

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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

OFFICIAL SEAL
Notary Public - State of Illinois
My Commission Expires
September 22, 2016

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2013 OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

NAIC GI	(Current) (Prior)	MAIC Company Code	166 Employer	S ID Number	2004042
Organized under the Laws of	Illinois	, State of	Domicile or Port of	of Entry	IL
Country of Domicile	# 	United States of Americ	a		12,449
Incorporated/Organized	03/06/1957	Com	menced Business	-	09/03/1957
Statutory Home Office	3100 Sanders Road			Northbrook , IL, US 600	062-7154
,	(Street and Number)		(City	or Town, State, Country	
Main Administrative Office		3100 Sanders Road			
KI JUS		(Street and Number)		B47 (00 F000	
	prook , IL, US 60062-7154 n, State, Country and Zip Code)		3	847-402-5000 (Area Code) (Telephone	
05 05	CONTROL DE LA CONTROL DE CONTROL			Production services in the control production of	on a consistencia de la reventa de la viva. La constitución de la con
Mail Address	3075 Sanders Road, Suite H1E (Street and Number or P.O. Box)		(City	Northbrook , IL, US 600 or Town, State, Country	
			(Oily	or rown, state, country	and Zip Gode)
Primary Location of Books and Rec	ords	3075 Sanders Road, Suite	H1E		- 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1
Northb	orook , IL, US 60062-7127	(Street and Number)		847-402-5000	
	n, State, Country and Zip Code)		-	(Area Code) (Telephone	
Internet Website Address		www.allstate.com			
					Market and Associated
Statutory Statement Contact	Raymond Thom	as		847-402-4	
	(Name) rthax@Allstate.com			(Area Code) (Telep 847-402-0508	graph believed a construction of the construct
	(E-mail Address)	" a		(FAX Number)	
		05510550			
President and Chief	¥2	OFFICERS			
Executive Officer	DOGAN CIVGIN	Chief	Financial Officer	JESSE	EDWARD MERTEN
Participal Control Control of the State of the Control of the Cont	ANGELA KAY FONTANA	17071111000	The second secon		ROL CRAMER
	8 B				
	2	OTHER		CAMILEI LIENIE	RY PILCH,* Senior Group Vice
ANURAG CHANDRA, Exec	cutive Vice PresidentJUDITH F	PEPPLE GREFFIN, Execut	ive Vice President		President
MARIO RIZZO,	Treasurer				
		DIRECTORS OR TRUS	TEES		
ANURAG CHA	INDRA	DOGAN CIVGIN	LLO	ANG	ELA KAY FONTANA
JUDITH PEPPLE		GREGORY JAMES GUID			D JOHN KAVANAUGH
JESSE EDWARD STEVEN EMIL S		SAMUEL HENRY PILO THOMAS JOSEPH WILS			CHARLES PINTOZZI HEW EVAN WINTER
		THOM/TO COOL! IT THE	O11, II	344 (11)	TETT ETTATOTICET
State of	Illinois				
County of	Cook	æ (₩ (• () • ()			
				%	
The officers of this reporting entity to	peing duly sworn, each depose and so were the absolute property of the sa	ay that they are the described	d officers of said re	eporting entity, and that o	on the reporting period stated above,
statement, together with related ext	nibits, schedules and explanations the	rein contained, annexed or r	eferred to, is a full	and true statement of a	If the assets and liabilities and of the
condition and affairs of the said rep	orting entity as of the reporting period	stated above, and of its inco	ome and deduction	as therefrom for the period	od ended, and have been completed
rules or regulations require differen	al Statement Instructions and Accour ences in reporting not related to ac	nting Practices and Procedur	es manual except	to the extent that: (1) s	ate law may differ; or, (2) that state
respectively. Furthermore, the sco	pe of this attestation by the described	d officers also includes the r	elated correspond	ing electronic filing with	the NAIC, when required that is an
exact copy (except for formatting di	fferences due to electronic filing) of the	ne enclosed statement. The	electronic filing ma	ay be requested by vario	us regulators in lieu of or in addition
to the enclosed statement.					10
		104/	2 0		
11.19		Tyla lay X	nter		
DOGAN CIVGIN		ANGELA KAY FONTAN	٨	IEG	SE EDWARD MERTEN
President and Chief Executive	re Officer	Secretary			Chief Financial Officer
			100pm 80 100 100 100 100 100 100 100 100 100		
Subscribed and sworn to before me	this	a. Is b. If	Commence of the state of the st	ng?	Yes[X]No[]
9TH day of	NOVEMBER 2013		THE STATE OF THE S	ment number	
X a low	224				
MIDA CCUMITZ	rne	3.	Number of pages	attached	
LÍNDA SCHMITZ NOTARY				9	
9/22/2016					

ASSETS

			Current Statement Date	e	4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1	Bonds	31,896,052,789	Nonaumilled Assets	31,896,052,789	34,759,386,966
	Stocks:				
۷.	2.1 Preferred stocks	17 555 839		17,555,839	36 093 017
	2.2 Common stocks			1,359,830,381	
3.	Mortgage loans on real estate:	1,010,000,010	10, 100,000	1,000,000,001	,070,017,101
0.	3.1 First liens	4 992 382 822		4,992,382,822	5 238 909 065
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$				
	encumbrances)				
	4.2 Properties held for the production of income (less				
	\$encumbrances)	27 814 520		27,814,520	27 929 402
	'	27,014,020		27,014,020	
	4.3 Properties held for sale (less \$				
_	encumbrances)				
5.	Cash (\$236,564,229), cash equivalents				
	(\$308,866,047) and short-term				
	investments (\$16,101,391)			561,531,667	
6.	Contract loans (including \$ premium notes)				795,406,836
7.	Derivatives			189,620,399	
8.	Other invested assets		7,734,880		
9.	Receivables for securities	14,109,620		14,109,620	4,805,393
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	42,656,666,896	25, 112, 441	42,631,554,455	45,772,586,503
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	406,480,968		406,480,968	419,543,835
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	5,764,633		5,764,633	9,277,724
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	277,980,723		277,980,723	295,833,080
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,243,341	266,322	4,977,019	1,888,965
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				91, 111,858
	Net deferred tax asset				
	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$)	9,202	9,202		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
	Health care (\$) and other amounts receivable			430,001	
25.	Aggregate write-ins for other than invested assets				
	Total assets excluding Separate Accounts, Segregated Accounts and	102, 107,020		50, 107,000	, 721,072
_0.	Protected Cell Accounts (Lines 12 to 25)	44,306,417,466	489,906,453	43,816,511,013	47,147,535,266
27.	From Separate Accounts, Segregated Accounts and Protected Cell				
		4,631,121,587		4,631,121,587	4,660,637,358
28.	Total (Lines 26 and 27)	48,937,539,052	489,906,453	48,447,632,600	51,808,172,624
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Advanced benefits	34,155,641		34,155,641	42,135,432
2502.	Accounts receivable	919,479	8,233	911,246	4,570,240
