05/01/2012	CALLED @ 100.00		760,000	760,000	798,676	760,804		(804)		(804)		760,000				26,600	03/01/2013	1FE
917547-LP-4	UTAH ST BLDG OWNERSHIP AUTH LEASE 98C		05/15/2012	MATURED		1,145,000	1,145,000	1,294,102	1,152,065		(7,065)		(7,065)		1,145,000				31,488	05/15/2012	1FE
927793-JB-6	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		06/22/2012	CALLED @ 39.3293		1,004,864	2,555,000	563,505	925,875		24,789		24,789		950,665		54,199	54,199		04/01/2030	1FE
927793-JC-4	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		06/22/2012	CALLED @ 37.31745		1,046,754	2,805,000	583,580	959,688		25,740		25,740		985,428		61,326	61,326		04/01/2031	1FE
495289-ZX-1	KING CNTY WA SWR REVENUE REF SER B		04/12/2012	RAYMOND JAMES & ASSOCIATES, INC.		9,839,443	7,970,000	9,640,911	9,602,392		(48,058)		(48,058)		9,554,334		285,110	285,110	212,533	01/01/2021	1FE
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01		04/01/2012	CALLED @ 100.00		1,080,000	1,080,000	1,080,000	1,080,000						1,080,000				75,600	04/01/2017	2
160614-CA-9	CHARLESTON WV URBAN RENWL DIAMOND 99		05/21/2012	CALLED @ 101.00		4,400,000	4,400,000	4,411,000	4,401,038		(417)		(417)		4,400,621		(621)	(621)	144,100	12/15/2018	1FE
160614-CB-7	CHARLESTON WV URBAN RENWL DIAMOND 99		05/21/2012	CALLED @ 101.00		2,000,000	2,000,000	2,005,000	2,000,474		(190)		(190)		2,000,284		(284)	(284)	65,933	12/15/2022	1FE
160614-DA-8	CHARLESTON WV URBAN RENWL DIAMOND 99A		05/21/2012	CALLED @ 100.00		1,170,000	1,170,000	1,170,000	1,170,000						1,170,000				29,913	12/15/2022	1FE
95648M-BQ-1	WEST VIRGINIA ECON CORR JUV SFTY 02A		06/01/2012	MATURED		1,610,000	1,610,000	1,728,174	1,615,897		(5,897)		(5,897)		1,610,000				44,275	06/01/2012	1FE
95648M-BR-9	WEST VIRGINIA ECON CORR JUV SFTY 02A		06/01/2012	CALLED @ 101.00000000		3,655,000	3,655,000	3,909,717	3,694,566		(11,352)		(11,352)		3,683,214		(28,214)	(28,214)	137,063	06/01/2013	1FE
95648M-BS-7	WEST VIRGINIA ECON CORR JUV SFTY 02A		06/01/2012	CALLED @ 101.00000000		2,280,000	2,280,000	2,422,386	2,302,195		(6,365)		(6,365)		2,295,829		(15,829)	(15,829)	85,500	06/01/2014	1FE
95648M-KY-4	WEST VIRGINIA ECON CORR JUV SFTY 02A		06/01/2012	CALLED @ 101.00000000		880,000	880,000	868,125	868,418		295		295		868,713		11,287	11,287	30,800	06/01/2026	1FE
95648M-KZ-1	WEST VIRGINIA ECON CORR JUV SFTY 02A		06/01/2012	CALLED @ 101.0		430,000	430,000	424,198	424,341		144		144		424,485		5,515	5,515	15,050	06/01/2026	1FE
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B		06/01/2012	CALLED @ 100.00000000		470,000	470,000	470,000	470,000						470,000				18,213	06/01/2023	2
97710V-EQ-7	WISCONSIN HLTH & ED MINISTRY HLTH 02A		05/01/2012	CALLED @ 101.00		3,500,000	3,500,000	3,472,070	3,480,802		382		382		3,481,184		18,816	18,816	164,422	02/15/2025	2FE
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A		05/01/2012	CALLED @ 101.00		900,000	900,000	888,750	890,984		98		98		891,083		8,917	8,917	42,600	02/15/2032	2FE
3199999. Subtotal - Bonds - U.S. Special Revenues						397,862,557	383,590,610	394,766,404	372,144,943	3,192,597	(1,477,720)		1,714,877		393,084,285		4,778,272	4,778,272	7,858,905	XXX	XXX
04541G-EU-2	ABSHE 2003-HE4 M1 RMBS		06/15/2012	SCHEDULED REDEMPTION		434,092	434,092	434,499	434,110		(18)		(18)		434,092				1,826	08/15/2033	1FM
00432C-AD-3	ACCESS GROUP, INC. ABS		05/25/2012	SCHEDULED REDEMPTION		1,275,528	1,275,528	1,133,018	1,138,174		137,354		137,354		1,275,528				5,517	05/25/2029	1FE
00432C-BG-5	ACCESS GROUP, INC. ABS		06/20/2012	Various		11,316,687	11,957,804	11,203,662	11,248,224		116,061		116,061		11,364,285		(47,598)	(47,598)	57,612	04/25/2029	1FE
00432C-DH-1	ACCESS GROUP, INC. ABS		05/25/2012	SCHEDULED REDEMPTION		2,679,376	2,679,376	2,520,288	2,527,829		151,548		151,548		2,679,376				8,474	08/25/2026	1FE
991372-9A-3	ACCO BRANDS CORP TERM B		05/09/2012	BARCLAYS BANK		750,000	750,000	742,500							742,500		7,500	7,500		04/30/2019	3FE
004421-BH-5	ACE 2002-HE3, M1 RMBS		06/25/2012	SCHEDULED REDEMPTION		148,856	148,856	149,508	149,385		(528)		(528)		148,856				1,405	10/25/2032	2FM
004421-EX-7	ACE 2004-OP1, M2 RMBS		06/25/2012	SCHEDULED REDEMPTION		35,519	35,519	35,374	23,397	11,839	283		12,122		35,519				310	04/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
004406-AA-2	ACE 2006-GP1, A RMBS		06/25/2012	SCHEDULED REDEMPTION		96,580	96,580	96,580	74,081	22,482			22,499		96,580				108	02/25/2031	2FM
00442B-AE-1	ACE 2006-HE4, A2D RMBS		06/25/2012	Various		5,443,942	18,229,561	5,898,892	4,876,991	5,441,779	(128,875)		5,312,904		5,105,167		338,775	338,775	46,191	02/26/2052	1FM
00441Y-AC-6	ACE 2006-OP2, A2B RMBS		04/04/2012	RESIDENTIAL FUNDING SECURITIES		3,996,417	4,531,727	3,842,704	3,734,488		(84,246)		(84,246)		3,650,242		346,175	346,175	4,951	08/25/2036	1FM
00441Y-AD-4	ACE 2006-OP2, A2C RMBS		06/25/2012	GREENWICH CAPITAL MARKETS, INC.		3,040,650	6,990,000	2,748,797	2,379,228	4,610,772	75,072		4,685,844		2,823,869		216,781	216,781	14,488	08/25/2036	1FM
006848-BK-0	ADELPHIA COMMUNICATIONS		05/14/2012	DISTRIBUTION		135,716											135,716	135,716		11/01/2006	6
00770B-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		05/17/2012	DISTRIBUTION		85,318											85,318	85,318		02/28/2013	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		05/01/2012	SCHEDULED REDEMPTION		19,853	19,853	12,428	19,359		494		494		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		05/01/2012	SCHEDULED REDEMPTION		54,592	54,592	34,173	53,234		1,358		1,358		54,592					03/01/2017	1
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		06/29/2012	SCHEDULED REDEMPTION		4,391	4,391	4,461	4,314	122	(45)		77		4,391					12/17/2017	4FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		06/29/2012	SCHEDULED REDEMPTION		12,355	12,355	12,390	11,006	1,385	(36)		1,349		12,355					10/09/2016	3FE
00826Y-AB-3	AFFINITY GAMING TERM LOAN B		05/30/2012	DEUTSCHE BANK SECURITIES		500,000	500,000	495,000			12		12		495,012		4,988	4,988		11/09/2017	4FE
02660V-AY-4	AHMA 2005-2 1A1 RMBS		06/25/2012	SCHEDULED REDEMPTION		36,120	37,052	16,245	15,914	544	19,662		20,207		36,120				161	01/25/2036	6FE
00928Q-AC-5	AIRCASTLE LTD	F	06/08/2012	EXCHANGE		5,631,300	5,000,000	5,675,000			(43,700)		(43,700)		5,631,300				171,979	08/01/2018	3FE
02076X-AB-8	ALPHA NATURAL RESOURCES		04/19/2012	KNIGHT LIBERTAS, LLC		850,500	900,000	906,750	873,000	33,057	(382)		32,675		905,675		(55,175)	(55,175)	21,450	06/01/2019	3FE
031162-BJ-8	AMGEN INC		05/08/2012	DEUTSCHE BANK SECURITIES		20,544,586	20,138,000	20,616,882			(12,712)		(12,712)		20,604,169		(59,583)	(59,583)	189,843	11/15/2014	2FE
031652-BC-3	AMKOR TECHNOLOGIES INC		04/11/2012	CITIBANK		2,125,000	2,000,000	2,170,000			(5,472)		(5,472)		2,164,528		(39,528)	(39,528)	67,604	05/01/2018	3FE
031652-BE-9	AMKOR TECHNOLOGIES INC		06/28/2012	Various		14,890,000	15,500,000	16,396,160			(40,317)		(40,317)		16,355,843		(1,465,843)	(1,465,843)	554,384	06/01/2021	3FE
02005A-AF-5	AMOT 10 - 2 A ABS		06/12/2012	BANK OF AMERICA		8,649,375	8,000,000	8,648,750			(16,399)		(16,399)		8,632,351		17,024	17,024	28,333	04/15/2017	1FE
02005A-BT-4	AMOT 2011-4 A2 ABS		04/25/2012	J. P. MORGAN SECURITIES, INC.		7,532,522	7,475,000	7,473,042	7,473,221		213		213		7,473,434		59,088	59,088	33,575	09/15/2016	1FE
00184A-AF-2	AOL TIME WARNER INC		04/16/2012	DISTRIBUTION		2,424											2,424	2,424		05/01/2012	2FE
03938L-AT-1	ARCELORMITTAL	F	05/24/2012	Various		9,955,550	10,000,000	9,957,300	9,963,762		3,339		3,339		9,967,100		(11,550)	(11,550)	279,688	03/01/2016	2FE
03938L-AW-4	ARCELORMITTAL	F	05/24/2012	Various		7,790,540	8,000,000	7,975,280			1,136		1,136		7,976,416		(185,876)	(185,876)	91,625	02/25/2017	2FE
039380-AC-4	ARCH COAL INC		04/17/2012	J. P. MORGAN SECURITIES, INC.		3,766,875	4,100,000	4,325,500	4,192,250	111,711	(7,401)		104,310		4,296,560		(529,685)	(529,685)	164,313	10/01/2020	4FE
039380-AG-5	ARCH COAL INC		05/23/2012	DEUTSCHE BANK SECURITIES		3,350,000	4,000,000	4,065,000			(2,369)		(2,369)		4,062,631		(712,631)	(712,631)	132,111	06/15/2021	4FE
007036-PC-4	ARMT 2005-6A A22 RMBS		06/25/2012	SCHEDULED REDEMPTION		9,885	9,885	9,885	3,118	6,768	(1)		6,768		9,885				43	11/25/2035	1FM
040104-MY-4	ARSI 2005-W1, A2 RMBS		06/25/2012	SCHEDULED REDEMPTION		126,510	126,510	126,510	41,713	38,679	22		38,701		126,510				187	10/25/2041	1FM
045054-AB-9	ASHTEAD CAPITAL INC		06/29/2012	DEUTSCHE BANK SECURITIES		253,125	250,000	250,000							250,000		3,125	3,125		07/15/2022	4FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H RMBS		06/25/2012	SCHEDULED REDEMPTION		99,271	99,271	99,985	59,914	39,445	(88)		39,357		99,271				490	04/25/2034	1FM
04963J-AA-3	ATRIUM CDO, CLASS A LOANS CLO	F	04/27/2012	SCHEDULED REDEMPTION		2,496,335	2,496,335	2,341,107	2,425,189		98,647		98,647		2,496,335				11,662	06/27/2015	1FE
053499-AG-4	AVAYA INC		06/15/2012	Various		3,237,713	3,525,000	3,528,750	1,964,250	60,750	(205)		60,545		3,528,545		(290,833)	(290,833)	174,644	04/01/2019	4FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		06/20/2012	SCHEDULED REDEMPTION		65,350	65,350	45,878	46,990		18,360		18,360		65,350				141	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		43,866	153,883	90,890	92,013		(48,147)		(48,147)		43,866				2,959	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		06/20/2012	SCHEDULED REDEMPTION		264,398	264,398	154,768	153,427		110,971		110,971		264,398				658	05/20/2047	1AM
059522-AC-6	BAFC 2007-C 7A1 RMBS		06/20/2012	SCHEDULED REDEMPTION		187,198	187,198	120,008	120,556		66,641		66,641		187,198				413	09/25/2049	1AM
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		06/01/2012	SCHEDULED REDEMPTION		684,469	684,469	682,758	683,115		1,354		1,354		684,469				18,156	09/26/2037	1FM
058498-AR-7	BALL CORP		05/17/2012	BANK OF AMERICA		5,087,500	5,000,000	5,000,000							5,000,000		87,500	87,500	50,694	03/15/2022	3FE
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS CLO	E	04/25/2012	SCHEDULED REDEMPTION		57,034	57,034	52,305	54,536		2,498		2,498		57,034				208	07/25/2017	1FE
07386H-SQ-5	BALTA 2005-4 1A2 RMBS		06/25/2012	SCHEDULED REDEMPTION		147,054	147,054	147,192	147,080		(26)		(26)		147,054				270	04/25/2035	2FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2 ABS		05/17/2012	DISTRIBUTION		3											3	3		08/21/2027	1AM
06052Y-AG-4	BANK OF AMERICA AUTO TRUST		06/25/2012	WELLS FARGO		16,450,902	16,300,000	16,299,830			7		7		16,299,838		151,064	151,064	94,766	03/15/2019	1AM
06052F-AC-4	BANK OF AMERICA AUTO TRUST ABS		05/15/2012	SCHEDULED REDEMPTION		12,520	12,520	12,570	12,554		(35)		(35)		12,520				41	09/15/2013	1FE
06052G-AC-2	BANK OF AMERICA AUTO TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		545,390	545,390	547,524	546,902		(1,512)		(1,512)		545,390				3,395	12/15/2013	1FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		05/18/2012	DISTRIBUTION		6											6	6		11/15/2026	1AM
063679-JJ-4	BANK OF MONTREAL	A	05/22/2012	CIBC WORLD MARKETS		10,540,600	10,000,000	10,078,500	10,066,552		(6,263)		(6,263)		10,060,289		480,311	480,311	218,750	01/25/2016	1FE
063679-ZT-4	BANK OF MONTREAL	A	05/17/2012	Various		33,870,540	33,000,000	32,942,250			3,203		3,203		32,945,453		925,087	925,087	186,658	01/30/2017	1FE
06415A-AA-1	BANK OF NOVA SCOTIA	A	05/18/2012	RBC DOMINION SECURITIES		15,306,300	15,000,000	14,543,100	14,616,655		37,912		37,912		14,654,567		651,733	651,733	140,250	10/29/2015	1FE
06741J-S2-6	BARCLAYS BANK PLC	F	05/31/2012	Various		20,008,080	20,000,000	19,988,000			1,095		1,095		19,989,095		18,985	18,985	155,833	02/23/2015	1FE
06741C-AB-0	BARCLAYS PLC	F	06/08/2012	CITIBANK		14,991,600	15,000,000	14,928,150			1,249		1,249		14,929,399		62,201	62,201	30,938	05/10/2017	1FE
071813-BD-0	BAXTER INTERNATIONAL INC		05/02/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		4,102,280	4,000,000	3,997,640	3,997,655		156		156		3,997,811		104,469	104,469	28,367	01/15/2017	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)
055381-AR-8	BE AEROSPACE INC		05/21/2012	Various		5,475,000	5,000,000	5,406,250	3,168,278		(15,360)		(15,360)		5,367,918		107,082	107,082	207,969	10/01/2020	3FE
079860-AJ-1	BELLSOUTH CORP		06/29/2012	CALLED @ 101.685		3,000,000	3,000,000	2,790,277	2,964,752		19,784		19,784		2,984,536		15,464	15,464	139,217	11/15/2012	1FE
055451-AP-3	BHP BILLITON FIN USA LTD	F	06/14/2012	Various		19,424,769	19,345,000	19,348,825			674		674		19,349,499		75,270	75,270	71,350	02/24/2017	1FE
064255-AH-5	BK TOKYO-MITSUBISHI UFJ	F	05/25/2012	Various		40,710,100	40,000,000	39,977,600			1,075		1,075		39,978,675		731,425	731,425	237,937	02/23/2017	1FE
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		04/15/2012	SCHEDULED REDEMPTION		617,992	617,992	617,992	617,992						617,992				5,814	07/17/2017	1FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		403,054	403,054	388,506	386,352		16,702		16,702		403,054				8,873	03/25/2022	1FM
097751-AV-3	BOMBARDIER INC	A	06/12/2012	KNIGHT LIBERTAS, LLC		1,638,750	1,500,000	1,698,750			(1,975)		(1,975)		1,696,775		(58,025)	(58,025)	29,063	03/15/2020	3FE
05565Q-BY-3	BP CAPITAL MARKETS PLC	F	06/19/2012	CITIBANK		8,073,360	8,000,000	8,000,000							8,000,000		73,360	73,360	18,460	05/05/2017	1FE
11111Q-AB-1	BRICKMAN GROUP HOLDINGS TERM LOAN B		05/16/2012	Various		2,023,922	1,984,962	2,025,647	1,983,315	44,960	(4,353)		40,607		2,023,922				59,519	10/14/2016	4FE
07388A-AB-0	BSABS 2006-HE4, IA2 RMBS		06/25/2012	SCHEDULED REDEMPTION		368,882	368,882	294,978	277,609		91,273		91,273		368,882				454	05/25/2036	1FM
07384M-4L-3	BSARM 2004-10 31A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		32,505	32,505	32,180	31,985		520		520		32,505				431	01/25/2035	1FM
07384M-6H-0	BSARM 2004-12 2A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		243,733	243,733	239,658	239,820		3,913		3,913		243,733				3,289	10/25/2051	1FM
12800U-AL-4	CAISSE CENTRALE DESJARDN	A	05/24/2012	TORONTO DOMINION SECURITIES (USA) INC.		15,099,050	15,000,000	14,996,400			157		157		14,996,557		102,493	102,493	54,222	03/06/2017	1FE
13974Y-AC-4	CAPITAL AUTO RECEIVABLES ASSET		04/11/2012	GREENWICH CAPITAL MARKETS, INC.		12,619,938	11,746,000	12,709,889			(90,954)		(90,954)		12,618,935		1,003	1,003	163,622	12/15/2014	1FE
13974Y-AD-2	CAPITAL AUTO RECEIVABLES ASSET		05/15/2012	CITIGROUP GLOBAL MARKETS		6,126,480	5,715,000	6,201,964			(65,301)		(65,301)		6,136,663		(10,183)	(10,183)	121,801	12/15/2014	5AM
15089Q-AC-8	CELANESE US HOLDINGS LLC		04/03/2012	BANK OF AMERICA		1,061,250	1,000,000	1,095,000			(778)		(778)		1,094,222		(32,972)	(32,972)	18,604	06/15/2021	3FE
156779-AK-6	CERIDIAN CORP		06/28/2012	OPPENHEIMER & CO. INC		561,000	550,000	550,000							550,000		11,000	11,000		07/15/2019	4FE
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		06/29/2012	SCHEDULED REDEMPTION		770,695	770,695	683,754	679,657		91,037		91,037		770,695				7,462	09/06/2016	3FE
16117L-AZ-2	CHARTER COMMUNICATIONS OPERATING, LLC TE		06/29/2012	Various		748,438	751,250	747,494			8		8		747,501		936	936	(627)	05/15/2019	3FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2012	SCHEDULED REDEMPTION		168,567	168,567	128,319	124,249		44,318		44,318		168,567				2,231	03/25/2037	1FM
165167-BS-5	CHESAPEAKE ENERGY CORP		04/25/2012	BANK OF AMERICA		498,750	500,000	535,000	531,104		(1,593)		(1,593)		529,511		(30,761)	(30,761)	23,021	08/15/2017	3FE
165167-CF-2	CHESAPEAKE ENERGY CORP		05/17/2012	Various		12,322,500	13,000,000	13,022,500	3,131,387		(4,668)		(4,668)		13,014,219		(691,719)	(691,719)	467,615	08/15/2020	3FE
165167-CH-8	CHESAPEAKE ENERGY CORP		05/02/2012	Various		9,675,000	10,000,000	9,875,000			3,019		3,019		9,878,019		(203,019)	(203,019)	147,733	03/15/2019	3FE
12519B-AA-2	CHRYSLER FINANCIAL AUTO SECURI ABS		05/08/2012	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,438,672	10,120,568		(120,568)		(120,568)		10,000,000				270,943	11/10/2014	1FE
12558M-BM-3	CITHE 2003-1 RMBS		06/01/2012	SCHEDULED REDEMPTION		74,017	74,017	74,008	33,478	40,529	10		40,539		74,017				1,541	10/20/2032	1FM
17308B-AL-2	CITIBANK OMNI MASTER TRUST ABS		04/10/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,968,750	10,000,000	10,933,594	10,922,159		(97,678)		(97,678)		10,824,481		144,269	144,269	353,694	08/15/2018	1FE
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS	F	05/21/2012	SCHEDULED REDEMPTION		427,666	427,666	398,264	408,874		18,791		18,791		427,666				1,721	01/20/2017	1FE
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		280,786	280,786	229,947	214,313	17,156	49,317		66,473		280,786				7,709	08/25/2036	5FM
17316D-AC-8	CMLTI 2010-3 1A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		262,834	262,834	260,699	261,349		1,485		1,485		262,834				5,473	03/25/2046	1FM
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		1,216,072	1,216,072	1,208,471	1,208,455		7,617		7,617		1,216,072				28,417	08/25/2037	1FM
18975F-AC-3	CNL LIFESTYLE PROPERTIES		06/29/2012	JEFFERIES & COMPANY, INC.		1,761,800	1,915,000	1,795,313			4,812		4,812		1,800,124		(38,324)	(38,324)	100,272	04/15/2019	4FE
19122T-AD-1	COCA-COLA ENTERPRISES		06/05/2012	GOLDMAN, SACHS & CO.		10,108,400	10,000,000	9,989,100	9,989,864		915		915		9,990,778		117,622	117,622	160,556	08/19/2016	2FE
20337E-AK-7	COMMSCOPE INC. TRANCHE 1 TERM LOAN		06/29/2012	SCHEDULED REDEMPTION		41,372	41,372	41,516			71,979		71,979		41,372				2,061	01/14/2018	3FE
20374*-AA-4	COMMUNITY INVESTMENT CORP SER 07-01 CMBS		06/20/2012	Various		64,910	72,084	53,715	53,755		382		382		54,137		10,773	10,773	1,219	06/01/2027	1AM
20374*-AB-2	COMMUNITY INVESTMENT CORP SER 07-02 CMBS		06/20/2012	Various		72,479	80,496	59,983	60,031		431		431		60,462		12,017	12,017	1,099	12/05/2027	1AM
20374*-AC-0	COMMUNITY INVESTMENT CORP SER 08-01 CMBS		06/20/2012	Various		62,354	69,255	51,607	51,645		313		313		51,958		10,397	10,397	1,402	04/01/2028	1AM
20374*-AD-8	COMMUNITY INVESTMENT CORP SER 08-02 CMBS		06/20/2012	Various		77,785	86,112	64,168	64,218		1,026		1,026		65,243		12,542	12,542	1,530	08/01/2028	1AM
20374*-AE-6	COMMUNITY INVESTMENT CORP SER 08-03 CMBS		06/20/2012	Various		68,451	76,020	56,647	56,691		349		349		57,039		11,412	11,412	1,367	10/01/2028	1AM
20374*-AF-3	COMMUNITY INVESTMENT CORP SER 08-04 CMBS		06/20/2012	Various		83,699	92,962	69,272	69,329		448		448		69,777		13,922	13,922	1,514	12/04/2028	1AM
20374*-AG-1	COMMUNITY INVESTMENT CORP SER 09-01 CMBS		06/20/2012	Various		112,256	124,664	92,896	92,972		611		611		93,583		18,673	18,673	1,662	03/12/2029	1AM
20374*-AH-9	COMMUNITY INVESTMENT CORP SER 09-02 CMBS		06/20/2012	Various		109,526	121,638	90,641	90,709		494		494		91,202		18,323	18,323	2,244	05/01/2029	1AM
20374*-AJ-5	COMMUNITY INVESTMENT CORP SER 09-03 CMBS		06/20/2012	Various		73,887	82,062	61,150	61,198		339		339		61,537		12,350	12,350	1,313	09/01/2029	1AM
20374*-AK-2	COMMUNITY INVESTMENT CORP SER 10-01 CMBS		06/20/2012	Various		111,903	124,285	92,614	92,686		466		466		93,152		18,751	18,751	2,427	03/01/2030	1AM
20374*-AL-0	COMMUNITY INVESTMENT CORP SER 10-02 CMBS		06/20/2012	Various		66,465	73,822	55,010	55,053		251		251		55,303		11,161	11,161	1,639	07/01/2030	1AM
20374*-AM-8	COMMUNITY INVESTMENT CORP SER 10-03 CMBS		06/20/2012	Various		83,450	92,688	69,068	69,125		351		351		69,476		13,974	13,974	1,551	10/01/2030	1AM
20374*-AN-6	COMMUNITY INVESTMENT CORP SER 10-04 CMBS		06/20/2012	Various		32,323	35,899	26,751	26,772		123		123		26,894		5,429	5,429	758	12/01/2030	1AM
20374*-AP-1	COMMUNITY INVESTMENT CORP SER 11-01 CMBS		06/20/2012	Various		55,242	61,357	45,721	45,757		183		183		45,939		9,303	9,303	1,271	03/01/2031	1AM
20374*-AQ-9	COMMUNITY INVESTMENT CORP SER 11-02 CMBS		06/20/2012	Various		90,179	100,163	74,638	74,700		331		331		75,031		15,148	15,148	2,126	08/01/2031	1AM
20374*-AR-7	COMMUNITY INVESTMENT CORP SER 11-03 CMBS		06/20/2012	Various		100,146	111,231	82,886	82,955		440		440		83,395		16,751	16,751	2,342	12/05/2031	1AM
20374*-AS-5	COMMUNITY INVESTMENT SER 12-01 CMBS		06/20/2012	Various		93,225	103,544	103,544							103,544		(10,320)	(10,320)	1,542	03/01/2032	1AM
205768-AG-9	COMSTOCK RESOURCES INC		06/14/2012	OPPENHEIMER & CO. INC		5,001,875	5,250,000	5,525,125	5,079,375	406,036	(24,923)		381,112		5,460,487		(458,612)	(458,612)	290,857	10/15/2017	4FE
210518-BV-7	CONSUMERS ENERGY COMPANY		06/08/2012	CALLED @ 104.2170506		7,000,000	7,000,000	7,448,140	7,170,986		(57,047)		(57,047)		7,113,938		(113,938)	(113,938)	538,711	04/15/2013	1FE
212015-AG-6	CONTINENTAL RESOURCES		06/26/2012	BANK OF AMERICA		1,522,500	1,500,000	1,500,000							1,500,000		22,500	22,500	23,125	09/15/2022	3FE
126694-3B-2	COUNTRYWIDE HOME LOANS		04/04/2012	Various		8,552,383	9,761,189	8,343,242			4,027		4,027		8,347,269		205,114	205,114	64,067	05/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		06/01/2012	SCHEDULED REDEMPTION		852,473	852,473	721,229	709,696		149,283		149,283		852,473				24,074	08/25/2040	1FM
22303Q-AM-2	COVIDIEN INTL FINANCE SA	F	05/29/2012	Various		30,994,050	31,000,000	30,997,120			7		7		30,997,127		(3,077)	(3,077)	863	05/29/2015	1FE
12619M-AD-1	CPS 2007-B A4 ABS		06/15/2012	SCHEDULED REDEMPTION		390,993	390,993	363,624	381,888		9,106		9,106		390,993				10,278	01/15/2014	1FE
126185-AA-5	CPS AUTO TRUST		06/15/2012	SCHEDULED REDEMPTION		2,267,706	2,267,706	2,267,423			284		284		2,267,706				13,302	06/17/2019	1FE
126186-AA-3	CPS AUTO TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		1,487,114	1,487,114	1,486,909	1,486,918		196		196		1,487,114				19,575	04/16/2018	1FE
126193-AB-7	CPS AUTO TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		691,270	691,270	691,867	691,684		(414)		(414)		691,270				9,422	03/15/2016	1FE
126193-AC-5	CPS AUTO TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		477,914	477,914	477,902	477,911		3		3		477,914				7,092	03/15/2016	2AM
126195-AA-4	CPS AUTO TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		3,653,939	3,653,939	3,653,504	3,653,542		397		397		3,653,939				63,000	09/17/2018	1FE
12623N-AA-9	CPS AUTO TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		2,414,360	2,414,360	2,414,239	2,414,242		118		118		2,414,360				49,247	03/15/2019	1FE
225448-AL-3	CREDIT SUISSE GUERNSEY	F	05/24/2012	MORGAN STANLEY DEAN WITTER		15,505,270	15,500,000	15,449,470			3,846		3,846		15,453,316		51,954	51,954	58,771	03/06/2015	1FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		06/01/2012	SCHEDULED REDEMPTION		93,354	226,595	106,099	106,374		(13,021)		(13,021)		93,354				6,964	08/25/2037	1FM
22546Q-AF-4	CREDIT SUISSE NEW YORK	F	06/08/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		6,355,500	6,000,000	5,992,320	5,993,209		296		296		5,993,506		361,994	361,994	224,583	08/05/2020	1FE
22541L-AR-4	CREDIT SUISSE USA INC		06/08/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		8,572,960	8,000,000	8,341,560	8,318,529		(45,123)		(45,123)		8,273,406		299,554	299,554	355,333	01/15/2015	1FE
22818V-AB-3	CROWN AMER/CAP CORP III		04/03/2012	OPPENHEIMER & CO. INC		2,150,000	2,000,000	2,210,000			(4,449)		(4,449)		2,205,551		(55,551)	(55,551)	23,611	02/01/2021	3FE
22822R-9A-0	CROWN CASTLE OPERATING COMPANY TERM LOAN		04/24/2012	MORGAN STANLEY DEAN WITTER		997,500	997,500	987,525			99		99		987,624		9,876	9,876	(2,267)	01/31/2019	4FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS CLO	F	04/16/2012	SCHEDULED REDEMPTION		304,508	304,508	289,751	295,403		9,105		9,105		304,508				1,423	10/15/2016	1FE
225458-UJ-5	CSFB 2005-5 6A2 RMBS		05/01/2012	SCHEDULED REDEMPTION		308,235	308,235	305,153	307,909		326		326		308,235				4,168	07/25/2035	1FM
225470-M4-2	CSMC 2006-3 1A2 RMBS		06/25/2012	SCHEDULED REDEMPTION		165,995	165,995	39,116	31,035		136,265		136,265		165,995				368	02/27/2045	1FM
12638P-BV-0	CSMC 2007-3 4A6 RMBS		06/25/2012	SCHEDULED REDEMPTION		432,434	445,507	365,799	361,898		70,537		70,537		432,434				1,001	11/25/2040	6FE
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		856,710	856,710	873,041	871,981		(15,272)		(15,272)		856,710				24,183	09/26/2037	1FM
12641T-CN-4	CSMC 2009-5R 4A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		1,188,466	1,188,466	1,170,060	1,178,743		9,723		9,723		1,188,466				13,293	06/30/2036	1FM
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS		06/25/2012	SCHEDULED REDEMPTION		70,863	70,863	70,852	70,861		2		2		70,863				224	03/25/2034	1FM
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		06/01/2012	SCHEDULED REDEMPTION		627,299	627,299	623,679	625,530		1,770		1,770		627,299				16,458	08/25/2036	1FM
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		06/01/2012	SCHEDULED REDEMPTION		18,191	32,334	31,121	21,923		(3,732)		(3,732)		18,191				820	01/25/2042	1FM
02151L-AA-4	CWALT 2007-20 A1 RMBS		06/25/2012	SCHEDULED REDEMPTION		193,585	393,286	247,185	241,871		(44,419)		(44,419)		193,585				1,446	06/25/2047	1FM
12669E-K2-1	CWHL 2003-40 A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		13,115	13,115	13,536	13,528		(413)		(413)		13,115				279	08/25/2023	1FE
12669F-KR-3	CWHL 2004-2 1A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		1,209	1,209	1,058	1,058		151		151		1,209				17	02/25/2034	1FM
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		06/25/2012	SCHEDULED REDEMPTION		3,565	3,565	3,422	3,449		116		116		3,565				19	03/25/2035	1FM
126694-GD-4	CWHL 2005-HYB7 3A2 RMBS		06/01/2012	SCHEDULED REDEMPTION		110,477	3,282,941	719,091			110,477		110,477		110,477				46,784	11/20/2035	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2012	SCHEDULED REDEMPTION		498,783	546,093	412,398	447,059		60,704		60,704		498,783				16,000	01/25/2038	1FM
12543P-AK-9	CWHL 2006-21 A10 RMBS		06/01/2012	SCHEDULED REDEMPTION		256,278	313,284	248,253	246,269		10,009		10,009		256,278				8,711	03/25/2039	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		06/01/2012	SCHEDULED REDEMPTION		553,467	553,467	457,985	456,858		96,609		96,609		553,467				15,355	01/25/2039	1FM
12544T-AC-8	CWHL 2007-7 A3 RMBS		04/04/2012	Various		8,068,822	9,370,925	7,505,150	7,591,368		(50,489)		(50,489)		7,444,767		624,055	624,055	191,918	06/25/2037	1FM
126670-QS-0	CWL 2005-17, 1AF2 RMBS		06/01/2012	SCHEDULED REDEMPTION		451,757	589,561	539,361	517,688		(73,890)		(73,890)		451,757				15,016	05/25/2036	1FM
12666R-AF-7	CWL 2006-9 1AF6 RMBS		06/01/2012	SCHEDULED REDEMPTION		31,815	31,815	28,228	19,589	8,071	4,155		12,226		31,815				916	10/25/2046	1FM
12668X-AC-9	CWL 2006-S8, A3 RMBS		06/01/2012	SCHEDULED REDEMPTION		246,593	246,593	246,589	161,790	84,799	4		84,803		246,593				6,375	04/25/2036	1FM
12669R-AC-1	CWL 2007-S1 A3 RMBS		06/01/2012	SCHEDULED REDEMPTION		78,191	78,191	78,187	51,661	26,540	(10)		26,530		78,191				2,160	11/25/2036	1FM
233851-AN-4	DAIMLER FINANCE NA LLC		05/10/2012	DEUTSCHE BANK SECURITIES		10,030,500	10,000,000	9,994,200			184		184		9,994,384		36,116	36,116	16,042	04/10/2015	1FE
235851-AM-4	DANAHER CORP		05/16/2012	BANK OF AMERICA		3,363,870	3,000,000	3,152,070	3,146,755		(5,176)		(5,176)		3,141,580		222,290	222,290	48,100	06/23/2021	1FE
23636A-AA-9	DANSKE BANK A/S	F	06/11/2012	CITIBANK		4,957,350	5,000,000	4,984,900	4,989,943		1,329		1,329		4,991,271		(33,921)	(33,921)	131,771	04/01/2015	1FE
23636A-AB-7	DANSKE BANK A/S	F	06/08/2012	DEUTSCHE BANK SECURITIES		9,760,900	10,000,000	9,995,500	9,996,092		381		381		9,996,473		(235,573)	(235,573)	257,257	04/14/2016	1FE
251510-FB-4	DBALT 2005-AR1 1A1 RMBS		06/25/2012	SCHEDULED REDEMPTION		23,927	23,927	11,112	11,286		12,642		12,642		23,927				64	08/25/2035	1FM
251510-GL-1	DBALT 2005-AR2 1A1 RMBS		06/25/2012	SCHEDULED REDEMPTION		1,846	1,846	1,601	1,628		218		218		1,846				4	10/25/2035	4FM
25151E-AA-1	DBALT 2006-AB3 A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		67,018	150,699	99,463	62,884		4,133		4,133		67,018				3,077	12/25/2040	1FM
24023C-AB-2	DBS BANK LTD/SINGAPORE	F	04/13/2012	J. P. MORGAN SECURITIES, INC.		995,380	1,000,000	999,860			4		4		999,864		(4,484)	(4,484)	3,264	02/28/2017	1FE
241627-AS-7	DE SOTO PARISH LA PCR CLECO UTIL 99 REF		05/11/2012	CALLED @ 100.00		2,365,000	2,365,000	2,340,309	2,345,760		227		227		2,345,986		19,014	19,014	96,489	09/01/2029	2FE
24713E-AF-4	DELPHI CORP		05/23/2012	BANK OF AMERICA		2,709,375	2,550,000	2,696,625			(5,472)		(5,472)		2,691,153		18,222	18,222	84,168	05/15/2021	3FE
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		05/23/2012	SCHEDULED REDEMPTION		184,997	184,997	184,997	184,997						184,997				4,579	05/23/2019	2FE
24736W-AA-8	DELTA AIR LINES 2011-1 ABS		04/15/2012	SCHEDULED REDEMPTION		690,863	690,863	690,863	690,863						690,863				18,308	04/15/2019	2FE
25156P-AQ-6	DEUTSCHE TELEKOM INT FIN	F	06/19/2012	Various		12,338,405	12,500,000	12,429,625			3,715		3,715		12,433,340		(94,935)	(94,935)	78,313	03/06/2017	2FE
25459H-BE-4	DIRECTV HOLDINGS/FING		05/22/2012	ROYAL BANK OF SCOTLAND PLC		9,981,800	10,000,000	9,989,600			419		419		9,990,019		(8,219)	(8,219)	51,333	03/15/2017	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
75524E-AK-4	DJO FINANCE (AKA REABLE) LLC TLB-3		06/29/2012	SCHEDULED REDEMPTION		7,375	7,375	7,321			54		54		7,375				36	09/15/2017	3FE
23329P-AA-8	DNB BANK ASA	F	05/29/2012	BANK OF AMERICA		12,584,500	12,500,000	12,505,850			(256)		(256)		12,505,594		78,906	78,906	64,444	04/03/2017	1FE
256677-AA-3	DOLLAR GENERAL CORP		06/27/2012	CITIBANK		1,194,750	1,180,000	1,180,000							1,180,000		14,750	14,750		07/15/2017	3FE
23336D-AD-0	DT AUTO OWNER TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		752,144	752,144	752,085	752,122		22		22		752,144				13,012	01/15/2014	1FE
92718B-AD-7	DT AUTO OWNER TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		271,437	271,437	291,583	280,936		(9,499)		(9,499)		271,437				13,629	10/15/2015	1
278642-AB-9	EBAY INC		05/18/2012	ROYAL BANK OF SCOTLAND PLC		15,305,470	15,000,000	14,670,580	14,725,392		27,340		27,340		14,752,732		552,738	552,738	146,069	10/15/2015	1FE
26835P-AC-4	EDP FINANCE BV	F	06/18/2012	J. P. MORGAN SECURITIES, INC.		3,465,750	4,200,000	4,039,602	4,064,867		5,394		5,394		4,070,261		(604,511)	(604,511)	129,578	10/01/2019	3FE
281486-AA-8	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		05/31/2012	DISTRIBUTION		283											283	283		06/01/2041	1FE
28336L-AE-9	EL PASO CORPORATION		06/15/2012	MATURED		1,000,000	1,000,000	1,040,000	1,004,724		(4,724)		(4,724)		1,000,000				39,375	06/15/2012	3FE
30246Q-AB-9	FBRSI 2005-1, A2 RMBS		06/28/2012	SCHEDULED REDEMPTION		137,241	137,241	137,241	91,203	46,037			46,037		137,241				232	06/28/2035	1FM
31959A-AA-1	FCHT 2005-1A, A RMBS		06/15/2012	SCHEDULED REDEMPTION		100,490	100,490	82,106	84,241		16,249		16,249		100,490				140	09/15/2022	1FM
32029G-AC-8	FFML 2007-FF2 A2B RMBS		06/25/2012	SCHEDULED REDEMPTION		192,585	192,585	157,911	71,002	81,350	41,508		122,858		192,585				199	05/25/2040	1FM
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		318,698	431,307	309,891	303,563		15,135		15,135		318,698				12,357	08/25/2036	1FM
31620M-AD-8	FIDELITY NATIONAL INFORM		05/22/2012	BANK OF AMERICA		1,396,875	1,250,000	1,403,125			(9,812)		(9,812)		1,393,313		3,562	3,562	35,547	07/15/2020	3FE
34529R-AB-7	FORD CREDIT AUTO OWNER TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		1,031,514	1,031,514	1,035,514	1,034,264		(2,750)		(2,750)		1,031,514				3,303	01/15/2014	1FE
345397-VM-2	FORD MOTOR CREDIT CO LLC		05/31/2012	GOLDMAN, SACHS & CO.		5,070,000	4,000,000	4,715,000	4,640,796		(27,435)		(27,435)		4,613,361		456,639	456,639	288,889	01/15/2020	3FE
345397-VP-5	FORD MOTOR CREDIT CO LLC		05/31/2012	BANK OF AMERICA		7,995,206	6,885,000	7,365,026	7,311,788		(28,293)		(28,293)		7,283,495		711,712	711,712	367,439	08/15/2017	3FE
345397-VR-1	FORD MOTOR CREDIT CO LLC		05/31/2012	J. P. MORGAN SECURITIES, INC.		17,012,500	15,000,000	15,031,250	15,029,108		(1,064)		(1,064)		15,028,043		1,984,457	1,984,457	728,333	02/01/2021	3FE
35242Y-AL-3	FRANKLIN AUTO TRUST ABS		06/20/2012	SCHEDULED REDEMPTION		1,450,232	1,450,232	1,571,236	1,478,940		(28,708)		(28,708)		1,450,232				48,841	05/20/2016	1FE
35671D-AU-9	FREEPORT-MCMORAN C & G		06/21/2012	Various		3,939,520	4,000,000	3,989,880			312		312		3,990,192		(50,672)	(50,672)	52,461	03/01/2022	2FE
35671D-AV-7	FREEPORT-MCMORAN C & G		05/03/2012	MORGAN STANLEY DEAN WITTER		4,995,900	5,000,000	4,992,850			553		553		4,993,403		2,497	2,497	16,528	02/13/2015	2FE
35906A-AK-4	FRONTIER COMMUNICATIONS		04/25/2012	SAMCO		1,128,750	1,075,000	1,220,125	1,064,250	147,962	(3,054)		144,907		1,209,157		(80,407)	(80,407)	50,951	04/15/2022	3FE
30277M-AA-2	FUEL TRUST 2011-1 ABS		06/07/2012	EXCHANGE		30,161,198	30,000,000	30,203,100	30,084,890	93,260	(16,735)		76,525		30,161,415		(217)	(217)	631,050	04/15/2016	3AM
370488-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		05/01/2012	SCHEDULED REDEMPTION		275,000	275,000	275,000	275,000						275,000				10,514	11/01/2016	3FE
37247D-AN-6	GENWORTH FINANCIAL INC		06/08/2012	Various		5,703,000	6,000,000	5,979,540	5,981,107		673		673		5,981,780		(278,780)	(278,780)	357,600	02/15/2021	2FE
375558-AR-4	GILEAD SCIENCES INC		05/08/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,360,150	10,000,000	10,354,500			(8,326)		(8,326)		10,346,174		13,976	13,976	97,667	12/01/2014	2FE
26225K-AC-3	GOLDEN LIVING (DRUMM)		06/29/2012	Various		1,897,000	2,007,000	1,988,880	1,746,090	242,316	1,028		243,343		1,989,433		(92,433)	(92,433)	55,910	05/04/2018	4FE
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS		05/23/2012	DISTRIBUTION		6											6	6		06/08/2026	3FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS		06/29/2012	Various		52	250,000	1,704									52	52		06/08/2026	3FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS		05/14/2012	DISTRIBUTION		22											22	22		08/14/2026	3FE
38141G-GT-5	GOLDMAN SACHS GROUP INC		05/18/2012	GOLDMAN, SACHS & CO.		4,908,900	5,000,000	4,996,450			63		63		4,996,513		(87,613)	(87,613)	9,167	05/03/2015	1FE
38376G-Z2-9	GOVERNMENT NATIONAL MORTGAGE A CMBS		06/01/2012	SCHEDULED REDEMPTION		633,112	633,112	644,574	644,416		(11,303)		(11,303)		633,112				6,358	11/16/2036	1FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A RMBS		06/01/2012	SCHEDULED REDEMPTION		21,314	21,314	22,250	22,174		(861)		(861)		21,314				797	09/19/2027	1FM
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A R		06/01/2012	SCHEDULED REDEMPTION		13,435	13,435	14,078	14,051		(616)		(616)		13,435				472	09/19/2027	1FM
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A R		06/01/2012	SCHEDULED REDEMPTION		20,075	20,075	20,919	20,863		(788)		(788)		20,075				751	05/19/2027	1FM
36228F-CG-9	GSMPS 99-2 A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		45,457	45,457	46,735	46,068		(611)		(611)		45,457				1,647	09/19/2027	1FM
36228F-G6-7	GSR 2004-3F 2A3 RMBS		06/01/2012	SCHEDULED REDEMPTION		607,431	607,431	612,678	611,692		(4,260)		(4,260)		607,431				15,758	02/25/2034	1FM
362631-AB-9	GSR 2006-OA1 2A1 RMBS		06/25/2012	SCHEDULED REDEMPTION		608,915	608,915	387,933	415,535		193,380		193,380		608,915				1,273	08/25/2046	1FM
40431K-AG-5	HALO 2007-WF1 M1 RMBS		05/25/2012	Various			207,541	17,953											1,879	12/25/2036	1FM
41283J-AC-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		06/15/2012	SCHEDULED REDEMPTION		301,119	301,119	302,156	301,813		(695)		(695)		301,119				1,726	02/15/2014	1FE
41283V-AE-3	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		05/15/2012	SCHEDULED REDEMPTION		16,000,000	16,000,000	16,810,000	16,297,485		(297,485)		(297,485)		16,000,000				348,666	03/15/2014	1FE
416518-AA-6	HARTFORD FINL SVCS GRP		06/18/2012	Various		15,055,900	15,000,000	14,988,000			384		384		14,988,384		67,516	67,516	117,778	10/15/2017	2FE
40430H-DC-9	HASC 2006-OPT1 2A3 RMBS		06/25/2012	SCHEDULED REDEMPTION		199,890	199,890	199,671	199,890						199,890				421	12/25/2035	1FM
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 07B		04/24/2012	RAYMOND JAMES & ASSOCIATES, INC.		2,037,500	2,000,000	2,000,000	2,000,000						2,000,000		37,500	37,500	44,978	05/01/2026	2FE
428236-BB-8	HEWLETT-PACKARD CO		05/03/2012	WELLS FARGO BROKERAGE SERVICES		10,003,200	10,000,000	10,007,800			(336)		(336)		10,007,464		(4,264)	(4,264)	19,097	09/13/2013	1FE
423074-AN-3	HJ HEINZ CO		04/30/2012	Various		11,962,800	12,000,000	11,981,640			559		559		11,982,199		(19,399)	(19,399)	28,333	03/01/2017	2FE
43739E-AJ-6	HMBT 2004-2 A1 RMBS		06/25/2012	SCHEDULED REDEMPTION		20,933	20,933	20,966	20,959		(26)		(26)		20,933				97	12/25/2034	1FM
43739E-BK-2	HMBT 2005-3 A2 RMBS		06/25/2012	SCHEDULED REDEMPTION		52,589	52,589	36,935	37,025		15,329		15,329		52,589				141	07/25/2035	1AM
43739E-BS-5	HMBT 2005-4 A1 RMBS		06/25/2012	SCHEDULED REDEMPTION		207,442	207,442	160,378	163,696		43,745		43,745		207,442				513	10/25/2035	1FM
43739E-CB-1	HMBT 2005-5 A1 RMBS		06/25/2012	SCHEDULED REDEMPTION		226,769	226,769	142,108	143,053		83,716		83,716		226,769				560	01/25/2036	1AM
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		06/01/2012	SCHEDULED REDEMPTION		45,354	45,354	37,753	36,972		8,383		8,383		45,354				643	12/01/2015	4
44107T-AR-7	HOST HOTELS & RESORTS		05/30/2012	Various		4,007,500	4,000,000	4,000,000							4,000,000		7,500	7,500	39,375	03/15/2022	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)
44107T-AD-8	HOST HOTELS & RESORTS LP		05/29/2012	CALLED @ 101.719		8,624,000	8,624,000	8,633,035	8,627,258		(2,211)		(2,211)		8,625,048		(1,048)	(1,048)	452,677	11/01/2014	3FE
44107T-AQ-9	HOST HOTELS & RESORTS LP		04/04/2012	BARCLAYS BANK		3,469,375	3,250,000	3,543,125			(3,469)		(3,469)		3,539,656		(70,281)	(70,281)	76,917	10/01/2021	3FE
404280-AL-3	HSBC HOLDINGS PLC	F	06/08/2012	HSBC SECURITIES, INC.		9,795,600	9,000,000	8,991,810	8,991,886		286		286		8,992,172		803,428	803,428	251,063	01/14/2022	1FE
40428H-PG-1	HSBC USA INC		06/08/2012	Various		24,141,440	24,000,000	23,948,880			5,432		5,432		23,954,312		187,128	187,128	187,361	02/13/2015	1FE
451102-AQ-0	ICAHN ENTERPRISES/FIN		04/19/2012	EXCHANGE		4,885,251	4,725,000	4,893,125			(7,138)		(7,138)		4,885,987		(737)	(737)	98,700	01/15/2018	3FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		04/01/2012	SCHEDULED REDEMPTION		125,000	125,000	124,283	124,292		708		708		125,000				1,875	01/01/2015	4
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		06/22/2012	SCHEDULED REDEMPTION		117,917	117,917	117,811	117,867		50		50		117,917				1,432	10/25/2056	2AM
45257H-AA-5	IMPACT FUNDING 2010-1, A1 CMBS		06/25/2012	SCHEDULED REDEMPTION		106,996	106,996	106,996	106,996						106,996				2,688	08/25/2024	1FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		06/01/2012	SCHEDULED REDEMPTION		66,456	66,456	68,312	67,888		(1,432)		(1,432)		66,456				1,861	07/25/2031	1FE
44984W-AE-7	INEOS FINANCE PLC	F	04/26/2012	J. P. MORGAN SECURITIES, INC.		512,500	500,000	500,000							500,000		12,500	12,500		05/01/2020	4FE
45672J-AB-6	INEOS US FINANCE LLC US TL		06/04/2012	BARCLAYS BANK		1,505,625	1,500,000	1,477,500			33		33		1,477,533		28,092	28,092	(2,870)	05/04/2018	4FE
449786-AL-6	ING BANK NV	F	06/08/2012	GOLDMAN, SACHS & CO.		5,027,300	5,000,000	4,997,300	4,997,695		229		229		4,997,923		29,377	29,377	148,889	03/15/2016	1FE
449786-AQ-5	ING BANK NV	F	05/30/2012	Various		19,650,640	20,000,000	19,897,200			4,489		4,489		19,901,689		(251,049)	(251,049)	178,750	03/07/2017	1FE
458140-AH-3	INTEL CORP		05/07/2012	HSBC SECURITIES, INC.		10,366,900	10,000,000	9,984,700	9,985,523		1,045		1,045		9,986,568		380,332	380,332	125,125	10/01/2016	1FE
458207-AF-4	INTELSAT JACKSON HLDG	F	06/15/2012	CALLED @ 103.167		1,000,000	1,000,000	1,050,000	1,045,000	720	(14,050)		(13,330)		1,031,670		(31,670)	(31,670)	79,170	06/15/2016	4FE
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	04/12/2012	SCHEDULED REDEMPTION		25,075	25,075	25,263	12,391	240	(178)		62		25,075				1,304	04/02/2018	4FE
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		05/15/2012	SCHEDULED REDEMPTION		50,390	13,260	13,277			(30)		(30)		50,390				221	11/01/2013	3FE
24422E-RH-4	JOHN DEERE CAPITAL CORP		05/16/2012	DEUTSCHE BANK SECURITIES		5,219,850	5,000,000	4,977,450	4,977,878		753		753		4,978,632		241,218	241,218	96,250	10/15/2021	1FE
24422E-RQ-4	JOHN DEERE CAPITAL CORP		05/08/2012	Various		12,043,480	12,000,000	11,992,560			139		139		11,992,699		50,781	50,781	5,931	04/17/2015	1FE
46629Q-AG-1	JPMAC 2006-CH2, AF6 RMBS		06/01/2012	SCHEDULED REDEMPTION		105,940	105,940	87,026	62,492	25,197	18,950		44,148		105,940				2,867	04/25/2041	1FM
46629Q-AK-2	JPMAC 2006-CH2, MF3 RMBS		06/01/2012	SCHEDULED REDEMPTION			559,885	53,908	11,939		(11,939)		(11,939)						15,963	10/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		06/01/2012	SCHEDULED REDEMPTION		32,862	32,862	24,678	21,030	3,096	8,844		11,940		32,862				856	12/25/2050	1FM
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		06/01/2012	SCHEDULED REDEMPTION		19,502	19,502	16,348	11,383	4,797	3,321		8,119		19,502				523	11/25/2041	1FM
46630P-AP-0	JPMMT 07A2 3A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		19,657	19,657	18,477	12,681		6,976		6,976		19,657				508	04/25/2037	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		06/01/2012	SCHEDULED REDEMPTION		527,713	796,742	540,102	538,570		(10,857)		(10,857)		527,713				21,536	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		06/01/2012	SCHEDULED REDEMPTION		108,466	108,466	93,683	88,572		19,894		19,894		108,466				2,767	04/25/2037	1FM
46625H-HP-8	JPMORGAN CHASE & CO		05/11/2012	ROYAL BANK OF SCOTLAND PLC		10,504,000	10,000,000	9,995,100	9,997,334		312		312		9,997,645		506,355	506,355	304,222	01/20/2015	1FE
46625H-HW-3	JPMORGAN CHASE & CO		05/10/2012	CITIBANK		15,159,750	15,000,000	14,562,600	14,641,830		31,154		31,154		14,672,983		486,767	486,767	325,000	01/15/2016	1FE
46625H-HX-1	JPMORGAN CHASE & CO		05/11/2012	Various		26,037,480	25,000,000	25,052,550	25,043,482		(3,676)		(3,676)		25,039,805		997,675	997,675	609,788	03/01/2016	1FE
46625H-JA-9	JPMORGAN CHASE & CO		05/10/2012	BANK OF AMERICA		1,033,000	1,000,000	984,567	985,265		1,133		1,133		986,398		46,602	46,602	27,650	07/05/2016	1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		561,532	561,532	495,978	484,284		77,248		77,248		561,532				14,275	11/25/2035	1FM
991357-9A-4	KABEL DEUTSCHLAND TERM LOAN F	F	04/11/2012	GOLDMAN, SACHS & CO.		500,000	500,000	492,500			67		67		492,567		7,433	7,433	(2,081)	02/01/2019	3FE
483007-AC-4	KAISER ALUMINUM CORPORAT		05/18/2012	OPPENHEIMER & CO. INC		1,654,125	1,650,000	1,650,000							1,650,000		4,125	4,125		06/01/2020	3FE
48601T-AA-6	KATONAH 7, CLASS A1 LOANS CLO	F	05/15/2012	SCHEDULED REDEMPTION		285,626	285,626	257,777	267,254		18,372		18,372		285,626				1,068	11/15/2017	1FE
48601T-AB-4	KATONAH 7, CLASS A2 LOANS CLO	F	05/15/2012	SCHEDULED REDEMPTION		285,626	285,626	257,750	272,058		18,178		18,178		285,626				1,068	11/15/2017	1FE
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS		04/27/2012	SCHEDULED REDEMPTION		3,419,745	3,419,745	3,197,150	2,553,772		211,799		211,799		3,419,745				13,129	10/28/2041	1FE
521865-AR-6	LEAR CORP		04/10/2012	Various		7,724,900	7,110,000	7,760,450			(33,309)		(33,309)		7,727,141		(2,241)	(2,241)	320,543	03/15/2018	3FE
54265S-AA-3	LGCLO 2004-1A A LOANS CLO	E	05/25/2012	SCHEDULED REDEMPTION		837,940	837,940	693,395	759,817		78,123		78,123		837,940				2,797	05/25/2016	1FE
532716-AU-1	LIMITED BRANDS INC		05/22/2012	CITIBANK		4,923,750	4,875,000	4,875,000							4,875,000		48,750	48,750	82,266	02/15/2022	3FE
539473-AQ-1	LLOYDS TSB BANK PLC	F	06/05/2012	Various		19,917,850	20,000,000	19,969,600			1,020		1,020		19,970,620		(52,770)	(52,770)	155,167	03/28/2017	1FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		06/01/2012	SCHEDULED REDEMPTION		159,499	159,499	138,430	125,625	11,557	22,318		33,875		159,499				4,287	01/25/2036	1FM
52522Q-AP-7	LMT 2007-10 3A3 RMBS		06/01/2012	SCHEDULED REDEMPTION		413,259	1,359,787	454,342	55,742		321,239		321,239		413,259				36,611	12/25/2037	1FM
52524V-AL-3	LXS 2007-15N AF3 RMBS		06/25/2012	SCHEDULED REDEMPTION		2,465,769	14,636,043	3,812,202	612,671		824,601		824,601		2,465,769				334,890	08/25/2047	1FM
552081-AE-1	LYONDELLBASELL IND NV	F	05/17/2012	Various		4,032,500	4,000,000	4,010,000			(111)		(111)		4,009,889		22,611	22,611	18,472	04/15/2019	3FE
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		06/20/2012	SCHEDULED REDEMPTION		1,430,628	1,430,628	1,451,246	505,473		(20,624)		(20,624)		1,430,628				21,296	10/20/2032	1FE
573334-AB-5	MARTIN MIDSTREAM PARTNER		05/24/2012	CALLED @ 108.875		832,000	832,000	841,620	839,527	926	(672)		253		839,781		(7,781)	(7,781)	121,631	04/01/2018	4FE
58404J-AE-8	MEDASSETS INC TERM LOAN		06/29/2012	SCHEDULED REDEMPTION		146,930	146,930	147,665			(735)		(735)		146,930				95	11/16/2016	3FE
552662-AM-0	MEDIACOM LLC GROUP TERM F		06/29/2012	SCHEDULED REDEMPTION		9,755	9,755	9,743			12		12		9,755					10/23/2017	3FE
991354-9A-1	MERCY HOUSING LAKEFRONT PROMISSORY NOTE		06/01/2012	SCHEDULED REDEMPTION		150,000	150,000	139,389	139,504		10,496		10,496		150,000				1,517	06/01/2015	4Z