2503.	Prepaid expenses	2,538,084			216,406
2598.	Summary of remaining write-ins for Line 25 from overflow page	394,524,123	394,491,134	32,988	505,865
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	432,137,326	396,999,367	35,137,959	47,427,942

LIABILITIES, SURPLUS AND OTHER FUNDS

	LIADILITIES, SOITI LOS AND OTTILITI O	1100	0
		1 Current	2 December 31
	Aggregate vaccinic few life contracts © 25.792.517.000 loca © included in Line C.2	Statement Date	Prior Year
1.	Aggregate reserve for life contracts \$35,783,517,090 less \$	35 783 517 090	37 075 155 413
2.	Aggregate reserve for accident and health contracts (including \$	285,895,671	267,366,028
3.	Liability for deposit-type contracts (including \$	2,992,263,376	4,854,217,103
4.	Contract claims:	110 700 000	140 074 400
	4.1 Life		
5.	Policyholders' dividends \$		
	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including \$	48,253	50,617
	6.2 Dividends not yet apportioned (including \$ Modco)		
7	6.3 Coupons and similar benefits (including \$ Modco)		
	Amount provisionally held for deferred dividend policies not included in Line 6 Premiums and annuity considerations for life and accident and health contracts received in advance less		
0.	\$discount; including \$1,429,655 accident and health premiums	4,867,579	3,597,486
9.	Contract liabilities not included elsewhere:	, ,	, ,
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health		
	Service Act		
	9.3 Other amounts payable on reinsurance, including \$		
	ceded	96,968,625	96,958,141
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts \$16.046.241 , accident and health	17 675 555	40 040 0=:
	\$1,329,316 and deposit-type contract funds \$		
11.	Commissions and expense allowances payable on reinsurance assumed General expenses due or accrued		
12. 13.	Transfers to Separate Accounts due or accrued (net) (including \$(39,570,567) accrued for expense		
10.	allowances recognized in reserves, net of reinsured allowances)	(32,145,296)	(78,813,701)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	27,761,342	37,596,791
	Current federal and foreign income taxes, including \$66,028,008 on realized capital gains (losses)		
	Net deferred tax liability		
16. 17.	Unearned investment income		
18.	Amounts held for agents' account, including \$ agents' credit balances	180.098	216.429
19.	Remittances and items not allocated	21,944,621	36,150,270
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money \$ and interest thereon \$		
23. 24.	Dividends to stockholders declared and unpaid		
24.	24.01 Asset valuation reserve	520,670,773	406,772,783
	24.02 Reinsurance in unauthorized and certified (\$) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		77,800,903
	24.05 Drafts outstanding		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	138,936,243	
	24.10 Payable for securities lending		
O.F.	24.11 Capital notes \$ and interest thereon \$	68,885,726	76,933,682
25. 26.	Aggregate write-ins for liabilities	40.558.060.628	43,764,603,941
27.	From Separate Accounts Statement	4,631,121,587	4,660,637,358
28.	Total liabilities (Lines 26 and 27)	45, 189, 182, 214	48,425,241,299
29.	Common capital stock	· · ·	5,402,600
30.	Preferred capital stock		
31. 32.	Aggregate write-ins for other than special surplus funds		200 000 000
32.	Gross paid in and contributed surplus	3.087.510.317	3.087.510.317
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	49,237,341	
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 \$)		
37.	36.2 shares preferred (value included in Line 30 \$	3,253,047,785	3,377,528,725
38.	Totals of Lines 29, 30 and 37	3,258,450,385	3,382,931,325
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	48,447,632,600	51,808,172,624
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks		26,787,193
2502.	Deposit-type fund suspense		19,485,772
2503. 2598.	Accounts payable		
2598. 2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	68,885,726	76,933,682
3101.	Totalo (Elito Eo Titro agri Eo Co più Ce Eo Co		10,000,002
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199. 3401.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) Deferred gains on reinsurance	116 300 128	151 547 015
3401.	Deferred garris on remisurance		
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	116,300,128	151,547,015

SUMMARY OF OPERATIONS

Carent Year Pries Year Pr			1	2	3
1. Premiums and annully consideration for 16 and accordant and levellal contracts					
2. Oxideates for supplementary contacts with the confingencies. 1. Main section in construction and control oxide section in the co		Dramitime and appriity considerations for life and assistant and backly contracts			
3. Not investment income 1, 186, 589, 100 1, 185, 106, 131 2, 116, 281, 377, 785 6, 100, 381, 381, 381, 381, 381, 381, 381, 381					21 041
4. An extractation of bisterest Microstraction or bisterest Microstraction or bisterest Microstraction or bisterest Microstraction estuding streamled gains or loose 4. Response adjustments on enhances traded streamless control 7. Response adjustments on enhances traded streamless control 8. Microstraction of the enhances traded streamless control 8. Microstraction of the enhances traded streamless control 8. Anticophic of the enhances of		Net investment income	1 608 568 004	1 585 069 761	
6. Commissions and general enhancement on instructions colored 15, 120, 305 47, 888 707 170, 888, 408		Amortization of Interest Maintenance Reserve (IMR)	29.981.869	37.731.766	49.073.660
7. Reserve adjustments on influenzamon ceded Modelbranch Insurance Modelbranch Insurance Model Reserve Adjustments on influenzamon i		, ,			
8. In common term hose accorded with investment management, derivate score and contract 8. In common term hose accorded with investment management, derivate score and contract 9. Charges and vise for opposity part contracts for opposity part contracts for opposity part contracts and vise for opposity part contracts for opposity part contracts for opposity part contracts and vise for opposity part contracts for opposity part contracts and vise for opposity part con	6.	Commissions and expense allowances on reinsurance ceded	45 , 130 , 308	47,898,770	179,888,468
B. Income from tisses associated with investment management, administration and contract grantentine from Supports Associated grantentine from Supports Associated 1, 26, 26, 26, 21, 131, 145 1, 160, 260 1, 26, 262, 261 1, 131, 145 1, 160, 260 1, 26, 262, 261 1, 261, 261 1, 261, 262 1, 261, 261 1, 261 1, 261, 261 1, 261	7.	Reserve adjustments on reinsurance ceded	(765,861,978)	(744,444,269)	(995,090,226)
Descriptions from Recental Accounts 1. 08, 108, 128, 128, 128, 129, 129, 129, 129, 129, 129, 129, 129	8.				