59001A-AK-8	MERITAGE HOMES CORP		05/10/2012	CALLED @ 101.0420		2,000,000	2,000,000	2,022,500	1,970,000	44,640	(4,254)		40,387		2,010,387		(10,387)	(10,387)	102,437	03/15/2015	4FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1 ABS		05/23/2012	DISTRIBUTION		35											35	35		05/30/2027	1AM
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3 ABS		05/29/2012	DISTRIBUTION		21											21	21		05/29/2027	1AM
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4 ABS		06/07/2012	Various			450,000	1,220												06/01/2027	1AM
59217G-AC-3	MET LIFE GLOB FUNDING I		06/08/2012	ROYAL BANK OF SCOTLAND PLC		513,275	500,000	499,745	499,806		22		22		499,828		13,447	13,447	8,819	09/29/2015	1FE
61913P-AZ-5	MHL 2005-4 A1 RMBS		06/25/2012	SCHEDULED REDEMPTION		156,408	156,408	99,707	99,910		56,498		56,498		156,408				406	10/25/2035	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)
61915R-CK-0	MHL 2006-1 2A1B RMBS		06/25/2012	SCHEDULED REDEMPTION		197,258	750,973	107,623	107,463		89,795		89,795		197,258				1,930	04/25/2036	1FM
60467M-AA-9	MIRANT MID-ATLAN ABS		06/30/2012	MATURED		681,407	681,407	727,645	688,505		(7,098)		(7,098)		681,407				29,483	06/30/2012	4AM
59020U-YL-3	MLMI 2005-A5 A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		138,740	138,740	127,641	134,434		4,306		4,306		138,740				1,726	06/25/2035	1FM
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		395,124	395,124	335,348	330,354		64,770		64,770		395,124				9,909	09/25/2035	1FM
61747W-AL-3	MORGAN STANLEY		06/14/2012	Various		32,367,040	34,000,000	33,708,300			7,036		7,036		33,715,336		(1,348,296)	(1,348,296)	707,972	07/28/2021	1FE
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA RMBS		06/25/2012	SCHEDULED REDEMPTION		271,640	271,640	240,895	136,633	98,943	36,064		135,007		271,640				249	04/25/2036	1FM
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		06/01/2012	SCHEDULED REDEMPTION		405,926	405,926	266,393			139,534		139,534		405,926				6,071	05/25/2052	1FM
61746R-BX-8	MSAC 2003-HE1, M3 RMBS		06/25/2012	SCHEDULED REDEMPTION		68,836	68,836	69,400	31,369	37,466			37,466		68,836				1,257	05/25/2033	6FM
61746R-EJ-6	MSAC 2003-HE3 M2 RMBS		06/25/2012	SCHEDULED REDEMPTION		45,602	45,602	46,098	21,339	24,272	(9)		24,263		45,602				560	10/25/2033	1FM
61746R-GT-2	MSAC 2004-WMC1 M2 RMBS		04/25/2012	SCHEDULED REDEMPTION		26,026	26,026	26,205	11,969	14,148	(91)		14,057		26,026				220	06/25/2034	1FM
61746W-WK-2	MSDWC 2002-AM3, M1 RMBS		06/25/2012	SCHEDULED REDEMPTION		186,237	186,237	187,372	125,691	61,217	(671)		60,546		186,237				1,493	02/25/2033	1FM
61749Q-AD-2	MSIX 2006-1 A3 RMBS		06/25/2012	SCHEDULED REDEMPTION		189,583	189,583	136,387	22,858	25,514	118,508		144,022		189,583				171	10/25/2051	1FM
61748H-EF-4	MSM 2004-8AR 4A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		116,918	116,918	81,550	82,692		34,226		34,226		116,918				1,463	10/25/2050	1FM
61750Y-AA-7	MSM 2006-15XS A1 RMBS		06/25/2012	SCHEDULED REDEMPTION		9,973	9,973	2,347	3,157		6,816		6,816		9,973				17	02/26/2052	1FM
61751J-AF-8	MSM 2007-6XS 2A1S RMBS		06/25/2012	SCHEDULED REDEMPTION		270,590	270,590	176,405	203,599		66,990		66,990		270,590				475	02/25/2047	1FM
57164U-AA-3	MVCOT 2006-2A A ABS		06/01/2012	SCHEDULED REDEMPTION		143,964	143,964	143,961	143,962		1		1		143,964				3,628	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A ABS		06/01/2012	SCHEDULED REDEMPTION		350,346	350,346	350,337	350,340		6		6		350,346				9,161	05/20/2029	1FE
628530-AK-3	MYLAN INC		05/31/2012	J. P. MORGAN SECURITIES, INC.		1,097,500	1,000,000	1,107,500	1,091,250	784	(8,142)		(7,358)		1,083,892		13,608	13,608	67,778	07/15/2017	3FE
63934E-AM-0	NAVISTAR INTL CORP		06/12/2012	Various		11,176,113	11,645,000	12,669,645	10,238,597	159,406	(65,237)		94,170		12,490,832		(1,314,719)	(1,314,719)	592,720	11/01/2021	3FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		06/01/2012	SCHEDULED REDEMPTION		97,308	97,308	78,355	73,428		23,879		23,879		97,308				2,123	04/25/2042	1FM
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		06/01/2012	SCHEDULED REDEMPTION		15,491	151,341	117,899	117,994		(102,504)		(102,504)		15,491				2,776	05/01/2041	1AM
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		06/01/2012	SCHEDULED REDEMPTION		49,252	369,307	223,999	224,403		(175,151)		(175,151)		49,252				6,384	10/01/2050	1AM
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		06/01/2012	SCHEDULED REDEMPTION		7,025	29,619	20,825	17,871		(13,824)		(13,824)		7,025				515	10/01/2041	1AM
64032H-AD-2	NELNET STUDENT LOAN TRUST ABS		04/25/2012	BARCLAYS BANK		9,844,375	9,500,000	9,737,500	9,729,301		(9,068)		(9,068)		9,720,234		124,141	124,141	74,078	06/26/2034	1FE
651290-AP-3	NEWFIELD EXPLORATION CO		04/09/2012	STIFEL NICOLAUS & CO, INC.		3,135,000	3,000,000	3,210,000			(2,904)		(2,904)		3,207,096		(72,096)	(72,096)	92,000	01/30/2022	3FE
65476B-AB-9	NISSAN AUTO RECEIVABLES OWNER ABS		04/15/2012	SCHEDULED REDEMPTION		106,068	106,068	106,065	106,066		2		2		106,068				49	03/15/2013	1FE
65504R-AG-9	NOBLE GROUP LTD	F	06/19/2012	Various		4,981,250	5,000,000	4,992,100	4,994,132		672		672		4,994,804		(13,554)	(13,554)	207,187	08/05/2015	2FE
65543A-9A-4	NORANDA ALUMINIUM ACQUIS TERM LOAN B		05/01/2012	BANK OF AMERICA		1,001,250	1,000,000	992,500			113		113		992,613		8,637	8,637	1,079	02/28/2019	3FE
65557F-AB-2	NORDEA BANK AB	F	05/29/2012	PARIBAS CAPITAL MARKETS		20,125,600	20,000,000	19,985,200			544		544		19,985,744		139,856	139,856	123,264	03/20/2017	1FE
67073Y-AA-4	NV ENERGY INC		05/18/2012	R. W. PRESSPRICH		2,210,000	2,000,000	2,195,000			(4,306)		(4,306)		2,190,694		19,306	19,306	65,278	11/15/2020	3FE
677525-SD-0	OHIO AIR QUALITY COLUMBUS SOUTHERN 07		05/01/2012	CALLED @ 100.00000000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				291,000	08/01/2040	2FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST		06/10/2012	SCHEDULED REDEMPTION		580,750	580,750	580,716			33		33		580,750				4,630	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST		06/10/2012	SCHEDULED REDEMPTION		362,969	362,969	362,899			70		70		362,969				4,085	03/10/2027	2AM
69121P-DE-0	OWNIT 2006-2, A2B RMBS		06/01/2012	Various		35,415	35,415	31,393	55,291	24,625	6,500		31,125		35,415				1,381	09/25/2041	1FM
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L	E	05/01/2012	SCHEDULED REDEMPTION		13,924	13,924	11,414			3,458		3,458		13,924				66	12/31/2012	6*
701081-AU-5	PARKER DRILLING CO		04/11/2012	BARCLAYS BANK		474,188	450,000	468,000							468,000		6,188	6,188	2,738	04/01/2018	4FE
704549-AJ-3	PEABODY ENERGY CORP		04/17/2012	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	3,150,000			(4,073)		(4,073)		3,145,927		(145,927)	(145,927)	77,500	11/15/2018	3FE
71645W-AU-5	PETROBRAS INTL FIN CO	F	06/07/2012	Various		25,515,400	25,000,000	24,908,750			5,846		5,846		24,914,596		600,804	600,804	305,278	02/06/2017	2FE
69336Q-AC-6	PHMIC 2007-4 A3 RMBS		06/01/2012	SCHEDULED REDEMPTION		546,657	546,657	532,901	543,541		3,116		3,116		546,657				14,308	08/15/2037	1FM
69337R-AC-3	PHMIC 2007-5 A3 RMBS		06/01/2012	SCHEDULED REDEMPTION		1,309,870	1,309,870	1,260,138	1,305,389		4,481		4,481		1,309,870				38,879	08/18/2037	1FM
72347N-AE-0	PINNACLE FOODS TERM D		04/17/2012	Various		1,701,245	1,701,245	1,722,730	1,701,245	24,100	(24,100)				1,701,245				38,998	04/02/2014	4FE
723787-AF-4	PIONEER NATURAL RESOURCE		04/12/2012	DEUTSCHE BANK SECURITIES		1,940,488	1,655,000	1,801,881	1,789,821		(5,304)		(5,304)		1,784,517		155,970	155,970	52,466	05/01/2018	3FE
726505-AM-2	PLAINS EXPLORATION & PRO		04/25/2012	GOLDMAN, SACHS & CO.		1,207,500	1,200,000	1,200,000							1,200,000		7,500	7,500	613	06/15/2019	4FE
74005P-AZ-7	PRAXAIR INC		05/16/2012	WELLS FARGO BROKERAGE SERVICES		4,157,200	4,000,000	3,966,920	3,967,831		1,119		1,119		3,968,949		188,251	188,251	85,000	09/01/2021	1FE
74733V-AB-6	QEP RESOURCES INC		06/25/2012	Various		4,987,500	5,000,000	5,055,000			(713)		(713)		5,054,287		(66,787)	(66,787)	47,382	10/01/2022	3FE
749121-BR-9	QWEST COMMUNICATIONS INT		05/17/2012	CALLED @ 100.00		4,000,000	4,000,000	4,020,000	4,001,596		(1,596)		(1,596)		4,000,000				226,667	02/15/2014	2FE
21686C-AD-2	RABOBANK NEDERLAND UTREC	F	05/31/2012	Various		37,803,550	37,000,000	36,967,810			2,230		2,230		36,970,040		833,510	833,510	467,063	01/19/2017	1FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		06/01/2012	SCHEDULED REDEMPTION		221,424	398,569	290,112	252,601		(34,542)		(34,542)		221,424				14,340	02/25/2040	1FM
761118-WQ-7	RALI 2006-Q03 A2 RMBS		06/25/2012	SCHEDULED REDEMPTION		191,401	191,401	70,834	70,533		120,868		120,868		191,401				475	04/25/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		06/01/2012	SCHEDULED REDEMPTION		167,145	167,145	166,097	166,347		866		866		167,145				4,082	02/25/2036	2FM
760985-D2-4	RAMP 2003-RS10, MI1 RMBS		05/01/2012	SCHEDULED REDEMPTION		52,684	52,684	52,669	52,665		19		19		52,684				1,358	11/25/2033	2FM
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		06/01/2012	SCHEDULED REDEMPTION		274,060	291,027	276,848	277,053		(2,993)		(2,993)		274,060				7,138	03/25/2034	1FM
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		06/01/2012	SCHEDULED REDEMPTION		45,464	45,464	45,456	25,141	20,313	9		20,322		45,464				1,216	12/25/2033	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)
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		06/01/2012	SCHEDULED REDEMPTION		62,547	62,547	62,532	30,745	31,785	17		31,802		62,547				1,589	01/25/2034	3FM
45660N-QS-7	RAST 2003-A6 A2 RMBS		06/01/2012	SCHEDULED REDEMPTION		218,709	218,709	216,248	216,971		1,737		1,737		218,709				4,589	06/01/2033	1FM
76009N-AH-3	RENT-A-CENTER INC		05/21/2012	BARCLAYS BANK		79,125	75,000	74,063	74,124		29		29		74,153		4,972	4,972	2,609	11/15/2020	3FE
76168J-AC-0	REXNORD TERM LOAN B		04/24/2012	Various		498,127	498,750	496,268			8		8		496,276		1,850	1,850	65	04/01/2018	3FE
76173F-AJ-6	REYNOLDS GROUP HOLDINGS US TRANCHE B TER		06/29/2012	Various		5,093	5,093	5,124			(32)		(32)		5,093					02/09/2018	3FE
76173F-AL-1	REYNOLDS GROUP HOLDINGS, INC TERM LOAN C		06/29/2012	SCHEDULED REDEMPTION		35,201	35,201	35,110	19,807		98		98		35,201				73	08/09/2018	3FE
76110V-SR-0	RFMS2 2005-HS2, AI2 RMBS		06/01/2012	SCHEDULED REDEMPTION		1,085,867	1,085,867	1,005,708	749,624		336,243		336,243		1,085,867				26,701	12/25/2035	1FM
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS		06/01/2012	SCHEDULED REDEMPTION		92,687	92,687	63,330	42,889	18,210	31,588		49,798		92,687				2,386	12/25/2035	1FM
76110V-TV-0	RFMS2 2006-HI1, A3 RMBS		06/01/2012	SCHEDULED REDEMPTION		851,066	851,066	851,037	851,064		3		3		851,066				22,284	02/25/2036	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		06/01/2012	SCHEDULED REDEMPTION		333,105	333,105	309,532	280,736	25,221	28,215		53,436		333,105				9,174	12/25/2039	2FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		06/01/2012	SCHEDULED REDEMPTION		670,373	788,524	569,976	575,350		95,023		95,023		670,373				22,274	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		06/01/2012	SCHEDULED REDEMPTION		262,980	262,980	224,389	224,384		42,144		42,144		262,980				7,453	09/25/2037	1FM
77927L-AK-7	ROUNDY'S INC. TERM LOAN B		04/18/2012	Various		1,002,500	1,000,000	985,109			133		133		985,133		17,367	17,367	(2,229)	02/13/2019	4FE
78010X-AG-6	ROYAL BK OF SCOTLAND PLC	F	06/08/2012	GREENWICH CAPITAL MARKETS, INC.		4,983,500	5,000,000	4,989,650	4,992,111		894		894		4,993,006		(9,506)	(9,506)	144,285	09/21/2015	1FE
74966U-AC-4	RPI FINANCE TRUST TERM LOAN 6.75 YEAR		06/29/2012	SCHEDULED REDEMPTION		6,135	6,135	6,107	6,106		29		29		6,135					05/09/2018	2FE
07384M-6M-9	SAMI 0412 2A3 RMBS		06/01/2012	SCHEDULED REDEMPTION		761,665	761,665	737,536	738,614		23,051		23,051		761,665				10,279	10/25/2051	1FM
86360K-BL-1	SAMI 2006-AR3 3A3 RMBS		05/25/2012	Various		29,945	1,109,188	255,878			10,870		10,870		10,870		19,075	19,075	1,257	02/25/2036	1FM
796038-AA-5	SAMSON INVESTMENT COMPAN		04/12/2012	OPPENHEIMER & CO. INC		12,142,500	12,000,000	12,186,250			(3,727)		(3,727)		12,182,523		(40,023)	(40,023)	222,896	02/15/2020	4FE
80105N-AG-0	SANOFI-AVENTIS	F	05/15/2012	RBC DOMINION SECURITIES		5,542,900	5,000,000	5,326,600	5,315,720		(11,243)		(11,243)		5,304,476		238,424	238,424	127,222	03/29/2021	1FE
80282F-AC-1	SANTANDER DRIVE AUTO RECEIVABL ABS		06/15/2012	SCHEDULED REDEMPTION		118,491	118,491	118,691	118,646		(155)		(155)		118,491				761	08/15/2013	1FE
80282P-AC-9	SANTANDER DRIVE AUTO RECEIVABL ABS		04/04/2012	BARCLAYS BANK		4,136,094	4,120,000	4,116,527	4,115,062		981		981		4,116,044		20,050	20,050	12,452	01/15/2015	1FE
803071-AC-3	SAPPI PAPIER HOLDNG GMBH	F	06/20/2012	J. P. MORGAN SECURITIES, INC.		555,500	550,000	550,000							550,000		5,500	5,500		07/15/2017	3FE
803071-AD-1	SAPPI PAPIER HOLDNG GMBH	F	06/20/2012	J. P. MORGAN SECURITIES, INC.		277,750	275,000	275,000							275,000		2,750	2,750		07/15/2019	3FE
803111-AQ-6	SARA LEE CORP		04/06/2012	CALLED @ 104.028791		7,000,000	7,000,000	7,343,350	7,171,487		(30,747)		(30,747)		7,140,739		(140,739)	(140,739)	365,651	06/15/2013	2FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		06/01/2012	SCHEDULED REDEMPTION		1,908	1,908	1,586	1,590		318		318		1,908				25	11/25/2033	1FE
86359D-NW-3	SASC 2005-15 4A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		487,059	487,059	407,629	408,747		78,312		78,312		487,059				14,348	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		448,560	448,560	360,283	359,635		88,924		88,924		448,560				11,523	10/25/2035	1FM
78401F-AC-1	SBA TELECOMMUNICATIONS		04/13/2012	CALLED @ 108.00000000		1,278,000	1,278,000	1,325,925	1,313,615		(2,476)		(2,476)		1,311,139		(33,139)	(33,139)	169,832	08/15/2016	4FE
991363-9A-2	SCHAEFFLER AG TERM LOAN C2	F	05/16/2012	SCHEDULED REDEMPTION		15,903	15,903	15,585			318		318		15,903				4,630	01/27/2017	4FE
81180W-AF-8	SEAGATE HDD CAYMAN	F	04/19/2012	CITIBANK		1,077,500	1,000,000	1,110,000			(2,820)		(2,820)		1,107,180		(29,680)	(29,680)	21,972	11/01/2021	3FE
78488C-AC-4	SEAWORLD PARKS & ENTERTAINMENT TLB		04/23/2012	BANK OF AMERICA		1,488,750	1,500,000	1,481,265			40		40		1,481,305		7,445	7,445	(3,759)	08/17/2017	3FE
81683R-AC-8	SEMINOLE TRIBE OF FLA		04/10/2012	BANK OF AMERICA		1,005,000	1,000,000	1,010,000			(197)		(197)		1,009,803		(4,803)	(4,803)	34,853	10/01/2020	3FE
81685E-AC-5	SEMTECH CORP TERM B		04/03/2012	JEFFERIES & COMPANY, INC.		997,500	1,000,000	990,000			19		19		990,019		7,481	7,481	472	03/20/2017	3FE
817565-BV-5	SERVICE CORP INTL		06/14/2012	BANK OF AMERICA		2,120,000	2,000,000	2,075,000	2,065,030		(5,422)		(5,422)		2,059,609		60,391	60,391	83,222	05/15/2019	3FE
82651A-AB-3	SIERRA RECEIVABLES FUNDING CO		06/20/2012	SCHEDULED REDEMPTION		1,042,872	1,042,872	1,011,586			31,286		31,286		1,042,872				5,120	09/20/2019	1AM
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO		06/20/2012	SCHEDULED REDEMPTION		3,298,573	3,298,573	3,297,879			694		694		3,298,573				21,081	11/20/2028	1FE
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO		06/20/2012	SCHEDULED REDEMPTION		1,319,429	1,319,429	1,319,155			274		274		1,319,429				10,631	11/20/2028	2AM
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2012	SCHEDULED REDEMPTION		1,768,536	1,768,536	1,768,188	1,768,195		341		341		1,768,536				28,099	07/20/2028	1FE
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		06/20/2012	SCHEDULED REDEMPTION		786,016	786,016	785,989	785,989		27		27		786,016				16,157	07/20/2028	2AM
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		06/20/2012	SCHEDULED REDEMPTION		413,742	413,742	413,632	413,641		101		101		413,742				8,174	04/20/2026	2AM
827048-AN-9	SILGAN HOLDINGS INC		05/17/2012	BANK OF AMERICA		3,668,250	3,650,000	3,650,000							3,650,000		18,250	18,250	29,910	04/01/2020	3FE
78444V-AB-7	SLC STUDENT LOAN TRUST		06/15/2012	SCHEDULED REDEMPTION		325,403	325,403	336,139			(10,736)		(10,736)		325,403				2,866	07/15/2042	1FE
78444K-AA-3	SLC STUDENT LOAN TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		1,182,536	1,182,536	1,183,352	828,612		268		268		1,182,536				22,540	06/15/2033	1FE
78443C-BG-8	SLM STUDENT LOAN TRUST		06/15/2012	SCHEDULED REDEMPTION		668,253	668,253	648,975			19,278		19,278		668,253				2,411	03/16/2020	1FE
78443C-BM-5	SLM STUDENT LOAN TRUST		06/15/2012	SCHEDULED REDEMPTION		239,705	239,705	231,615			8,090		8,090		239,705				865	06/15/2021	1FE
78443C-CJ-1	SLM STUDENT LOAN TRUST		05/23/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		8,100,000	9,000,000	8,010,000			68,331		68,331		8,078,331		21,669	21,669	34,802	12/15/2023	1FE
78446V-AB-5	SLM STUDENT LOAN TRUST		06/13/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		10,328,906	10,000,000	9,999,847			7		7		9,999,854		329,052	329,052	136,178	01/17/2045	1FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		858,925	858,925	795,449	798,211		60,714		60,714		858,925				4,627	12/16/2030	1FE
78443C-AF-1	SLM STUDENT LOAN TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		636,043	636,043	615,726	548,452		19,782		19,782		636,043				3,071	09/15/2020	1FE
78443C-AM-6	SLM STUDENT LOAN TRUST ABS		06/15/2012	SCHEDULED REDEMPTION		1,041,496	1,041,496	999,837	1,003,030		38,466		38,466		1,041,496				4,816	03/15/2022	1FE
78443C-CG-7	SLM STUDENT LOAN TRUST ABS		06/20/2012	Various		11,693,546	11,799,059	11,574,139	11,595,880		53,755		53,755		11,649,635		43,911	43,911	38,754	06/15/2022	1FE
78443C-CS-1	SLM STUDENT LOAN TRUST ABS		06/01/2012	Various		13,201,787	13,297,362	13,157,488	10,268,586		34,621		34,621		13,197,971		3,816	3,816	40,067	12/15/2022	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)
78443J-AC-3	SLM STUDENT LOAN TRUST ABS		06/20/2012	GOLDMAN, SACHS & CO.		29,531,250	30,000,000	29,212,813			125,297		125,297		29,338,110		193,140	193,140	83,741	06/15/2021	1FE
78446D-AB-5	SLM STUDENT LOAN TRUST ABS		06/13/2012	NOMURA SECURITIES INTERNATIONAL, INC.		14,118,984	13,375,000	13,746,872	13,716,607		(16,264)		(16,264)		13,700,343		418,641	418,641	297,115	04/17/2028	1FE
78446T-AC-8	SLM STUDENT LOAN TRUST ABS		06/13/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		44,510,155	42,000,000	41,981,822	41,982,109		1,036		1,036		41,983,145		2,527,010	2,527,010	1,054,036	10/17/2044	1FE
83149U-AB-7	SLM STUDENT LOAN TRUST ABS		06/13/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		13,419,961	13,000,000	12,994,643	12,995,141		469		469		12,995,610		424,351	424,351	247,152	02/15/2029	1FE
78454L-AE-0	SM ENERGY CO		06/27/2012	STERNE AGEE & LEACH		251,250	250,000	250,000							250,000		1,250	1,250	135	01/01/2023	4FE
84649Q-AD-5	SPANSION LLC TERM LOAN		06/29/2012	SCHEDULED REDEMPTION		5,342	5,342	5,260	5,248	5	88		93		5,342					02/09/2015	3FE
84857H-AK-6	SPIRIT AEROSYSTEMS, INC TLB		05/15/2012	BANK OF AMERICA		1,002,500	1,000,000	995,000			15		15		995,015		7,485	7,485	151	04/18/2019	3FE
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	06/21/2012	SCHEDULED REDEMPTION		2,195,064	2,195,064	2,041,410	2,093,809		101,255		101,255		2,195,064				4,810	03/21/2017	1FE
85771P-AB-8	STATOIL ASA	F	06/19/2012	RBC DOMINION SECURITIES		10,789,400	10,000,000	10,630,600			(46,009)		(46,009)		10,584,591		204,809	204,809	264,757	08/17/2017	1FE
85771P-AF-9	STATOIL ASA	F	05/31/2012	SEAPORT GROUP		3,454,011	3,300,000	3,294,390	3,294,439		203		203		3,294,642		159,369	159,369	55,440	01/23/2022	1FE
858119-AR-1	STEEL DYNAMICS INC		06/28/2012	OPPENHEIMER & CO. INC		5,309,763	4,915,000	5,457,523	559,150	8,279	(32,659)		(24,380)		5,420,583		(110,820)	(110,820)	263,112	03/15/2020	3FE
84751P-LM-9	SURF 2006-BC2, A2B RMBS		06/01/2012	SCHEDULED REDEMPTION		193,889	193,889	142,421	127,043		66,846		66,846		193,889				5,152	06/25/2038	1FM
86960B-AB-8	SVENSKA HANDELSBANKEN AB	F	05/10/2012	Various		40,853,950	40,000,000	39,963,200			785		785		39,963,985		889,965	889,965	130,972	04/04/2017	1FE
83612J-AC-8	SVHE 2006-EQ1 A3 RMBS		06/25/2012	GOLDMAN, SACHS & CO.		4,880,200	8,320,000	3,319,688	3,998,609		502,695		502,695		4,501,303		378,897	378,897	17,670	10/25/2036	1FM
83612Q-AC-2	SVHE 2007-NS1 A3 RMBS		06/25/2012	BARCLAYS BANK		5,425,000	14,000,000	5,226,951	5,837,118		338,315		338,315		6,175,433		(750,433)	(750,433)	32,595	01/25/2037	1FM
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		06/01/2012	SCHEDULED REDEMPTION		674,663	674,663	669,261	669,322		5,341		5,341		674,663				15,187	11/20/2027	2AM
78487M-AA-7	SVOVM 2006-AA A ABS		06/01/2012	SCHEDULED REDEMPTION		172,105	172,105	172,071	172,088		17		17		172,105				4,285	02/20/2024	1FE
87938W-AM-5	TELEFONICA EMISIONES SAU	F	06/26/2012	Various		9,482,600	11,000,000	10,447,950			8,360		8,360		10,456,310		(973,710)	(973,710)	262,690	04/27/2020	2FE
87938W-AP-8	TELEFONICA EMISIONES SAU	F	05/08/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		4,762,250	5,000,000	5,000,000	5,000,000						5,000,000		(237,750)	(237,750)	201,032	02/16/2021	2FE
87938W-AJ-2	TELEFONICA SA	F	06/14/2012	Various		4,894,450	5,000,000	5,000,000	5,000,000						5,000,000		(105,550)	(105,550)	210,676	01/15/2015	2FE
87951Y-AN-1	TELESAT CANADA TERM LOAN B		04/30/2012	J. P. MORGAN SECURITIES, INC.		1,996,250	2,000,000	1,990,000			31		31		1,990,031		6,219	6,219	(2,117)	03/28/2019	3FE
88033G-BJ-8	TENET HEALTHCARE CORP		04/05/2012	GOLDMAN, SACHS & CO.		7,045,838	6,305,000	7,148,294			(30,371)		(30,371)		7,117,923		(72,085)	(72,085)	155,436	07/01/2019	3FE
88078F-AR-9	TEREX CORP TERM LOAN B		06/29/2012	SCHEDULED REDEMPTION		27,836	27,836	28,053	3,738		(217)		(217)		27,836				387	04/28/2017	3FE
88947E-AH-3	TOLL BROS FINANCE CORP		04/12/2012	ROYAL BANK OF SCOTLAND PLC		1,200,000	1,000,000	1,172,500	1,152,447	1,875	(6,654)		(4,779)		1,147,668		52,332	52,332	45,045	10/15/2017	3FE
891145-RB-2	TORONTO-DOMINION BANK	A	05/08/2012	Various		28,502,270	28,000,000	27,981,240	27,982,315		1,303		1,303		27,983,617		518,653	518,653	298,594	09/14/2016	1FE
891145-TN-4	TORONTO-DOMINION BANK	A	05/01/2012	Various		7,984,420	8,000,000	7,972,800			616		616		7,973,416		11,004	11,004	14,083	03/13/2017	1FE
89334G-AG-9	TRANS UNION LLC REPLACEMENT TERM LOAN		06/29/2012	SCHEDULED REDEMPTION		20,151	20,151	20,252			(101)		(101)		20,151				20	02/10/2018	3FE
893647-AP-2	TRANSDIGM INC		04/11/2012	BANK OF AMERICA		2,150,000	2,000,000	2,210,000			(5,080)		(5,080)		2,204,920		(54,920)	(54,920)	52,097	12/15/2018	4FE
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON		06/29/2012	SCHEDULED REDEMPTION		12,500	12,500	12,438			63		63		12,500				96	02/14/2017	3FE
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T ABS		06/12/2012	SCHEDULED REDEMPTION		2,139,979	2,139,979	2,207,842	2,157,179		(17,200)		(17,200)		2,139,979				54,516	07/14/2014	1FE
N8879V-AB-3	TRONOX INCORPORATED TERM LOAN B		03/01/2012	Various											(3)		3	3	1,514	02/08/2018	3FE
87264M-AB-5	TRW AUTOMOTIVE INC		04/09/2012	DEUTSCHE BANK SECURITIES		5,640,563	5,025,000	5,584,031	5,376,750	140,896	(23,346)		117,550		5,494,300		146,263	146,263	209,480	03/15/2017	3FE
902494-AS-2	TYSON FOODS INC		06/13/2012	CALLED @ 116.625		5,000,000	5,000,000	4,731,250	4,863,974		25,568		25,568		4,889,543		110,457	110,457	1,242,500	03/01/2014	2FE
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B ABS		04/27/2012	DISTRIBUTION		27											27	27		04/10/2026	1AM
990511-9B-5	U.S. SECURITY ASSOCIATES HOLDINGS INC. D		06/29/2012	SCHEDULED REDEMPTION		611	611	611							611					07/28/2017	4FE
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		06/29/2012	SCHEDULED REDEMPTION		7,077	7,077	7,016	6,185	31	64		95		7,077				9,824	07/28/2017	4FE
90349C-AA-2	UBS AG LONDON	F	06/08/2012	Various		45,243,900	45,000,000	44,957,700			1,546		1,546		44,959,246		284,654	284,654	173,438	03/30/2017	1FE
902733-AB-0	U-HAUL S FLEET LLC ABS		06/25/2012	SCHEDULED REDEMPTION		1,254,664	1,254,664	1,308,533	1,127,388	3,567	(44,611)		(41,043)		1,254,664				32,699	02/25/2020	4AM
91359P-AE-0	UNIVERSAL HOSPITAL SERVI		04/05/2012	DEUTSCHE BANK SECURITIES		831,250	875,000	875,000	789,688	85,313			85,313		875,000		(43,750)	(43,750)	13,021	06/01/2015	4FE
903436-AA-1	US AIRWAYS 2011-1A PTT		04/22/2012	SCHEDULED REDEMPTION		16,064	16,064	16,667			(602)		(602)		16,064				572	10/22/2023	3FE
90345K-AA-8	US AIRWAYS GROUP INC ABS		04/22/2012	SCHEDULED REDEMPTION		322,797	322,797	322,797	296,973	25,824			25,824		322,797				10,087	04/22/2023	3FE
91911X-AN-4	VALEANT PHARMACEUTICALS		04/17/2012	GOLDMAN, SACHS & CO.		1,003,750	1,000,000	992,400	993,216		235		235		993,451		10,299	10,299	26,545	12/01/2018	4FE
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		06/29/2012	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250					03/27/2019	3FE
92276M-AD-7	VENTAS REALTY LP/CAP CRP		05/01/2012	MATURED		3,125,000	3,125,000	3,316,125	3,140,007		(15,007)		(15,007)		3,125,000				140,625	05/01/2012	2FE
92276M-AT-2	VENTAS REALTY LP/CAP CRP		05/16/2012	CALLED @ 103.375		3,000,000	3,000,000	2,991,250	2,994,876		309		309		2,995,185		4,815	4,815	227,813	04/01/2017	2FE
92343V-BD-5	VERIZON COMMUNICATIONS		05/08/2012	GREENWICH CAPITAL MARKETS, INC.		5,135,550	5,000,000	4,968,650	4,969,614		2,162		2,162		4,971,775		163,775	163,775	52,222	11/01/2016	1FE
92553P-AJ-1	VIACOM INC		04/30/2012	ROYAL BANK OF SCOTLAND PLC		10,567,400	10,000,000	9,836,100	9,836,807		4,552		4,552		9,841,358		726,042	726,042	151,771	12/15/2021	2FE
92769V-AC-3	VIRGIN MEDIA FINANCE PLC	F	06/04/2012	BANK OF AMERICA		3,399,375	3,500,000	3,561,250			(1,124)		(1,124)		3,560,126		(160,751)	(160,751)	42,875	02/15/2022	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)
92857W-AX-8	VODAFONE GROUP PLC	F	05/24/2012	CREDIT SUISSE FIRST BOSTON CORPORATION		23,692,103	23,929,000	23,668,878			7,892		7,892		23,676,769		15,334	15,334	75,609	03/20/2017	1FE
931142-CZ-4	WAL-MART STORES INC		05/21/2012	JEFFERIES & COMPANY, INC.		9,618,951	9,062,000	9,170,472	9,166,620		(4,125)		(4,125)		9,162,495		456,455	456,455	170,982	10/25/2020	1FE
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS		06/25/2012	SCHEDULED REDEMPTION		153,359	878,805	131,749	121,261	11,124	20,974		32,098		153,359				2,022	09/25/2046	6FE
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS		06/25/2012	SCHEDULED REDEMPTION		71,874	363,734	68,952	93,185	10,406	16,388		26,793		71,874				867	06/25/2046	1FM
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS		06/25/2012	SCHEDULED REDEMPTION		75,624	351,986	62,928	61,207		14,417		14,417		75,624				802	08/25/2046	1FM
92926W-AB-3	WAMU 2007-0A1 A1B RMBS		06/25/2012	Various		339,847	339,847	69,586	53,534		289,415		289,415		339,847				719	02/25/2047	1FM
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		64,734	64,734	36,840	36,180		28,554		28,554		64,734				808	04/25/2042	1FM
95235L-AJ-9	WEST CORPORATION TERM B-4		06/29/2012	SCHEDULED REDEMPTION		14,985	14,985	15,041			(56)		(56)		14,985					07/15/2016	4FE
96032Q-AA-0	WESTGATE RESORTS		06/01/2012	SCHEDULED REDEMPTION		2,175,077	2,175,077	2,175,077							2,175,077				13,050	09/20/2025	1FE
96032Q-AC-6	WESTGATE RESORTS		06/01/2012	SCHEDULED REDEMPTION		1,631,063	1,631,063	1,631,063							1,631,063				11,961	09/20/2025	2AM
949808-AT-6	WFMBS 2003-J 2A5 RMBS		06/01/2012	SCHEDULED REDEMPTION		429,834	429,834	422,983	427,049		2,784		2,784		429,834				8,964	10/25/2033	1FM
94980S-AT-2	WFMBS 2006-9 1A18 RMBS		06/01/2012	SCHEDULED REDEMPTION		1,167,407	1,167,407	1,106,119	1,089,126		78,281		78,281		1,167,407				32,994	04/25/2037	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		162,022	162,022	126,289	127,126		34,895		34,895		162,022				3,805	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		06/01/2012	SCHEDULED REDEMPTION		502,353	502,353	449,542	450,154		52,199		52,199		502,353				13,493	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		06/01/2012	SCHEDULED REDEMPTION		223,177	223,177	198,837	198,208		24,969		24,969		223,177				6,429	09/25/2039	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		06/01/2012	SCHEDULED REDEMPTION		547,695	547,695	483,107	476,450		71,244		71,244		547,695				15,776	09/25/2039	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		06/01/2012	SCHEDULED REDEMPTION		545,461	545,461	484,097	476,127		69,334		69,334		545,461				15,870	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		06/01/2012	SCHEDULED REDEMPTION		352,732	352,732	309,742	305,972		46,760		46,760		352,732				10,262	09/25/2037	1FM
94985R-AQ-5	WFMBS 2007-4 A15 RMBS		04/04/2012	Various		9,913,865	10,849,172	9,589,463	9,591,981		(29,761)		(29,761)		9,562,219		351,646	351,646	231,241	10/25/2037	1FM
94986A-AE-8	WFMBS 2007-8 1A5 RMBS		04/04/2012	Various		3,421,588	3,755,130	3,275,445	3,262,130		(50,964)		(50,964)		3,211,166		210,422	210,422	78,172	07/25/2037	1FM
97381W-AJ-3	WINDSTREAM CORP		05/10/2012	BANK OF AMERICA		2,195,000	2,000,000	2,185,000	2,165,000	418	(8,872)		(8,454)		2,156,546		38,454	38,454	84,875	11/01/2017	3FE
97381W-AU-8	WINDSTREAM CORP		05/10/2012	J. P. MORGAN SECURITIES, INC.		2,035,000	2,000,000	2,095,000			(3,027)		(3,027)		2,091,973		(56,973)	(56,973)	93,333	04/01/2023	3FE
92928Q-AH-0	WM. BOLTHOUSE FARMS, INC. 1ST LIEN TERM		03/30/2012	SCHEDULED REDEMPTION		4,631	4,631	4,678	4,610	69	(48)		21		4,631					02/11/2016	4FE
983130-AR-6	WYNN LAS VEGAS LLC/CORP		05/03/2012	Various		8,479,500	7,695,000	8,733,825			(38,462)		(38,462)		8,695,363		(215,863)	(215,863)	223,620	08/15/2020	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,696,189,193	1,730,183,447	1,682,835,621	712,780,911	12,563,335	5,320,614		17,883,949		1,683,149,110		13,040,083	13,040,083	29,371,725	XXX	XXX
853254-AB-6	STANDARD CHARTERED BANK	F	06/14/2012	WARBURG DILLION READ LLC		2,911,500	3,000,000	2,522,846	2,528,437		880		880		2,529,317		382,183	382,183	186,456	01/01/9999	1AM
4899999. Subtotal - Bonds - Hybrid Securities						2,911,500	3,000,000	2,522,846	2,528,437		880		880		2,529,317		382,183	382,183	186,456	XXX	XXX
8399997. Total - Bonds - Part 4						2,603,384,449	2,615,704,669	2,584,724,821	1,489,697,753	17,672,103	3,296,275		20,968,378		2,584,600,531		18,783,918	18,783,918	42,755,545	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						2,603,384,449	2,615,704,669	2,584,724,821	1,489,697,753	17,672,103	3,296,275		20,968,378		2,584,600,531		18,783,918	18,783,918	42,755,545	XXX	XXX
20451N-10-1	COMPASS MINERALS INTERNATION		04/01/2012	VARIOUS	3,160.000	241,080	0.00	241,080	224,069	17,011			17,011		241,080						P3LZ
842400-75-6	SOUTHERN CAL ED		06/16/2012	CALLED @ 100.00	9,375.000	937,500	0.00	951,563	936,914	14,648			14,648		951,563		(14,063)	(14,063)			P2UFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,178,580	XXX	1,192,642	1,160,983	31,659			31,659		1,192,642		(14,063)	(14,063)		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,178,580	XXX	1,192,642	1,160,983	31,659			31,659		1,192,642		(14,063)	(14,063)		XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,178,580	XXX	1,192,642	1,160,983	31,659			31,659		1,192,642		(14,063)	(14,063)		XXX	XXX
88554D-20-5	3D SYSTEMS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	10,949		6,317	5,760	557			557		6,317		4,632	4,632			L
88579Y-10-1	3M COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	380,017		372,339	356,343	16,003	(7)		15,996		372,339		7,678	7,678	2,572		L
000361-10-5	A A R CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	9,020		12,802	10,352	2,451	(1)		2,451		12,802		(3,783)	(3,783)	41		L
002535-30-0	AARONS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	17,476		14,479	18,142	(3,662)			(3,662)		14,479		2,997	2,997	20		L
002567-10-5	ABAXIS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	4,801		4,460	4,981	(520)			(520)		4,460		340	340			L
002824-10-0	ABBOTT LABS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,140.000	370,732		307,660	345,252	(37,583)	(9)		(37,592)		307,660		63,072	63,072	6,079		L
002896-20-7	ABERCROMBIE + FITCH CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	58,627		46,010	59,585	(13,573)	(2)		(13,575)		46,010		12,616	12,616	214		L
003830-10-6	ABRAXAS PETROLEUM CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	6,634		6,193	7,524	(1,331)			(1,331)		6,193		440	440			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	4,046		1,517	3,651	(2,134)			(2,134)		1,517		2,529	2,529			L
00430U-10-3	ACCELRYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	8,792		6,807	7,392	(585)			(585)		6,807		1,985	1,985			L
G1151C-10-1	ACCENTURE PLC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,220.000	205,000		133,099	171,401	(38,297)	(5)		(38,302)		133,099		71,901	71,901	2,174		L
00081T-10-8	ACCO BRANDS CORP		05/15/2012	DIRECT CASH	1.470	15		12							12		2	2			L
00438V-10-3	ACCRETIVE HEALTH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	17,876		25,584	21,142	4,442			4,442		25,584		(7,708)	(7,708)			L
H0023R-10-5	ACE LIMITED		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	980.000	70,935		52,391	68,718	(16,325)	(1)		(16,327)		52,391		18,545	18,545	921		U
004498-10-1	ACI WORLDWIDE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	35,279		15,578	25,203	(9,624)	(2)		(9,625)		15,578		19,701	19,701			L
H0032X-13-5	ACTELION LTD REG	D	05/30/2012	DISTRIBUTION	0.000	6,340		6,340							6,340						U
00508X-20-3	ACTUANT CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	3,900		2,333	3,177	(843)			(843)		2,333		1,566	1,566			L
00508Y-10-2	ACUITY BRANDS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	4,551		2,745	4,240	(1,495)			(1,495)		2,745		1,806	1,806	21		L
005125-10-9	ACXIOM CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	7,283		5,646	6,349	(703)			(703)		5,646		1,636	1,636			L
H00392-31-8	ADECCO CHESEREX	D	05/10/2012	DISTRIBUTION	0.000	18,657		18,657							18,657						U
00724F-10-1	ADOBE SYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,400.000	180,303		183,623	152,658	30,973	(8)		30,965		183,623		(3,320)	(3,320)			L
00738A-10-6	ADTRAN INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	5,409		4,860	5,429	(568)			(569)		4,860		548	548	16		L
00739W-10-7	ADVANCE AMERICA CASH ADVANCE		04/23/2012	Various	5,960.000	62,574		44,070	53,342	(9,272)			(9,272)		44,070		18,504	18,504	373		L
007973-10-0	ADVANCED ENERGY INDUSTRIES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	760.000	9,289		9,723	8,155	1,569	(1)		1,568		9,723		(434)	(434)			L
007903-10-7	ADVANCED MICRO DEVICES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,260.000	33,948		25,222	23,004	2,218			2,218		25,222		8,725	8,725			L
007974-10-8	ADVENT SOFTWARE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	10,285		8,799	9,744	(944)			(945)		8,799		1,486	1,486			L
00766T-10-0	AECOM TECHNOLOGY GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,200.000	26,432		32,856	24,684	8,172			8,172		32,856		(6,424)	(6,424)			L
00770F-10-4	AEGION CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	3,821		4,235	3,375	861			861		4,235		(415)	(415)			L
00817Y-10-8	AETNA INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,700.000	177,794		103,890	156,103	(52,207)	(6)		(52,213)		103,890		73,904	73,904	1,295		L
008252-10-8	AFFILIATED MANAGERS GR		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	22,626		15,802	19,190	(3,388)			(3,388)		15,802		6,824	6,824			L
001055-10-2	AFLAC INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	81,352		91,486	82,194	9,295	(3)		9,292		91,486		(10,134)	(10,134)	627		L
00846U-10-1	AGILENT TECHNOLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	846		651	699	(48)			(48)		651		195	195	2		L
001630-10-4	AGL ENERGY	D	06/30/2012	DISTRIBUTION	0.000	13,447		13,447							13,447						U
009363-10-2	AIRGAS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	5,405		3,901	4,685	(783)			(784)		3,901		1,504	1,504	38		L
001547-10-8	AK STL HLD G CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	2,601		2,224	2,808	(585)			(585)		2,224		378	378	17		L
00971T-10-1	AKAMAI TECHNOLOGIES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	79,165		49,893	66,497	(16,604)			(16,604)		49,893		29,272	29,272			L
012348-10-8	ALBANY INTERNATIONAL CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	4,231		4,363	4,162	202			202		4,363		(132)	(132)	47		L
012653-10-1	ALBEMARLE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	24,625		16,163	19,574	(3,410)	(1)		(3,411)		16,163		8,462	8,462	143		L
013817-10-1	ALCOA INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,080.000	40,541		49,822	35,292	14,536	(6)		14,530		49,822		(9,281)	(9,281)	122		L
01449J-10-5	ALERE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	4,176		3,537	4,156	(619)			(619)		3,537		639	639			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
016255-10-1	ALIGN TECHNOLOGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	8,996		5,515	7,592	(2,076)			(2,077)		5,515		3,480	3,480			L
017175-10-0	ALLEGHANY CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	154,472		134,460	131,233	3,227			3,227		134,460		20,012	20,012			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	96,729		104,325	111,852	(7,523)	(4)		(7,527)		104,325		(7,596)	(7,596)	421		L
018490-10-2	ALLERGAN I NC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	172,737		115,713	159,687	(43,971)	(3)		(43,974)		115,713		57,023	57,023	91		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	2,545		1,165	2,077	(912)			(912)		1,165		1,381	1,381			L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,260.000	64,262		63,151	72,022	27,332			27,332		63,151		1,111	1,111	252		L
019344-10-0	ALLIED NEVADA GOLD CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	9,410		8,312	9,690	(1,377)			(1,377)		8,312		1,097	1,097			L
H0151D-10-0	ALLREAL HLD N	D	04/13/2012	DISTRIBUTION	0.000	9,233		9,233							9,233						U
ALLB87-PJ-5	ALLREAL HOLDINGS AG RIGHTS	D	05/10/2012	CREDIT SUISSE INTERNATIONAL	1,558.000	4,271											4,271	4,271			U
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	2,939		3,354	3,409	(55)			(56)		3,354		(415)	(415)			L
02076X-10-2	ALPHA NATURAL RESOURCES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,680.000	43,472		47,409	54,752	(7,343)			(7,343)		47,409		(3,938)	(3,938)			L
021441-10-0	ALTERA CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	107,758		103,044	103,880	(832)	(4)		(836)		103,044		4,714	4,714	224		L
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	456		449	473	(23)			(23)		449		7	7	3		L
02208R-10-6	ALTRA HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,094		896	1,130	(234)			(234)		896		198	198			L
023135-10-6	AMAZON COM INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	407,256		278,203	366,972	(88,766)	(3)		(88,769)		278,203		129,053	129,053			L
02341W-10-3	AMCOL INTL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	10,637		10,803	9,666	1,137			1,137		10,803		(166)	(166)	130		L
023436-10-8	AMEDISYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	12,319		9,660	10,037	3,666	(1,412)		2,254		9,660		2,659	2,659			L
02503Y-10-3	AMERICAN C AP LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	940.000	8,098		3,106	6,326	(3,219)	(2)		(3,221)		3,106		4,992	4,992			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,053		717	917	(200)			(200)		717		336	336	13		L
025537-10-1	AMERICAN ELEC PWR INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,340.000	164,859		154,636	179,285	(24,643)	(7)		(24,649)		154,636		10,224	10,224	2,040		L
025676-20-6	AMERICAN EQUITY INVT LIFE HL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	2,138		1,622	1,872	(250)			(250)		1,622		516	516			L
025816-10-9	AMERICAN EXPRESS CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,180.000	534,461		385,494	433,021	(47,513)	(14)		(47,527)		385,494		148,967	148,967	3,488		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,519		1,160	1,476	(315)			(315)		1,160		359	359	14		L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	2,052		2,012	1,751	1,686	(1,426)		260		2,012		40	40	42		L
03027X-10-0	AMERICAN TOWER CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	154,050		109,899	144,024	(34,121)	(4)		(34,125)		109,899		44,151	44,151	504		L
030371-10-8	AMERICAN VANGUARD CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	780.000	18,838		8,799	10,405	(1,606)			(1,606)		8,799		10,039	10,039	39		L
03062T-10-5	AMERICAS CAR-MART INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	8,695		5,746	7,836	(2,090)			(2,090)		5,746		2,949	2,949			L
03073T-10-2	AMERIGROUP CORPORATE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	1,373		466	1,182	(715)			(715)		466		907	907			L
03076C-10-6	AMERIPRISE FINL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	820.000	44,345		45,361	40,705	4,657	(1)		4,656		45,361		(1,016)	(1,016)	230		L
03071H-10-0	AMERISAFE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	522		368	465	(97)			(97)		368		154	154			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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)
03073E-10-5	AMERISOURCEBERGEN CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,420.000	90,716		70,244	90,000	(19,752)	(4)		(19,756)		70,244		20,472	20,472	315		L
031162-10-0	AMGEN INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,760.000	320,475		272,599	305,640	(33,033)			(33,033)		272,599		47,876	47,876	1,714		L
031652-10-0	AMKOR TECHNOLOGY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	1,606		1,221	1,221						1,221		385	385			L
032095-10-1	AMPHENOL CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	70,524		55,270	55,376	(104)	(2)		(106)		55,270		15,254	15,254	146		L
03232P-40-5	AMSUNG CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	13,533		10,583	13,020	(2,436)	(1)		(2,437)		10,583		2,950	2,950			L
032511-10-7	ANADARKO PETE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	158,273		114,396	166,399	(52,001)	(3)		(52,004)		114,396		43,877	43,877	196		L
032654-10-5	ANALOG DEVICES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	13,029		11,852	12,165	(313)			(313)		11,852		1,177	1,177	102		L
032803-10-8	ANCESTRY.COM INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	12,966		12,734	12,858	6,901			6,901		12,734		231	231			L
034164-10-3	ANDERSON INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	5,922		4,257	5,239	(982)			(982)		4,257		1,665	1,665	36		L
035290-10-5	ANIXTER INTERNATIONAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	7,072		5,299	5,964	(665)			(665)		5,299		1,772	1,772			L
035623-10-7	ANN INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	7,048		5,830	5,947	(117)			(117)		5,830		1,218	1,218			L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	54,718		60,362	54,902	5,465	(5)		5,460		60,362		(5,644)	(5,644)	3,853		L
03662Q-10-5	ANSYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	5,312		3,614	4,582	(969)			(969)		3,614		1,698	1,698			L
00184X-10-5	AOL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,080.000	27,398		16,827	16,308	519			519		16,827		10,571	10,571			L
G0408V-10-2	AON PLC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	135,095		117,558	129,168	(11,606)	(4)		(11,610)		117,558		17,537	17,537	414		L
037411-10-5	APACHE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,860.000	171,673		170,568	168,479	2,092	(3)		2,089		170,568		1,105	1,105	279		L
037598-10-9	APOGEE ENTERPRISES, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	1,074		732	981	(249)			(249)		732		342	342	7		L
037604-10-5	APOLLO GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,400.000	50,353		75,969	75,418	554	(2)		551		75,969		(25,617)	(25,617)			L
03761U-10-6	APOLLO INVESTMENT CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	5,034		6,919	4,508	2,412	(1)		2,411		6,919		(1,885)	(1,885)	336		L
037833-10-0	APPLE INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,340.000	3,255,421		1,335,113	2,162,700	(827,579)	(8)		(827,587)		1,335,113		1,920,309	1,920,309			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	2,374		2,022	2,110	(88)			(88)		2,022		352	352	13		L
038222-10-5	APPLIED MATERIALS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,900.000	46,277		52,427	41,769	10,664	(6)		10,658		52,427		(6,150)	(6,150)	312		L
03822W-40-6	APPLIED MICRO CIRCUITS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	1,972		1,707	2,016	(309)			(309)		1,707		265	265			L
03834A-10-3	APPROACH RESOURCES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	11,593		10,534	9,411	1,123			1,123		10,534		1,060	1,060			L
038336-10-3	APTARGROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	2,179		1,692	2,087	(394)			(394)		1,692		487	487	9		L
03875Q-10-8	ARBITRON INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,552		1,271	1,376	(105)			(105)		1,271		281	281	8		L
039483-10-2	ARCHER DANIELS MIDLAND CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,940.000	183,324		179,881	169,884	10,006	(9)		9,997		179,881		3,443	3,443	1,040		L
03969P-10-7	ARDEA BIOSCIENCES INC		06/19/2012	Various	3,480.000	108,315		73,267	58,499	14,772			14,772		73,267		35,048	35,048			L
G0464B-10-7	ARGO GROUP INTL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	2,273		2,573	2,317	257			256		2,573		(300)	(300)	10		L
04033A-10-0	ARIAD PHARMACEUTICALS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	2,327		332	1,960	(1,628)			(1,628)		332		1,995	1,995			L

SCHEDULE D - PART 4

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										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)
04033V-20-3	ARIBA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	9,351		3,545	7,301	(3,755)			(3,756)		3,545		5,806	5,806			L
04247X-10-2	ARMSTRONG WORLD IND		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	3,543		3,062	3,510	(448)			(448)		3,062		481	481	684		L
04269E-10-7	ARQULE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	141		99	113	(14)			(14)		99		43	43			L
042735-10-0	ARROW ELECTRONICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	85,304		68,865	77,065	(8,197)	(3)		(8,200)		68,865		16,439	16,439			L
04315B-10-7	ARTIO GLOBAL INVESTORS INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	3,544		4,294	4,294						4,294		(750)	(750)	53		L
043176-10-6	ARUBA NETWORKS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	5,478		3,123	4,815	(1,692)			(1,692)		3,123		2,356	2,356			L
043436-10-4	ASBURY AUTOMOTIVE GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	546		296	431	(135)			(135)		296		250	250			L
Y0205X-10-3	ASCENDAS REAL ESTATE INV	D	06/30/2012	DISTRIBUTION	0.000	54		54							54						U
044103-10-9	ASHFORD HOSPITALITY TRUST		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	2,893		2,791	2,560	394			394		2,791		102	102	(73)		L
044209-10-4	ASHLAND INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	11,339		10,531	10,289	242			242		10,531		808	808	32		L
045327-10-3	ASPEN TECHNOLOGY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	6,320		5,603	5,552	51			51		5,603		717	717			L
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	780.000	13,759		13,499	11,614	1,885	(1)		1,884		13,499		260	260	78		L
045487-10-5	ASSOCIATED BANC-CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	5,358		5,702	4,468	1,234	(1)		1,234		5,702		(344)	(344)	20		L
04621X-10-8	ASSURANT I NC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	3,914		3,884	4,106	(222)			(222)		3,884		30	30	18		L
G0585R-10-6	ASSURED GUARANTY LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	8,990		11,198	8,147	3,052	(1)		3,051		11,198		(2,209)	(2,209)	56		L
046224-10-1	ASTEC INDS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	7,639		7,015	7,086	(71)			(71)		7,015		624	624			L
046265-10-4	ASTORIA FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,680.000	24,355		29,533	22,753	6,785	(5)		6,780		29,533		(5,179)	(5,179)	348		L
00206R-10-2	AT&T INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	33,340.000	1,024,479		891,575	1,008,202	(116,577)	(50)		(116,627)		891,575		132,904	132,904	29,339		L
04685W-10-3	ATHENAHEALTH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	4,408		1,716	2,947	(1,231)			(1,231)		1,716		2,692	2,692			L
049513-10-4	ATMEL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,920.000	16,895		10,752	15,552	(4,800)			(4,800)		10,752		6,143	6,143			L
00208J-10-8	ATP OIL GAS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	800.000	5,087		5,872	5,888	(16)			(16)		5,872		(785)	(785)			L
050095-10-8	ATWOOD OCEANICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	12,240		8,838	11,141	(2,303)			(2,304)		8,838		3,402	3,402			L
00716Q-10-9	AUSTAR UNITED COMMUNICATIONS LTD	D	04/17/2012	MERGER CASH	58,790.000	92,913		47,602	71,855	(9,836)	4		(9,832)	(14,409)	47,602	12,926	32,385	45,311			U
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,860.000	375,224		278,399	370,509	(92,096)	(14)		(92,110)		278,399		96,825	96,825	5,419		L
05329W-10-2	AUTONATION INC DEL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	6,757		5,397	7,374	(1,977)			(1,977)		5,397		1,359	1,359			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,160.000	43,524		30,721	33,478	(2,755)	(2)		(2,756)		30,721		12,803	12,803	151		U
053484-10-1	AVALONBAY CMNTYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	71,131		51,193	65,300	(14,107)	(1)		(14,107)		51,193		19,938	19,938	931		L
053611-10-9	AVERY DENNISON CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,440.000	44,862		54,569	41,299	13,272	(2)		13,270		54,569		(9,707)	(9,707)	389		L
05367P-10-0	AVID TECHNOLOGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	663		619	682	(63)			(63)		619		44	44			L
002444-10-7	AVX CORP	R	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	1,030		1,159	1,021	138			138		1,159		(129)	(129)	6		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00692U-10-9	AXIS CAPITAL HOLDINGS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	8,773		7,932	8,310	(377)			(378)		7,932		841	841	125		L
05615F-10-2	BABCOCK AND WILCOX CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	31,987		33,540	32,830	710			710		33,540		(1,553)	(1,553)			L
056525-10-8	BADGER METER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	10,207		12,675	8,829	3,847			3,846		12,675		(2,468)	(2,468)	48		L
057224-10-7	BAKER HUGHES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,560.000	147,138		142,750	173,158	(30,403)	(5)		(30,408)		142,750		4,388	4,388	534		L
058498-10-6	BALL CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	18,977		15,112	15,712	(600)			(600)		15,112		3,864	3,864	44		L
059692-10-3	BANCORPSOUTH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	512		567	441	126			126		567		(55)	(55)	1		L
060505-10-4	BANK AMER CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	56,820.000	507,147		551,722	315,919	235,803			235,803		551,722		(44,575)	(44,575)	568		L
064058-10-0	BANK NEW YORK MELLON CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,680.000	223,337		275,860	192,729	83,615	(484)		83,131		275,860		(52,523)	(52,523)	1,258		L
062540-10-9	BANK OF HAWAII CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	740.000	34,817		35,451	32,923	5,954	(1)		5,953		35,451		(633)	(633)	333		L
063671-10-1	BANK OF MONTREAL	C	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,020.000	60,832		64,410	55,949	5,232			5,232	3,230	64,410	(1,829)	(1,749)	(3,578)	611		U
H0482P-86-3	BANQUE CANTONALE VAUDOIS-REG	D	05/30/2012	DISTRIBUTION	0.000	2,327		2,327							2,327						U
067383-10-9	BARD (C.R.) INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	174,325		142,284	152,190	(9,904)	(3)		(9,906)		142,284		32,042	32,042	338		L
071813-10-9	BAXTER INTL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,240.000	231,138		243,262	209,795	33,475	(8)		33,467		243,262		(12,124)	(12,124)	2,841		L
054937-10-7	BB+T CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	85,205		71,059	68,462	2,596			2,596		71,059		14,146	14,146	979		L
073295-10-7	BBCN BANCORP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	4,704		4,118	4,158	(39)			(39)		4,119		585	585			L
073302-10-1	BE AEROSPACE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	3,548		2,152	3,097	(945)			(945)		2,152		1,396	1,396			L
075887-10-9	BECTON DICKINSON		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	129,862		120,762	127,024	(6,259)	(3)		(6,262)		120,762		9,100	9,100	765		L
075896-10-0	BED BATH & BEYOND INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	47,446		25,327	39,420	(14,091)	(1)		(14,092)		25,327		22,119	22,119			L
077454-10-6	BELDEN INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	6,360		4,866	5,990	(1,124)			(1,124)		4,866		1,494	1,494	18		L
08160H-10-1	BENCHMARK ELECTRONICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	2,428		2,985	2,155	830			829		2,985		(557)	(557)			L
084423-10-2	BERKLEY W R CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	41,617		30,944	38,517	(7,572)	(2)		(7,573)		30,944		10,673	10,673	90		L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,520.000	519,837		536,108	497,476	38,642			38,642		536,108		(16,271)	(16,271)			L
084680-10-7	BERKSHIRE HILLS BANCORP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	455		418	444	(25)			(25)		418		37	37	3		L
085789-10-5	BERRY PETROLEUM CO CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	6,234		4,577	5,883	(1,306)			(1,306)		4,577		1,657	1,657	11		L
086516-10-1	BEST BUY CO INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	800.000	17,666		25,408	18,696	6,712			6,712		25,408		(7,742)	(7,742)	256		L
M2012Q-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.	D	05/24/2012	DISTRIBUTION	0.000	6,607		6,607							6,607						U
089302-10-3	BIG LOTS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	800.000	36,075		29,352	30,208	(856)			(856)		29,352		6,723	6,723			L
090572-20-7	BIO RAD LABORATORIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	10,768		9,860	9,604	257			256		9,860		907	907			L
09062X-10-3	BIOGEN IDEC INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	820.000	104,127		45,954	90,241	(44,286)	(1)		(44,287)		45,954		58,173	58,173			L
09063H-10-7	BIOMED REALTY TRUST INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	3,431		2,178	3,254	(976)			(976)		2,178		1,253	1,253	(16)		L