8. 2 Clarges and fees for departal type contants. 1 1686 08 5 289, 37 1 5, 588 21 11 1 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		8.1 Income from fees associated with investment management, administration and contract	40 COO O1E	45 060 614	60 154 404
8. Agreegate where for trainedistances income 1 (2.32.282) 1.331.45 (3.5.100.00 pt) 1 (2.32.282) 1.331.45 (3.5.100.00 pt) 2 (2.32.282) 1.331.45 (3.5.100.00 pt) 2 (2.32.282) 1.331.45 (3.5.100.00 pt) 3 (2.32.282) 1.331.45 (3.5.100.00 pt) 4 (2.32.282) 1.331.45 (3.5.100.00 pt) 5 (2.32.282) 1.331.45 (3		guarantees from Separate Accounts.	1 000 002		
5. Totals Lives 1 to 3.0 268 500 51 268 707 58 3 600 000 17			(7 392 362)		, ,
10. Destit benefits	9	33 3			
1.1 Maturad endownering (seculating parameters annual pure endownering)	-				
12. Annuly charactitis		Matured endowments (excluding guaranteed annual pure endowments)	2.298.722	2.179.317	
Section Sect		Annuity benefits			
15. Sumedian benefits and withdrawats for the contracts 2, 255.42 305 2, 465.22 3, 37 3, 445, 552.26 56 17. Impress and adiabatiments with title contrageners 17. Impress	13.	Disability benefits and benefits under accident and health contracts	33,937,978	30,644,102	41,350,740
16. Governmentary contract or deposit-type contract turds	14.	Coupons, guaranteed annual pure endowments and similar benefits	58,831		
17. Interest and adjustments on contract or coposity per contract turns 137, 89, 799 198, 978, 301 225, 886, 323 18. Payments to applementary contracts with life contracts 1,277, 100, 811 1,060, 985, 189 1,233, 884, 970 1,233, 884, 970 1,233, 984, 984 1,233, 984, 984 1,233, 984, 984 1,233, 984, 984 1,233, 984, 984 1,234, 984, 984, 984, 984, 984, 984, 984, 98	15.				
18. Payments on supplementary contracts with the Contingencies					
19. Increase in aggregate reserves for tille and accident and health contracts 1,177, 108, 681) 02, 33, 584, 380) 1,27, 782, 981, 981, 982, 983, 984, 982, 983, 984, 983, 983, 983, 983, 983, 983, 983, 983		Interest and adjustments on contract or deposit-type contract funds	137,589,769	, ,	, ,
201 Totals (Lines 10 to 19 217 cites (Lines 10 to 19				,	,
22. Commissions on permiums, annulty considerations, and deposit-type contract funds (direct business orth) 5.700, 365, 765 5.700, 365, 765 5.700, 365, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365 5.700, 365, 365, 365 5.700, 365, 365, 365 5.700, 365, 365, 365 5.700, 365, 365, 365 5.700, 365, 365, 365, 365 5.700, 365, 365, 365, 365 5.700, 365, 365, 365, 365 5.700, 365, 365, 365, 365 5.700, 365, 365, 365, 365 5.700, 365, 365, 365, 365, 365, 365, 365, 365	_				
Explanation of the Company of the			2,719,219,053	2,6/5,485,824	3,659,744,695
22	21.	husinges only)	42 750 646	40 346 718	55 700 845
25. General insurance expenses 313,147,310 302,285,568 419,340,185 419,340	22.	Commissions and expense allowances on reinsurance assumed	90.507.450	, ,	, ,
24				, ,	, ,
25	_	Insurance taxes, licenses and fees, excluding federal income taxes	35,978,590	36,252,631	39,539,373
28. Net transfers to or (from) Separate Accounts net of reinsurance	25.	Increase in loading on deferred and uncollected premiums	(272,251)	593,646	(4,119,348)
2. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28). 2. Net gain from operations before dividends to policyholders and before federal income taxes (Line 9 minus Line 28). 2. Dividends to policyholders. 3. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29). 3. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29). 3. Net gain from operations after dividends to policyholders and federal income taxes (Line 29). 3. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains (passes) (Line 31 minus Line 29). 3. Net realized capital gains (passes) (Line 31 minus Line 29). 4. We realized capital gains (passes) (Line 31 minus Line 29). 4. Ret realized capital gains (passes) (Line 31 minus Line 29). 5. Ret realized capital gains (passes) (Line 34 minus Line 29). 5. Ret realized capital gains (passes) (Line 34 minus Line 29). 5. Ret realized capital gains (passes) (Line 34 minus Line 29). 5. Ret realized capital gains (passes) (Line 34 minus Line 29). 6. Capital and surphus. Descente 31, prior year. 6. Capital and surphus. Descente 31, prior year. 7. Net income (Line 39). 7. Net income (Line 31). 8. Change in ent unrealized capital gains (passes) (Line 34 minus Line 34 mi	26.		(707,762,620)	(706, 297, 533)	(945,661,305)
28. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus 192, 014, 434 127, 313, 588 340, 393, 470	27.	Aggregate write-ins for deductions			
Line 28)	28.		2,493,616,417	2,441,434,101	3,349,637,500
30 Dividends to policyholders and before federal income taxes (Line 29 minus Line 30) 191 378 246 127 279 501 340 315 751 353 359 350 340 351 751 353 350	29.		100 044 404	107 010 500	040 000 470
131 Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 39) 191,978,246 127,279,501 340,315,751		,		, ,	, ,
minus Line 30) 25. Federal and foreign income taxes incurred (excluding tax on capital gaine) 25. Federal and foreign income taxes incurred (excluding tax on capital gaine) 26. 446, 859) 27. 79, 993, 990, 107, 793, 993, 991, 991, 993, 993, 993, 993, 9			30, 188	34,087	47,720
32. Federal and foreign income taxes incurred (excluding tax on capital gains) (62, 445, 630) (73, 993, 986) (97, 872, 833) 8N et gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (fosses) (Line 31 minus Line 32) 254, 421, 876 201, 273, 497 438, 188, 583 438, 188, 5	31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 20)	101 078 246	127 279 501	340 315 751
Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains (tosses) (Line 31 minus Line 32) 4.38, 188, 583 4.34, 187, 187, 187, 187, 187, 187, 187, 187	32			, ,	, ,
realized capital gains or (fosses) (Line 31 minus Line 82)	-		(02) : :0,000)	(10,000,000)	(0: ,0:2,000)
34. Not realized capital gains (losses) (vexiluding gains (losses) transferred to the IMR) (56, 837,589) (48, 627,589) (17, 058,601)		realized capital gains or (losses) (Line 31 minus Line 32)	254,421,876	201,273,497	438, 188, 583
Transferred to the MRP (48, 627, 589) (67, 628, 601) (37, 628, 627) (38, 627, 589) (67, 628, 601) (37, 628, 627) (37, 628, 627) (38, 627, 589) (67, 628, 601) (37, 628, 627) (38, 627, 589) (37, 129, 982	34.				
35. Net income (Line 33 plus Line 24) 152,645,98 371,129,982 CAPITAL AND SURPLUS ACCOUNT 3,382,981,325 152,645,98 371,129,982 73, Net income (Line 35) 197,584,287 152,645,981 371,129,982 38. Change in net urrealized capital gains (losses) less capital gains tax of \$					
Capital and surplus December 31, prior year 3,82,931,325 3,455,656,845 3,455,656,845 37. Net income (Line 35) 197;584,287 152,645,908 371,102,982 37. Net income (Line 35) 197;584,287 198,833 12,908,112 108,924 108,924 108,924 108,924 12,908,112 12,908,112 12,908,112 12,908,112 12,908,112 12,908,112 12,908,112 12,908,112 12,908,112 12,908,112 12,908,112 12,908,112 12,908,112 14,944,764 14,54		transferred to the IMR)			
38. Capital and surplus, December 31, prior year 38. Capital and surplus, December 31, prior year 37. Net income (Line 35) 37. Net income (Line 35) 38. Change in net urrealized capital gains (losses) less capital gains tax of \$.45, 361, 851 39. Change in net urrealized capital gains (losses) less capital gains (loss)	35.	` ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '	197,584,287	152,645,908	371, 129, 982
37. Net income (Line 35) 397,384,287 152,645,908 371,129,982 375,302 371,129,982 375,303 371,129,982 375,303 371,209,852 375,303 371,209,852 375,303 371,209,852 371,209					
38. Change in net unrealized capital gains (lossee) less capital gains tax of \$.45,361,851 99,212,302 172,004,534 149,243,758 90. Change in net unrealized foreign exchange capital gain (loss) 1,089,242 (16,782,484) (2,806,151) 40. Change in net deferred income tax 1,72,15,223 90,180,883 21,184,368 41. Change in net deferred income tax (90,821,504) 65,302,293 144,544,764 42. Change in Inserisorrance in unauthorized and certified companies (13,875,504) 65,302,293 144,544,764 43. Change in assert valuation reserve (13,875,904) (116,447,164) (193,059,948		Capital and surplus, December 31, prior year		3,455,656,845	3,455,656,845
39 Change in net unrealized foreign exchange capital gain (loss) 1,066,242		Net income (Line 35)			
40. Change in net deferred income tax		Change in net unrealized capital gains (losses) less capital gains tax of \$	99,212,302	172,004,534	149,243,755
41. Change in nonadmitted assets (99,821,504) 85,302,283 144,544,764 42. Change in fability for reinsurance in unauthorized and certified companies (13,897,990) (186,447,164) (193,059,948) 43. Change in reserve on account of change in valuation basis, (increase) or decrease (113,897,990) (186,447,164) (193,059,948) 44. Change in reserve stock (113,897,990) (186,447,164) (193,059,948) 45. Change in treasury stock (186,447,164) (193,059,948) 46. Surplus (contributed to) withdrawn from Separate Accounts during period (190,000,000) (190,000,000,000) (190,000,000,000) (190,000,000) (190,000,000) (190,000,000,000) (190,000,000,000) (190,000,000,000) (190,000,000,000) (190,000,000,000) (190,000,000,000) (190,000,000,000) (190,000,000,000,000) (190,000,000,000,000) (190,000,000,000) (190,000,000,0		Change in net unrealized foreign exchange capital gain (loss)	1,069,242		
42. Change in lability for reinsurance in unauthorized and certified companies 43. Change in reserve on account of change in valuation basis, (increase) or decrease 44. Change in asset valuation reserve 45. Change in treasury stock 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus on Separate Accounts Statement 49. Change in surplus on Separate Accounts Statement 40. Change in surplus on Separate Accounts Statement 40. Change in surplus on Separate Accounts Statement 41. Change in surplus on Separate Accounts Statement 42. Change in surplus on Separate Accounts Statement 43. Change in surplus on Separate Accounts Statement 44. Change in surplus on Separate Accounts Statement 45. Change in surplus on Separate Accounts Statement 46. Change in surplus (Stock Dividend) 47. Capital changes: 47. Surplus adjustment: 47. Surplus adjustment: 48. Surplus adjustment: 58. Surplus adjustment: 59. Surplus a					
43. Change in reserve on account of change in valuation basis, (increase) or decrease 4. Change in asset valuation reserve. 4. Change in treasury stock 4. Surplus (contributed to) withdrawn from Separate Accounts during period 4. Other changes in surplus in Separate Accounts Statement. 4. Change in surplus on the change in surplus in Separate Accounts Statement. 4. Change in surplus on the change in surplus in Separate Accounts Statement. 4. Change in surplus on the changes in surplus in Separate Accounts Statement. 4. Change in surplus on the changes in surplus in Separate Accounts Statement. 4. Change in surplus on the changes in accounting principles 5. Change in surplus on the changes in accounting principles 5. Surplus adjustment: 5. Surplus a		Ÿ		, ,	, ,
44. Change in asset valuation reserve (113,897,990) (186,447,164) (193,059,948) 45. Change in treasury stock (200,000,000) (100,000) (200,000,000) 47. Other changes in surplus in Separate Accounts Statement (200,000,000) (38,635,751) (200,000,000) 49. Cumulative effect of changes in accounting principles (30,000,000) (38,635,751) (38,635,751) 50. Capital changes: 50.1 Paid in 50.2 Transferred to surplus (Stock Dividend) (50,3 Transferred to surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) (51.3 Transferred to capital and surplus as a result of reinsurance (35,246,887) (37,848,617) (161,001,102)		9			
46. Change in treasury stock 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus in Separate Accounts Statement 49. Cumulative effect of changes in accounting principles 50.1 Paid in 50.2 Transferred to surplus 50.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus, as of statement date (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. Supplus dividend (Lines 36 + 54) 57. Supplus and the surplus as a result of reinsurance 58. Aggregate write-ins for gains and losses in surplus 59. Dividends to stockholders 50. Transferred to supplus as a result of reinsurance 50. Dividends to stockholders 50. Dividends to stockholders 50. Dividends to stockholders 50. Aggregate write-ins for gains and losses in surplus 50. Dividends to stockholders 50. Aggregate write-ins for gains and losses in surplus 50. Dividends to stockholders 50. Aggregate write-ins for gains and losses in surplus 50. Dividends to stockholders 50. Aggregate write-ins for gains and losses in surplus 50. Aggregate write-ins for gains and losses in surplus 50. Aggregate write-ins for gains and losses in surplus 50. Aggregate write-ins for gains and losses in surplus 60. Aggregate write-ins for Line 8.3 from overflow page 70. Aggregate write-ins for Line 8.3 from overflow page 70. Aggregate write-ins for Line 8.3 from overflow page 70. Aggregate write-ins for Line 8.3 from overflow page 70. Aggregate write-ins for Line 8.3 from overflow page 70. Aggregate write-ins for Line 8.3 from overflow		Change in asset valuation reserve	(113.897.990)	(186.447.164)	(193.059.948)
46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus notes (200,000,000) (200,000,000) 48. Change in surplus notes (200,000,000) (38,635,751) (38,635,751) 49. Comulative effect of changes in accounting principles (30,000,000) 49. Cumulative effect of changes in accounting principles (38,635,751) 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51. Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferer do capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance (35,246,887) (37,848,617) (163,325,478) 51.2 Dividends to stockholders 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) (124,480,940) 69,486,687) 50. Capital and surplus, as of statement date (Lines 36 + 54) 51.3 Transferred from surplus as a result of reinsurance (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 37 through 53) (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 37 through 53) (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 37 through 53) (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 38 + 54) (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 38 + 54) (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 38 + 54) (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 38 + 54) (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 38 + 54) (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 38 + 54) (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 38 + 54) (124,480,940) 69,486,687 51.3 Transferred to account of the year (Lines 38 + 54) (124,486,687 51.3 Transferred to account of the year (Lines 38 + 54) (124,48					
48. Change in surplus notes		, ,			
49	47.	Other changes in surplus in Separate Accounts Statement			
50. Capital changes:	48.	Change in surplus notes	(200,000,000)		(200,000,000)
50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.2 Transferred to surplus 50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.2 Transferred from capital 51.4 Change in surplus as a result of reinsurance (35,246,887) (37,848,617) (163,325,478) 52. Dividends to stockholders (35,246,887) (37,848,617) (161,001,102) <td>49.</td> <td>Cumulative effect of changes in accounting principles</td> <td></td> <td>(38,635,751)</td> <td>(38,635,751)</td>	49.	Cumulative effect of changes in accounting principles		(38,635,751)	(38,635,751)
50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.5 Agregate write-ins for gains and losses in surplus 52. Dividends to stockholders 53. Agregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. Capital and surplus, as of statement date (Lines 36 + 54) 57. DETAILS OF WRITE-INS 58. DETAILS OF WRITE-INS 59. 30. Surper ience refund on reinsurance 50. 1,735,154 50. 30.30. Miscel laneous income 50.30. Surper ience refund on reinsurance 50.30.30. Surper ience refund on reinsurance 50.30. Surper ience refu	50.	•			