SCHEDULE D - PART 4

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										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)
09057G-60-2	BIO-REFERENCE LABS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	4,494		4,307	3,254	1,053			1,053		4,307		186	186			L
09227Q-10-0	BLACKBAUD INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	5,186		3,640	4,432	(791)			(792)		3,640		1,546	1,546	19		L
092533-10-8	BLACKROCK KELSO CAPITAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	1,715		1,945	1,469	477			476		1,945		(230)	(230)	94		L
055921-10-0	BMC SOFTWARE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,520.000	101,889		114,114	82,606	31,513	(1)		31,512		114,114		(12,225)	(12,225)			L
097023-10-5	BOEING CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	304,070		268,564	302,202	(33,632)	(6)		(33,638)		268,564		35,506	35,506	1,813		L
09746Y-10-5	BOISE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	6,340		4,525	5,981	(1,456)			(1,456)		4,525		1,815	1,815	403		L
05561Q-20-1	BOK FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	2,169		2,218	2,197	21			21		2,218		(49)	(49)	13		L
099724-10-6	BORG WARNER INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	70,455		55,304	53,542	1,764			1,764		55,305		15,150	15,150			L
101121-10-1	BOSTON PPTYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,300.000	134,132		104,904	129,480	(24,454)	(2)		(24,456)		104,904		29,228	29,228	1,309		L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	4,516		3,013	3,811	(797)	(1)		(798)		3,013		1,503	1,503	5		L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	820.000	4,567		5,387	4,379	1,010	(1)		1,008		5,387		(820)	(820)			L
055639-10-8	BPZ RESOURES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	6,266		6,806	4,658	2,148			2,148		6,806		(540)	(540)			L
BRAB83-ZF-9	BRAMBLES LIMITED RIGHTS	D	06/21/2012	NOMURA SECURITIES CO., LTD	5,283.000	1,145											1,145	1,145			L
105368-20-3	BRANDYWINE REALTY		04/18/2012	Various	820.000	9,588		10,503	7,790	2,803	(1)		2,802		10,503		(915)	(915)	(4)		L
109043-10-9	BRIGGS & STRATTON CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	3,521		4,463	3,098	1,365			1,365		4,463		(942)	(942)	44		L
110122-10-8	BRISTOL MYERS SQUIBB CO		04/18/2012	DONATION	70,000.000	2,321,200		1,844,598	2,466,800	(622,097)	175		(621,922)		1,844,598		476,602	476,602	47,600		L
111320-10-7	BROADCOM CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	102,591		90,173	81,621	8,557	(4)		8,553		90,173		12,418	12,418	278		L
11133B-40-9	BROADSOFT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	3,301		2,529	2,416	113			113		2,529		772	772			L
112463-10-4	BROOKDALE SENIOR LIVING INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	12,657		13,733	11,825	1,909	(1)		1,908		13,733		(1,076)	(1,076)			L
115736-10-0	BROWN SHOE COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	3,847		4,134	3,738	397	(1)		396		4,134		(286)	(286)	59		L
116794-10-8	BRUKER CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	13,512		13,241	11,426	1,816	(1)		1,815		13,241		271	271			L
117043-10-9	BRUNSWICK CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	7,647		6,359	5,418	941			941		6,359		1,289	1,289			L
118440-10-6	BUCKLE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	9,136		7,146	8,174	(1,027)			(1,028)		7,146		1,990	1,990	80		L
G16962-10-5	BUNGE LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	780.000	52,778		42,311	44,616	(2,304)	(1)		(2,305)		42,311		10,467	10,467	195		L
126501-10-5	C T S CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	1,712		1,709	1,472	237			237		1,709		4	4	11		L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	92,237		89,323	96,296	(6,972)	(2)		(6,974)		89,323		2,915	2,915	911		L
12673P-10-5	CA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,580.000	42,356		34,040	31,940	2,102	(2)		2,100		34,040		8,316	8,316	395		L
12686C-10-9	CABLEVISION SYSTEMS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,280.000	58,837		76,981	60,862	16,126	(6)		16,120		76,981		(18,145)	(18,145)	642		L
127055-10-1	CABOT CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	20,465		14,371	15,427	(1,056)			(1,056)		14,371		6,094	6,094	86		L
127190-30-4	CACI INTERNATIONAL SERVICES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	13,445		10,313	12,302	(1,989)			(1,989)		10,313		3,132	3,132			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
127387-10-8	CADENCE DESIGN SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,020.000	11,970		6,912	10,608	(3,694)	(2)		(3,696)		6,912		5,058	5,058			L
12802T-10-1	CAL DIVE INTL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	3,271		2,049	2,070	(19)			(19)		2,051		1,220	1,220			L
131193-10-4	CALLOWAY GOLF COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	1,998		1,551	1,659	(108)			(108)		1,551		447	447	3		L
131347-30-4	CALPINE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	46,048		35,454	42,458	(7,000)	(4)		(7,004)		35,454		10,594	10,594			L
Y10820-10-4	CAMBRIDGE INDUSTRIAL TRUST	D	06/11/2012	DISTRIBUTION	0.000	89		89							89						U
13342B-10-5	CAMERON INTERNATIONAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,200.000	59,949		50,439	59,028	(8,587)	(2)		(8,589)		50,439		9,509	9,509			L
134429-10-9	CAMPBELL SOUP CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,580.000	53,190		57,188	52,519	4,671	(2)		4,669		57,188		(3,997)	(3,997)	916		L
138098-10-8	CANTEL MEDICAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	2,257		1,130	1,862	(732)			(732)		1,130		1,127	1,127	7		L
14040H-10-5	CAPITAL ONE FINL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	47,932		39,110	37,215	1,896			1,896		39,111		8,821	8,821	44		L
140501-10-7	CAPITAL SOUTHWEST CORP		06/11/2012	DISTRIBUTION	0.000	9,499											9,499	9,499			L
14055X-10-2	CAPITALSOURCE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,540.000	16,553		12,319	17,018	(4,699)			(4,699)		12,319		4,234	4,234	25		L
140288-10-1	CAPLEASE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	1,828		1,472	1,778	(64)			(64)		1,472		356	356	(91)		L
14067D-10-2	CAPSTONE TURBINE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	163		165	186	(21)			(21)		165		(1)	(1)			L
140781-10-5	CARBO CERAMICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	5,305		3,236	7,400	(4,164)			(4,164)		3,236		2,069	2,069	14		L
14149Y-10-8	CARDINAL HEALTH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,520.000	103,782		91,879	102,337	(10,454)	(1)		(10,456)		91,879		11,903	11,903	1,084		L
14170T-10-1	CAREFUSION CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	21,983		22,931	21,853	1,080	(1)		1,078		22,931		(948)	(948)			L
142339-10-0	CARLISLE CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	11,141		8,588	9,746	(1,158)			(1,158)		8,588		2,553	2,553	40		L
143130-10-2	CARMAX INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	760.000	24,203		18,249	23,165	(4,915)	(1)		(4,916)		18,249		5,954	5,954			L
143658-30-0	CARNIVAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,080.000	130,652		156,991	133,171	23,819			23,819		156,991		(26,339)	(26,339)	1,020		L
144285-10-3	CARPENTER TECHNOLOGY CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	1,064		794	1,030	(236)			(236)		794		270	270	4		L
144577-10-3	CARRIZO OIL GAS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	13,866		10,775	14,229	(3,453)	(1)		(3,454)		10,775		3,090	3,090			L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	7,206		5,078	7,461	(2,383)			(2,383)		5,078		2,128	2,128	6		L
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	11,776		4,300	7,280	(2,980)			(2,980)		4,300		7,476	7,476			L
149123-10-1	CATERPILLAR INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,960.000	432,508		269,168	358,776	(89,602)	(6)		(89,608)		269,168		163,340	163,340	1,822		L
149150-10-4	CATHAY GENERAL BANCORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	1,393		1,051	1,194	(144)			(144)		1,051		342	342	1		L
149205-10-6	CATO CORP NEW		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	6,873		6,053	5,808	246			245		6,053		820	820	110		L
14964U-10-8	CAVIUM INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	2,873		2,710	2,843	(132)			(133)		2,710		162	162			L
124830-10-0	CBL AND ASSOCIATES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	3,304		1,735	2,826	(1,090)			(1,091)		1,735		1,569	1,569	75		L
12503M-10-8	CBOE HOLDINGS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	7,406		7,266	7,241	25			25		7,266		141	141	34		L
12504L-10-9	CBRE GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,660.000	30,510		22,344	25,265	(2,922)			(2,922)		22,344		8,166	8,166			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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)
124857-20-2	CBS CORP C LASS B		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	144,284		66,881	118,873	(51,985)	(7)		(51,992)		66,881		77,403	77,403	876		L
150870-10-3	CELANESE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	77,433		47,595	72,603	(25,005)	(2)		(25,008)		47,595		29,838	29,838	197		L
151020-10-4	CELGENE CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,140.000	327,826		231,556	279,864	(48,301)	(6)		(48,308)		231,556		96,269	96,269			L
15189T-10-7	CENTERPOINT ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,220.000	101,013		75,898	104,870	(28,964)	(8)		(28,972)		75,898		25,115	25,115	1,057		L
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	8,232		8,257	8,010	248			248		8,258		(26)	(26)			L
155771-10-8	CENTRAL VERMONT PUBLIC SERVICE CORP		06/27/2012	MERGER CASH	2,120.000	74,730		74,705	74,412	293			293		74,705		25	25	975		L
156431-10-8	CENTURY ALUMINUM COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	760.000	6,219		8,248	6,468	1,782	(2)		1,781		8,248		(2,029)	(2,029)			L
156700-10-6	CENTURYLINK INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	820.000	31,484		30,282	30,504	(220)	(1)		(221)		30,283		1,201	1,201	595		L
15670R-10-7	CEPHEID INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	798		291	688	(397)			(397)		291		507	507			L
R1536Z-10-4	CERMAQ ASA	D	05/30/2012	DISTRIBUTION	0.000	3,675		3,675							3,675						U
157210-10-5	CEVA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,337		659	1,816	(1,157)			(1,157)		659		678	678			L
125269-10-0	CF INDUSTRIES HOLDINGS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	160,036		77,400	124,683	(47,283)			(47,283)		77,400		82,636	82,636	344		L
159864-10-7	CHARLES RIVER LAB		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	4,242		4,216	3,280	936			936		4,216		26	26			L
808513-10-5	CHARLES SCHWAB		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,340.000	144,774		116,428	116,428						116,428		28,346	28,346	620		L
161133-10-3	CHARMING SHOPPES, INC.		06/15/2012	Various	12,480.000	90,441		38,152	61,152	(23,000)			(23,000)		38,152		52,288	52,288			L
161150-30-8	CHART INDUSTRIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	2,941		814	2,163	(1,349)			(1,349)		814		2,127	2,127			L
02308C-12-6	CHARTER HALL OFFICE REIT	D	04/16/2012	MERGER CASH	41,666.000	79,193		100,284	149,582	(26,630)	6		(26,623)	(22,655)	100,284	18,052	(39,143)	(21,091)	80,226		U
162825-10-3	CHECKPOINT SYSTEMS, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	5,997		5,891	6,126	2,548	(2,783)		(235)		5,891		105	105			L
16359R-10-3	CHEMED CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	12,701		10,612	10,242	370			370		10,612		2,089	2,089	32		L
163893-20-9	CHEMTURA CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	9,879		6,455	6,804	(349)			(349)		6,455		3,424	3,424			L
165167-10-7	CHESAPEAKE ENERGY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,540.000	27,651		36,318	34,327	1,994	(2)		1,991		36,318		(8,667)	(8,667)	270		L
166764-10-0	CHEVRON CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,100.000	1,252,245		969,609	1,287,440	(317,813)	(18)		(317,831)		969,609		282,635	282,635	9,801		L
168615-10-2	CHICO FAS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,200.000	18,764		12,624	13,368	(744)			(744)		12,624		6,140	6,140	63		L
169656-10-5	CHIPOTLE MEXICAN GRILL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	52,795		27,502	40,529	(13,027)			(13,027)		27,502		25,293	25,293			L
169905-10-6	CHOICE HOTELS INTL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	5,237		4,950	5,327	(377)			(377)		4,950		287	287	52		L
171232-10-1	CHUBB CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,920.000	136,017		102,377	132,902	(30,523)	(3)		(30,526)		102,377		33,641	33,641	1,536		L
171340-10-2	CHURCH & DWIGHT CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	940.000	47,404		29,049	43,014	(13,965)	(1)		(13,965)		29,049		18,355	18,355	226		L
17163B-10-2	CIBER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	2,038		1,986	1,853	134			134		1,987		50	50			L
171779-30-9	CIENA CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	8,293		8,508	6,050	2,459	(1)		2,458		8,508		(215)	(215)			L
125509-10-9	CIGNA CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,380.000	114,746		79,354	99,960	(20,602)	(4)		(20,606)		79,354		35,392	35,392	95		L
J0812E-10-7	CIRCLE K SUNKUS CO NPV	D	04/09/2012	MERGER CASH	4,700.000	102,499		59,361	77,855	(6,486)	4		(6,482)	(11,996)	59,361	6,815	36,324	43,138			U
172755-10-0	CIRRUS LOGIC INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	8,567		2,039	5,706	(3,666)	(1)		(3,667)		2,039		6,527	6,527			L

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										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)
17275R-10-2	CISCO SYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	32,480.000	650,829		695,700	587,238	108,509	(48)		108,461		695,700		(44,870)	(44,870)	4,547		L
17306X-10-2	CITI TRENDS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	3,156		2,660	2,634	27			27		2,661		495	495			L
172967-42-4	CITIGROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,180.000	569,083		677,262	425,696	251,809	(243)		251,567		677,262		(108,179)	(108,179)	162		L
174420-30-7	CITIZENS REPUBLIC BANCORP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	3,308		1,466	2,280	(814)			(814)		1,466		1,841	1,841			L
177376-10-0	CITRIX SYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	121,953		88,858	94,723	(5,863)	(2)		(5,866)		88,858		33,095	33,095			L
178566-10-5	CITY NATIONAL CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	820.000	42,184		51,775	36,228	15,547			15,547		51,775		(9,591)	(9,591)	205		L
H14843-16-5	CLARIANT AG-REG CHF4	D	06/13/2012	DISTRIBUTION	0.000	4,830		4,830							4,830						U
969490-10-1	CLAYTON WILLIAMS ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	12,332		5,028	12,141	(7,113)			(7,113)		5,028		7,305	7,305			L
184499-10-1	CLEAN ENERGY FUELS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	580.000	11,037		8,042	7,227	816	(1)		815		8,042		2,996	2,996			L
12561W-10-5	CLECO CORP. HOLDING CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	796		504	762	(258)			(258)		504		293	293	6		L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,080.000	75,830		63,432	67,338	(3,905)	(2)		(3,906)		63,432		12,399	12,399	302		L
189054-10-9	CLOROX CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	221,139		202,217	208,998	(6,776)	(5)		(6,781)		202,217		18,922	18,922	1,884		L
12572Q-10-5	CME GROUP INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	55,592		66,119	48,734	17,385			17,385		66,119		(10,527)	(10,527)	1,046		L
12621E-10-3	CNO FINANCIAL GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,440.000	10,607		8,780	9,086	(304)	(2)		(306)		8,780		1,827	1,827			L
189754-10-4	COACH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,000.000	75,242		41,478	61,040	(19,561)	(2)		(19,562)		41,478		33,765	33,765	450		L
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,120.000	401,592		357,846	364,014	(6,162)			(6,162)		357,852		43,740	43,740	2,259		L
191216-10-0	COCA COLA CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	43,060.000	3,194,326		2,398,705	3,012,908	(614,139)	(65)		(614,204)		2,398,705		795,621	795,621	21,961		L
192108-50-4	COEUR D'ALENE MINES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	5,624		4,743	6,276	(1,533)			(1,534)		4,743		882	882			L
19238U-10-7	COGDELL SPENCER INC		04/02/2012	MERGER CASH	500.000	2,125		1,818	2,125	(282)			(282)		1,818		307	307	11		L
192422-10-3	COGNEX CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	4,798		2,030	4,295	(2,264)			(2,264)		2,030		2,768	2,768	12		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,800.000	130,946		105,164	115,758	(10,591)	(3)		(10,594)		105,164		25,782	25,782			L
194162-10-3	COLGATE PALMOLIVE CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	199,185		158,745	186,628	(27,879)	(4)		(27,883)		158,745		40,440	40,440	1,172		L
197236-10-2	COLUMBIA BKG SYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	2,195		1,571	1,927	(355)			(356)		1,571		623	623	37		L
20030N-10-1	COMCAST CORP NEW CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,480.000	462,916		277,942	367,031	(89,066)	(23)		(89,089)		277,942		184,974	184,974	4,257		L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,240.000	154,788		91,448	123,454	(31,999)	(8)		(32,006)		91,448		63,340	63,340	1,441		L
200340-10-7	COMERICA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	44,670		52,486	36,636	15,850			15,850		52,486		(7,816)	(7,816)	284		L
199908-10-4	COMFORT SYSTEMS USA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	2,157		2,484	2,358	126			125		2,484		(326)	(326)	11		L
201723-10-3	COMMERCIAL METALS CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	740.000	10,994		11,189	10,234	956	(1)		955		11,189		(195)	(195)	178		L
203233-10-1	COMMONWEALTH REIT		04/19/2012	DISTRIBUTION	0.000	731		731							731						L
203668-10-8	COMMUNITY HEALTH SYSTEMS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	16,301		13,845	11,866	1,979			1,979		13,845		2,456	2,456			L
204166-10-2	COMMVAULT SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	8,618		3,582	6,835	(3,253)			(3,253)		3,582		5,036	5,036			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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)
20451N-10-1	COMPASS MINERALS INTERNATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	0.000	2,907		3,078							3,078		(171)	(171)	20		L
205363-10-4	COMPUTER S CIENCES CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	82,390		90,754	70,152	20,602			20,602		90,754		(8,363)	(8,363)	1,184		L
205638-10-9	COMPUWARE CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,460.000	12,693		11,797	12,147	(350)			(350)		11,797		897	897			L
205768-20-3	COMSTOCK RESOURCES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	10,774		12,538	10,404	2,134			2,134		12,538		(1,765)	(1,765)			L
205826-20-9	COMTECH TELECOMM CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	3,149		3,203	2,862	341			341		3,203		(54)	(54)	55		L
205887-10-2	CONAGRA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,920.000	102,170		87,020	103,488	(16,462)	(6)		(16,468)		87,020		15,150	15,150	843		L
20605P-10-1	CONCHO RESOURCES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	760.000	74,462		63,783	71,250	(7,466)	(1)		(7,467)		63,783		10,679	10,679			L
206708-10-9	CONCUR TECHNOLOGIES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	5,574		4,128	5,079	(951)			(951)		4,128		1,446	1,446			L
208242-10-7	CONN'S INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	8,686		5,187	5,106	82			82		5,188		3,498	3,498			L
20825C-10-4	CONOCOPHILLIPS		05/02/2012	Various	11,560.000	2,535,939		2,354,809	842,377	(175,457)	(17)		(175,474)		2,354,809		181,130	181,130	7,630		L
20854P-10-9	CONSOL ENERGY INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	93,724		109,485	100,558	8,931	(4)		8,927		109,485		(15,761)	(15,761)	343		L
209115-10-4	CONSOLIDATED EDISON INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	49,863		41,044	53,346	(12,300)	(1)		(12,301)		41,044		8,819	8,819	520		L
21075N-20-4	CONTANGO OIL GAS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	4,382		4,298	4,654	(357)			(357)		4,298		84	84			L
212485-10-6	CONVERGYS CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,160.000	15,486		13,850	14,813	(963)			(963)		13,850		1,636	1,636			L
216648-40-2	COOPER COMPANIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	1,697		732	1,410	(679)			(679)		732		965	965	1		L
G24140-10-8	COOPER INDUSTRIES LTD SHS A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	110,330		86,326	96,387	(10,059)	(3)		(10,061)		86,326		24,004	24,004	1,068		L
N22717-10-7	CORE LABORATORIES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	16,044		8,641	13,674	(5,033)			(5,033)		8,641		7,404	7,404	29		L
21871D-10-3	CORELOGIC INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	4,164		2,969	3,362	(393)			(393)		2,969		1,195	1,195			L
21925Y-10-3	CORNERSTONE ONDEMAND INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	6,509		4,835	5,472	(636)			(636)		4,836		1,673	1,673			L
219350-10-5	CORNING IN C COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,060.000	122,762		165,673	117,599	48,088	(14)		48,074		165,673		(42,911)	(42,911)	680		L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	13,305		8,891	8,963	(72)	(1)		(72)		8,891		4,414	4,414			L
22160N-10-9	COSTAR GROUP INC		05/24/2012	Various	81.220	5,855		3,508	5,338	(1,919)			(1,919)		3,508		2,347	2,347			L
22160K-10-5	COSTCO WHS L CORP NEW COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	201,262		132,429	189,970	(57,537)	(3)		(57,540)		132,429		68,833	68,833	547		L
222816-10-0	COVANCE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	48,767		58,424	48,463	9,963	(2)		9,961		58,424		(9,657)	(9,657)			L
22282E-10-2	COVANTA HLDG CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	5,972		6,265	5,202	1,063	(1)		1,063		6,265		(293)	(293)	86		L
G2554F-11-3	COVIDIEN PLC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,440.000	131,845		109,218	109,824	(603)	(4)		(607)		109,218		22,628	22,628	1,098		U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	05/30/2012	DISTRIBUTION	0.000	53,723		53,723							53,723						L
225447-10-1	CREE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	6,562		7,229	4,849	2,380			2,380		7,229		(667)	(667)			L
227046-10-9	CROCS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,314		619	886	(267)			(267)		619		695	695			L
22765Y-10-4	CROSSTEX ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	1,940		810	1,770	(960)			(960)		810		1,130	1,130	15		L
228227-10-4	CROWN CASTLE INTL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	150,093		106,663	122,752	(16,085)	(4)		(16,089)		106,663		43,430	43,430			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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)
228368-10-6	CROWN HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	940.000	35,390		31,626	31,565	63	(1)		61		31,626		3,763	3,763			L
126408-10-3	CSX CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,180.000	248,971		208,248	235,451	(27,197)	(6)		(27,203)		208,248		40,723	40,723	1,342		L
229663-10-9	CUBESMART		04/03/2012	DISTRIBUTION	0.000	82		82							82						L
231021-10-6	CUMMINS IN C COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	105,134		70,141	79,218	(9,075)	(1)		(9,077)		70,141		34,993	34,993	360		L
126600-10-5	CVB FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	6,135		4,156	5,416	(1,259)	(1)		(1,260)		4,156		1,979	1,979	92		L
12662P-10-8	CVR ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	10,591		8,251	7,117	1,134			1,134		8,251		2,340	2,340			L
126650-10-0	CVS CAREMARK CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,800.000	340,762		281,371	318,084	(36,701)	(12)		(36,713)		281,371		59,391	59,391	1,268		L
232572-10-7	CYMER, INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	3,787		2,711	3,981	(1,269)			(1,270)		2,711		1,076	1,076			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		04/27/2012	Various	1,520.000	23,330		18,779	25,673	(8,269)	(141)		(8,409)		18,779		4,550	4,550			L
232820-10-0	CYTEC INDUSTRIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	8,827		6,464	6,251	213			213		6,464		2,363	2,363	18		L
235825-20-5	DANA HOLDING CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	4,048		1,981	3,402	(1,420)	(1)		(1,421)		1,981		2,067	2,067	14		L
235851-10-2	DANAHER CO RP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,420.000	296,394		201,387	254,957	(53,562)	(8)		(53,570)		201,387		95,007	95,007	271		L
237194-10-5	DARDEN RESTAURANTS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	8,038		6,390	7,293	(902)			(902)		6,390		1,647	1,647	138		L
237266-10-1	DARLING INTERNATIONAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	4,871		2,121	3,987	(1,866)	(1)		(1,866)		2,121		2,750	2,750			L
23918K-10-8	DAVITA INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	760.000	65,955		48,401	57,616	(9,214)	(1)		(9,215)		48,401		17,555	17,555			L
233153-10-5	DCT INDUSTRIAL TR INC		04/18/2012	Various	1,020.000	6,704		6,054	5,222	333	(2)		332		6,054		650	650	(89)		L
242309-10-2	DEALERTRACK HOLDINGS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	7,252		4,875	6,542	(1,667)			(1,667)		4,875		2,377	2,377			L
243537-10-7	DECKERS OUTDOOR CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	3,995		1,738	4,534	(2,796)			(2,796)		1,738		2,257	2,257			L
244199-10-5	DEERE & CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,360.000	272,289		218,229	259,896	(41,662)	(5)		(41,667)		218,229		54,060	54,060	2,923		L
24702R-10-1	DELL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,500.000	218,441		210,923	197,505	13,438	(20)		13,418		210,923		7,519	7,519			L
247131-10-5	DELPHI FINANCIAL GROUP		05/15/2012	Various	4,760.000	209,115		128,011	210,868	(82,851)	3		(82,849)		128,011		81,103	81,103	5,151		L
247361-70-2	DELTA AIR LINES, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	18,668		13,403	14,400	(997)			(997)		13,403		5,264	5,264			L
247850-10-0	DELTIC TIMBER CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	2,467		2,324	2,416	(91)			(91)		2,324		143	143	3		L
247916-20-8	DENBURY RESOURCES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,540.000	82,248		77,329	68,554	8,782	(7)		8,775		77,329		4,918	4,918			L
249030-10-7	DENTSPLY I NTL INC NEW		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	118,440		106,151	102,871	3,285	(4)		3,280		106,151		12,289	12,289	323		L
25179M-10-3	DEVON ENERGY CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,280.000	219,257		223,592	203,360	20,237	(5)		20,232		223,592		(4,335)	(4,335)	656		L
251893-10-3	DEVRY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,880.000	124,023		224,762	149,225	75,543	(1)		75,542		224,762		(100,738)	(100,738)	582		L
252784-30-1	DIAMONDROCK HOSPITALITY CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	4,467		4,570	4,242	395	(1)		395		4,570		(103)	(103)	24		L
253393-10-2	DICKS SPORTING GOODS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	5,027		2,916	3,688	(772)			(772)		2,916		2,111	2,111	13		L
253651-10-3	DIEBOLD, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	14,603		11,649	11,427	223	(1)		222		11,649		2,954	2,954	108		L
25388B-10-4	DIGITAL RIVER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,300.000	23,393		22,945	19,526	13,783	(3)		13,780		22,945		448	448			L

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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)
25389M-87-7	DIGITALGLOBE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	16,312		17,609	22,585	14,965	(2)		14,963		17,609		(1,297)	(1,297)			L
253922-10-8	DIME COMMUNITY BANCSHARES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	2,734		2,421	2,520	(99)			(100)		2,421		313	313	28		L
254543-10-1	DIODES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	8,766		8,591	8,520	72	(1)		71		8,591		175	175			L
25490A-10-1	DIRECTV		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,940.000	338,443		266,876	296,754	(29,868)	(10)		(29,878)		266,876		71,567	71,567			L
254709-10-8	DISCOVER FINL SVCS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	19,594		11,518	14,400	(2,881)			(2,881)		11,518		8,076	8,076	120		L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	42,451		28,905	33,176	(4,269)	(1)		(4,271)		28,905		13,545	13,545			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	83,620		60,955	65,552	(4,595)	(2)		(4,597)		60,955		22,665	22,665			L
25470M-10-9	DISH NETWORK CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	47,955		29,380	44,429	(15,046)	(1)		(15,047)		29,380		18,575	18,575			L
254687-10-6	DISNEY WALT CO		04/18/2012	DONATION	62,940.000	2,662,991		2,155,431	2,360,250	(204,725)	93		(204,632)		2,155,431		507,561	507,561	37,764		L
25659T-10-7	DOLBY LABORATORIES CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	22,915		20,160	18,306	1,854			1,854		20,160		2,755	2,755			L
256603-10-1	DOLE FOOD CO INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	3,243		3,710	3,114	596			596		3,710		(467)	(467)			L
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	1,599		975	1,405	(431)			(431)		975		624	624			L
25746U-10-9	DOMINION RES INC VA		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,620.000	183,464		159,231	192,150	(32,913)	(5)		(32,918)		159,231		24,233	24,233	1,910		L
257559-20-3	DOMTAR CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	7,567		3,385	6,397	(3,012)			(3,012)		3,385		4,182	4,182	56		L
257651-10-9	DONALDSON CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	6,292		4,029	6,127	(2,098)			(2,098)		4,029		2,263	2,263	29		L
257867-10-1	DONNELLEY R R + SONS CO COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,640.000	129,640		215,354	153,535	61,834	(16)		61,818		215,354		(85,713)	(85,713)	5,533		L
258278-10-0	DORMAN PRODUCTS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	3,809		2,626	1,477	(164)	1,313		1,149		2,626		1,182	1,182			L
260003-10-8	DOVER CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,240.000	136,673		104,309	130,032	(25,719)	(3)		(25,723)		104,309		32,364	32,364	706		L
260543-10-3	DOW CHEM CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,960.000	345,422		268,253	286,450	(18,182)	(15)		(18,197)		268,253		77,169	77,169	4,980		L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	110,499		101,023	108,175	(7,148)	(4)		(7,152)		101,023		9,476	9,476	1,808		L
261608-10-3	DRESSER RAND GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	18,126		12,770	18,966	(6,195)	(1)		(6,196)		12,770		5,356	5,356			L
262037-10-4	DRIL QUIP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	6,569		5,409	6,582	(1,173)			(1,173)		5,409		1,160	1,160			L
233326-10-7	DST SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	9,816		8,027	8,194	(166)			(167)		8,027		1,789	1,789	72		L
233331-10-7	DTE ENERGY CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,200.000	66,165		54,767	65,340	(10,572)	(2)		(10,573)		54,767		11,398	11,398	1,410		L
23335C-10-1	DTS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	12,657		14,253	11,441	2,813			2,813		14,253		(1,596)	(1,596)			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,800.000	576,793		435,961	494,424	(58,446)	(16)		(58,463)		435,961		140,832	140,832	4,428		L
264411-50-5	DUKE REALTY CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	49,825		33,592	41,693	(3,678)	(5)		(3,683)		33,592		16,233	16,233	(2,472)		L
26613Q-10-6	DUPONT FABROS TECHNOLOGY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	4,772		4,208	4,844	(636)			(636)		4,208		564	564	48		L
233377-40-7	DXP ENTERPRISES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	5,245		3,630	3,864	(234)			(234)		3,630		1,615	1,615			L
26817Q-50-6	DYNEX CAPITAL INC		04/03/2012	DISTRIBUTION	0.000	36		36							36						L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
269246-40-1	E TRADE FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	980.000	9,721		8,026	7,801	7,840	(7,615)		225		8,026		1,695	1,695			L
27579R-10-4	EAST WEST BANCORP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	2,205		1,892	1,975	(83)			(83)		1,892		313	313	10		L
277276-10-1	EASTGROUP PROPERTY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	9,895		7,742	8,696	(753)			(753)		7,742		2,153	2,153	3		L
277432-10-0	EASTMAN CH EM CO COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	109,030		67,081	80,464	(13,381)	(2)		(13,383)		67,081		41,949	41,949	1,071		L
278058-10-2	EATON CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	41,850		33,199	38,306	(5,107)	(1)		(5,108)		33,199		8,651	8,651	334		L
278265-10-3	EATON VANCE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	5,876		6,389	5,201	1,188			1,188		6,389		(513)	(513)	31		L
278642-10-3	EBAY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,140.000	184,772		115,805	155,896	(40,083)	(8)		(40,091)		115,805		68,966	68,966			L
278715-20-6	EBIX INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	5,365		3,591	5,304	(1,713)			(1,713)		3,591		1,774	1,774	10		L
278865-10-0	ECOLAB INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	150,070		117,612	138,744	(21,129)	(4)		(21,132)		117,612		32,458	32,458	960		L
281020-10-7	EDISON INTL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	47,086		37,477	45,540	(8,061)	(2)		(8,063)		37,477		9,609	9,609	715		L
28140H-10-4	EDUCATION REALTY TRUST INC		04/26/2012	DISTRIBUTION	0.000	445		445							445						L
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	26,130		23,908	25,452	(1,543)			(1,543)		23,909		2,221	2,221			L
H2078C-10-8	EFG INTERNATIONAL AG	D	05/08/2012	DISTRIBUTION	0.000	347		347							347						U
28238P-10-9	EHEALTH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	6,585		5,720	5,880	(159)	(1)		(160)		5,720		865	865			L
28336L-10-9	EL PASO CORP		05/31/2012	Various	73,020.000	1,926,757		1,121,239	1,940,141	(818,839)	42		(818,797)		1,121,244		805,513	805,513	1,424		L
285512-10-9	ELECTRONIC ARTS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,780.000	147,282		185,257	201,468	(16,197)			(16,197)		185,257		(37,975)	(37,975)			L
286082-10-2	ELECTRONICS FOR IMAGING, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	3,142		2,546	2,565	(19)			(19)		2,546		596	596			L
W2R55D-10-7	ELEKTRA AB RIGHTS	D	04/18/2012	CITIGROUP GLOBAL MARKETS LIMITED	5,039.000	1,051											1,051	1,051			U
532457-10-8	ELI LILLY & CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,140.000	164,717		147,580	172,058	(24,472)	(6)		(24,479)		147,580		17,137	17,137	2,029		L
268648-10-2	EMC CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,280.000	473,995		306,629	350,671	(44,018)	(24)		(44,042)		306,629		167,366	167,366			L
29084Q-10-0	EMCOR GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	580.000	15,645		15,508	15,550	(41)	(1)		(42)		15,508		137	137	58		L
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	283		311	337	(26)			(26)		311		(28)	(28)			L
291005-10-6	EMERITUS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	2,485		2,915	2,451	464			464		2,915		(430)	(430)			L
291011-10-4	EMERSON ELEC CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,300.000	268,455		255,742	246,927	8,823	(8)		8,815		255,742		12,713	12,713	2,120		L
292218-10-4	EMPLOYERS HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	1,353		1,241	1,447	(206)			(206)		1,241		113	113	5		L
292475-20-9	EMULEX CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	1,675		1,240	1,235	5			5		1,240		435	435			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		05/23/2012	Various	0.819	1,842		1,839							1,839		4	4			L
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	241		163	174	(11)			(11)		163		78	78			L
29266S-10-6	ENDOLOGIX INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	1,085		846	918	(73)			(73)		846		239	239			L
29266R-10-8	ENERGIZER HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	580.000	42,097		36,130	44,938	(8,808)	(1)		(8,808)		36,130		5,967	5,967			L
29270U-30-3	ENERGY PARTNERS LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,160.000	17,590		13,083	16,936	(3,853)			(3,853)		13,083		4,507	4,507			L