50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance (35,246,887) (37,848,617) (163,325,478) 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) (124,480,940) (69,418,636 (72,725,520)) 55. Capital and surplus, as of statement date (Lines 36 + 54) (3,258,450,385 (3,525,075,481 (3,382,931,325)) DETAILS OF WRITE-INS 08.301. Fund manager fees 1,325,103 1,325,660 1,735,154 08.302. Miscel laneous income 1,508 4,025 4,095 08.303. Experience refund on reinsurance 29,857,396 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penal ties 9,100 9,863 2702. Net change in discontinued operations liability 48,238 9,100 1,476 5301. Prior year correction of error 403,389. Summary of remaining write-ins for Line 27 from overflow page 48,238 9,100 1,476 5301. Prior year correction of error 403,389. Summary of remaining write-ins for Line 27 from overflow page 303. Supplies the correction of error 403,389. Summary of remaining write-ins for Line 27 from overflow page 303. Supplies 2799. Totals (Lines 2701 through 2798) Cline 27 above) 48,238 9,100 1,476 5301. Prior year correction of error 403,389 443,616 444,718) (161,444,718) (161,444,718) (161,444,718) (161,444,718)					
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51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance (35,246,887) (37,948,617) (163,325,478) 52. Dividends to stockholders 403,389 (161,001,102)					
51.4 Change in surplus as a result of reinsurance (35,246,887) (37,848,617) (163,325,478) 52. Dividends to stockholders 403,389 (161,001,102) (161,001,102) 53. Aggregate write-ins for gains and losses in surplus 403,389 (161,001,102) (161,001,102) 54. Net change in capital and surplus, as of statement date (Lines 37 through 53) (124,480,940) 69,418,636 (72,725,520) 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,258,450,385 3,525,075,481 3,382,931,325 DETAILS OF WRITE-INS 08.301. Fund manager fees 1,325,103 1,325,660 1,735,154 08.302. Miscel laneous income 1,508 4,025 4,095 08.303. Experience refund on reinsurance 29,857,396 4,095 08.398. Summary of remaining write-ins for Line 8.3 from overflow page (8,718,974) (18,270) 13,768 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penal fries 48,238 9,100 9,863 2702. Net change in discontinued operations liability (8,387) 2798. Summary of remaining write-ins for Line 27 from overflow page 48,238		51.3 Transferred from capital			
52. Dividends to stockholders 403,389 (161,001,102) (161,001,102) 53. Aggregate write-ins for gains and losses in surplus 403,389 (161,001,102) (161,001,102) 54. Net change in capital and surplus for the year (Lines 37 through 53) (124,480,940) 69,418,636 (72,725,520) 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,258,450,385 3,525,075,481 3,382,931,325 DETAILS OF WRITE-INS 08.301. Fund manager fees 1,325,103 1,325,660 1,735,154 08.302. Miscel laneous income 1,508 4,025 4,095 08.303. Experience refund on reinsurance 29,857,396 3,879,896 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (8,718,974) (18,270) 1,376 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penal Ities 48,238 9,100 9,863 2702. Net change in discontinued operations liability (8,387) 2799.		51.4 Change in surplus as a result of reinsurance	(35,246,887)	(37,848,617)	(163,325,478)
53. Aggregate write-ins for gains and losses in surplus 403,389 (161,001,102) (161,001,102) 54. Net change in capital and surplus for the year (Lines 37 through 53) (124,480,940) 69,418,636 (72,725,520) 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,258,450,385 3,525,075,481 3,382,931,325 DETAILS OF WRITE-INS 08.301. Fund manager fees 1,325,103 1,325,660 1,735,154 08.302. Miscel laneous income 1,508 4,025 4,095 08.393. Summary of remaining write-ins for Line 8.3 from overflow page (8,718,974) (18,270) 13,768 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penalties 48,238 9,100 9,863 2702. Net change in discontinued operations liability 48,238 9,100 9,863 2798. Summary of remaining write-ins for Line 27 from overflow page 48,238 9,100 1,476 5301. Prior year correction of error 403,389 443,616 443,616 5302. Incremental deferred tax asset (161,444,718) (161,444,718) 5308. Summary of remai	52.	Dividends to stockholders			
54. Net change in capital and surplus for the year (Lines 37 through 53) (124,480,940) 69,418,636 (72,725,520) 55. Capital and surplus, as of statement date (Lines 36 + 54) 3,258,450,385 3,525,075,481 3,382,931,325 DETAILS OF WRITE-INS 08.301. Fund manager fees 1,325,103 1,325,660 1,735,154 08.302. Miscel laneous income 1,508 4,025 4,095 08.303. Experience refund on reinsurance 29,857,396 08.398. Summary of remaining write-ins for Line 8.3 from overflow page (8,718,974) (18,270) 13,768 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penalties 48,238 9,100 9,863 2702. Net change in discontinued operations liability 48,238 9,100 9,863 2798. Summary of remaining write-ins for Line 27 from overflow page 48,238 9,100 1,476 5301. Prior year correction of error 403,389 443,616 443,616 5302. Incremental deferred tax asset (161,444,718) (161,444,718) (161,444,718) 5308. Summary of remaining write-ins for Line 53 from overflow page (161,444,718)	53.	Aggregate write-ins for gains and losses in surplus	403,389	(161,001,102)	(161,001,102)
55. Capital and surplus, as of statement date (Lines 36 + 54) 3,258,450,385 3,525,075,481 3,382,931,325 DETAILS OF WRITE-INS 08.301. Fund manager fees 1,325,103 1,325,660 1,735,154 08.302. Miscel laneous income 1,508 4,025 4,095 08.303. Experience refund on reinsurance 29,857,396 29,857,396 08.398. Summary of remaining write-ins for Line 8.3 from overflow page (8,718,974) (18,270) 13,768 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penalties 48,238 9,100 9,863 2702. Net change in discontinued operations liability (8,387) 2703. 48,238 9,100 1,476 5301. Prior year correction of error 48,238 9,100 1,476 5302. Incremental deferred tax asset (161,444,718) (161,444,718) 5303. Summary of remaining write-ins for Line 53 from overflow page (161,444,718) (161,444,718)	54.	Net change in capital and surplus for the year (Lines 37 through 53)	(124,480,940)		
08.301. Fund manager fees 1,325,103 1,325,660 1,735,154 08.302. Miscellaneous income 1,508 4,025 4,095 08.303. Experience refund on reinsurance 29,857,396 08.398. Summary of remaining write-ins for Line 8.3 from overflow page (8,718,974) (18,270) 13,768 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penalties 48,238 9,100 9,863 2702. Net change in discontinued operations liability (8,387) 2793. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 48,238 9,100 1,476 5301. Prior year correction of error 403,389 443,616 443,616 5302. Incremental deferred tax asset (161,444,718) (161,444,718) 5303. Summary of remaining write-ins for Line 53 from overflow page (161,444,718)	55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,258,450,385	3,525,075,481	3,382,931,325
08.302. Miscellaneous income 1,508 4,025 4,095 08.303. Experience refund on reinsurance 29,857,396 08.398. Summary of remaining write-ins for Line 8.3 from overflow page (8,718,974) (18,270) 13,768 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penalties 48,238 9,100 9,863 2702. Net change in discontinued operations liability (8,387) 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 9,100 1,476 5301. Prior year correction of error 403,389 443,616 443,616 5302. Incremental deferred tax asset (161,444,718) (161,444,718) 5303. Summary of remaining write-ins for Line 53 from overflow page (161,444,718) (161,444,718)					
08.303. Experience refund on reinsurance 29,857,396 08.398. Summary of remaining write-ins for Line 8.3 from overflow page (8,718,974) (18,270) 13,768 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penalties 48,238 9,100 9,863 2702. Net change in discontinued operations liability (8,387) 2703. (8,387) 2798. Summary of remaining write-ins for Line 27 from overflow page 9,100 1,476 5301. Prior year correction of error 403,389 443,616 443,616 5302. Incremental deferred tax asset (161,444,718) (161,444,718) 5303. Summary of remaining write-ins for Line 53 from overflow page (161,444,718)			1,325,103	1,325,660	1,735,154
08.398. Summary of remaining write-ins for Line 8.3 from overflow page (8,718,974) (18,270) .13,768 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penalties .48,238 .9,100 .9,863 2702. Net change in discontinued operations liability .8,387) 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 48,238 9,100 1,476 5301. Prior year correction of error 403,389 .443,616 .443,616 5302. Incremental deferred tax asset 5303					
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) (7,392,362) 1,311,415 31,610,413 2701. Fines and penalties .48,238 .9,100 .9,863 2702. Net change in discontinued operations liability .(8,387) 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 48,238 9,100 1,476 5301. Prior year correction of error 403,389 .443,616 5302. Incremental deferred tax asset 5303.					
2701. Fines and penalties 48,238 9,100 9,863 2702. Net change in discontinued operations liability (8,387) 2703. (8,387) 2798. Summary of remaining write-ins for Line 27 from overflow page 9,100 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 48,238 9,100 5301. Prior year correction of error 403,389 443,616 443,616 5302. Incremental deferred tax asset (161,444,718) (161,444,718) 5303. (161,444,718) (161,444,718)		Summary or remaining write-ins for Line 8.3 from overflow page	(8,718,9/4)		
2702. Net change in discontinued operations liability (8,387) 2703. (8,387) 2798. Summary of remaining write-ins for Line 27 from overflow page 48,238 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 48,238 5301. Prior year correction of error 403,389 5302. Incremental deferred tax asset (161,444,718) 5303. (161,444,718) 5398. Summary of remaining write-ins for Line 53 from overflow page		Fines and penalities	(1,382,302) 40,000		
2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 48,238 9,100 1,476 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 48,238 9,100 1,476 5301. Prior year correction of error 403,389 443,616 443,616 5302. Incremental deferred tax asset (161,444,718) (161,444,718) 5303. 5398. Summary of remaining write-ins for Line 53 from overflow page (161,444,718)					
2798. Summary of remaining write-ins for Line 27 from overflow page 48,238 9,100 1,476 5301. Prior year correction of error 403,389 443,616 443,616 5302. Incremental deferred tax asset (161,444,718) (161,444,718) 5303. Summary of remaining write-ins for Line 53 from overflow page (161,444,718)					
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 48,238 9,100 1,476 5301. Prior year correction of error 403,389 443,616 443,616 5302. Incremental deferred tax asset (161,444,718) (161,444,718) 5303. Summary of remaining write-ins for Line 53 from overflow page					
5301. Prior year correction of error 403,389 .443,616 .443,616 5302. Incremental deferred tax asset (161,444,718) .(161,444,718) 5303. 5398. Summary of remaining write-ins for Line 53 from overflow page		T + 1 (1)			
5302. Incremental deferred tax asset	5301.	Prior year correction of error			
5303. 5398. Summary of remaining write-ins for Line 53 from overflow page					
5398. Summary of remaining write-ins for Line 53 from overflow page					

		1 Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance			
2.	Net investment income		1,622,961,126	
3.	Miscellaneous income	82,212,802	108,673,273	129,390,69
4.	Total (Lines 1 to 3)	3,433,368,037	3,338,078,909	4,578,065,53