SCHEDULE D - PART 4

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										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)
29273V-10-0	ENERGY TRANSFER EQUITY LP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,320.000	246,307		259,057							259,057		(12,750)	(12,750)			L
G10082-14-0	ENERGY XII BERMUDA LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	12,157		5,814	11,477	(5,662)	(1)		(5,663)		5,814		6,343	6,343			L
29275Y-10-2	ENERSYS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	10,776		7,626	8,310	(684)			(685)		7,626		3,151	3,151			L
29362U-10-4	ENTEGRIS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	4,526		3,010	4,537	(1,526)	(1)		(1,527)		3,010		1,516	1,516			L
29364G-10-3	ENTERGY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	34,437		40,847	37,986	2,862	(1)		2,861		40,847		(6,410)	(6,410)	432		L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	12,191		10,407	11,365	(553)			(553)		10,407		1,784	1,784	27		L
26875P-10-1	EOG RESOUR CES INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	110,586		100,026	104,421	(4,393)	(2)		(4,395)		100,026		10,561	10,561	350		L
26882D-10-9	EPIQ SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	12,035		14,357	12,741	1,617			1,617		14,357		(2,321)	(2,321)	106		L
29444U-50-2	EQUINIX INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	3,160		1,974	2,028	(54)			(54)		1,974		1,186	1,186			L
294752-10-0	EQUITY ONE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	22,133		17,076	18,678	(398)			(398)		17,076		5,057	5,057	(246)		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	69,128		50,347	63,874	(13,525)	(2)		(13,527)		50,347		18,781	18,781	1,014		L
29481V-10-8	ERESEARCH TECHNOLOGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,300.000	10,273		5,954	6,097	(143)			(143)		5,954		4,319	4,319			L
296315-10-4	ESCO TECHNOLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	6,254		5,649	5,180	469			468		5,649		605	605	29		L
518439-10-4	ESTEE LAUDER COS.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,000.000	63,020		39,305	56,160	(16,854)			(16,854)		39,305		23,715	23,715			L
297425-10-0	ESTERLINE CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	8,286		6,838	6,716	122			121		6,838		1,448	1,448			L
297602-10-4	ETHAN ALLEN INTERIORS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	7,360		4,989	7,113	(2,123)			(2,124)		4,989		2,371	2,371	42		L
298736-10-9	EURONET WORLDWIDE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	4,897		4,130	4,435	(305)			(305)		4,130		766	766			L
29977A-10-5	EVERCORE PARTNETS INC C-A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,502		1,975	1,597	378			377		1,975		(472)	(472)	12		L
30063P-10-5	EXACT SCIENCES CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	17,669		11,366	13,966	(2,600)			(2,600)		11,366		6,302	6,302			L
30066A-10-5	EXAMWORKS GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	4,468		3,700	3,413	287			287		3,700		768	768			L
30162A-10-8	EXELIS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	10,568		8,383	8,326	58			58		8,384		2,184	2,184	95		L
30161N-10-1	EXELON CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,100.000	342,693		362,271							362,271		(19,578)	(19,578)			L
302081-10-4	EXLSERVICE HLDGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	8,248		6,654	6,711	(57)			(57)		6,654		1,594	1,594			L
30219E-10-3	EXPRESS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	5,711		4,975	4,786	189			189		4,975		736	736			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		04/23/2012	Various	3,580.670	209,036		164,438	159,990	4,417	(5)		4,412		164,438		44,598	44,598			L
30225X-10-3	EXTERRAN HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	4,849		4,736	3,640	1,096			1,096		4,736		113	113			L
Q36899-10-4	EXTRACT RESOURCES LTD	D	04/17/2012	MERGER CASH	8,932.000	80,333		49,420	77,470	(12,506)	4		(12,502)	(15,535)	49,420	13,420	17,493	30,913			U
30231G-10-2	EXXON MOBIL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	33,820.000	2,902,100		2,186,324	2,866,583	(680,208)	(51)		(680,259)		2,186,324		715,776	715,776	15,895		L
302301-10-6	EZCORP INC CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,245		565	1,055	(490)			(490)		565		680	680			L
302491-30-3	F M C CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	6,443		4,779	2,581	(192)	2,389		2,198		4,779		1,664	1,664	20		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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)
315616-10-2	F5 NETWORKS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	14,897		10,095	12,734	(2,639)			(2,640)		10,095		4,803	4,803			L
W7888D-10-8	FABEGE	D	05/10/2012	DIRECT CASH	0.100	1		1							1						U
303075-10-5	FACTSET RESEARCH SYSTEMS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	26,441		19,009	22,693	(3,683)			(3,684)		19,009		7,432	7,432	70		L
303250-10-4	FAIR ISAAC INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	10,185		5,355	8,602	(3,246)			(3,246)		5,355		4,829	4,829	5		L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	7,979		5,842	6,742	(900)	(1)		(901)		5,842		2,138	2,138			L
307000-10-9	FAMILY DOLLAR STORE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	173,784		111,700	149,916	(38,212)	(4)		(38,216)		111,700		62,084	62,084	1,014		L
30239F-10-6	FBL FINANCIAL GROUP INC CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,195		1,008	1,361	(353)			(353)		1,008		187	187	4		L
313549-40-4	FEDERAL MOGUL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	4,358		5,166	4,130	1,036			1,036		5,166		(808)	(808)			L
313855-10-8	FEDERAL SIGNAL CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,000.000	11,007		7,380	8,300	(920)			(920)		7,380		3,627	3,627			L
314211-10-3	FEDERATED INVESTORS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,200.000	24,913		28,265	18,180	10,086	(2)		10,085		28,265		(3,352)	(3,352)	288		L
31428X-10-6	FEDEX CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	235,394		211,777	217,126	(5,345)	(4)		(5,349)		211,777		23,617	23,617	676		L
30241L-10-9	FEI COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,895		858	1,631	(773)			(773)		858		1,037	1,037			L
31430F-10-1	FELCOR LODGING TRUST INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	1,268		1,029	915	114			114		1,029		239	239			L
315405-10-0	FERRO CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	2,782		3,502	2,641	862			862		3,502		(721)	(721)			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,880.000	96,239		83,486	76,579	6,911	(4)		6,907		83,486		12,753	12,753	576		L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	375		299	319	(20)			(20)		299		76	76	3		L
316645-10-0	FIFTH & PACIFIC CO INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	8,659		4,295	5,696	(1,400)	(1)		(1,401)		4,295		4,364	4,364			L
316773-10-0	FIFTH THIRD BANCORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,520.000	78,253		67,624	70,214	(2,582)	(8)		(2,591)		67,624		10,629	10,629	883		L
31787A-50-7	FINISAR CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	715		585	670	(85)			(85)		585		130	130			L
317923-10-0	FINISH LINE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	3,067		1,543	2,700	(1,157)			(1,157)		1,543		1,525	1,525	8		L
31946M-10-3	FIRST CITIZENS BCSH CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	10,267		11,253	10,499	754			754		11,253		(986)	(986)	36		L
319829-10-7	FIRST COMMONWEALTH FINL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	2,252		2,663	1,999	664			664		2,663		(410)	(410)	11		L
320517-10-5	FIRST HORIZON NATL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	5,165		3,661	4,160	(499)			(499)		3,661		1,504	1,504	10		L
320867-10-4	FIRST MIDWEST BANCORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	14,556		14,587	12,966	1,622	(1)		1,621		14,587		(30)	(30)	26		L
33582V-10-8	FIRST NIAGARA FINL GRP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	4,599		4,738	4,315	423			423		4,738		(139)	(139)	40		L
336433-10-7	FIRST SOLAR		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	22,481		35,110	35,110						35,110		(12,630)	(12,630)			L
337932-10-7	FIRSTENERGY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	114,507		90,663	110,750	(20,083)	(4)		(20,087)		90,663		23,844	23,844	1,375		L
337738-10-8	FISERV INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	172,162		130,584	145,675	(15,087)	(4)		(15,091)		130,584		41,578	41,578			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	3,743		3,933	3,056	877	(1)		876		3,933		(190)	(190)			L
339457-10-3	FLINT ENERGY SERVICES LTD	C	05/17/2012	MERGER CASH	3,000.000	73,602		35,544	37,605	(715)	3		(712)	(1,337)	35,544	1,301	36,756	38,057			U

SCHEDULE D - PART 4

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										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)
302445-10-1	FLIR SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	66,467		83,116	69,695	13,426	(4)		13,422		83,116		(16,649)	(16,649)	195		L
343389-10-2	FLOTEK INDUSTRIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	492		204	398	(195)			(195)		204		288	288			L
343498-10-1	FLOWERS INDUSTRIES, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	9,282		7,879	8,351	(472)			(472)		7,879		1,403	1,403	66		L
34354P-10-5	FLOWSERVE CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	4,540		4,506	3,973	533			533		4,506		34	34	27		L
343412-10-2	FLUOR CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	38,941		33,440	33,165	276	(1)		275		33,440		5,501	5,501	188		L
30249U-10-1	FMC TECHNLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,460.000	69,886		46,685	76,256	(29,570)	(1)		(29,571)		46,685		23,201	23,201			L
344849-10-4	FOOT LOCKER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	2,521		1,192	1,907	(715)			(715)		1,192		1,329	1,329	28		L
345370-86-0	FORD MTR C O DEL COM PAR U		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,160.000	214,054		221,922	195,402	26,548	(27)		26,521		221,922		(7,868)	(7,868)	908		L
345550-10-7	FOREST CITY ENTERPRISES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	5,738		5,729	4,492	1,238	(1)		1,238		5,729		9	9			L
345838-10-6	FOREST LABS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	90,591		82,238	79,886	2,353	(2)		2,352		82,238		8,353	8,353			L
346091-70-5	FOREST OIL CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	5,937		10,058	7,046	3,012			3,012		10,058		(4,121)	(4,121)			L
346375-10-8	FORMFACTOR INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,240.000	7,222		6,274	6,274						6,274		947	947			L
34959E-10-9	FORTINET INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	4,419		2,503	3,490	(986)			(986)		2,503		1,916	1,916			L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	11,175		9,006	9,196	(189)			(189)		9,007		2,168	2,168			L
354613-10-1	FRANKLIN RES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	111,169		98,871	86,454	12,418	(1)		12,417		98,871		12,299	12,299	243		L
35471R-10-6	FRANKLIN STREET PROPERTIES		04/25/2012	DISTRIBUTION	0.000	466		466							466						L
356108-10-0	FRED'S INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	1,191		1,115	1,166	(51)			(51)		1,115		76	76	5		L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,800.000	184,061		170,653	176,592	(5,935)	(4)		(5,939)		170,653		13,409	13,409	2,700		L
357023-10-0	FREIGHTCAR AMERICA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	10,281		10,368	9,637	732			732		10,369		(88)	(88)	28		L
35804H-10-6	FRESH MKT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	8,354		6,205	6,384	(179)			(179)		6,205		2,149	2,149			L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	36,860.000	154,565		169,187	189,829	94,205	(21)		94,184		169,187		(14,622)	(14,622)	3,686		L
359694-10-6	FULLER (H.B.) CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	3,868		2,703	2,773	(70)			(70)		2,703		1,165	1,165	9		L
360271-10-0	FULTON FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	6,114		6,210	5,886	324			324		6,210		(96)	(96)	78		L
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	04/27/2012	DISTRIBUTION	0.000	7,814		7,814							7,814						L
36467W-10-9	GAMESTOP C ORP NEW CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	38,177		39,677	41,504	(1,824)	(3)		(1,827)		39,677		(1,499)	(1,499)	258		L
364730-10-1	GANNETT IN C COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	553		381	535	(154)			(154)		381		172	172	11		L
364760-10-8	GAP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,580.000	236,577		161,993	159,159	2,834			2,834		161,993		74,584	74,584	2,038		L
365558-10-5	GARDNER DENVER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	17,570		13,776	21,577	(7,801)			(7,801)		13,776		3,794	3,794	14		L
366651-10-7	GARTNER GROUP INC NEW		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	13,809		6,280	11,126	(4,846)	(1)		(4,847)		6,280		7,530	7,530			L
H30145-10-8	GATEGROUP HOLDING AG	D	04/27/2012	DISTRIBUTION	0.000	1,862		1,862							1,862						U
H2942E-12-4	GEBERIT	D	04/19/2012	DISTRIBUTION	0.000	18,420		18,420							18,420						U

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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)
369300-10-8	GENERAL CABLE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	571		649	500	149			149		649		(78)	(78)			L
369550-10-8	GENERAL DYNAMICS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	203,321		193,942	193,917	29	(4)		25		193,942		9,379	9,379	2,862		L
369604-10-3	GENERAL EL EC CO COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	66,400.000	1,268,955		1,202,258	1,189,224	13,134	(100)		13,034		1,202,258		66,697	66,697	22,576		L
370023-10-3	GENERAL GROWTH PROPERTIES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,280.000	55,986		47,091	49,266	(785)	(5)		(790)		47,091		8,895	8,895	656		L
370334-10-4	GENERAL MLS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,720.000	380,430		351,754	392,785	(41,024)	(7)		(41,032)		351,754		28,677	28,677	5,929		L
37045V-10-0	GENERAL MOTORS CO		04/18/2012	Various	3,700.000	82,092		125,045	74,999	50,052	(6)		50,046		125,045		(42,953)	(42,953)			L
37045V-11-8	GENERAL MOTORS WARRANT A		04/02/2012	VARIOUS	25.000	(4,214)											(4,214)	(4,214)			L
37045V-12-6	GENERAL MOTORS WARRANT B		04/02/2012	VARIOUS	25.000	(2,856)											(2,856)	(2,856)			L
37244E-10-7	GENON ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,400.000	2,703		5,043	3,654	1,391	(2)		1,389		5,043		(2,340)	(2,340)			L
36866T-10-3	GEN-PROBE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	8,007		5,458	7,094	(1,636)			(1,636)		5,458		2,549	2,549			L
371901-10-9	GENTEX CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	9,163		7,474	10,652	(3,179)			(3,179)		7,474		1,689	1,689	90		L
372460-10-5	GENUINE PARTS CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	152,175		100,838	144,432	(43,591)	(4)		(43,594)		100,838		51,338	51,338	2,230		L
36159R-10-3	GEO GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	19,135		19,838	15,410	4,430	(1)		4,428		19,838		(703)	(703)			L
372476-10-1	GEORESOURCES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	14,220		8,442	13,483	(5,041)			(5,041)		8,442		5,778	5,778			L
373200-30-2	GEORGIA GULF CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,367		961	780	182			182		961		406	406			L
361652-20-9	GFI GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	2,146		2,534	2,719	1,494			1,494		2,534		(389)	(389)	33		L
36237H-10-1	G-III APPAREL GROUP LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,107		1,163	996	167			167		1,163		(56)	(56)			L
375558-10-3	GILEAD SCIENCES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,420.000	300,032		294,674	262,771	31,916	(13)		31,904		294,674		5,358	5,358			L
37637Q-10-5	GLACIER BANCORP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	2,618		1,687	2,165	(479)			(479)		1,687		931	931	47		L
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	8,682		4,614	4,717	(102)			(102)		4,615		4,066	4,066			L
G39319-10-1	GLOBAL INDEMNITY PLC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	6,452		5,650	7,139	(1,488)	(1)		(1,489)		5,650		802	802			L
37940X-10-2	GLOBAL PAYMENTS INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	3,584		3,306	3,790	(485)			(485)		3,306		278	278	2		L
37954N-20-6	GLOBE SPECIALTY METALS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	1,434		1,173	1,339	(166)			(166)		1,173		261	261			L
36191G-10-7	GNC HOLDINGS INC CLASS A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	103,278		80,379	85,113	(4,730)			(4,730)		80,383		22,895	22,895	323		L
38068T-10-5	GOLD RESOURCE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	10,953		11,156	8,925	2,231			2,231		11,156		(204)	(204)	84		L
38141G-10-4	GOLDMAN SA CHS GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,620.000	417,912		509,443	327,357	182,086			182,086		509,443		(91,531)	(91,531)	1,267		L
04229W-10-8	GOODMAN GROUP	D	04/16/2012	FRACTION	0.200			1	1		32		32		1		(1)	(1)			U
382550-10-1	GOODYEAR T IRE AND RUBBER COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,200.000	12,805		15,384	17,004	(1,618)	(2)		(1,620)		15,384		(2,579)	(2,579)			L
38259P-50-8	GOOGLE INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,400.000	853,111		717,835	904,260	(186,423)	(2)		(186,425)		717,835		135,275	135,275			L
383082-10-4	GORMAN RUPP CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,646		1,437	1,629	(192)			(192)		1,437		209	209	5		L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		04/24/2012	DISTRIBUTION	0.000	67		67							67						L
384109-10-4	GRACO, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	17,928		11,139	13,085	(1,945)			(1,946)		11,139		6,789	6,789	144		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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)
384313-10-2	GRAFTECH INTERNATIONAL LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	780.000	9,012		12,972	10,647	2,326	(1)		2,325		12,972		(3,960)	(3,960)			L
387328-10-7	GRANITE CONSTRUCTION INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	8,881		6,006	7,590	(1,584)			(1,584)		6,006		2,874	2,874	83		L
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	1,965		1,316	1,534	(217)			(217)		1,316		649	649			L
395259-10-4	GREENHILL CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	3,798		2,859	3,637	(778)			(778)		2,859		939	939	45		L
397624-10-7	GREIF INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	7,516		7,688	6,377	1,311			1,311		7,688		(172)	(172)	118		L
398905-10-9	GROUP 1 AUTOMOTIVE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	2,335		1,209	2,072	(863)			(863)		1,209		1,126	1,126	6		L
402635-30-4	GULFPORT ENERGY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	17,000		5,766	19,437	(13,669)	(1)		(13,671)		5,766		11,234	11,234			L
404030-10-8	H E EQUIPMENT SERVICES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	7,489		4,829	5,100	(270)			(270)		4,830		2,659	2,659			L
093671-10-5	H&R BLOCK INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,940.000	66,895		68,898	64,340	4,564	(6)		4,558		68,898		(2,003)	(2,003)	1,576		L
405024-10-0	HAEMONETICS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	9,492		8,059	8,571	(512)			(512)		8,059		1,433	1,433			L
406216-10-1	HALLIBURTON CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,680.000	296,250		245,233	299,547	(54,301)	(13)		(54,314)		245,233		51,017	51,017	781		L
40637H-10-9	HALOZYME THERAPEUTICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,740.000	14,102		13,459	16,547	(3,086)	(3)		(3,088)		13,459		642	642			L
410120-10-9	HANCOCK HLDG CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	20,851		19,224	19,182	42			42		19,224		1,627	1,627	144		L
410345-10-2	HANESBRANDS, INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	8,164		8,431	6,558	1,873			1,873		8,431		(266)	(266)			L
41043F-20-8	HANGER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	893		570	748	(177)			(177)		570		323	323			L
412822-10-8	HARLEY DAVIDSON INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,540.000	175,721		119,150	137,600	(18,445)	(5)		(18,450)		119,150		56,572	56,572	549		L
412824-10-4	HARLEYSVILLE GROUP INC		05/01/2012	MERGER CASH	820.000	49,200		31,916	46,387	(14,471)	1		(14,470)		31,916		17,284	17,284			L
413086-10-9	HARMAN INTERNATIONAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	10,002		8,551	8,369	183			183		8,551		1,451	1,451	17		L
413875-10-5	HARRIS CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	47,276		48,427	38,202	10,226			10,226		48,427		(1,151)	(1,151)	350		L
414585-10-9	HARRIS TEETER SUPERMARKETS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	3,025		2,282	3,411	(1,130)			(1,130)		2,282		744	744	22		L
415864-10-7	HARSCO CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	45,163		57,459	42,806	14,656	(3)		14,653		57,459		(12,296)	(12,296)	853		L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,520.000	50,534		68,068	40,950	27,122	(4)		27,118		68,068		(17,534)	(17,534)	504		L
41754V-10-3	HARVEST NATURAL RESOURCES IN		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	11,292		14,928	13,432	1,499			1,499		14,928		(3,636)	(3,636)			L
418056-10-7	HASBRO INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	125,499		147,945	110,339	37,611	(5)		37,605		147,945		(22,446)	(22,446)	862		L
40412C-10-1	HCA HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	8,292		10,379	6,609	3,770			3,770		10,379		(2,086)	(2,086)	600		L
404132-10-2	HCC INSURANCE HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	640.000	20,004		16,776	17,600	(823)	(1)		(824)		16,776		3,228	3,228	198		L
40414L-10-9	HCP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,560.000	100,629		83,910	106,061	(18,367)	(4)		(18,371)		83,910		16,719	16,719	(1,137)		L
42217K-10-6	HEALTH CARE REIT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	139,169		102,552	140,687	(27,853)	(4)		(27,857)		102,552		36,617	36,617	(3,496)		L
421933-10-2	HEALTH MANAGEMENT A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	8,983		11,340	8,991	2,351	(2)		2,349		11,340		(2,357)	(2,357)			L
42222G-10-8	HEALTH NET INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	32,116		20,891	26,770	(5,878)			(5,878)		20,891		11,225	11,225			L

SCHEDULE D - PART 4

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										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)
421906-10-8	HEALTHCARE SERVICES GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	2,558		1,709	2,123	(414)			(414)		1,709		849	849	19		L
42222N-10-3	HEALTHSTREAM INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	15,958		10,540	11,439	(898)			(898)		10,541		5,418	5,418			L
422806-10-9	HEICO CORP		05/08/2012	DIRECT CASH	0.750	30		16	35	(19)			(19)		16		14	14			L
422806-20-8	HEICO CORP CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,618		1,382	1,259	(154)	276		123		1,382		236	236	2		L
G4388N-10-6	HELEN OF TROY LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,965		1,565	1,842	(277)			(277)		1,565		401	401			L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	23,121		19,756	21,488	(1,730)	(2)		(1,732)		19,756		3,365	3,365			L
423452-10-1	HELMERICH & PAYNE, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	48,262		39,842	53,691	(13,849)			(13,849)		39,842		8,420	8,420	64		L
H35927-12-0	HELVETIA HOLDING AG-REG	D	05/30/2012	DISTRIBUTION	0.000	3,187		3,187							3,187						U
426281-10-1	HENRY JACK & ASSOCIATES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	10,073		7,526	10,083	(2,557)			(2,557)		7,526		2,547	2,547	35		L
427825-10-4	HERSHA HOSPITALITY TRUST		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	1,756		1,543	1,562	12	(31)		(19)		1,543		214	214	(11)		L
427866-10-8	HERSHEY COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,540.000	95,926		71,332	95,141	(23,807)	(2)		(23,809)		71,332		24,595	24,595	585		L
42809H-10-7	HESS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,040.000	167,668		179,737	172,672	7,071	(6)		7,065		179,737		(12,069)	(12,069)	608		L
428236-10-3	HEWLETT-PACKARD CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,300.000	406,588		365,935	419,888	(53,953)			(53,953)		365,935		40,653	40,653	3,912		L
40418F-10-8	HFF INC-CLASS A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	317		171	207	(36)			(36)		171		146	146			L
431284-10-8	HIGHWOODS PROPERTIES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	740.000	24,673		22,815	21,956	1,538	(1)		1,536		22,815		1,859	1,859	(196)		L
432589-10-9	HILLSHIRE BRANDS CO		06/29/2012	Various	40,547.000	902,849		765,723	767,149	(142,917)	(40)		(142,957)		765,732		137,117	137,117	130,587		L
432748-10-1	HILLTOP HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	4,902		5,268	5,239	29			29		5,268		(366)	(366)			L
404251-10-0	HNI CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	11,877		13,277	11,484	1,794	(1)		1,793		13,277		(1,400)	(1,400)	101		L
H36940-13-0	HOLCIM	D	04/27/2012	DISTRIBUTION	0.000	18,151		18,151							18,151						U
436440-10-1	HOLOGIC, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	10,051		7,929	8,405	(475)	(1)		(475)		7,929		2,122	2,122			L
437076-10-2	HOME DEPOT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,760.000	609,486		336,277	494,390	(158,113)			(158,113)		336,277		273,209	273,209	3,410		L
438516-10-6	HONEYWELL INTERNATIONAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	159,855		140,520	147,832	(7,308)			(7,308)		140,520		19,335	19,335	1,013		L
Y33370-10-0	HONG KONG AND CHINA GAS	D	06/12/2012	DISTRIBUTION	0.000	65,115		65,115							65,115						L
440452-10-0	HORMEL FOODS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	76,952		70,125	79,669	(9,542)	(2)		(9,544)		70,125		6,827	6,827	408		L
440694-30-5	HORSEHEAD HOLDING CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	980.000	10,728		10,741	8,830	1,913	(1)		1,912		10,741		(14)	(14)			L
441060-10-0	HOSPIRA INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	86,203		77,996	75,318	2,678			2,678		77,996		8,207	8,207			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	580.000	15,732		14,585	13,328	1,176			1,176		14,585		1,147	1,147	310		L
44107P-10-4	HOST HOTELS & RESORTS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	4,903		4,218	4,431	(213)			(213)		4,218		685	685	33		L
441339-10-8	HOT TOPIC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	15,534		10,862	10,312	553	(2)		551		10,862		4,672	4,672	234		L
44183U-10-0	HOUSTON AMERICAN ENERGY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	1,600		2,401	5,607	714			714		2,401		(801)	(801)			L
44267D-10-7	HOWARD HUGHES CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	27,229		17,682	18,551	(869)			(869)		17,682		9,547	9,547			L
443510-20-1	HUBBELL, INC. CLASS B		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	15,590		9,088	13,372	(4,284)			(4,284)		9,088		6,502	6,502	158		L

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										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)
444859-10-2	HUMANA INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	21,256		11,832	21,026	(9,194)			(9,195)		11,832		9,424	9,424	120		L
446150-10-4	HUNTINGTON BANCSHARES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,460.000	15,675		15,941	13,505	2,435			2,435		15,941		(266)	(266)	197		L
447011-10-7	HUNTSMAN		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	780.000	11,285		8,011	7,800	211			211		8,011		3,274	3,274	78		L
448954-10-7	HYPERDYNAMICS CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	261		380	686						381		(120)	(120)			L
450828-10-8	IBERIABANK CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	3,212		2,723	2,958	(235)			(235)		2,723		489	489	41		L
44928D-10-8	ICG GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	9,167		9,686	8,029	1,659	(2)		1,657		9,686		(519)	(519)			L
451055-10-7	ICONIX BRAND GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	7,135		7,466	6,842	625	(1)		624		7,466		(330)	(330)			L
45167R-10-4	IDEX CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	20,823		16,485	18,555	(2,070)			(2,070)		16,485		4,338	4,338	185		L
45168D-10-4	IDEXX LABS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	27,965		21,179	24,627	(3,448)			(3,448)		21,179		6,786	6,786			L
451734-10-7	IHS INC CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	23,768		18,720	20,678	(1,958)			(1,958)		18,720		5,048	5,048			L
902104-10-8	II VI INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	2,175		1,764	1,836	(72)			(72)		1,764		411	411			L
452308-10-9	ILLINOIS TOOL WKS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	116,376		104,724	97,157	7,571	(3)		7,567		104,724		11,652	11,652	1,498		L
452327-10-9	ILLUMINA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,240.000	54,975		37,969	37,795	174			174		37,969		17,006	17,006			L
45337C-10-2	INCYTE CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	5,354		1,913	4,503	(2,589)	(1)		(2,590)		1,913		3,441	3,441			L
45666Q-10-2	INFORMATICA CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	31,050		14,537	22,158	(7,620)	(1)		(7,621)		14,537		16,513	16,513			L
G47791-10-1	INGERSOLL-RAND PLC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	74,486		70,220	56,065	14,158	(3)		14,155		70,220		4,266	4,266	294		L
457153-10-4	INGRAM MICRO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	12,975		12,723	12,733	(9)	(1)		(11)		12,723		252	252			L
457187-10-2	INGREDION INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	11,358		7,032	10,518	(3,486)			(3,486)		7,032		4,326	4,326	80		L
457461-20-0	INLAND REAL ESTATE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	11,779		11,022	10,806	1,000	(2)		998		11,022		757	757	(167)		L
45774N-10-8	INNOPHOS HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	983		417	971	(554)			(554)		417		566	566	10		L
45768S-10-5	INNOSPEC INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	6,897		3,037	6,175	(3,138)			(3,139)		3,037		3,860	3,860			L
45765U-10-3	INSIGHT ENTERPRISES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	410		310	306	5			5		310		100	100			L
457985-20-8	INTEGRA LIFE SCIENCES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,946		1,771	1,850	330	(409)		(79)		1,771		174	174			L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	14,153		12,230	11,248	985	(3)		982		12,230		1,924	1,924			L
458140-10-0	INTEL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40,040.000	1,121,399		803,571	970,970	(167,186)	(161)		(167,347)		803,571		317,828	317,828	8,408		L
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	3,798		3,404	2,750	653			653		3,404		394	394			L
45865V-10-0	INTERCONTINENTALEXC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	33,953		28,299	31,343	(3,043)			(3,044)		28,299		5,653	5,653			L
458743-10-1	INTERLINE BRANDS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	640.000	13,267		10,582	9,965	619	(1)		617		10,582		2,685	2,685			L
459044-10-3	INTERNATIONAL BANCSHARES CRP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	6,714		5,708	6,234	(525)	(1)		(526)		5,708		1,006	1,006	68		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,640.000	1,531,810		976,862	1,404,843	(427,970)	(11)		(427,981)		976,862		554,948	554,948	5,730		L
460254-10-5	INTERNATIONAL RECTIFIER CORP		05/31/2012	Various	700.000	16,363		15,502	13,594	1,909	(1)		1,908		15,502		861	861			L
460335-20-1	INTERNATIONAL SPEEDWAY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	15,082		16,449	14,196	2,254			2,254		16,449		(1,367)	(1,367)			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,140.000	44,913		35,865	40,282	(4,411)	(6)		(4,417)		35,865		9,048	9,048	248		L
46113M-10-8	INTERVAL LEISURE GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	18,647		15,782	14,971	813	(2)		811		15,782		2,865	2,865	110		L
46121Y-10-2	INTREPID POTASH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	461		520	453	67			67		520		(58)	(58)			L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	125,410		97,916	111,130	(13,211)	(3)		(13,214)		97,916		27,494	27,494	1,314		L
461202-10-3	INTUIT INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	126,611		79,757	108,335	(28,575)	(3)		(28,578)		79,757		46,854	46,854	618		L
46120E-60-2	INTUITIVE SURGICAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	117,609		63,241	92,602	(29,361)			(29,361)		63,241		54,368	54,368			L
Q4976M-10-5	INVESTA OFFICE FUND	D	04/25/2012	FRACTION	0.500			1	1						1		(1)	(1)			U
W4776L-10-2	INVESTMENT AB ORESUND	D	04/27/2012	DISTRIBUTION	0.000	2,640		2,640							2,640						U
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	6,684		7,037	7,135	(98)			(98)		7,037		(353)	(353)			L
461730-10-3	INVESTORS REAL ESTATE TRUST		06/13/2012	Various	1,200.000	9,628		9,412	8,754	289	(2)		287		9,412		215	215	(205)		L
462044-10-8	ION GEOPHYSICAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	662		536	736	(200)			(200)		536		126	126			L
44984A-10-5	IPC THE HOSPITALIST CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	707		724	914	(190)			(191)		724		(17)	(17)			L
462846-10-6	IRON MTN INC PA		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,660.000	223,711		192,722	235,928	(43,195)	(11)		(43,206)		192,722		30,989	30,989	3,830		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	45,556.000	3,653,778		3,756,024							3,756,024		(102,245)	(102,245)	8,208		L
464330-10-9	ISIS PHARMACEUTICALS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	6,060		7,474	6,056	1,417			1,417		7,474		(1,413)	(1,413)			L
45031X-20-4	ISTA PHARMACEUTICALS INC		06/05/2012	MERGER CASH	600.000	5,460		2,223	4,230	(2,007)			(2,007)		2,223		3,237	3,237			L
45031U-10-1	ISTAR FINANCIAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	4,377		1,791	3,280	(1,487)	(1)		(1,488)		1,791		2,585	2,585			L
708160-10-6	J.C. PENNEY CO. INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	71,101		61,547	73,815	(12,265)	(3)		(12,268)		61,547		9,555	9,555	840		L
466313-10-3	JABIL CIRC UIT INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	24,992		16,935	21,626	(4,689)	(2)		(4,691)		16,935		8,057	8,057	88		L
469814-10-7	JACOBS ENGINEERING GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	820.000	35,961		31,551	33,276	(1,723)	(1)		(1,724)		31,551		4,410	4,410			L
471109-10-8	JARDEN CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	43,907		31,702	32,868	(1,166)			(1,166)		31,702		12,205	12,205	95		L
46612K-10-8	JDA SOFTWARE GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,145		1,104	1,296	(192)			(192)		1,104		41	41			L
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	5,317		4,776	4,176	600			600		4,776		541	541			L
J2870F-10-9	JFE SHOJI HOLDINGS INC	D	04/02/2012	MERGER NON-CASH	23,000.000	117,726		104,866	95,921	23,467			23,467	(14,501)	104,866	11,067	1,793	12,860	1,340		U
477839-10-4	JOHN BEAN TECH		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	6,479		7,403	6,455	948	(1)		948		7,403		(924)	(924)	29		L
478160-10-4	JOHNSON & JOHNSON		06/27/2012	Various	17,140.517	1,084,350		1,109,862	1,124,041	(14,187)	(26)		(14,212)		1,109,862		(25,513)	(25,513)	9,770		L
478366-10-7	JOHNSON CONTROLS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,720.000	253,795		213,274	241,327	(28,041)	(12)		(28,053)		213,274		40,521	40,521	2,779		L
48020Q-10-7	JONES LANG LASALLE INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	20,758		20,623	15,928	4,696			4,696		20,623		135	135			L
480838-10-1	JOS A BANK CLOTHIERS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	993		841	975	(134)			(134)		841		152	152			L
481165-10-8	JOY GLOBAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	97,680		72,461	95,962	(23,499)	(2)		(23,500)		72,461		25,219	25,219	224		L

SCHEDULE D - PART 4

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										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)
46625H-10-0	JP MORGAN CHASE & CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	31,640.000	1,372,307		1,000,955	1,052,030	155,669			155,669		1,207,699		164,608	164,608	17,402		L
H4414N-10-3	JULIUS BAER GROUP CMN STK	D	04/19/2012	DISTRIBUTION	0.000	15,056		15,056							15,056						L
48203R-10-4	JUNIPER NETWORKS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,000.000	148,604		179,974	142,870	37,115	(11)		37,104		179,974		(31,370)	(31,370)			L
48282T-10-4	KADANT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	8,344		7,237	8,140	(902)			(902)		7,238		1,107	1,107			L
483007-70-4	KAISER ALUMINUM CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	6,829		5,266	6,423	(1,157)			(1,157)		5,266		1,563	1,563	35		L
483548-10-3	KAMAN CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	12,131		8,142	9,835	(1,693)	(1)		(1,693)		8,142		3,989	3,989	115		L
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	716		436	630	(193)			(194)		436		280	280			L
487836-10-8	KELLOGG CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,040.000	162,925		165,640	153,733	11,912	(5)		11,907		165,640		(2,715)	(2,715)	1,307		L
488401-10-0	KEMPER CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	7,038		6,636	7,010	(374)			(374)		6,636		401	401	58		L
488879-10-7	KENEXA CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	3,181		1,545	2,670	(1,125)			(1,125)		1,545		1,636	1,636			L
489170-10-0	KENNAMETAL, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	15,136		10,387	12,417	(2,030)			(2,030)		10,387		4,749	4,749	48		L
490057-10-6	KENSEY NASH CORP		06/25/2012	MERGER CASH	200.000	7,700		4,934	3,838	1,096			1,096		4,934		2,766	2,766	100		L
493267-10-8	KEYCORP NEW COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,760.000	38,409		38,795	36,604	2,198	(7)		2,191		38,795		(387)	(387)	143		L
493732-10-1	KFORCE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	290		229	247	(18)			(18)		229		62	62			L
494368-10-3	KIMBERLY-CLARK CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	211,869		176,512	205,968	(29,456)			(29,456)		176,512		35,357	35,357	4,032		L
49446R-10-9	KIMCO REALTY CORP		04/02/2012	DISTRIBUTION	0.000	1,971		1,971							1,971						L
49456B-10-1	KINDER MORGAN INC DEL		06/19/2012	DIRECT CASH	0.110	3		4							4						L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		06/05/2012	Various	0.134	1,601		1,598							1,598		3	3			L
482470-20-0	KIT DIGITAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	300		350	338	12			12		350		(50)	(50)			L
49803T-10-2	KITE REALTY GROUP TRUST		04/03/2012	DISTRIBUTION	0.000	354		354							354						L
482480-10-0	KLA TENCOR CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	117,554		72,342	106,150	(33,804)	(3)		(33,808)		72,342		45,212	45,212	770		L
499005-10-6	KNIGHT CAPITAL GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,140.000	14,889		14,742	13,475	3,638	(2)		3,636		14,742		147	147			L
498904-20-0	KNOLL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	820.000	12,630		11,236	12,177	(940)	(1)		(941)		11,236		1,394	1,394	82		L
50015Q-10-0	KODIAK OIL AND GAS GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	5,243		2,253	5,700	(3,446)	(1)		(3,447)		2,253		2,989	2,989			L
500255-10-4	KOHLS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,440.000	226,886		252,993	219,114	33,886	(7)		33,879		252,993		(26,107)	(26,107)	1,421		L
50060P-10-6	KOPPERS CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	5,907		5,374	5,498	(124)			(124)		5,374		534	534	74		L
50075N-10-4	KRAFT FOOD S INC CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,000.000	420,488		335,928	410,960	(75,016)	(17)		(75,032)		335,928		84,560	84,560	6,380		U
50077C-10-6	KRATON PERFORMANCE POLYMERS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,054		647	812	(165)			(165)		647		407	407			L
501014-10-4	KRISPY KREME DOUGHNUTS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	437		433	392	41			41		433		4	4			L
501044-10-1	KROGER CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,800.000	136,280		129,374	140,476	(11,093)	(9)		(11,102)		129,374		6,906	6,906	667		L
50105F-10-5	KRONOS WORLDWIDE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	5,371		4,671	4,330	342			342		4,671		700	700	36		L
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	1,513		894	1,110	(216)			(216)		894		619	619			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
482423-10-0	KWB INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	9,037		8,193	8,501	(308)			(308)		8,193		844	844	28		L
502424-10-4	L-3 COMMUNICATIONS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,000.000	139,983		151,965	133,360	18,608	(3)		18,605		151,965		(11,982)	(11,982)	1,000		L
50540R-40-9	LABORATORY CORP AMER HLDGS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	9,045		8,664	8,597	67			67		8,664		381	381			L
512807-10-8	LAM RESEARCH CORP.		06/27/2012	Various	3,080.500	129,245		120,844	114,022	6,809	(5)		6,804		120,844		8,401	8,401			L
512815-10-1	LAMAR ADVERTISING CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	2,376		1,362	2,200	(838)			(838)		1,362		1,013	1,013			L
517834-10-7	LAS VEGAS SANDS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	72,762		34,888	52,131	(17,241)	(2)		(17,243)		34,888		37,874	37,874	305		L
517942-10-8	LASALLE HOTELS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	7,255		6,313	6,295	138			137		6,313		942	942	(37)		L
521050-10-4	LAYNE CHRISTENSEN CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	12,302		15,890	14,520	1,370	(1)		1,370		15,890		(3,588)	(3,588)			L
505336-10-7	LA-Z-BOY CHAIR CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	7,277		4,220	5,950	(1,730)			(1,730)		4,220		3,057	3,057			L
524660-10-7	LEGGETT & PLATT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,260.000	29,242		30,516	29,030	1,488	(2)		1,486		30,516		(1,275)	(1,275)	706		L
52602E-10-2	LENDER PROCESSING SERVICES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	3,656		2,052	2,110	(58)			(58)		2,052		1,605	1,605	14		L
526057-10-4	LENNAR COR P CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	8,202		6,310	6,288	22			22		6,310		1,892	1,892	13		L
526107-10-7	LENNOX INTERNATIONAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,526		1,772	1,350	422			422		1,772		(247)	(247)	14		L
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	10,365		8,595	7,136	1,460			1,460		8,595		1,770	1,770			L
50187A-10-7	LHC GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,034		834	770	64			64		834		200	200			L
53071M-10-4	LIBERTY INTERACTIVE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,140.000	97,131		70,104	83,345	(13,233)	(8)		(13,241)		70,104		27,027	27,027			L
53217V-10-9	LIFE TECHNOLOGIES CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	125,753		141,926	105,057	36,873	(4)		36,869		141,926		(16,173)	(16,173)			L
53219L-10-9	LIFEPOINT HOSPITALS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	18,956		17,115	17,832	(716)	(1)		(717)		17,115		1,841	1,841			L
53220K-50-4	LIGAND PHARMACEUTICALS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	1,402		1,380	1,187	193			193		1,380		22	22			L
532791-10-0	LINCARE HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	580.000	14,501		17,594	14,912	2,683	(1)		2,683		17,594		(3,093)	(3,093)	232		L
533900-10-6	LINCOLN ELEC HLDGS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	12,015		7,548	10,171	(2,623)			(2,623)		7,548		4,467	4,467	88		L
534187-10-9	LINCOLN NA TL CORP IN COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	5,826		3,751	4,661	(910)			(910)		3,751		2,074	2,074	38		L
535555-10-6	LINDSAY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	3,934		2,208	3,293	(1,085)			(1,086)		2,208		1,726	1,726	5		L
H49983-17-6	LINDT & SPRUENGLI NAMEN	D	05/07/2012	DISTRIBUTION	0.000	6,996		6,996							6,996						U
H49983-18-4	LINDT & SPRUENGLI PART	D	05/07/2012	DISTRIBUTION	0.000	7,672		7,672							7,672						U
535678-10-6	LINEAR TEC HNOLOGY CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,260.000	41,625		37,168	37,838	(668)	(2)		(670)		37,168		4,456	4,456	315		L
53578A-10-8	LINKEDIN CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	133,799		84,387	80,653	3,738			3,738		84,390		49,408	49,408			L
53635B-10-7	LIQUIDITY SERVICES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	6,306		3,994	4,428	(434)			(434)		3,994		2,312	2,312			L
537008-10-4	LITTLEFUSE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	8,400		5,748	6,017	(269)			(269)		5,748		2,652	2,652	25		L
538146-10-1	LIVEPERSON INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	665		421	502	(81)			(81)		421		244	244			L
539830-10-9	LOCKHEED MARTIN CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,260.000	113,903		94,419	101,934	(7,512)	(3)		(7,515)		94,419		19,483	19,483	1,260		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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)
540424-10-8	LOEWS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,920.000	314,648		303,617	298,188	5,443	(2)		5,441		303,622		11,026	11,026	495		L
H50524-13-3	LONZA GROUP	D	04/13/2012	DISTRIBUTION	0.000	10,228		10,228							10,228						L
543524-30-0	LOOPNET INC		04/30/2012	Various	2,300.000	44,141		28,048	42,044	(13,993)	2		(13,991)		28,048		16,093	16,093			L
548661-10-7	LOWES COS INC USD0.50		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,900.000	284,893		193,539	225,882	(32,076)	(267)		(32,343)		193,539		91,354	91,354	1,246		L
50212V-10-0	LPL FINANCIAL HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	737		512	611	(98)			(98)		512		225	225			L
502160-10-4	LSB INDUSTRIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	4,470		2,058	3,364	(1,306)			(1,306)		2,058		2,412	2,412			L
502175-10-2	LTC PROPERTIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	7,705		6,433	7,406	(943)	(10)		(953)		6,433		1,272	1,272	115		L
550021-10-9	LULULEMON ATHLETICA INC	I	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	31,401		21,744	19,597	2,147			2,147		21,744		9,658	9,658			L
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,542		908	1,060	(151)			(151)		908		634	634			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,260.000	55,452		50,446	40,937	9,508			9,508		50,446		5,006	5,006	268		U
55261F-10-4	M & T BANK CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	47,078		44,838	41,224	3,615	(1)		3,614		44,838		2,240	2,240	378		L
553777-10-3	M T S SYSTEMS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,940		1,540	1,630	(90)			(90)		1,540		400	400	20		L
554382-10-1	MACERICH COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	740.000	43,484		26,435	37,444	(9,067)	(1)		(9,068)		26,435		17,049	17,049	(675)		L
554489-10-4	MACK-CALI REALTY CORP		04/18/2012	Various	140.000	4,732		5,561	3,737	1,113			1,113		5,561		(829)	(829)	33		L
55616P-10-4	MACYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,340.000	53,786		32,431	43,121	(10,689)	(2)		(10,691)		32,431		21,356	21,356	402		L
559079-20-7	MAGELLAN HEALTH SERVICES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	13,149		13,899	13,852	47			47		13,899		(750)	(750)			L
55973B-10-2	MAGNUM HUNTER RESOURCES CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	1,040		677	970	(293)			(293)		677		363	363			L
560305-10-4	MAIDENFORM BRANDS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	3,187		2,209	2,562	(353)			(353)		2,209		978	978			L
563571-10-8	MANITOWOC INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	2,067		1,893	1,287	606			606		1,893		174	174			L
565849-10-6	MARATHON OIL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,660.000	48,989		33,166	48,588	(15,419)	(2)		(15,422)		33,166		15,823	15,823	282		L
56585A-10-2	MARATHON PETROLEUM CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	17,496		11,381	14,648	(3,267)			(3,267)		11,381		6,115	6,115	110		L
571903-20-2	MARRIOTT I NTL INC NEW CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,660.000	214,554		190,719	165,102	25,625	(8)		25,617		190,719		23,836	23,836	1,132		L
571748-10-2	MARSH + MCLENNAN COS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,340.000	141,632		102,253	137,231	(34,972)	(7)		(34,978)		102,253		39,379	39,379	1,910		L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	49,287		49,675	43,766	5,909			5,909		49,675		(388)	(388)			L
574795-10-0	MASIMO CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	3,047		3,406	2,616	791			790		3,406		(359)	(359)			L
576323-10-9	MASTEC INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	3,643		2,661	3,821	(1,160)			(1,161)		2,661		982	982			L
57636Q-10-4	MASTERCARD INC CLASS A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	236,451		135,719	201,323	(65,603)	(1)		(65,604)		135,719		100,732	100,732	243		L
576690-10-1	MATERION CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	2,135		2,121	1,942	179			179		2,121		14	14			L
576853-10-5	MATRIX SERVICE COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	9,013		6,858	6,230	629	(1)		628		6,858		2,155	2,155			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	64,019		44,145	59,371	(15,223)	(3)		(15,227)		44,145		19,874	19,874	502		L
55264U-10-8	MB FINANCIAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	13,109		10,056	10,602	(546)			(546)		10,056		3,052	3,052	6		L

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55262C-10-0	MBIA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	1,010		878	1,159	(281)			(281)		878		132	132			L
579780-20-6	MCCORMICK & CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	30,572		22,301	28,235	(5,933)	(1)		(5,934)		22,301		8,271	8,271	347		L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	4,966		4,976	5,064	(88)			(88)		4,976		(10)	(10)			L
580135-10-1	MCDONALDS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,680.000	553,669		409,907	569,874	(159,959)	(9)		(159,968)		409,907		143,762	143,762	3,976		L
580645-10-9	MCGRAW HILL COS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,460.000	121,641		71,680	110,626	(38,943)	(4)		(38,946)		71,680		49,961	49,961	627		L
58155Q-10-3	MCKESSON CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	153,221		128,908	130,889	(1,978)			(1,978)		128,911		24,311	24,311	336		L
582411-10-4	MCMORAN EXPLORATION COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	2,264		2,123	3,783	(1,659)	(1)		(1,660)		2,123		140	140			L
583334-10-7	MEADWESTVA CO CORP COM		05/02/2012	Various	1,500.000	103,136		94,849	44,925	(6,624)	(2)		(6,626)		94,849		8,287	8,287	375		L
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		04/02/2012	Various	36,407.000	2,646,272		2,009,789	2,035,151	(25,308)	26		(25,282)		2,009,789		636,483	636,483			L
58463J-30-4	MEDICAL PPTYS TRUST INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	3,375		2,643	3,751	(805)	(1)		(806)		2,643		732	732	(63)		L
58471A-10-5	MEDIDATA SOLUTIONS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	3,021		1,998	2,610	(612)			(612)		1,998		1,023	1,023			L
58501N-10-1	MEDIVATION INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	3,013		445	1,844	(1,399)			(1,399)		445		2,568	2,568			L
58502B-10-6	MEDNAX INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	8,439		7,139	8,641	(1,502)			(1,503)		7,139		1,300	1,300			L
585055-10-6	MEDTRONIC INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,780.000	257,588		250,591	259,335	(8,731)	(14)		(8,744)		250,591		6,997	6,997	3,288		L
587118-10-0	MENS WEARHOUSE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	1,500		975	1,296	(322)			(322)		975		526	526	7		L
587200-10-6	MENTOR GRAPHICS CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	5,095		3,114	4,882	(1,768)	(1)		(1,768)		3,114		1,981	1,981			L
58733R-10-2	MERCADOLIBRE INC	R	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	1,818		1,027	1,591	(564)			(564)		1,027		791	791	4		L
588056-10-1	MERCER INTERNATIONAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	1,293		1,285	1,098	187			187		1,285		8	8			L
58933Y-10-5	MERCK & CO. INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,080.000	694,815		632,739	681,616	(48,850)	(27)		(48,877)		632,739		62,077	62,077	15,187		L
589378-10-8	MERCURY COMPUTER SYSTEMS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	251		258	266	(8)			(8)		258		(7)	(7)			L
589499-10-2	MERGE HEALTHCARE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	554		776	582	194			194		776		(222)	(222)			L
589584-10-1	MERIDIAN BIOSCIENCE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	7,500		7,663	7,536	128	(1)		127		7,663		(163)	(163)	76		L
589889-10-4	MERIT MEDICAL SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	3,694		3,820	4,014	(194)			(194)		3,820		(125)	(125)			L
59001K-10-0	MERITOR INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	2,106		2,118	1,596	522			522		2,118		(13)	(13)			L
59156R-10-8	METLIFE INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,500.000	233,162		259,574	202,670	56,914	(10)		56,904		259,574		(26,412)	(26,412)			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	14,204		9,579	11,817	(2,238)			(2,238)		9,579		4,624	4,624			L
552848-10-3	MGIC INVT CORP WIS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	1,196		780	1,119	(339)			(339)		780		416	416			L
594793-10-1	MICREL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	10,425		11,021	10,717	307			307		11,024		(599)	(599)	42		L
594901-10-0	MICRO SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	16,717		10,454	13,974	(3,520)			(3,520)		10,454		6,264	6,264			L
595017-10-4	MICROCHIP TECHNOLOGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,100.000	148,313		118,588	150,183	(31,588)	(6)		(31,595)		118,588		29,725	29,725	1,431		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
595112-10-3	MICRON TEC HNOLOGY INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,620.000	25,725		32,130	22,770	9,365	(5)		9,360		32,130		(6,405)	(6,405)			L
595137-10-0	MICROSEMI CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	4,899		4,046	4,020	26			26		4,046		853	853			L
594918-10-4	MICROSOFT CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40,220.000	1,252,459		1,044,039	1,044,111	8	(80)		(72)		1,044,039		208,420	208,420	8,044		L
602720-10-4	MINE SAFETY APPLIANCES CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	8,998		6,401	7,286	(885)			(886)		6,401		2,597	2,597	57		L
602900-10-2	MINEFINDERS CORP	C	04/10/2012	Various	5,100.000	67,992		52,958	54,216	(691)	5		(686)	(559)	52,958	1,236	13,798	15,034			U
603158-10-6	MINERAL TECH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	31,529		23,727	27,134	(3,407)	(1)		(3,408)		23,727		7,802	7,802	24		L
604567-10-7	MIPS TECHNOLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	6,179		4,359	3,836	524			524		4,359		1,820	1,820			L
55306N-10-4	MKS INSTRUMENTS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	9,431		7,544	9,459	(1,914)	(1)		(1,914)		7,544		1,887	1,887	51		L
608554-20-0	MOLEX INC CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	10,845		9,018	9,494	(476)	(1)		(477)		9,018		1,827	1,827	192		L
608753-10-9	MOLYCORP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	16,462		19,220	12,470	6,751	(1)		6,750		19,220		(2,758)	(2,758)			L
61166W-10-1	MONSANTO CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	239,527		180,441	218,618	(38,173)	(5)		(38,177)		180,441		59,086	59,086	1,872		L
611740-10-1	MONSTER BEVERAGE CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,740.000	239,977		94,752	172,302	(77,547)	(3)		(77,550)		94,752		145,225	145,225			L
611742-10-7	MONSTER WORLDWIDE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	7,319		7,930	6,661	1,268			1,268		7,930		(610)	(610)			L
615369-10-5	MOODYS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,740.000	73,679		40,495	58,603	(18,106)	(3)		(18,109)		40,495		33,184	33,184	278		L
617446-44-8	MORGAN STANLEY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,380.000	112,784		165,748	96,529	69,228	(10)		69,219		165,748		(52,964)	(52,964)	319		L
617700-10-9	MORNINGSTAR INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	6,142		4,825	5,945	(1,119)			(1,120)		4,825		1,317	1,317	20		L
61945C-10-3	MOSAIC COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,040.000	103,262		110,882	102,877	8,005			8,005		110,882		(7,620)	(7,620)	102		L
620097-10-5	MOTOROLA MOBILITY HOLDINGS		05/22/2012	Various	27,612.000	1,102,602		822,254	1,071,346	(249,088)			(249,088)		822,257		280,344	280,344			L
620076-30-7	MOTOROLA SOLUTIONS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,920.000	242,120		156,407	227,747	(71,288)	(52)		(71,340)		156,407		85,712	85,712	2,165		L
55354G-10-0	MSCI INC A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	13,580		12,806	12,513	293			293		12,806		774	774			L
624758-10-8	MUELLER WATER PRODUCTS INC CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,000.000	14,917		12,080	9,760	2,320			2,320		12,080		2,837	2,837	70		L
626717-10-2	MURPHY OIL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	72,631		75,542	75,806	(262)	(2)		(265)		75,542		(2,911)	(2,911)	374		L
553829-10-2	MVC CAPITAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	760.000	9,800		11,225	8,808	2,418			2,418		11,225		(1,425)	(1,425)	91		L
628464-10-9	MYERS INDS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	7,473		4,751	5,430	(678)	(1)		(678)		4,751		2,722	2,722	66		L
628530-10-7	MYLAN INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,540.000	34,663		33,500	33,048	454	(2)		452		33,500		1,163	1,163			L
62855J-10-4	MYRIAD GENETICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	9,512		9,198	8,376	822	(1)		822		9,198		315	315			L
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	2,297		1,303	1,784	(481)			(481)		1,303		993	993	11		L
62875E-10-1	NAL ENERGY CORP	C	06/06/2012	MERGER NON-CASH	9,500.000	60,248		73,482	73,482	(2,367)			(2,367)	2,367	73,482	(2,813)	(10,421)	(13,235)	2,566		U
631103-10-8	NASDAQ OMX GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	5,442		4,633	5,392	(759)			(759)		4,633		809	809			L
635017-10-6	NATIONAL BEVERAGE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,340.000	18,311		16,588	21,534	(4,944)	(1)		(4,945)		16,588		1,723	1,723			L
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	4,357		4,476	4,056	420			420		4,476		(119)	(119)			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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)
636180-10-1	NATIONAL FUEL GAS CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	720.000	32,682		37,142	40,018	(2,875)	(1)		(2,876)		37,142		(4,459)	(4,459)	511		L
636518-10-2	NATIONAL INSTRUMENTS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	32,705		26,742	31,659	(4,917)			(4,917)		26,742		5,963	5,963	171		L
637071-10-1	NATIONAL OILWELL VARCO INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,640.000	288,118		148,880	247,484	(98,599)	(5)		(98,604)		148,880		139,239	139,239	437		L
63937X-10-3	NAVIDEA BIOPHARMACEUTICALS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	2,332		2,510	2,201	309			309		2,510		(177)	(177)			L
62886E-10-8	NCR CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	3,106		1,709	2,304	(595)			(595)		1,709		1,397	1,397			L
640491-10-6	NEOGEN CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	7,660		4,105	6,128	(2,023)			(2,023)		4,105		3,554	3,554			L
64110D-10-4	NETAPP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	940.000	37,664		36,298	34,094	2,206	(1)		2,205		36,298		1,366	1,366			L
64110L-10-6	NETFLIX INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	90,081		54,205	58,204	(3,998)			(3,998)		54,205		35,875	35,875			L
64115T-10-4	NETSCOUT SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	758		560	704	(144)			(144)		560		199	199			L
64118Q-10-7	NETSUITE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	8,870		5,160	7,299	(2,139)			(2,139)		5,160		3,710	3,710			L
64128B-10-8	NEUTRAL TANDEM INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	3,261		3,731	2,993	738			738		3,731		(470)	(470)			L
651587-10-7	NEW MARKET CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	22,952		12,702	23,773	(11,071)			(11,071)		12,702		10,250	10,250	180		L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	37,173		45,495	34,636	10,863	(4)		10,859		45,495		(8,322)	(8,322)	700		L
651290-10-8	NEWFIELD EXPLORATION CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,920.000	194,076		205,306	223,362	101,065	(9)		101,056		205,306		(11,230)	(11,230)			L
651639-10-6	NEWMONT MINING CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	118,454		141,227	148,825	(7,595)	(4)		(7,598)		141,227		(22,773)	(22,773)	868		L
651718-50-4	NEWPARK RES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	1,812		897	2,470	(1,573)	(1)		(1,573)		897		915	915			L
65248E-10-4	NEWS CORP CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,340.000	411,966		307,748	380,706	(72,926)	(22)		(72,948)		307,748		104,218	104,218	1,814		L
65248E-20-3	NEWS CORPORATION LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,180.000	121,332		104,454	112,352	(7,889)	(9)		(7,899)		104,454		16,878	16,878	525		L
65339F-10-1	NEXTERA ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,560.000	286,356		241,200	277,613	(36,406)	(7)		(36,413)		241,200		45,156	45,156	2,736		L
654106-10-3	NIKE INC CL B		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	201,454		128,934	175,393	(46,457)	(3)		(46,460)		128,934		72,521	72,521	1,310		L
W6191T-10-7	NISCAYAH GROUP AB	D	10/13/2011	Various	0.000	2,877											2,877	2,877			U
65473P-10-5	NISOURCE I NC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	53,000		36,168	51,906	(15,734)	(3)		(15,738)		36,168		16,831	16,831	501		L
H5783Q-13-0	NOBEL BIOCARE HLDG CMN STK	D	04/06/2012	DISTRIBUTION	0.000	1,324		1,324							1,324						U
H5833N-10-3	NOBLE CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	58,575		57,634	48,352	9,285	(2)		9,282		57,634		941	941	228		L
655044-10-5	NOBLE ENER GY INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	52,547		42,002	52,858	(10,855)	(1)		(10,856)		42,002		10,544	10,544	123		L
655663-10-2	NORDSON CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	14,777		7,935	11,530	(3,596)			(3,596)		7,935		6,843	6,843	70		L
655664-10-0	NORDSTROM INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,980.000	110,638		84,335	98,426	(14,088)	(3)		(14,091)		84,335		26,303	26,303	535		L
655844-10-8	NORFOLK SOUTHERN CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	188,184		148,020	196,722	(48,698)	(4)		(48,702)		148,020		40,164	40,164	1,269		L
664397-10-6	NORTHEAST UTILITIES		04/25/2012	DIRECT CASH	0.680	25		25							25		(1)	(1)			L
665531-10-9	NORTHERN OIL AND GAS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	3,880		3,162	4,796	(1,633)			(1,634)		3,162		718	718			L
666807-10-2	NORTHROP GRUMMAN CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,060.000	375,744		311,250	354,389	(43,130)	(9)		(43,139)		311,250		64,495	64,495	3,030		L

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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)
667340-10-3	NORTHWEST BANCSHARES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	4,487		3,752	4,478	(727)			(727)		3,752		736	736	43		L
66988K-10-2	NOVACOPPER INC	C	05/10/2012	FRACTION	0.660			3							3		(3)	(3)			U
66987E-20-6	NOVAGOLD RESOURCES INC	C	05/09/2012	DISTRIBUTION	0.000	7,303		7,303							7,303						U
670008-10-1	NOVELLUS SYSTEMS INC		06/04/2012	Various	6,440.000	261,912		168,137	265,908	(97,764)	4		(97,760)		168,137		93,775	93,775			L
629377-50-8	NRG ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,220.000	78,332		115,626	94,586	21,047	(8)		21,039		115,626		(37,293)	(37,293)			L
67019E-10-7	NSTAR		04/10/2012	MERGER NON-CASH	9,140.000	441,174		384,874	429,214	(44,329)	13		(44,316)		384,876		56,298	56,298	6,703		L
670346-10-5	NUCOR CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	75,077		82,337	70,435	11,905	(3)		11,903		82,337		(7,260)	(7,260)	1,299		L
67066G-10-4	NVIDIA CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	31,916		33,386	31,878	1,511	(3)		1,508		33,386		(1,469)	(1,469)			L
62944T-10-5	NVR INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	60,550		55,514	54,880	634			634		55,514		5,035	5,035			L
629491-10-1	NYSE EURONEXT		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,480.000	94,179		102,897	90,828	12,074			12,074		102,897		(8,718)	(8,718)	1,044		L
670823-10-3	O CHARLEYS INC		05/09/2012	MERGER CASH	300.000	2,955		1,826	1,647	179			179		1,826		1,130	1,130			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,880.000	253,564		218,356	269,856	(51,496)	(4)		(51,500)		218,356		35,208	35,208	2,880		L
675232-10-2	OCEANEERING INTERNATIONAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	14,550		8,295	12,916	(4,621)			(4,621)		8,295		6,255	6,255	42		L
676220-10-6	OFFICE DEPOT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	4,482		2,925	3,053	(128)			(128)		2,925		1,556	1,556			L
670837-10-3	OGE ENERGY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	13,489		10,109	14,745	(4,636)			(4,636)		10,109		3,380	3,380	204		L
680033-10-7	OLD NATL BANCORP IND		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	510		500	466	63			63		500		10	10	4		L
680665-20-5	OLIN CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	14,914		11,882	13,755	(1,872)	(1)		(1,873)		11,882		3,032	3,032	140		L
670872-10-0	OM GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	5,015		5,813	4,478	1,335			1,335		5,813		(798)	(798)			L
681904-10-8	OMNICARE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	18,866		13,188	18,603	(5,415)	(1)		(5,415)		13,188		5,679	5,679	38		L
681919-10-6	OMNICOM GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	10,788		9,158	9,808	(649)			(649)		9,158		1,630	1,630	121		L
682128-10-3	OMNIVISION TECHNOLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	5,829		3,671	3,671						3,671		2,159	2,159			L
682159-10-8	ON ASSIGNMENT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	2,496		1,006	1,565	(559)			(559)		1,006		1,490	1,490			L
682189-10-5	ON SEMICONDUCTOR CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	8,612		8,252	8,029	224	(2)		223		8,252		361	361			L
683399-10-9	ONYX PHARMACEUTICALS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	3,297		2,158	3,516	(1,358)			(1,358)		2,158		1,139	1,139			L
68389X-10-5	ORACLE COR P COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	29,240.000	853,903		663,210	750,006	(86,752)	(44)		(86,796)		663,210		190,693	190,693	3,509		L
685564-10-6	ORBITAL SCIENCES CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	771		885	872	14			14		885		(115)	(115)			L
067743-10-7	ORIENT EXPRESS HOTELS, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	8,870		6,183	6,424	(241)			(241)		6,183		2,687	2,687			L
68618W-10-0	ORIENTAL FINANCIAL GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	6,344		6,819	6,782	1,511			1,511		6,819		(475)	(475)	60		L
68633D-10-3	ORITANI FINACIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	8,480		7,162	7,662	(499)	(1)		(500)		7,162		1,318	1,318	75		L
686688-10-2	ORMAT TECHNOLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	2,916		2,714	2,885	(171)			(171)		2,714		202	202			L
688239-20-1	OSHKOSH CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	3,113		2,761	2,993	(232)			(232)		2,761		352	352			L
690732-10-2	OWENS & MINOR, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	14,822		15,288	13,895	1,394	(1)		1,393		15,288		(466)	(466)	110		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
690742-10-1	OWENS CORNING INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	720.000	24,454		25,597	20,678	4,920	(1)		4,919		25,597		(1,143)	(1,143)			L
69331C-10-8	P G & E CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	940.000	40,414		42,992	38,747	4,247	(1)		4,245		42,992		(2,578)	(2,578)	855		L
693718-10-8	PACCAR INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	63,234		62,374	55,456	6,920	(2)		6,918		62,374		860	860	1,302		L
695156-10-9	PACKAGING CORPORATION OF AMERICA		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	9,810		7,721	8,582	(860)			(860)		7,721		2,089	2,089	153		L
695263-10-3	PACWEST BANCORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	11,746		11,862	9,854	2,008	(1)		2,008		11,862		(116)	(116)	94		L
696429-30-7	PALL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	8,286		5,175	8,001	(2,826)			(2,826)		5,175		3,111	3,111	29		L
69840W-10-8	PANERA BREAD COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	15,672		7,749	14,145	(6,396)			(6,396)		7,749		7,923	7,923			L
699173-20-9	PARAMETRIC TECHNOLO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	2,524		1,766	2,191	(425)			(425)		1,766		759	759			L
699462-10-7	PAREXEL INTERNATIONAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	8,001		4,195	6,222	(2,026)	(1)		(2,027)		4,195		3,806	3,806			L
700416-20-9	PARK ELECTROCHEMICAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	6,318		6,571	5,636	935			934		6,571		(253)	(253)	44		L
701081-10-1	PARKER DRILLING CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	417		398	574	(175)			(175)		398		19	19			L
701094-10-4	PARKER HAN NIFIN CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	69,518		53,245	64,050	(10,803)	(1)		(10,805)		53,245		16,272	16,272	328		L
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	05/11/2012	DISTRIBUTION	0.000	242		242							242						U
70159Q-10-4	PARKWAY PROPERTIES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,020.000	10,024		9,708	10,057	255			255		9,708		316	316	(306)		L
704326-10-7	PAYCHEX INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	97,929		91,089	95,148	(4,054)	(5)		(4,058)		91,089		6,840	6,840	856		L
69327R-10-1	PDC ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	8,684		6,014	9,831	(3,816)	(1)		(3,817)		6,014		2,670	2,670			L
704549-10-4	PEABODY ENERGY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	115,162		117,578	134,427	51,599	(6)		51,593		117,578		(2,416)	(2,416)	345		L
70509V-10-0	PEBBLEBROOK HOTEL TRUST		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	898		617	767	(150)			(150)		617		281	281	10		L
705573-10-3	PEGASYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	25,722		21,075	19,404	1,672	(1)		1,671		21,075		4,647	4,647	40		L
707882-10-6	PENN VIRGINIA CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	2,187		2,785	2,645	140			140		2,785		(598)	(598)	28		L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	3,370		1,679	2,297	(523)			(523)		1,679		1,691	1,691	(30)		L
70959W-10-3	PENSKE AUTO GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	4,267		2,429	3,080	(651)			(651)		2,429		1,838	1,838	16		L
709631-10-5	PENTAIR, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	75,305		58,248	56,593	1,657	(3)		1,655		58,248		17,057	17,057	374		L
714046-10-9	PERKINELMER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	3,719		3,228	2,800	428			428		3,228		490	490	20		L
714290-10-3	PERRIGO COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,020.000	109,667		63,967	99,246	(35,277)	(2)		(35,279)		63,967		45,699	45,699	82		L
716748-10-8	PETROSQUEST ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	2,101		2,389	2,508	(118)	(1)		(119)		2,389		(289)	(289)			L
717081-10-3	PFIZER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	57,520.000	1,293,751		981,780	1,244,733	(262,866)	(86)		(262,953)		981,780		311,971	311,971	12,654		L
69336T-20-5	PHI INC NON VOTING		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	3,210		2,788	3,479	(691)			(691)		2,788		422	422			L
719405-10-2	PHOTRONICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	3,469		2,901	3,405	(504)			(504)		2,901		569	569			L
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	4,780		4,583	4,771	(169)			(169)		4,583		197	197	39		L

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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)
720279-10-8	PIER 1, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	12,535		5,726	9,751	(4,024)	(1)		(4,025)		5,726		6,809	6,809	28		L
723456-10-9	PINNACLE ENTERTAINMENT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	2,625		3,253	2,438	815			815		3,253		(628)	(628)			L
723484-10-1	PINNACLE WEST CAPITAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	52,805		45,459	53,962	(8,501)	(1)		(8,501)		45,459		7,345	7,345	588		L
723655-10-6	PIONEER DRILLING CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	780.000	5,983		4,777	7,550	(2,772)	(1)		(2,774)		4,777		1,206	1,206			L
723787-10-7	PIONEER NA T RES CO COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	820.000	86,798		69,486	73,374	(3,887)	(1)		(3,888)		69,486		17,312	17,312	33		L
724078-10-0	PIPER JAFFRAY COS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	1,955		1,434	1,616	(182)			(182)		1,434		521	521			L
724479-10-0	PITNEY BOWES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	26,663		38,638	28,922	9,718			9,718		38,638		(11,975)	(11,975)	585		L
727493-10-8	PLANTRONICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	11,211		9,855	10,692	(837)			(837)		9,855		1,357	1,357	15		L
69344F-10-6	PMC - SIERRA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	22,286		26,060	17,301	8,763	(5)		8,759		26,060		(3,774)	(3,774)			L
693475-10-5	PNC FINL SVCS GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,580.000	228,484		199,377	206,459	(7,076)	(5)		(7,081)		199,377		29,106	29,106	2,685		L
73172K-10-4	POLYCOM INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	6,365		7,422	7,824	(402)			(402)		7,422		(1,057)	(1,057)			L
73179P-10-6	POLYONE CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	277		134	231	(97)			(97)		134		143	143	2		L
73179V-10-3	POLYPORE INTERNATIONAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	736		851	880	(28)			(29)		851		(115)	(115)			L
733174-70-0	POPULAR INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,740.000	6,809		5,610	51,986	4,114	(50,490)		(46,376)		5,610		1,199	1,199			L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	13,581		9,989	13,504	(3,514)			(3,515)		9,989		3,592	3,592			L
737446-10-4	POST HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	2,515		1,798							1,798		717	717			L
737630-10-3	POTLATCH CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	5,542		4,599	5,600	(661)			(661)		4,599		942	942	(157)		L
739276-10-3	POWER INTEGRATIONS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	11,108		10,279	9,948	332			331		10,279		829	829	15		L
739363-30-7	POWERWAVE TECHNOLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	960.000	1,119		1,997	1,997						1,997		(878)	(878)			L
693506-10-7	PPG INDUSTRIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	226,820		153,178	192,027	(38,846)	(3)		(38,849)		153,178		73,642	73,642	1,311		L
69351T-10-6	PPL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	51,157		51,040	55,898	(4,855)	(3)		(4,858)		51,040		117	117	1,349		L
74005P-10-4	PRAXAIR INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	196,237		150,117	183,868	(33,749)	(3)		(33,751)		150,117		46,120	46,120	946		L
740189-10-5	PRECISION CASTPARTS CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	114,138		81,922	108,761	(26,838)	(1)		(26,839)		81,922		32,215	32,215	40		L
741503-40-3	PRICELINE.COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	146,677		59,524	93,542	(34,018)			(34,018)		59,524		87,153	87,153			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,180.000	33,288		35,508	29,028	6,481	(2)		6,480		35,508		(2,220)	(2,220)	212		L
742718-10-9	PROCTER & GAMBLE CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,340.000	1,025,770		918,297	1,023,331	(105,012)	(23)		(105,035)		918,297		107,474	107,474	8,054		L
743312-10-0	PROGRESS SOFTWARE CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	6,924		8,379	5,805	2,575			2,574		8,379		(1,455)	(1,455)			L
743315-10-3	PROGRESSIVE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,160.000	26,190		23,705	22,632	1,075	(2)		1,074		23,705		2,485	2,485	472		L
74340W-10-3	PROLOGIS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	54,722		54,372	45,744	8,768			8,768		54,372		351	351	348		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74346Y-10-3	PROS HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	385		257	298	(41)			(41)		257		128	128			L
743606-10-5	PROSPERITY BANCSHARES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	20,216		18,804	18,561	244	(1)		243		18,804		1,411	1,411	179		L
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	2,982		3,221	2,366	856	(1)		855		3,221		(239)	(239)			L
743674-10-3	PROTECTIVE LIFE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	12,475		10,322	9,926	396			396		10,322		2,153	2,153	70		L
74386V-10-0	PROVIDENT ENERGY LTD	C	04/09/2012	MERGER NON-CASH	37,400.000	472,647		254,445	361,610	(95,886)	2		(95,884)	(11,204)	254,445	14,013	204,188	218,201	5,705		U
744028-10-1	PROVIDENT NEW YORK BANKCORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	479		349	398	(49)			(49)		349		129	129	4		L
744320-10-2	PRUDENTIAL FINL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,860.000	173,251		159,216	143,343	15,877	(4)		15,873		159,216		14,035	14,035			L
H64687-12-4	PSP SWISS PROPERTY	D	04/13/2012	DISTRIBUTION	0.000	12,505		12,505							12,505						U
69366A-10-0	PSS WORLD MEDICAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	7,693		7,430	7,741	(310)			(311)		7,430		263	263			L
74460D-10-9	PUBLIC STORAGE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	22,064		15,750	21,514	(5,763)			(5,763)		15,750		6,314	6,314	176		L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,700.000	141,497		149,931	155,147	(5,209)	(7)		(5,216)		149,931		(8,434)	(8,434)	1,669		L
693656-10-0	PVH CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	1,800		1,234	1,410	(176)			(176)		1,234		566	566	1		L
74733T-10-5	QLIK TECHNOLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	8,602		6,729	6,776	(46)			(47)		6,729		1,873	1,873			L
747277-10-1	QLOGIC COR P COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,180.000	19,431		21,314	17,700	4,980	(2)		4,979		21,314		(1,883)	(1,883)			L
747316-10-7	QUAKER CHEMICAL CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	2,418		1,625	2,333	(708)			(708)		1,625		792	792	29		L
747525-10-3	QUALCOMM INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,980.000	668,662		379,274	545,906	(166,617)	(15)		(166,632)		379,274		289,388	289,388	2,146		L
747582-10-4	QUALITY SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	8,980		6,784	8,138	(1,354)			(1,354)		6,784		2,196	2,196	77		L
74762E-10-2	QUANTA SERVICES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	62,669		61,340	63,758	(2,414)	(4)		(2,418)		61,340		1,329	1,329			L
74834L-10-0	QUEST DIAGNOSTICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	122,623		114,609	120,765	(6,153)	(3)		(6,156)		114,609		8,014	8,014	707		L
74838J-10-1	QUIDEL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	2,601		1,940	2,118	(178)			(178)		1,940		661	661			L
74874Q-10-0	QUINSTREET INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	3,205		3,024	2,621	403			403		3,024		181	181			L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		05/14/2012	DISTRIBUTION	0.000	18,539											18,539	18,539			L
750086-10-0	RACKSPACE HOSTING INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	9,317		2,815	6,882	(4,066)			(4,066)		2,815		6,502	6,502			L
750438-10-3	RADIOSHACK CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	2,177		2,552	3,496	1,296			1,296		2,552		(376)	(376)	45		L
751212-10-1	RALPH LAUREN CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	93,569		48,279	74,563	(26,283)	(1)		(26,284)		48,279		45,290	45,290	216		L
755111-50-7	RAYTHEON COMPANY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,300.000	174,755		154,110	159,654	(5,537)	(7)		(5,544)		154,110		20,645	20,645	3,069		L
75606N-10-9	REALPAGE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	5,783		9,055	8,086	968			968		9,055		(3,272)	(3,272)			L
756577-10-2	RED HAT INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,140.000	68,436		35,467	47,071	(11,602)	(2)		(11,604)		35,467		32,969	32,969			L
758849-10-3	REGENCY CENTERS CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	71,449		55,843	61,697	(1,846)	(4,008)		(5,854)		55,843		15,606	15,606	(1,745)		L
75886F-10-7	REGENERON PHARMACEUTICALS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	12,384		1,908	5,543	(3,635)			(3,635)		1,908		10,476	10,476			L
759351-60-4	REINSURANCE GROUP AMERICA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	31,031		27,178	28,215	(1,036)	(1)		(1,037)		27,178		3,852	3,852	97		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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)
759509-10-2	RELIANCE STEEL & ALUMINUM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	27,956		23,745	24,345	(600)			(600)		23,745		4,211	4,211	75		L
76009N-10-0	RENT-A-CENTER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	9,888		5,252	9,620	(4,367)	(1)		(4,368)		5,252		4,635	4,635	83		L
760112-10-2	RENTECH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	3,500		2,440	2,148	295			295		2,444		1,057	1,057			L
760759-10-0	REPUBLIC S VCS INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	39,767		38,467	35,264	3,205	(2)		3,203		38,467		1,300	1,300	563		L
76116A-10-8	RESOLUTE ENERGY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	9,188		10,562	9,936	626			626		10,562		(1,373)	(1,373)			L
H68745-20-9	RIETER HOLDING AG	D	04/27/2012	DISTRIBUTION	0.000	1,569		1,569							1,569						U
767754-10-4	RITE AID CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	1,557		1,400	1,310	91	(2)		89		1,400		157	157			L
768573-10-7	RIVERBDE TECHNOLOGYH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	13,878		7,576	12,220	(4,643)			(4,644)		7,576		6,302	6,302			L
770196-10-3	ROBBINS & MEYERS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	3,000		1,383	2,913	(1,530)			(1,530)		1,383		1,617	1,617	6		L
770323-10-3	ROBERT HALF INTL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	580.000	17,235		15,875	16,507	(631)	(1)		(632)		15,875		1,360	1,360	87		L
773903-10-9	ROCKWELL AUTOMATION INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	86,628		56,826	80,707	(23,879)	(2)		(23,881)		56,826		29,802	29,802	468		L
774341-10-1	ROCKWELL COLLINS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	52,855		57,710	49,833	7,879	(1)		7,877		57,710		(4,855)	(4,855)	216		L
774415-10-3	ROCKWOOD HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	6,947		2,709	5,512	(2,802)			(2,803)		2,709		4,238	4,238			L
776696-10-6	ROPER CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	43,591		26,756	38,223	(11,466)	(1)		(11,467)		26,756		16,835	16,835	121		L
777779-30-7	ROSETTA RESOURCES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	17,860		6,405	16,530	(10,124)	(1)		(10,125)		6,405		11,455	11,455			L
778296-10-3	ROSS STORES, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	25,368		11,408	19,963	(8,555)			(8,555)		11,408		13,960	13,960	59		L
779376-10-2	ROVI CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	7,072		8,738	5,899	2,839			2,839		8,738		(1,666)	(1,666)			L
780287-10-8	ROYAL GOLD INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	2,417		2,069	2,697	(628)			(628)		2,069		348	348	12		L
749660-10-6	RPC INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	2,333		1,242	3,163	(1,921)			(1,921)		1,242		1,090	1,090	31		L
749685-10-3	RPM INTERNATIONAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	8,381		6,682	7,856	(1,174)			(1,174)		6,682		1,700	1,700	138		L
74972L-10-2	RSC HOLDINGS INC		04/30/2012	Various	5,300.000	126,093		40,828	98,050	(57,214)	4		(57,210)		40,828		85,265	85,265			L
781182-10-0	RUBY TUESDAY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	3,798		3,726	3,726						3,726		72	72			L
781295-10-0	RUE21 INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	5,506		4,252	3,888	364			364		4,252		1,254	1,254			L
783764-10-3	RYLAND GROUP, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	1,776		1,166	1,576	(410)			(410)		1,166		610	610	6		L
786449-20-7	SAFEGUARD SCIENTIFICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	7,233		6,532	6,948	(415)			(415)		6,532		701	701			L
786514-20-8	SAFEWAY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	95,567		91,953	91,734	225	(7)		218		91,953		3,614	3,614	1,264		L
78390X-10-1	SAIC INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	26,161		37,086	26,546	10,543	(3)		10,540		37,086		(10,925)	(10,925)	259		L
79377W-10-8	SAKS HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	5,224		3,087	4,680	(1,592)	(1)		(1,593)		3,087		2,137	2,137			L
79466L-30-2	SALESFORCE.COM INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	28,593		17,542	18,263	(721)			(721)		17,542		11,051	11,051			L
79546E-10-4	SALLY BEAUTY HOLDIN		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	10,319		4,023	8,452	(4,429)	(1)		(4,429)		4,023		6,297	6,297			L

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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)
80004C-10-1	SANDISK CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	43,163		44,625	52,163	(7,536)	(2)		(7,537)		44,625		(1,462)	(1,462)			L
80007P-30-7	SANDRIDGE ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,040.000	14,682		13,461	16,646	(3,184)			(3,184)		13,461		1,221	1,221			L
803062-10-8	SAPIENT CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	4,441		3,580	4,536	(955)	(1)		(956)		3,580		860	860			L
804137-10-7	SAUER DANFOSS INC	R	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	5,305		6,338	4,345	1,992			1,992		6,338		(1,033)	(1,033)	42		L
804395-10-1	SAUL CENTERS		04/12/2012	DISTRIBUTION	0.000	190		190							190						L
78388J-10-6	SBA COMMUNICATIONS CORP CL A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,540.000	131,932		91,712	109,118	(17,402)	(4)		(17,406)		91,712		40,220	40,220			L
806857-10-8	SCHLUMBERGER LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,820.000	547,169		525,976	534,184	(8,197)	(12)		(8,209)		525,976		21,193	21,193	4,106		L
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	5,627		7,612	5,919	1,693			1,693		7,612		(1,985)	(1,985)	2		L
808194-10-4	SCHULMAN (A.), INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	17,029		16,288	14,826	1,463			1,463		16,288		741	741	252		L
810186-10-6	SCOTTS MIRACLE GRO CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	4,191		3,784	3,735	49			49		3,784		407	407	24		L
811065-10-1	SCRIPPS NETWORK INTER CLASS A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	53,545		51,675	46,662	5,015	(2)		5,013		51,675		1,870	1,870	132		L
G7945M-10-7	SEAGATE TECHNOLOGY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	35,637		14,372	20,008	(5,636)			(5,636)		14,372		21,265	21,265	305		L
812578-10-2	SEATTLE GENETICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,117		616	1,003	(387)			(387)		616		501	501			L
81616X-10-3	SELECT COMFORT CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	4,230		1,492	2,603	(1,111)			(1,111)		1,492		2,738	2,738			L
816190-10-5	SELECT MEDICAL HOLDINGS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	2,600		2,329	2,883	(555)			(555)		2,329		272	272			L
816851-10-9	SEMPRA ENERGY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	242,672		196,081	210,100	(14,013)	(6)		(14,019)		196,081		46,591	46,591	4,126		L
816850-10-1	SEMTECH CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	13,816		9,003	12,410	(3,406)	(1)		(3,407)		9,003		4,813	4,813			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		04/11/2012	DISTRIBUTION	0.000	1,583		1,583							1,583						L
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	10,430		9,295	8,410	886			885		9,295		1,135	1,135			L
81725T-10-0	SENSIENT TECHNOLOGIES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	16,927		13,398	17,434	(4,035)	(1)		(4,036)		13,398		3,529	3,529	97		L
817565-10-4	SERVICE CORP. INTERNATIONAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,020.000	11,204		8,956	10,863	(1,907)			(1,907)		8,956		2,248	2,248	102		L
824348-10-6	SHERWIN WILLIAMS CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	107,925		73,380	82,128	(8,747)	(1)		(8,749)		73,380		34,545	34,545	359		L
824889-10-9	SHOE CARNIVAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	14,575		11,727	8,567	(748)	3,909		3,161		11,728		2,847	2,847			L
825549-10-8	SHUFFLE MASTER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	680		385	469	(83)			(83)		385		294	294			L
82669G-10-4	SIGNATURE BK NEW YORK NY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	2,575		1,640	2,400	(760)			(760)		1,640		935	935			L
G81276-10-0	SIGNET JEWELERS LTD	R	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	7,599		6,866	7,034	(167)			(167)		6,866		733	733	16		L
H7631K-15-8	SIKA AG	D	04/27/2012	DISTRIBUTION	0.000	3,343		3,343							3,343						U
826919-10-2	SILICON LABORATORIES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	12,554		14,169	13,026	1,144			1,143		14,169		(1,615)	(1,615)			L
828806-10-9	SIMON PPTY GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,940.000	289,564		173,891	250,144	(76,250)	(3)		(76,253)		173,891		115,673	115,673	1,843		L
82967N-10-8	SIRIUS XM RADIO INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	22,220.000	50,212		35,096	40,440	(5,344)			(5,344)		35,096		15,115	15,115			L
82966C-10-3	SIRONA DENTAL SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	18,041		13,926	15,854	(1,927)	(1)		(1,928)		13,926		4,115	4,115			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
830566-10-5	SKECHERS USA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	280		242	242						242		37	37			L
83088M-10-2	SKYWORKS SOLUTIONS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	16,855		7,650	10,056	(2,405)	(1)		(2,406)		7,650		9,205	9,205			L
78440X-10-1	SL GREEN REALTY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	9,081		7,848	7,997	(149)			(149)		7,848		1,233	1,233	60		L
78454L-10-0	SM ENERGY CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	29,693		19,814	33,626	(13,812)	(1)		(13,812)		19,814		9,879	9,879			L
83169Y-10-8	SMART BALANCE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	1,463		982	1,286	(305)			(305)		982		481	481			L
832248-10-8	SMITHFIELD FOODS, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	7,679		6,977	9,226	(2,250)			(2,250)		6,977		702	702			L
832696-40-5	SMUCKER J M CO COM NEW		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,620.000	128,722		95,445	126,635	(31,188)	(2)		(31,190)		95,445		33,277	33,277	778		L
833034-10-1	SNAP ON IN C COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	8,349		6,545	7,087	(541)			(541)		6,545		1,803	1,803	48		L
833551-10-4	SNYDERS LANCE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	8,144		6,217	7,200	(982)			(983)		6,217		1,927	1,927	51		L
83416B-10-9	SOLARWINDS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	766		388	559	(171)			(171)		388		378	378			L
83421A-10-4	SOLERA HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	9,042		7,831	8,908	(1,077)			(1,077)		7,831		1,212	1,212	20		L
834376-50-1	SOLUTIA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	10,088		5,622	6,221	(599)	(1)		(599)		5,622		4,466	4,466	14		L
835451-10-5	SONIC CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	6,247		7,110	5,922	1,188			1,188		7,110		(864)	(864)			U
H8024W-10-6	SONOVA HOLDING	D	06/30/2012	DISTRIBUTION	0.000	3,821		3,821							3,821						U
835916-10-7	SONUS NETWORKS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,300.000	9,166		7,920	7,920	5	(5)				7,920		1,245	1,245			L
835898-10-7	SOTHEBY'S		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	2,981		1,524	2,282	(759)			(759)		1,524		1,457	1,457	6		L
83616T-10-8	SOURCEFIRE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	5,061		1,972	3,238	(1,266)			(1,266)		1,972		3,088	3,088			L
842587-10-7	SOUTHERN CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,480.000	386,604		305,016	392,539	(87,510)	(13)		(87,523)		305,016		81,588	81,588	4,007		L
84470P-10-9	SOUTHSIDE BANCSHARES INC		04/16/2012	DISTRIBUTION	0.000	2,322		2,322							2,322						L
84610H-10-8	SOVRAN SELF STORAGE		04/10/2012	DISTRIBUTION	0.000	238		238							238						L
08604X-10-2	SP AUSNET	D	06/30/2012	DISTRIBUTION	0.000	810		810							810						U
84649R-20-0	SPANSION INC-CLASS A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	443		401	331	459	(389)		70		401		42	42			L
78462F-10-3	SPDR S&P 500 ETF TRUST		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	58,292.000	8,085,730		8,036,230			(71)		(71)		8,036,230		49,499	49,499	23,511		L
847560-10-9	SPECTRA ENERGY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	6,691		5,010	6,765	(1,754)			(1,755)		5,010		1,680	1,680	62		L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	5,379		4,827	4,572	255			255		4,827		552	552			L
852061-10-0	SPRINT NEX TEL CORP COM SER 1		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,140.000	23,122		23,490	21,388	2,102			2,102		23,490		(368)	(368)			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	4,094		2,601	3,251	(650)			(650)		2,601		1,493	1,493			L
790849-10-3	ST JUDE MEDICAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,860.000	71,433		69,523	63,798	5,727	(3)		5,725		69,523		1,911	1,911	818		L
85254C-30-5	STAGE STORES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	20,216		21,757	18,335	3,425	(2)		3,423		21,757		(1,541)	(1,541)	119		L
853626-10-9	STANDARD MICROSYSTEMS CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	8,438		9,135	8,246	889			889		9,135		(697)	(697)			L
854502-10-1	STANLEY BLACK & DECKER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,140.000	89,701		73,047	77,064	(4,016)			(4,016)		73,047		16,654	16,654	467		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP 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)
855030-10-2	STAPLES INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,260.000	52,102		48,052	45,281	2,771			2,771		48,052		4,050	4,050	685		L
855244-10-9	STARBUCKS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,020.000	242,966		108,269	184,960	(76,685)	(6)		(76,691)		108,269		134,697	134,697	683		L
Y7545N-10-9	STARHILL GLOBAL REIT	D	05/03/2012	Various	0.000	415		420	28,314	(1,155)	30		(1,124)	(2,411)	420	1	(5)	(4)	376		U
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,960.000	111,097		99,538	94,021	5,520	(3)		5,517		99,538		11,559	11,559			L
856190-10-3	STATE BANK FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	5,853		5,167	5,137	30			30		5,168		686	686			L
857477-10-3	STATE STREET CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,880.000	174,445		167,205	156,403	10,808	(6)		10,802		167,205		7,240	7,240	1,630		L
784774-10-1	STEC INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,200.000	10,806		11,328	10,308	5,996	(2)		5,994		11,328		(522)	(522)			L
858119-10-0	STEEL DYNAMICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	7,755		8,450	7,364	1,086			1,086		8,450		(696)	(696)	112		L
858155-20-3	STEELCASE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	6,117		4,050	4,924	(872)	(1)		(873)		4,050		2,067	2,067	99		L
858375-10-8	STEIN MART INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	8,097		8,534	8,989	(453)			(453)		8,536		(440)	(440)			L
858912-10-8	STERICYCLE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	61,478		55,916	54,544	1,373			1,373		55,916		5,561	5,561			L
859152-10-0	STERIS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	2,437		2,686	2,386	301			301		2,686		(250)	(250)	14		L
859319-30-3	STERLING FINANCIAL CORP/SPOKANE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	387		257	334	(77)			(77)		257		130	130			L
556269-10-8	STEVEN MADDEN LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	7,733		4,262	6,210	(1,947)			(1,948)		4,262		3,471	3,471			L
860370-10-5	STEWART ENTERPRISES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	9,645		10,212	8,986	1,229	(2)		1,226		10,212		(567)	(567)	117		L
860372-10-1	STEWART INFORMATION SERVICES CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	314		211	231	(20)			(20)		211		103	103			L
860630-10-2	STIFEL FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	2,128		2,246	1,923	324			323		2,246		(118)	(118)			L
86074Q-10-2	STILLWATER MINING CORP	R	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	4,086		2,908	3,556	(648)			(648)		2,908		1,178	1,178			L
861642-10-6	STONE ENERGY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	17,445		10,117	17,411	(7,293)	(1)		(7,294)		10,117		7,329	7,329			L
86183P-10-2	STONERIDGE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	2,775		2,594	2,698	(103)			(103)		2,594		181	181			L
862685-10-4	STRATASYS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	5,246		2,204	3,649	(1,445)			(1,445)		2,204		3,042	3,042			L
86272T-10-6	STRATEGIC HOTEL CAPITAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,080.000	7,213		6,945	5,800	1,146			1,146		6,945		268	268			L
H8300N-11-9	STRAUMANN HOLDING	D	04/19/2012	DISTRIBUTION	0.000	1,043		1,043							1,043						U
863667-10-1	STRYKER CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,320.000	239,327		223,081	214,747	8,342			8,342		223,085		16,241	16,241	1,836		L
864159-10-8	STURM RUGER & CO INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	1,025		342	669	(327)			(327)		342		683	683	4		L
866674-10-4	SUN COMMUNITIES		04/18/2012	Various	80.000	4,206		2,126	2,922	(680)	(979)		(1,659)		2,126		2,080	2,080	(604)		L
86764P-10-9	SUNOCO INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	640.000	24,669		18,943	26,253	(3,484)	(1)		(3,485)		18,943		5,727	5,727	128		L
86768K-10-6	SUNSRISE SENIOR LIVING INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	1,388		1,022	1,426	(404)			(404)		1,022		366	366			L
867914-10-3	SUNTRUST B KS INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	14,323		15,208	10,974	4,235	(1)		4,234		15,208		(885)	(885)	31		L
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	10,346		9,732	9,262	470	(1)		469		9,732		614	614	179		L
868536-10-3	SUPERVALU INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,340.000	52,056		89,785	67,721	22,068	(3)		22,065		89,785		(37,729)	(37,729)	730		L

SCHEDULE D - PART 4

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										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)
78486Q-10-1	SVB FINANCIAL GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	11,318		9,046	8,584	462			462		9,046		2,272	2,272			L
870738-10-1	SWIFT ENERGY CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	3,175		3,447	3,566	(119)			(119)		3,448		(273)	(273)			L
870808-10-2	SWISHER HYGIENE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,460.000	6,078		9,511	9,200	315			315		9,515		(3,437)	(3,437)			L
H7354Q-13-5	SWISS LIFE HOLDING	D	04/30/2012	DISTRIBUTION	0.000	10,156		10,156							10,156						U
H8403W-10-7	SWISS PRIME SITE	D	04/30/2012	DISTRIBUTION	0.000	12,988		12,988							12,988						U
H8431B-10-9	SWISS RE LTD	D	04/27/2012	DISTRIBUTION	0.000	70,900		70,900							70,900						U
871237-10-3	SYKES ENTERPRISES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	13,758		16,842	13,781	3,062	(1)		3,061		16,842		(3,084)	(3,084)			L
871503-10-8	SYMANTEC CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,680.000	103,310		93,064	88,892	4,180	(9)		4,172		93,064		10,246	10,246			L
87151Q-10-6	SYMETRA FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	29,479		34,835	23,945	10,894			10,894		34,835		(5,356)	(5,356)	185		L
87161C-10-5	SYNOVUS FINANCIAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	3,115		2,204	2,143	61			61		2,204		911	911	30		L
87162M-40-9	SYNTHES INC CMN STK	D	06/25/2012	Various	5,401.000	897,353		702,263	905,629	(146,066)			(146,066)	(57,144)	702,263	21,555	173,535	195,090	10,673		U
871829-10-7	SYSCO CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,620.000	226,344		228,723	223,495	5,240	(11)		5,229		228,723		(2,379)	(2,379)	4,115		L
74144T-10-8	T. ROWE PRICE GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,740.000	108,883		94,450	99,093	(4,641)	(3)		(4,643)		94,450		14,433	14,433	592		L
87424N-10-4	TALEO CORP CL A		04/09/2012	MERGER CASH	3,900.000	179,400		106,272	150,891	(44,614)	2		(44,612)		106,272		73,128	73,128			L
87612G-10-1	TARGA RES CORP		05/14/2012	Various	1,310.000	60,675		58,466	4,883	(1,279)			(1,279)		58,466		2,209	2,209	40		L
87611R-30-6	TARGACEPT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	272		307	334	116			116		307		(35)	(35)			L
87612E-10-6	TARGET CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	119,543		106,222	106,538	(312)	(3)		(315)		106,222		13,321	13,321	624		L
87651B-10-4	TASER INTL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,260.000	5,218		5,864	6,451	(584)			(584)		5,864		(647)	(647)			L
876664-10-3	TAUBMAN CENTERS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	10,529		5,826	8,694	(2,746)			(2,746)		5,826		4,703	4,703	(12)		L
872275-10-2	TCF FINANCIAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	23,022		21,924	21,672	252			252		21,924		1,098	1,098	105		L
87236Y-10-8	TD AMERITRADE HOLDING CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,520.000	46,172		48,164	39,438	8,730	(4)		8,726		48,164		(1,992)	(1,992)	151		L
H84989-10-4	TE CONNECTIVITY LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	97,938		84,708	85,652	(940)	(4)		(944)		84,708		13,230	13,230	500		L
878237-10-6	TECH DATA CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	5,390		4,186	4,941	(755)			(755)		4,186		1,204	1,204			L
878377-10-0	TECHNE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	22,479		21,614	23,208	(1,595)			(1,595)		21,614		865	865	95		L
872375-10-0	TECO ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	1,767		1,631	1,914	(283)			(283)		1,631		136	136	22		L
879080-10-9	TEJON RANCH CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	11,357		10,134	9,302	833	(1)		832		10,134		1,223	1,223			L
879939-10-6	TELETECH HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	315		312	324	(12)			(12)		312		3	3			L
88023U-10-1	TEMPUR PEDIC INTL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	19,139		4,508	11,557	(7,048)			(7,048)		4,508		14,630	14,630			L
Q8980R-10-9	TEN NETWORK HOLDINGS LTD	D	06/30/2012	DISTRIBUTION	0.000	841		841							841						U
88033G-10-0	TENET HEALTHCARE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,000.000	16,189		17,113	15,390	1,727	(5)		1,723		17,113		(924)	(924)			L
880345-10-3	TENNANT CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	15,459		11,332	12,438	(1,106)			(1,106)		11,332		4,127	4,127	54		L
880349-10-5	TENNECO AUTOMOTIVE INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	4,345		2,891	3,574	(683)			(683)		2,891		1,454	1,454			L
88076W-10-3	TERADATA C ORP DEL COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	12,536		5,526	8,732	(3,206)			(3,206)		5,526		7,010	7,010			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
880770-10-2	TERADYNE I NC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	980.000	16,421		11,512	13,357	(1,844)	(1)		(1,846)		11,512		4,910	4,910			L
880779-10-3	TEREX CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	1,483		616	811	(195)			(195)		616		867	867			L
88160R-10-1	TESLA MOTORS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	4,543		3,808	3,998	(191)			(191)		3,808		735	735			L
881609-10-1	TESORO CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,000.000	22,890		12,700	23,360	(10,660)			(10,660)		12,700		10,190	10,190			L
88162G-10-3	TETRA TECH INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	13,786		12,147	11,227	921	(1)		921		12,147		1,639	1,639			L
88162F-10-5	TETRA TECHNOLOGIES, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	13,722		16,688	15,691	1,001	(3)		997		16,688		(2,967)	(2,967)			L
882491-10-3	TEXAS INDUSTRIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	6,363		6,478	5,540	938			938		6,478		(115)	(115)			L
882508-10-4	TEXAS INST RS INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,000.000	457,885		361,810	407,540	(45,709)	(21)		(45,730)		361,810		96,075	96,075	2,380		L
883203-10-1	TEXTRON IN C COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	18,124		13,518	12,573	946	(1)		945		13,518		4,606	4,606	27		L
87240R-10-7	TFS FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	4,393		3,799	4,122	(322)			(322)		3,799		594	594			L
48020T-10-1	THE JONES GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	19,306		19,035	15,825	3,210			3,210		19,035		271	271	75		L
G8813K-11-6	THE UNITED LABORATORIES RIGHTS	D	04/25/2012	Various	1,500.000	1,284											1,284	1,284			U
88338T-10-4	THERAVANCE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	8,592		6,309	9,282	(2,973)	(1)		(2,973)		6,309		2,283	2,283			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	151,628		127,018	125,017	2,141	(139)		2,002		127,018		24,609	24,609	361		L
884315-10-2	THOMAS & BETTS CORP.		05/16/2012	Various	4,540.000	326,861		192,301	247,884	(55,581)			(55,581)		192,301		134,560	134,560			L
88632Q-10-3	TIBCO SOFTWARE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	685		233	478	(245)			(245)		233		451	451			L
886547-10-8	TIFFANY + CO NEW COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	46,592		32,727	46,382	(13,654)	(1)		(13,655)		32,727		13,865	13,865	406		L
88732J-20-7	TIME WARNER CABLE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	180,055		120,076	139,854	(19,775)	(3)		(19,778)		120,076		59,979	59,979	1,232		L
887317-30-3	TIME WARNER INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,060.000	473,591		403,187	471,988	(68,782)	(20)		(68,801)		403,187		70,404	70,404	3,396		L
887389-10-4	TIMKEN CO.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	11,064		7,216	8,516	(1,300)			(1,300)		7,216		3,848	3,848	51		L
88830M-10-2	TITAN INTERNATIONAL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	2,899		1,425	2,335	(910)			(910)		1,425		1,474	1,474	1		L
88830R-10-1	TITAN MACHINERY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	6,432		3,879	4,346	(467)			(467)		3,879		2,553	2,553			L
888706-10-8	TIVO INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	217		215	179	35			35		215		3	3			L
872540-10-9	TJX COMPANIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	243,610		121,030	189,777	(68,743)	(4)		(68,747)		121,030		122,580	122,580	559		L
872960-10-9	TNS INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	7,325		6,379	6,379						6,379		946	946			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		04/12/2012	DIRECT CASH	0.770	17		17							17						L
891777-10-4	TOWER GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	1,719		1,721	1,614	107			107		1,721		(2)	(2)	15		L
89214P-10-9	TOWNE BANK		05/24/2012	Various	780.000	12,302		14,400	9,547	2,894	(1)		2,892		14,400		(2,098)	(2,098)	125		L
89236Y-10-4	TPC GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	10,623		5,060	5,599	(539)			(539)		5,060		5,563	5,563			L
892356-10-6	TRACTOR SUPPLY CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	11,941		4,091	8,418	(4,327)			(4,327)		4,091		7,850	7,850	14		L
893641-10-0	TRANSDIGM GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	2,416		1,106	1,914	(808)			(808)		1,106		1,310	1,310			L

SCHEDULE D - PART 4

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										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)
89417E-10-9	TRAVELERS COS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,540.000	270,191		228,421	268,632	(40,206)	(2)		(40,208)		228,421		41,770	41,770	1,861		L
89469A-10-4	TREEHOUSE FOODS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	2,311		1,411	2,615	(1,204)			(1,204)		1,411		900	900			L
896239-10-0	TRIMBLE NAVIGATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	15,436		8,478	12,152	(3,674)			(3,674)		8,478		6,958	6,958			L
896522-10-9	TRINITY INDS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	15,914		11,933	15,030	(3,096)	(1)		(3,097)		11,933		3,980	3,980	90		L
89674K-10-3	TRIQUINT SEMICONDUCTOR		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	2,174		2,682	1,851	832	(1)		832		2,682		(509)	(509)			L
898349-10-5	TRUSTCO BANK CORP NY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	10,287		11,271	10,322	951	(3)		949		11,271		(984)	(984)	242		L
898402-10-2	TRUSTMARK CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	5,286		4,288	5,344	(1,055)			(1,056)		4,288		998	998	51		L
87305R-10-9	TTM TECHNOLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	5,555		6,104	5,699	405	(1)		405		6,104		(548)	(548)			L
899896-10-4	TUPPERWARE BRANDS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	26,819		20,735	24,627	(3,891)	(1)		(3,892)		20,735		6,084	6,084	290		L
901109-10-8	TUTOR PERINI CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	5,136		3,907	4,196	(289)			(289)		3,907		1,229	1,229			L
87311L-10-4	TW TELECOM INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	6,355		5,239	5,814	(574)			(575)		5,239		1,116	1,116			L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	100,049		66,541	85,012	(18,468)	(3)		(18,471)		66,541		33,508	33,508	455		L
902494-10-3	TYSON FOODS INC CLASS A		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	43,200		38,848	49,536	(10,685)	(4)		(10,688)		38,848		4,352	4,352	96		L
902681-10-5	U G I CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	6,411		6,532	7,056	(524)			(524)		6,532		(121)	(121)	125		L
903293-40-5	U S G CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	4,852		3,624	3,048	576			576		3,624		1,228	1,228			L
H89231-33-8	UBS AG CHF0.1	D	05/30/2012	DISTRIBUTION	0.000	25,027		25,027							25,027						L
90384S-30-3	ULTA US		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	5,721		1,417	3,895	(2,478)			(2,479)		1,417		4,305	4,305	60		L
90385D-10-7	ULTIMATE SOFTWARE GRP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	14,604		6,806	13,024	(6,218)			(6,218)		6,806		7,798	7,798			L
903914-10-9	ULTRA PETROLEUM CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,920.000	89,936		122,803	145,780	73,916	(7)		73,908		122,803		(32,868)	(32,868)			L
902788-10-8	UMB FINL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	16,116		15,368	13,410	1,958	(1)		1,958		15,368		748	748	148		L
904214-10-3	UMPQUA HOLDINGS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	5,244		4,243	4,956	(712)	(1)		(713)		4,243		1,001	1,001	56		L
907818-10-8	UNION PACIFIC CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,880.000	317,039		212,754	305,107	(92,349)	(4)		(92,354)		212,754		104,285	104,285	3,456		L
909218-10-9	UNIT CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	13,500		14,514	15,776	(1,262)	(1)		(1,262)		14,514		(1,013)	(1,013)			L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	8,164		8,733	6,793	1,941	(1)		1,940		8,733		(569)	(569)			L
911163-10-3	UNITED NATURAL FOODS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	3,809		2,958	3,201	(243)			(243)		2,958		852	852			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,820.000	469,000		375,551	425,966	(50,406)	(9)		(50,415)		375,551		93,449	93,449	3,317		L
911363-10-9	UNITED RENTALS INC		05/18/2012	DIRECT CASH	0.990	44		46							46		(2)	(2)			L
912909-10-8	UNITED STATES STEEL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	980.000	28,532		21,570	25,931	(4,361)			(4,361)		21,570		6,962	6,962	49		L
913004-10-7	UNITED STATIONERS, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	6,995		5,991	7,814	(1,824)			(1,824)		5,991		1,005	1,005	62		L
913017-10-9	UNITED TECHNOLOGIES CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,200.000	422,185		367,756	380,068	(12,304)	(8)		(12,312)		367,756		54,429	54,429	2,496		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
91324P-10-2	UNITEDHEALTH GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,440.000	369,545		206,108	326,379	(120,262)	(10)		(120,272)		206,108		163,437	163,437	1,047		L
91347P-10-5	UNIVERSAL DISPLAY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	2,300		832	2,201	(1,369)			(1,369)		832		1,468	1,468			L
913483-10-3	UNIVERSAL ELECTRONICS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	1,944		1,955	2,024	(69)			(69)		1,955		(11)	(11)			L
913543-10-4	UNIVERSAL FST PRODS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	2,580		2,358	2,470	(112)			(112)		2,358		222	222			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	13,838		11,958	12,435	(477)			(477)		11,958		1,880	1,880	16		L
91529Y-10-6	UNUM GROUP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	16,490		16,404	14,749	1,656			1,656		16,405		85	85	74		L
917047-10-2	URBAN OUTFITTERS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	98,856		75,888	93,704	(17,816)			(17,816)		75,888		22,968	22,968			L
917286-20-5	URSTADT BIDDLE CL A		04/03/2012	DISTRIBUTION	0.000	92		92							92						L
902973-30-4	US BANCORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,080.000	346,900		261,578	299,714	(38,114)	(22)		(38,136)		261,578		85,323	85,323	3,546		L
91913Y-10-0	VALERO ENERGY CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,460.000	106,183		88,111	93,883	(5,765)	(7)		(5,772)		88,111		18,072	18,072	669		L
919794-10-7	VALLEY NATIONAL BANCORP		06/04/2012	Various	980.300	23,036		25,331	12,123	2,425			2,425		25,331		(2,295)	(2,295)	338		L
920253-10-1	VALMONT INDUSTRIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	14,500		9,631	10,895	(1,264)			(1,264)		9,631		4,869	4,869	43		L
922042-85-8	VANGUARD MSCI EMERGING MARKETS	R	04/18/2012	UBS AG	2,366,750.000	100,798,334		89,214,057	90,433,518	(1,203,433)			(1,203,433)		89,215,331		11,583,003	11,583,003			L
92230Y-10-4	VASCO DATA SECURITY INTL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	6,285		5,562	4,303	1,261			1,261		5,564		721	721			L
922417-10-0	VEECO INSTRUMENTS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	9,587		9,075	7,072	2,003			2,003		9,075		512	512			L
92275P-30-7	VENOCO INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	1,634		1,083	1,083						1,083		551	551			L
92276F-10-0	VENTAS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	154,524		136,611	151,056	(14,445)			(14,445)		136,611		17,913	17,913	1,699		L
92335C-10-6	VERA BRADLEY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	537		749	645	104			104		749		(213)	(213)			L
92342Y-10-9	VERIFONE SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	5,445		1,491	3,552	(2,060)			(2,061)		1,491		3,953	3,953			L
92343X-10-0	VERINT SYSTEMS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	2,470		2,219	2,203	16			16		2,219		251	251			L
92343E-10-2	VERISIGN INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,040.000	87,100		58,432	72,869	(14,434)	(3)		(14,437)		58,432		28,668	28,668			L
92343V-10-4	VERIZON COMMUNICATIONS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,700.000	741,417		592,190	790,364	(198,145)	(30)		(198,174)		592,190		149,227	149,227	19,700		L
92532F-10-0	VERTEX PHARMACEUTICALS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	31,442		33,594	29,225	4,371	(1)		4,369		33,594		(2,152)	(2,152)			L
92553P-20-1	VIACOM INC NEW CL B		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,640.000	219,279		156,509	210,702	(54,186)	(7)		(54,193)		156,509		62,770	62,770	2,320		L
92552R-40-6	VIAD CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	740.000	13,770		17,598	12,935	4,663	(1)		4,662		17,598		(3,827)	(3,827)	59		L
92769L-10-1	VIRGIN MEDIA INC	R	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	33,964		28,920	30,360	(1,438)	(2)		(1,440)		28,920		5,044	5,044	57		L
92823T-10-8	VIRNETX HOLDING CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	40.000	938		653	999	(346)			(346)		653		285	285			L
928241-10-8	VIROPHARMA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	6,604		2,885	8,217	(5,331)	(1)		(5,332)		2,885		3,719	3,719			L
92828Q-10-9	VIRTUS INVESTMENT PARTNERS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	5,033		4,673	4,561	113			113		4,673		360	360			L
92826C-83-9	VISA INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,980.000	363,721		233,598	302,559	(68,957)			(68,957)		233,598		130,123	130,123	656		L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	7,953		6,077	6,293	(216)			(216)		6,077		1,876	1,876			L

SCHEDULE D - PART 4

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										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)
N93540-10-7	VISTAPRINT NV	R	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	3,760		2,943	3,060	(117)			(117)		2,943		817	817			L
92849E-10-1	VITAMIN SHOPPE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	5,627		4,483	4,786	(303)			(303)		4,483		1,145	1,145			L
928563-40-2	VM WARE INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	37,977		25,781	28,285	(2,503)	(1)		(2,503)		25,781		12,196	12,196			L
92858J-10-8	VOCUS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	2,004		2,468	3,534	(1,067)			(1,067)		2,468		(464)	(464)			L
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	8,465		6,229	6,659	(429)			(430)		6,229		2,236	2,236			L
92886T-20-1	VONAGE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	1,179		1,471	1,372	99			99		1,471		(292)	(292)			L
929042-10-9	VORNADO RLTY TR		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	179,544		175,074	166,018	9,402	(3)		9,399		175,074		4,470	4,470	1,164		L
929160-10-9	VULCAN MAT LS CO COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	12,409		10,509	11,805	(1,296)			(1,296)		10,509		1,900	1,900	3		L
92922P-10-6	W & T OFFSHORE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	220.000	4,218		3,775	4,666	(890)			(890)		3,775		442	442	18		L
38388F-10-8	W R GRACE & CO NEW		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	3,384		1,651	2,755	(1,104)			(1,104)		1,651		1,734	1,734			L
929566-10-7	WABASH NATIONAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	180		114	157	(43)			(43)		114		66	66			L
92927K-10-2	WABCO HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	20,042		11,523	14,756	(3,233)			(3,233)		11,523		8,519	8,519			L
929740-10-8	WABTEC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	9,655		5,668	8,394	(2,726)			(2,726)		5,668		3,987	3,987	4		L
930059-10-0	WADDELL & REED FINANCIAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	580.000	17,793		19,633	14,367	5,266			5,266		19,633		(1,840)	(1,840)	290		L
931422-10-9	WALGREEN CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,360.000	367,989		375,627	342,502	33,141	(16)		33,125		375,627		(7,637)	(7,637)	2,331		L
931142-10-3	WAL-MART STORES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,660.000	723,691		588,128	696,802	(108,656)	(17)		(108,674)		588,128		135,563	135,563	8,891		L
93317Q-10-5	WALTER ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	580.000	37,354		35,229	35,125	104			104		35,229		2,125	2,125	73		L
934390-40-2	WARNACO GROUP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	5,391		4,527	5,004	(476)			(477)		4,527		863	863			L
G94368-10-0	WARNER CHILCOTT PLC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	14,326		21,486	13,617	7,869			7,869		21,486		(7,160)	(7,160)			L
938824-10-9	WASHINGTON FEDERAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	24,346		26,909	19,866	7,043			7,043		26,909		(2,563)	(2,563)	227		L
94106L-10-9	WASTE MGMT INC DEL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,240.000	259,931		239,791	236,820	2,981	(11)		2,971		239,791		20,140	20,140	2,570		L
941848-10-3	WATERS CORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	7,076		5,623	5,924	(300)			(301)		5,623		1,452	1,452			L
942683-10-3	WATSON PHARMACEUTICALS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	113,759		92,378	101,371	(8,992)	(1)		(8,993)		92,378		21,381	21,381			L
942749-10-2	WATTS WATER TECHNOLOGIES INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	4,704		4,332	4,105	227			227		4,332		372	372	13		L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	8,474		9,649	9,077	574	(1)		573		9,649		(1,175)	(1,175)			L
94770V-10-2	WEBMD HEALTH CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	140.000	3,180		4,223	5,257	(1,034)			(1,034)		4,223		(1,043)	(1,043)			L
947684-10-6	WEBSENSE		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	9,236		7,793	8,241	(447)	(1)		(448)		7,793		1,443	1,443			L
948626-10-6	WEIGHT WATCHERS INTL INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	32,540		12,162	24,204	(12,042)	(1)		(12,043)		12,162		20,379	20,379	77		L
948741-10-3	WEINGARTEN REALTY		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	10,737		9,624	9,164	460	(1)		459		9,624		1,114	1,114	122		L

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94946T-10-6	WELLCARE HEALTH PLANS		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	5,409		2,221	4,200	(1,979)			(1,979)		2,221		3,189	3,189			L
94973V-10-7	WELLPOINT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,560.000	246,504		184,214	235,850	(51,630)	(5)		(51,636)		184,214		62,290	62,290	1,024		L
949746-10-1	WELLS FARGO CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	29,900.000	1,003,933		776,742	824,044	(47,257)	(45)		(47,302)		776,742		227,191	227,191	6,578		L
950810-10-1	WESBANCO INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	9,364		9,377	9,346	33	(1)		32		9,377		(13)	(13)	158		L
952145-20-9	WEST COAST BANCORP OREGON		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	4,698		3,375	3,744	(369)			(369)		3,375		1,323	1,323			L
955306-10-5	WEST PHARMACEUTICAL SERVICES		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	760.000	33,062		31,684	28,842	2,843	(1)		2,842		31,684		1,378	1,378	274		L
957090-10-3	WESTAMERICA BANCORPORATION		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	2,772		2,683	2,634	49			49		2,683		89	89	22		L
957638-10-9	WESTERN ALLIANCE BANCORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	720.000	6,121		6,369	4,486	1,885	(1)		1,884		6,369		(248)	(248)			L
958102-10-5	WESTERN DIGITAL CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	740.000	30,698		29,612	22,903	6,710	(1)		6,709		29,612		1,086	1,086			L
959319-10-4	WESTERN REFINING INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	5,002		1,318	3,721	(2,403)			(2,403)		1,318		3,684	3,684	22		L
959802-10-9	WESTERN UN CO COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,740.000	102,076		96,864	104,812	(7,940)	(9)		(7,948)		96,864		5,212	5,212	574		L
960413-10-2	WESTLAKE CHEMICAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	4,893		1,903	3,219	(1,316)			(1,316)		1,903		2,990	2,990	6		L
961840-10-5	WET SEAL		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	400.000	1,367		1,466	1,304	163	(1)		162		1,466		(99)	(99)			L
962166-10-4	WEYERHAEUSER CO		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,240.000	213,951		182,521	191,181	(8,644)			(8,644)		182,521		31,429	31,429	1,536		L
966387-10-2	WHITING PETROLEUM CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	49,064		33,342	42,955	(9,613)			(9,613)		33,342		15,722	15,722			L
966837-10-6	WHOLE FOODS MKT INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	103,786		60,562	84,888	(24,324)			(24,324)		60,562		43,224	43,224	342		L
969203-10-8	WILL BROS GRP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,080.000	4,673		4,113	3,964	151			151		4,114		559	559			L
969457-10-0	WILLIAMS COS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,020.000	258,107		143,085	264,820	(89,583)	(12)		(89,595)		143,085		115,022	115,022	2,075		L
969904-10-1	WILLIAMS SONOMA, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	9,810		7,817	10,010	(2,193)			(2,193)		7,817		1,993	1,993	57		L
G96666-10-5	WILLIS GROUP HOLDINGS,INC	R	04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	52,154		48,764	57,424	(8,658)	(2)		(8,660)		48,764		3,390	3,390	707		L
97650W-10-8	WINTRUST FINANCIAL CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	15,558		17,633	12,903	4,731			4,731		17,633		(2,076)	(2,076)	41		L
97717P-10-4	WISDOMTREE INVESTMENTS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	2,002		1,495	1,452	43			43		1,495		507	507			L
978097-10-3	WOLVERINE WORLD WIDE, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	742		604	713	(109)			(109)		604		138	138	5		L
980745-10-3	WOODWARD INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	9,858		6,124	9,823	(3,698)			(3,699)		6,124		3,734	3,734	19		L
981419-10-4	WORLD ACCEPTANCE CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	5,880		6,568	7,350	(782)			(782)		6,568		(688)	(688)			L
981475-10-6	WORLD FUEL SERVICES CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	80.000	3,360		2,051	3,358	(1,307)			(1,307)		2,051		1,309	1,309	6		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	5,135		3,844	4,586	(742)	(1)		(742)		3,844		1,291	1,291	34		L
98233Q-10-5	WRIGHT EXPRESS CORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	11,458		6,099	9,770	(3,671)			(3,672)		6,099		5,359	5,359			L
98235T-10-7	WRIGHT MEDICAL GRP INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	9,673		9,541	8,580	962	(1)		961		9,541		131	131			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	40,082		21,427	31,777	(10,349)	(1)		(10,350)		21,427		18,654	18,654	193		L
983134-10-7	WYNN RESOR TS LTD COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	65,448		43,718	55,245	(11,526)	(1)		(11,527)		43,718		21,730	21,730	250		L
98389B-10-0	XCEL ENERGY INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,600.000	121,427		103,355	127,144	(23,782)	(7)		(23,789)		103,355		18,072	18,072	2,392		L
984121-10-3	XEROX CORP COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,240.000	121,263		138,494	121,310	17,206	(23)		17,183		138,494		(17,230)	(17,230)	1,295		L
984332-10-6	YAHOO INC COM		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,000.000	170,321		181,090	177,430	3,676	(17)		3,660		181,090		(10,768)	(10,768)			L
988498-10-1	YUM! BRANDS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	215,846		120,997	174,670	(53,669)	(4)		(53,673)		120,997		94,850	94,850	1,687		L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	21,340		15,999	20,037	(4,038)			(4,038)		15,999		5,341	5,341			L
98956P-10-2	ZIMMER HOLDINGS INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,020.000	65,664		62,130	54,488	7,643	(2)		7,642		62,130		3,534	3,534	184		L
989701-10-7	ZIONS BANCORP		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	5,926		3,940	4,558	(619)			(619)		3,940		1,986	1,986	3		L
989922-10-9	ZOLL MED CORP		04/26/2012	Various	2,220.000	206,452		96,825	140,260	(43,435)			(43,435)		96,825		109,627	109,627			L
989817-10-1	ZUMIEZ INC		04/18/2012	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	712		308	555	(247)			(247)		308		403	403			L
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	04/06/2012	DISTRIBUTION	0.000	179,584		179,584							179,584						L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						220,115,692	XXX	187,651,336	185,611,339	(11,935,122)	(65,339)		(12,000,461)	(146,153)	187,859,441	95,744	32,160,507	32,256,251	941,919	XXX	XXX
63012L-YK-7	LYKAION IAM LTD	F	06/29/2012	VARIOUS	15,500.000	115,388,343		293,035,538							100,512,585		14,875,759	14,875,759			U
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		04/01/2012	VARIOUS	6,407.000	6,407		3,970							6,407						U
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						115,394,750	XXX	293,039,508							100,518,992		14,875,759	14,875,759		XXX	XXX
9799997. Total - Common Stocks - Part 4						335,510,442	XXX	480,690,844	185,611,339	(11,935,122)	(65,339)		(12,000,461)	(146,153)	288,378,433	95,744	47,036,266	47,132,009	941,919	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						335,510,442	XXX	480,690,844	185,611,339	(11,935,122)	(65,339)		(12,000,461)	(146,153)	288,378,433	95,744	47,036,266	47,132,009	941,919	XXX	XXX
9899999. Total - Preferred and Common Stocks						336,689,022	XXX	481,883,486	186,772,322	(11,903,463)	(65,339)		(11,968,802)	(146,153)	289,571,075	95,744	47,022,203	47,117,947	941,919	XXX	XXX
9999999 - Totals						2,940,073,471	XXX	3,066,608,307	1,676,470,075	5,768,640	3,230,936		8,999,576	(146,153)	2,874,171,606	95,744	65,806,121	65,901,865	43,697,463	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 59

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
INT RATE SWAP1165 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BANK OF AMERICA	04/03/2012	04/05/2022		50,000,000	US0003M(2.2588%)			(213,106)	(2,286,002)		(2,286,002)	(2,286,002)				781,420		0001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												(213,106)	(2,286,002)	XXX	(2,286,002)	(2,286,002)				781,420	XXX	XXX
CDS CS2336648 ON RPMINT 150 03/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	02/14/2008	03/20/2018		5,000,000	credit event/(1.5000)			(37,917)	(39,924)		(39,924)	(138,209)					2FE	0002
CDS CS2367411 ON NEM 95 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	03/26/2008	06/20/2013		5,000,000	credit event/(0.9500)			(24,014)	(21,229)		(21,229)	14,485					2FE	0002
CDS CS2377600 ON NORDSTROM INC	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	04/04/2008	06/20/2013		5,000,000	credit event/(1.0000)			(25,278)	(34,512)		(34,512)	4,689					1FE	0002
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	04/15/2008	06/20/2015		5,000,000	credit event/(0.5800)			(14,661)	(11,870)		(11,870)	(29,207)					2FE	0002
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	05/06/2008	06/20/2013		5,000,000	credit event/(1.5700)			(39,686)	(53,726)		(53,726)	(6,940)					3FE	0002
CDS CS2416002 ON SANTNDR 51 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	05/08/2008	06/20/2013		5,000,000	credit event/(0.5100)			(12,892)	144,730		144,730	(44,938)					2FE	0002
CDS CS2416010 ON LLOYDS TSB BANK PLC	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/08/2008	06/20/2013		5,000,000	credit event/(0.4900)			(12,386)	57,424		57,424	(102,964)					1FE	0002
CDS CS2433924 ON BOEING CAP CORP	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/23/2008	06/20/2013		3,000,000	credit event/(0.7700)			(11,678)	(16,447)		(16,447)	(1,356)					1FE	0002
CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	SCHEDULE D	Credit	ROYAL BANK OF SCTLND	07/17/2008	09/20/2013		5,000,000	credit event/(1.2000)			(30,333)	2,894		2,894	(91,884)					2FE	0002
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	07/17/2008	09/20/2013		5,000,000	credit event/(0.7500)			(18,958)	47,953		47,953	(105,764)					3FE	0002
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	credit event/(0.8100)			(20,475)	71,700		71,700	(122,231)					2FE	0002
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	credit event/(1.0300)			(26,036)	61,695		61,695	(38,413)					2FE	0002
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		1,000,000	credit event/(3.5200)			(17,796)	(25,010)		(25,010)	(43,931)					3FE	0002
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	10/23/2008	12/20/2013		2,000,000	credit event/(5.8000)			(58,644)	(129,899)		(129,899)	(18,531)					3FE	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)
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	10/29/2009	12/20/2014		10,000,000	credit event/(1.0000)	(119,551)		(38,924)	(42,114)		(42,114)	(54,721)		11,632			2FE	0002
CDS CS3068802 ON FCX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/26/2010	03/20/2015		5,000,000	credit event/(1.0000)	44,737		(29,624)	15,657		15,657	(34,848)		(4,346)			2FE	0002
CDS CS3173776 ON HD 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	05/25/2010	06/20/2015		10,000,000	credit event/(1.0000)	(118,791)		(38,833)	(201,251)		(201,251)	(15,179)		11,723			1FE	0002
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/21/2010	09/20/2015		3,300,000	credit event/(1.0000)	340,122		(49,634)	204,522		204,522	(52,318)		(32,950)			4FE	0002
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(19,774)	(121,914)		(121,914)	(20,821)		5,504			3FE	0002
CDS CS3294093 ON CAH 100 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	12/17/2010	03/20/2016		10,000,000	credit event/(1.0000)	(178,508)		(33,573)	(226,375)		(226,375)	(24,733)		16,983			2FE	0002
CDS CS3329923 ON FRCA 100 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	03/08/2011	03/20/2016		6,000,000	credit event/(1.0000)	482,964		(78,336)	909,803		909,803	(331,012)		(48,003)			3FE	0002
CDS CS3332489 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	03/09/2011	03/20/2016		7,000,000	credit event/(5.0000)	(654,325)		(111,873)	(478,178)		(478,178)	(24,574)		65,071			3FE	0002
CDS CS3358096 ON COF-BNKNA 100 06/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	04/13/2011	06/20/2016		5,000,000	credit event/(1.0000)	(80,503)		(17,512)	(51,095)		(51,095)	(63,129)		7,766			2FE	0002
CDS CS3429780 ON MWD 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	08/11/2011	09/20/2013		10,000,000	credit event/(1.0000)	374,441		(139,473)	184,851		184,851	(303,662)		(88,917)			1FE	0002
CDS CS3429822 ON C 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	08/11/2011	09/20/2014		25,000,000	credit event/(1.0000)	993,018		(286,267)	398,045		398,045	(402,098)		(159,878)			1FE	0002
CDS CS3432321 ON DANBNK 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	08/12/2011	09/20/2013		10,000,000	credit event/(1.0000)	113,750		(77,603)	154,854		154,854	(52,312)		(27,048)			1FE	0002
CDS CS3437452 ON NBR-INC 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	08/05/2011	09/20/2016		5,000,000	credit event/(1.0000)	74,353		(32,536)	149,402		149,402	(35,853)		(7,258)			2FE	0002
CDS CS3442569 ON DUKECO 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	08/22/2011	09/20/2016		5,000,000	credit event/(1.0000)	(120,914)		(13,365)	(123,721)		(123,721)	(41,777)		11,913			1FE	0002
CDS CS3447683 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	09/07/2011	09/20/2013		7,000,000	credit event/(5.0000)	70,000		(194,158)	(242,826)		(242,826)	(294,573)		(17,213)			4FE	0002
CDS CS3447725 ON MWD 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	09/07/2011	09/20/2013		10,000,000	credit event/(1.0000)	418,282		(153,412)	184,851		184,851	(289,723)		(102,856)			1FE	0002
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	09/09/2011	09/20/2017		10,000,000	credit event/(1.0000)	(171,979)		(36,290)	(236,436)		(236,436)	24,064		14,266			1FE	0002
CDS CS3460488 ON GS 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	09/15/2011	09/20/2013		10,000,000	credit event/(1.0000)	215,548		(104,145)	80,523		80,523	(268,209)		(53,589)			1FE	0002
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(60,618)	163,773		163,773	(178,004)		(35,341)			3FE	0002
CDS CS3516800 ON CRDSUI-USA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	11/30/2011	12/20/2014		10,000,000	credit event/(1.0000)	(44,863)		(43,208)	(72,738)		(72,738)	(20,340)		7,348			1FE	0002
CDS CS3527047 ON CSGAG 100 12/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	12/08/2011	12/20/2013		10,000,000	credit event/(1.0000)	79,881		(70,225)	18,059		18,059	23,093		(19,670)			1FE	0002
CDS CS3539844 ON SLE 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	01/30/2012	03/20/2017		5,000,000	credit event/(1.0000)		(36,880)	(18,101)	(13,808)		(13,808)	20,062		3,010			2FE	0002
CDS CS3539877 ON WY 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	01/30/2012	03/20/2017		5,000,000	credit event/(1.0000)		107,868	(29,916)	140,203		140,203	41,139		(8,804)			3FE	0002
CDS CS3550080 ON CBSCOR 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	02/08/2012	03/20/2017		5,000,000	credit event/(1.0000)		(31,763)	(17,412)	11,741		11,741	41,054		2,450			2FE	0002
CDS CS3552649 ON NSC 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	02/17/2012	03/20/2017		5,000,000	credit event/(1.0000)		(161,465)	(6,889)	(139,227)		(139,227)	10,516		11,722			2FE	0002
CDS CS3552656 ON DANBNK 300 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	02/17/2012	03/20/2014		10,000,000	credit event/(3.0000)		(130,923)	(88,511)	(95,106)		(95,106)	12,662		23,155			1FE	0002
CDS CS3557770 ON CAH 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	02/24/2012	03/20/2017		5,000,000	credit event/(1.0000)		(150,653)	(7,237)	(122,533)		(122,533)	17,719		10,401			2FE	0002
CDS CS3578248 ON MWD 100 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	03/16/2012	03/20/2014		10,000,000	credit event/(1.0000)		271,795	(68,541)	310,207		310,207	77,509		(39,096)			1FE	0002
CDS CS3591043 ON AAGM-AGD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/10/2012	06/20/2017		5,000,000	credit event/(1.0000)		220,038	(20,668)	240,189		240,189	29,570		(9,418)			2FE	0002
CDS CS3596166 ON MWD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	04/17/2012	06/20/2014		10,000,000	credit event/(1.0000)		453,913	(62,928)	372,441		372,441	(39,099)		(42,373)			1FE	0002

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CDS CS3598725 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/18/2012	06/20/2017		9,000,000	credit event/(5.0000)		(451,105)	(73,797)	(375,179)		(375,179)	58,473		17,453			3FE	0002
CDS CS3601297 ON AZO 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/20/2012	06/20/2017		5,000,000	credit event/(1.0000)		(104,856)	(5,913)	(72,847)		(72,847)	28,061		3,948			2FE	0002
CDS CS3603848 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/25/2012	06/20/2017		3,000,000	credit event/(5.0000)		(89,593)	(24,359)	(7,723)		(7,723)	78,729		3,141			4FE	0002
CDS CS3603863 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/25/2012	06/20/2017		5,000,000	credit event/(1.0000)		211,900	(16,596)	311,121		311,121	106,650		(7,429)			3FE	0002
CDS CS3608979 ON VLOC 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/26/2012	06/20/2017		5,000,000	credit event/(1.0000)		115,003	(13,000)	167,540		167,540	56,509		(3,972)			2FE	0002
CDS CS3655053 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	05/17/2012	06/20/2014		5,000,000	credit event/(1.0000)		(5,171)	(5,816)	(10,243)		(10,243)	(5,368)		296			2FE	0002
CDS CS3670409 ON AEP 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	05/23/2012	06/20/2017		5,000,000	credit event/(1.0000)		(38,841)	(4,491)	(53,314)		(53,314)	(15,260)		787			2FE	0002
CDS CS3690886 ON MET 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	06/01/2012	06/20/2017		10,000,000	credit event/(1.0000)		881,892	(22,123)	800,801		800,801	(67,023)		(14,068)			1FE	0002
CDS CS3690894 ON LNC 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/01/2012	06/20/2017		10,000,000	credit event/(1.0000)		946,652	(23,156)	980,570		980,570	49,018		(15,101)			2FE	0002
CDS CS3690902 ON PRU 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/01/2012	06/20/2017		10,000,000	credit event/(1.0000)		678,113	(18,872)	604,950		604,950	(62,346)		(10,817)			2FE	0002
CDS CS3690910 ON HIG 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/01/2012	06/20/2017		10,000,000	credit event/(1.0000)		885,965	(22,188)	806,664		806,664	(65,169)		(14,133)			2FE	0002
CDS CS3706245 ON HARTFORD FINL SERVICES GROUP INC	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	06/08/2012	06/20/2017		10,000,000	credit event/(1.0000)		883,444	(16,843)	806,664		806,664	(66,048)		(10,732)			2FE	0002
CDS CS3706252 ON LNC 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	06/08/2012	06/20/2017		10,000,000	credit event/(1.0000)		991,868	(18,160)	980,570		980,570	751		(12,049)			2FE	0002
CDS CS3706260 ON PRU 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	06/08/2012	06/20/2017		10,000,000	credit event/(1.0000)		676,133	(14,325)	604,950		604,950	(62,970)		(8,214)			2FE	0002
CDS CS3706278 ON MET 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	06/08/2012	06/20/2017		10,000,000	credit event/(1.0000)		863,097	(16,596)	800,801		800,801	(51,811)		(10,485)			1FE	0002
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK	06/25/2012	09/20/2017		5,000,000	credit event/(1.0000)		(174,272)	(232)	(178,175)		(178,175)	(4,365)		463			1FE	0002
CDS CXB789787 ON CDX.NA.IG.18 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	06/07/2012	06/20/2017		250,000,000	credit event/(1.0000)		2,259,280	(188,400)	1,459,988		1,459,988	(770,614)		(28,677)			2FE	0002
0929999. Subtotal - Swaps - Hedging Other - Credit Default										2,026,395	9,071,439	(2,785,205)	9,052,715	XXX	9,052,715	(3,767,577)		(603,406)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										2,026,395	9,071,439	(2,998,311)	6,766,713	XXX	6,766,713	(6,053,579)		(603,406)		781,420	XXX	XXX
CDS CS2259840 ON MBIA INSURANCE CORPORATION			Credit	BANK OF AMERICA	10/25/2007	12/20/2012		5,000,000	2.2000/(credit event)			55,611			(403,830)					5,000,000	4FE	
CDS CS2298244 ON BA 36 03/20/2013			Credit	BANK OF AMERICA	01/04/2008	03/20/2013		3,000,000	0.3600/(credit event)			5,460			4,008					3,000,000	1FE	
CDS CS2369920 ON ENTRPA 185 06/20/2013			Credit	BANK OF AMERICA	03/28/2008	06/20/2013		5,000,000	1.8500/(credit event)			46,764			48,946					5,000,000	2FE	
CDS CS3143050 ON UNH 100 06/20/2015			Credit	JP MORGAN CHASE BANK	04/21/2010	06/20/2015		10,000,000	1.0000/(credit event)	(140,959)		64,211	(81,101)		98,887			13,656		10,000,000	1FE	
CDS CS3294085 ON DELLN 100 03/20/2016			Credit	BANK OF AMERICA	12/17/2010	03/20/2016		5,000,000	1.0000/(credit event)	(9,749)		26,205	(6,900)		(94,398)			927		5,000,000	1FE	
CDS CS3296643 ON PBI 100 03/20/2016			Credit	BNP PARIBAS	12/17/2010	03/20/2016		10,000,000	1.0000/(credit event)	(206,151)		70,168	(145,897)		(816,905)			19,613		10,000,000	2FE	
CDS CS3314578 ON XRX 100 03/20/2016			Credit	HSBC	02/09/2011	03/20/2016		10,000,000	1.0000/(credit event)	(70,489)		57,451	(51,296)		(290,453)			6,896		10,000,000	2FE	
CDS CS3358088 ON C 100 06/20/2016			Credit	GOLDMAN SACHS INTERNATIONAL	04/13/2011	06/20/2016		5,000,000	1.0000/(credit event)	(40,606)		29,195	(31,096)		(239,482)			3,917		5,000,000	1FE	
CDS CS3378565 ON PEG 06/20/2016			Credit	BANK OF AMERICA	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		58,013	(59,206)		(357,302)			7,458		10,000,000	2FE	
CDS CS3378573 ON CLINKI 06/20/2016			Credit	BNP PARIBAS	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(314,724)		81,580	(246,298)		(472,934)			31,024		10,000,000	3FE	
CDS CS3383680 ON FDX 100 06/20/2016			Credit	DEUTSCHE BANK	05/26/2011	06/20/2016		10,000,000	1.0000/(credit event)	42,959		46,314	33,674		91,489			(4,242)		10,000,000	2FE	
CDS CS3393929 ON WMI 100 06/20/2016			Credit	HSBC	06/08/2011	06/20/2016		10,000,000	1.0000/(credit event)	(47,250)		55,252	(37,283)		18,291			4,696		10,000,000	2FE	

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CDS CS3437445 ON WFT 100 09/20/2016			Credit	CREDIT SUISSE FB	08/05/2011	09/20/2016		5,000,000	1.0000/(credit event)	(176,609)		42,517	(145,482)		(290,896)			17,239		5,000,000	2FE	
CDS CS3442577 ON PCG-PACGAS 100 09/20/2016			Credit	DEUTSCHE BANK	08/22/2011	09/20/2016		5,000,000	1.0000/(credit event)	(104,431)		35,567	(86,826)		(32,818)			10,289		5,000,000	2FE	
CDS CS3493760 ON MMM 100 12/20/2016			Credit	GOLDMAN SACHS	10/14/2011	12/20/2016		25,000,000	1.0000/(credit event)	663,670		62,335	572,571		803,728			(64,054)		25,000,000	1FE	
CDS CS3501448 ON MMM 100 12/20/2016			Credit	HSBC	11/03/2011	12/20/2016		15,000,000	1.0000/(credit event)	426,705		34,226	371,922		482,237			(41,607)		15,000,000	1FE	
CDS CS3529613 ON PFE 100 03/20/2017			Credit	GOLDMAN SACHS	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)		59,338	43,376	53,826		177,727			(5,512)		10,000,000	1FE	
CDS CS3537285 ON PG 100 03/20/2017			Credit	GOLDMAN SACHS	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)		428,401	51,063	392,797		479,331			(35,604)		20,000,000	1FE	
CDS CS3539851 ON KFT 100 03/20/2017			Credit	MORGAN STANLEY	01/30/2012	03/20/2017		5,000,000	1.0000/(credit event)		112,060	11,965	102,914		111,028			(9,147)		5,000,000	2FE	
CDS CS3539869 ON GP 100 03/20/2017			Credit	ROYAL BANK OF SCTLND	01/30/2012	03/20/2017		5,000,000	1.0000/(credit event)		(91,357)	28,568	(83,900)		(103,858)			7,457		5,000,000	2FE	
CDS CS3550098 ON CMCSA 100 03/20/2017			Credit	GOLDMAN SACHS	02/08/2012	03/20/2017		5,000,000	1.0000/(credit event)		44,073	16,462	40,674		12,276			(3,399)		5,000,000	2FE	
CDS CS3552664 ON CEG 100 03/20/2017			Credit	JP MORGAN CHASE BANK	02/17/2012	03/20/2017		15,000,000	1.0000/(credit event)		(271,195)	75,522	(251,507)		(110,981)			19,688		15,000,000	2FE	
CDS CS3552672 ON CP-RAILWAY 100 03/20/2017			Credit	CITIBANK	02/17/2012	03/20/2017		5,000,000	1.0000/(credit event)		(24,069)	20,359	(22,322)		38,500			1,747		5,000,000	2FE	
CDS CS3555204 ON WFT 100 03/20/2017			Credit	BANK OF AMERICA	02/21/2012	03/20/2017		10,000,000	1.0000/(credit event)		(493,673)	70,949	(458,835)		(718,386)			34,838		10,000,000	2FE	
CDS CS3557762 ON JNJ 100 03/20/2017			Credit	GOLDMAN SACHS	02/24/2012	03/20/2017		5,000,000	1.0000/(credit event)		150,653	7,237	140,252		151,258			(10,401)		5,000,000	1FE	
CDS CS3591050 ON ABX 100 06/20/2017			Credit	JP MORGAN CHASE BANK	04/10/2012	06/20/2017		5,000,000	1.0000/(credit event)		(70,500)	14,267	(67,482)		(14,223)			3,018		5,000,000	1FE	
CDS CS3601289 ON LOW 100 06/20/2017			Credit	JP MORGAN CHASE BANK	04/20/2012	06/20/2017		5,000,000	1.0000/(credit event)		82,071	6,771	78,981		54,562			(3,090)		5,000,000	1FE	
CDS CS3608961 ON HESS 100 06/20/2017			Credit	GOLDMAN SACHS	04/26/2012	06/20/2017		5,000,000	1.0000/(credit event)		(115,003)	13,000	(111,031)		(265,133)			3,972		5,000,000	2FE	
CDS CS3670417 ON DTE 100 06/20/2017			Credit	BANK OF AMERICA	05/23/2012	06/20/2017		5,000,000	1.0000/(credit event)		(69,088)	6,677	(67,688)		(61,736)			1,400		5,000,000	2FE	
CDS CS3739535 ON CBE-COOPIN 100 09/20/2017			Credit	CITIBANK	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)		45,140	575	45,020		35,185			(120)		5,000,000	1FE	
CDS CXS789789 ON CDX.NA.IG.18 06/20/2017			Credit	JP MORGAN CHASE BANK	06/01/2012	06/20/2017		100,000,000	1.0000/(credit event)		(1,213,405)	99,911	(1,194,050)		(583,995)			19,356		100,000,000	2FE	
CDS CXS789789 ON CDX.NA.IG.18 06/20/2017			Credit	BARCLAY'S CAPITAL	06/08/2012	06/20/2017		100,000,000	1.0000/(credit event)		(1,021,580)	73,521	(1,009,170)		(583,995)			12,410		100,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(53,289)	(2,448,135)	1,311,093	(2,324,740)	XXX	(2,833,872)			42,425		448,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(53,289)	(2,448,135)	1,311,093	(2,324,740)	XXX	(2,833,872)			42,425		448,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(213,106)	(2,286,002)	XXX	(2,286,002)	(2,286,002)				781,420	XXX	XXX
1169999. Total Swaps - Credit Default										1,973,106	6,623,305	(1,474,111)	6,727,975	XXX	6,218,843	(3,767,577)		(560,982)		448,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										1,973,106	6,623,305	(1,687,217)	4,441,973	XXX	3,932,841	(6,053,579)		(560,982)		448,781,420	XXX	XXX
FXFWD0373 (0.9871 AUD) / 1 USD	DEBT SECURITIES	SCHEDULE D	Currency	DEUTSCHE BANK	06/19/2012	07/23/2012		20,000,000	(0.9871 AUD) / 1 USD				(191,208)		(191,208)		(191,208)			25,103		0003
FXFWD0374 (0.9863 AUD) / 1 USD	DEBT SECURITIES	SCHEDULE D	Currency	BANK OF AMERICA	06/19/2012	07/23/2012		10,000,000	(0.9863 AUD) / 1 USD				(87,632)		(87,632)		(87,632)			12,551		0003
FXFWD0375 (0.9855 AUD) / 1 USD	DEBT SECURITIES	SCHEDULE D	Currency	DEUTSCHE BANK	06/19/2012	07/23/2012		20,000,000	(0.9855 AUD) / 1 USD				(159,002)		(159,002)		(159,002)			25,103		0003
FXFWD0376 (1.0276 CAD) / 1 USD	DEBT SECURITIES	SCHEDULE D	Currency	BANK OF AMERICA	06/21/2012	07/20/2012		24,329,409	(1.0276 CAD) / 1 USD				(182,856)		(182,856)		(182,856)			28,475		0003

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)
FXFWD0377 (1.0275 CAD) / 1 USD	DEBT SECURITIES	SCHEDULE D	Currency	DEUTSCHE BANK	06/21/2012	07/20/2012		24,330,521	(1.0275 CAD) / 1 USD				(181,744)		(181,744)		(181,744)			28,477		0003
1229999. Subtotal - Forwards - Hedging Other													(802,442)	XXX	(802,442)		(802,442)			119,708	XXX	XXX
1269999. Subtotal - Forwards													(802,442)	XXX	(802,442)		(802,442)			119,708	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										2,026,395	9,071,439	(2,998,311)	5,964,270	XXX	5,964,270	(6,053,579)	(802,442)	(603,406)		901,128	XXX	XXX
1419999. Subtotal - Replication										(53,289)	(2,448,135)	1,311,093	(2,324,740)	XXX	(2,833,872)			42,425		448,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										1,973,106	6,623,305	(1,687,217)	3,639,530	XXX	3,130,398	(6,053,579)	(802,442)	(560,982)		448,901,128	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	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.
0002	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.
0003	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)
ESU2	38		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/21/2012	CME	06/11/2012	1,322.0000	1,356.4000	65,360		65,360	65,360			133,000	100.00/100.00
MFSU2	253		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/21/2012	CME	06/11/2012	1,349.8100	1,423.8000	935,920		935,920	935,920			1,012,000	100.00/100.00
RTAU2	432		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/21/2012	ICE	06/11/2012	766.4000	795.4000	1,252,800		1,252,800	1,252,800			2,592,000	100.00/100.00
SPU2	163		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/21/2012	CME	06/11/2012	1,322.0000	1,356.4000	1,401,800		1,401,800	1,401,800			2,852,500	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												3,655,880		3,655,880	3,655,880			6,589,500	XXX
1329999. Subtotal - Long Futures												3,655,880		3,655,880	3,655,880			6,589,500	XXX
ESU2	(1,500)		INDEX FUTURES - EMINI S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/21/2012	CME	06/11/2012	1,322.0000	1,356.4000	(2,580,000)		(2,580,000)	(2,580,000)			5,250,000	0001
1349999. Subtotal - Short Futures - Hedging Other												(2,580,000)		(2,580,000)	(2,580,000)			5,250,000	XXX
1389999. Subtotal - Short Futures												(2,580,000)		(2,580,000)	(2,580,000)			5,250,000	XXX
1399999. Subtotal - Hedging Effective												3,655,880		3,655,880	3,655,880			6,589,500	XXX
1409999. Subtotal - Hedging Other												(2,580,000)		(2,580,000)	(2,580,000)			5,250,000	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												1,075,880		1,075,880	1,075,880			11,839,500	XXX

NONE

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				3,655,880	(2,580,000)	3,655,880	11,839,500	11,839,500
BANK OF AMERICA	Y	Y		3,289,312	(3,601,686)		3,342,266	(4,644,709)		43,822,446	43,510,072
BARCLAYS BANK	Y	Y			(1,177,887)			(752,712)		100,000,000	98,822,113
BNP PARIBAS	Y	Y		283,433	(487,300)		283,433	(1,384,945)		20,000,000	19,796,133
CITI BANK	Y	Y	4,810,184	2,715,328	(339,723)		2,743,993	(317,402)		10,000,000	7,565,421
CREDIT SUISSE	Y	Y		459,609	(403,147)	56,462	459,609	(548,560)		5,000,000	5,000,000
DEUTSCHE BANK	Y	Y	1,610,000	1,206,917	(700,818)		1,264,731	(646,810)		15,078,682	13,974,781
GOLDMAN SACHS	Y	Y	2,550,000	3,837,171	(912,461)	374,710	4,261,372	(1,066,563)	644,809	70,000,000	70,000,000
GOLDMAN SACHS INTERNATIONAL	Y	Y		398,045	(509,818)		398,045	(718,203)		5,000,000	4,888,227
HSBC	Y	Y		371,922	(88,579)	283,343	500,527	(290,453)	210,074	35,000,000	35,000,000
JP MORGAN CHASE & COMPANY	Y	Y		404,034	(2,072,317)		478,503	(1,187,377)		135,000,000	133,331,717
MORGAN STANLEY	Y	Y		102,914		102,914	111,028		111,028	5,000,000	5,000,000
ROYAL BANK	Y	Y		2,894	(83,900)		2,894	(103,858)		5,000,000	4,918,993
UBS AG	Y	Y		1,011,185	(65,596)	945,589	1,011,185	(65,596)	945,589		
0299999. Total NAIC 1 Designation			8,970,184	14,082,764	(10,443,234)	1,763,018	14,857,588	(11,727,189)	1,911,501	448,901,128	441,807,457
0899999 - Totals			8,970,184	14,082,764	(10,443,234)	1,763,018	18,513,468	(14,307,189)	5,567,381	460,740,628	453,646,957

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
RP1396-18-9	CITI D (Agency MBS & Pass) Repo			11,884,613	11,884,613	06/30/2012
7499999. Subtotal - Common Stocks - Money Market Mutual Funds				11,884,613	11,884,613	XXX
7599999. Total - Common Stocks				11,884,613	11,884,613	XXX
7699999. Total - Preferred and Common Stocks				11,884,613	11,884,613	XXX
9999999 - Totals				11,884,613	11,884,613	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 11,884,613 Book/Adjusted Carrying Value $ 11,884,613
2. Average balance for the year to date Fair Value $ 11,884,613 Book/Adjusted Carrying Value $ 11,884,613
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			6,227	6,227	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			651,327	651,327	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			20,143	20,143	12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			381,031	381,031	12/31/2013
09248U-61-9	TREASURY TEMP FUND			1,771,943	1,771,943	12/31/2013
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			4,034,384	4,034,384	12/31/2013
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			198,898	198,898	12/31/2013
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			5,155,561	5,155,561	12/31/2013
7499999. Subtotal - Common Stocks - Money Market Mutual Funds				12,219,514	12,219,514	XXX
7599999. Total - Common Stocks				12,219,514	12,219,514	XXX
7699999. Total - Preferred and Common Stocks				12,219,514	12,219,514	XXX
05722L-GB-9	BAKER HUGHES INCORPORATED			2,499,845	2,499,882	07/11/2012
2082P2-GS-7	CONOCOPHILLIPS QATAR			7,599,377	7,599,208	07/26/2012
24423H-G6-2	JOHN DEERE LTD			4,999,825	4,999,896	07/06/2012
34108A-GK-7	FLORIDA POWER & LIGHT CO			3,499,426	3,499,510	07/19/2012
4523EL-GT-6	ILLINOIS TOOL WORKS INC			5,399,536	5,399,415	07/27/2012
65475L-GB-2	NISSAN MOTOR ACCEPTANCE			1,724,836	1,724,794	07/11/2012
66765E-GD-1	NORTHWEST NATURAL GAS			1,599,878	1,599,915	07/13/2012
69352T-GD-1	PPL ENERGY SUPPLY LLC			7,024,194	7,023,946	07/13/2012
74835J-GD-0	QUESTAR CORP			999,897	999,900	07/13/2012
7743E2-GG-7	ROCKWELL AUTOMATION			4,699,384	4,699,452	07/16/2012
79744J-G5-6	SAN DIEGO GAS & ELECTRIC CO			4,999,865	4,999,911	07/05/2012
05722L-GC-7	BAKER HUGHES INCORPORATED			3,114,785	3,114,848	07/12/2012
05722L-GD-5	BAKER HUGHES INCORPORATED			5,999,544	5,999,660	07/13/2012
06738L-G2-9	BARD (C. R.) INC			2,849,946	2,849,980	07/02/2012
06738L-GA-1	BARD (C. R.) INC			5,999,544	5,999,595	07/10/2012
06738L-GC-7	BARD (C. R.) INC			999,906	999,908	07/12/2012
22303R-GX-0	COVIDIEN INTL FINANCE SA			6,999,034	6,997,958	07/31/2012
23585L-GB-8	DANAHER CORP			13,199,182	13,199,377	07/11/2012
23585L-GC-6	DANAHER CORP			3,999,724	3,999,792	07/12/2012
24423H-G6-2	JOHN DEERE LTD			11,999,580	11,999,736	07/06/2012
3024X2-G5-9	FMC TECHNOLOGIE			4,999,785	4,999,761	07/05/2012
3024X2-GC-4	FMC TECHNOLOGIE			1,999,790	1,999,737	07/12/2012
4523EL-GT-6	ILLINOIS TOOL WORKS INC			2,999,742	2,999,675	07/27/2012
4523EL-H1-6	ILLINOIS TOOL WORKS INC			9,998,900	9,998,709	08/01/2012
4581A2-G6-0	INTEGRYS ENERGY GROUP			5,999,718	5,999,650	07/06/2012
65475L-GA-4	NISSAN MOTOR ACCEPTANCE			299,974	299,968	07/10/2012
65475L-GB-2	NISSAN MOTOR ACCEPTANCE			1,274,879	1,274,848	07/11/2012
69352T-G6-6	PPL ENERGY SUPPLY LLC			4,999,745	4,999,708	07/06/2012
69430L-G9-3	PACIFIC GAS & ELEC CO			4,999,710	4,999,522	07/09/2012
74835J-GD-0	QUESTAR CORP			999,897	999,900	07/13/2012
7743E2-GG-7	ROCKWELL AUTOMATION			1,299,830	1,299,848	07/16/2012
79744J-G5-6	SAN DIEGO GAS & ELECTRIC CO			4,999,865	4,999,911	07/05/2012
79744J-G9-8	SAN DIEGO GAS & ELECTRIC CO			4,999,755	4,999,822	07/09/2012
79744J-GA-5	SAN DIEGO GAS & ELECTRIC CO			4,999,725	4,999,800	07/10/2012
85462C-GB-5	STANLEY WORKS			7,999,256	7,999,222	07/11/2012
85462C-GK-5	STANLEY WORKS			2,999,532	2,999,445	07/19/2012
88355L-G9-4	THERMO FISHER SCIENTIFIC			1,999,864	1,999,844	07/09/2012
88355L-GD-5	THERMO FISHER SCIENTIFIC			1,999,794	1,999,773	07/13/2012
88355L-GH-6	THERMO FISHER SCIENTIFIC			999,860	999,849	07/17/2012
95709W-G6-4	WESTAR ENERGY INC			2,249,885	2,249,866	07/06/2012
001090-87-9	NATIONAL RURAL UTILITIES			10,000,000	10,000,000	07/03/2012
001091-12-2	ARMY & AIRFORCE EXCHANGE SERVICE			5,000,000	5,000,000	07/27/2012
001091-13-1	NATIONAL RURAL UTILITIES			5,000,000	5,000,000	07/05/2012
001091-24-5	NATIONAL FUEL GAS COMPANY			7,000,000	7,000,000	07/02/2012
001091-26-8	ARMY & AIRFORCE EXCHANGE SERVICE			9,300,000	9,300,000	07/02/2012
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				209,626,814	209,625,542	XXX
9999999 - Totals				221,846,328	221,845,057	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 148,553,683 Book/Adjusted Carrying Value $ 148,552,411
2. Average balance for the year to date Fair Value $ 215,910,462 Book/Adjusted Carrying Value $ 215,910,416
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 233,730,941 Book/Adjusted Carrying Value $ 233,729,669

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank	Northbrook, Illinois					(371)			XXX
Bank of America, N.A.	New York, New York					(719,755,505)	(656,977,075)	(739,601,653)	XXX
Bank of Montreal	Toronto, Canada		3.000	984		322,153	1,981,637	258,815	XXX
Bank of New York Mellon	New York, New York		0.010	362	79	7,137,657	6,693,552	10,242,444	XXX
Bank of Oklahoma	Tulsa, Oklahoma					969,276	1,237,273	1,433,347	XXX
Citibank, N.A.	New York, New York		0.020	68	6	12,284,197	1,818,544	6,989,038	XXX
Fifth Third Bank	Cincinnati, Ohio					2,679,749	2,283,855	1,836,816	XXX
First Hawaiian Bank	Honolulu, Hawaii					543,026	256,658	573,310	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					2,770,361	2,739,303	969,940	XXX
First Tennessee Bank	Memphis, Tennessee					55,193	11,091,118	11,334,749	XXX
Branch Banking and Trust Co.	Richmond, Virginia					19,267,240	18,851,078	1,776,491	XXX
BMO Harris N.A.	Chicago, Illinois					603,170	2,045,405	256,598	XXX
Capital One N.A.	New Orleans, Louisiana					33,839,212	4,319,446	1,642,148	XXX
Huntington National Bank	Columbus, Ohio					707,394	903,932	274,318	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.290	117		108,257,746	64,854,473	98,698,785	XXX
KeyBank National Association	Cleveland, Ohio					46,856,049	1,602,436	4,143,156	XXX
HSBC Bank, USA	Buffalo, New York					8,532,213	2,424,731	377,154	XXX
RBC Global Services	Toronto, Canada					5,466	2,637	151,090	XXX
PNC Financial Services	Cherry Hill, New Jersey					5,143,729	4,650,493	3,848,646	XXX
Regions Bank	Birmingham, Alabama					4,962,145	42,928,254	21,279,429	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					652,122	712,292	600,672	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(64,441,440)	(65,004,501)	(73,183,872)	XXX
Bank of Alaska	Anchorage, Alaska					265,648	265,648	266,709	XXX
									XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	1,531	84	(528,343,570)	(550,318,812)	(645,831,870)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	1,531	84	(528,343,570)	(550,318,812)	(645,831,870)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,579,313	1,449,164	2,444,478	XXX
0599999. Total - Cash		XXX	XXX	1,531	84	(526,764,258)	(548,869,648)	(643,387,392)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
BAKER HUGHES INCORPORATED		06/06/2012		07/11/2012	2,499,882		295
BAKER HUGHES INCORPORATED		06/07/2012		07/12/2012	3,114,848		332
BAKER HUGHES INCORPORATED		06/22/2012		07/13/2012	5,999,660		255
BARD (C. R.) INC		06/29/2012		07/02/2012	2,849,980		40
BARD (C. R.) INC		06/25/2012		07/10/2012	5,999,595		270
BARD (C. R.) INC		06/26/2012		07/12/2012	999,908		42
CONOCOPHILLIIPS QATAR		06/26/2012		07/26/2012	7,599,208		158
COVIDIEN INTL FINANCE SA		06/26/2012		07/31/2012	6,997,958		340
DCP MIDSTREAM LLC		06/29/2012		07/02/2012	8,999,905		190
DANAHER CORP		06/28/2012		07/11/2012	13,199,377		187
DANAHER CORP		06/21/2012		07/12/2012	3,999,792		189
JOHN DEERE LTD		06/21/2012		07/06/2012	16,999,632		780
FMC TECHNOLOGIE		06/21/2012		07/05/2012	4,999,761		597
FMC TECHNOLOGIE		06/28/2012		07/12/2012	1,999,737		72
FLORIDA POWER & LIGHT CO		06/29/2012		07/19/2012	3,499,510		54
FLORIDA POWER & LIGHT CO		06/28/2012		07/24/2012	4,999,201		104
ILLINOIS TOOL WORKS INC		06/27/2012		07/27/2012	8,399,090		140
ILLINOIS TOOL WORKS INC		06/27/2012		08/01/2012	9,998,709		167
INTEGRYS ENERGY GROUP		06/22/2012		07/06/2012	5,999,650		630
KROGER CO		06/29/2012		07/03/2012	8,999,780		220
NISSAN MOTOR ACCEPTANCE		06/26/2012		07/10/2012	299,968		18
NISSAN MOTOR ACCEPTANCE		06/28/2012		07/11/2012	2,999,642		108
NORTHWEST NATURAL GAS		06/25/2012		07/13/2012	1,599,915		43
PPL ENERGY SUPPLY LLC		06/22/2012		07/06/2012	4,999,708		525
PPL ENERGY SUPPLY LLC		06/29/2012		07/13/2012	7,023,946		176
PACIFIC GAS & ELEC CO		06/25/2012		07/09/2012	4,999,522		358
QUESTAR CORP		06/13/2012		07/13/2012	1,999,800		300
ROCKWELL AUTOMATION		06/29/2012		07/02/2012	7,622,956		89
ROCKWELL AUTOMATION		06/25/2012		07/16/2012	5,999,300		280
SAN DIEGO GAS & ELECTRIC CO		06/27/2012		07/05/2012	9,999,822		178
SAN DIEGO GAS & ELECTRIC CO		06/28/2012		07/09/2012	4,999,822		67
SAN DIEGO GAS & ELECTRIC CO		06/28/2012		07/10/2012	4,999,800		67
SIGMA-ALDRICH CORP		06/26/2012		07/02/2012	8,515,967		165
STANLEY WORKS		06/18/2012		07/11/2012	7,999,222		1,011
STANLEY WORKS		06/20/2012		07/19/2012	2,999,445		339
TELSTRA CORP.		06/25/2012		08/13/2012	1,559,571		60
THERMO FISHER SCIENTIFIC		06/08/2012		07/09/2012	1,999,844		447
THERMO FISHER SCIENTIFIC		06/12/2012		07/13/2012	1,999,773		359
THERMO FISHER SCIENTIFIC		06/15/2012		07/17/2012	999,849		151
WESTAR ENERGY INC		06/22/2012		07/06/2012	2,249,866		242
WISCONSIN GAS CO		06/29/2012		07/02/2012	11,834,924		151
NATIONAL RURAL UTILITIES		06/26/2012	0.250	07/03/2012	10,000,000	347	
ARMY & AIRFORCE EXCHANGE SERVICE		06/28/2012	0.250	07/27/2012	5,000,000	104	
NATIONAL RURAL UTILITIES		06/28/2012	0.250	07/05/2012	5,000,000	104	
NATIONAL FUEL GAS COMPANY		06/29/2012	0.480	07/02/2012	7,000,000	187	
ARMY & AIRFORCE EXCHANGE SERVICE		06/29/2012	0.230	07/02/2012	9,300,000	119	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					262,157,846	861	10,196
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					262,157,846	861	10,196
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					262,157,846	861	10,196
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					262,157,846	861	10,196
8699999 - Total Cash Equivalents					262,157,846	861	10,196