5.	Benefit and loss related payments		4,898,904,637	
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions			
8.	Dividends paid to policyholders	38,190	37,225	51,29
9.	Federal and foreign income taxes paid (recovered) net of \$11,903,693 tax on capital	(04 070 070)	(50.700.004)	(50.040.00
	gains (losses)	(61,272,270)	(50,789,604)	(50,812,32
10.	Total (Lines 5 through 9)	4,324,020,498	4,665,621,777	6,350,784,58
11.	Net cash from operations (Line 4 minus Line 10)	(890,652,462)	(1,327,542,868)	(1,772,719,04
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,538,348,047	6,688,033,777	8,804,040,02
	12.2 Stocks	106,955,916	21,595,739	53,604,31
	12.3 Mortgage loans	826,064,711	701,850,528	1,129,324,09
	12.4 Real estate			
	12.5 Other invested assets	200,049,549	210,211,009	323,204,65
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(266,489)	(319,758)	(322,82
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,671,151,734	7,621,371,294	10,309,850,27
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,652,116,988	5,100,322,065	6,589,071,73
	13.2 Stocks	326,891,664	1,984,597	157,786,63
	13.3 Mortgage loans	555,557,858	380,700,697	507,941,19
	13.4 Real estate			
	13.5 Other invested assets	286,610,792	310,015,949	457,478,62
	13.6 Miscellaneous applications	93,937,713	34,060,691	58,808,03
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,915,597,107	5,827,083,999	7,799,087,75
14.	Net increase (or decrease) in contract loans and premium notes	(7,513,955)	4,523,260	3,997,09
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,763,068,582	1,789,764,036	2,506,765,42
16.	Cash from Financing and Miscellaneous Sources Cash provided (applied):			
	16.1 Surplus notes, capital notes	(200,000,000)		(200,000,00
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds		14,000,000	
		(1,996,301,612).	14,000,000	(297,772,58
	16.3 Borrowed funds	(1,996,301,612)	14,000,000	(297,772,58
17.	16.3 Borrowed funds	(1,996,301,612)	14,000,000 (197,331,227) 238,285,344	(297,772,58 295,254,65
17.	16.3 Borrowed funds	(1,996,301,612)	(197,331,227)	(297,772,58 295,254,65
17.	16.3 Borrowed funds	(1,996,301,612)	14,000,000 (197,331,227) 238,285,344	295,254,65
17.	16.3 Borrowed funds	(1,996,301,612)(157,813,631) (2,354,115,243)		(297,772,58 295,254,65 (202,517,93
	16.3 Borrowed funds	(1,996,301,612)(157,813,631) (2,354,115,243)		(297,772,58 295,254,65 (202,517,93
18.	16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,996,301,612) (157,813,631) (2,354,115,243) (2,481,699,123)		295,254,65 (202,517,93 531,528,44
18.	16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments:	(1,996,301,612) (157,813,631) (2,354,115,243) (2,481,699,123)		295,254,65 (202,517,93 531,528,44
18. 19.	16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1)	(1,996,301,612) (157,813,631) (2,354,115,243) (2,354,115,243) (481,699,123) (481,699,123) 561,531,667		295,254,65 (202,517,93 531,528,44 511,702,34 1,043,230,75
18. 19. te: Su	16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 10.1 Proceeds from bonds sold, matured or repaid	(1,996,301,612) (157,813,631) (2,354,115,243) (2,354,115,243) (481,699,123) (481,699,123) (546,452,677]		
18. 19. te: Su 20.000 20.000	16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: D1. Proceeds from bonds sold, matured or repaid D2. Proceeds from equities sold, matured or repaid D3. Proceeds from mortgage loans sold, matured or repaid – asset transfer	(1,996,301,612) (157,813,631) (2,354,115,243) (2,354,115,243) (481,699,123) (481,699,123) 1,043,230,790 561,531,667		
18. 19. tte: St 20.000 20.000 20.000 20.000	16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 01. Proceeds from bonds sold, matured or repaid 02. Proceeds from equities sold, matured or repaid 03. Proceeds from mortgage loans sold, matured or repaid — asset transfer 04. Proceeds from other invested assets sold, matured or repaid	(1,996,301,612)(1,996,301,612)(157,813,631)(2,354,115,243)(481,699,123)(481,699,123)		
18. 19. tte: SL 20.000 20.000 20.000 20.000 20.000 20.000	16.3 Borrowed funds 16.4 Net deposits on deposit-type contracts and other insurance liabilities 16.5 Dividends to stockholders 16.6 Other cash provided (applied) Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: D1. Proceeds from bonds sold, matured or repaid D2. Proceeds from equities sold, matured or repaid D3. Proceeds from mortgage loans sold, matured or repaid – asset transfer	(1,996,301,612) (157,813,631) (2,354,115,243) (481,699,123) (481,699,123) 1,043,230,790 561,531,667 		295,254,65 (202,517,93 531,528,44

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE	CONTRACTS	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	283,458,160	303,062,513	419,876,684
3.	Ordinary individual annuities	487,620,929	331,657,006	527,028,608
4.	Credit life (group and individual)			
5.	Group life insurance	26,064,709	27,991,349	36,487,632
6.	Group annuities	11, 159,241	13,236,821	17, 179, 972
7.	A & H - group	20,543,145	22,382,003	29,537,715
8.	A & H - credit (group and individual)			
9.	A & H - other	1,532,694	1,672,553	2,202,458
10.	Aggregate of all other lines of business			
11.	Subtotal	830,378,878	700,002,245	1,032,313,069
12.	Deposit-type contracts	8, 150, 189	106,052,635	112,912,609
13.	Total	838,529,067	806,054,880	1,145,225,678
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	-		
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2012 Annual Statement notes: 1(B, C), 2-4, 5(B, C, F, G), 6-8, 9(B, E-G), 10, 11, 13(1-9, 12, 13), 14, 15, 16(2-4), 17(A), 18, 19, 21(A, B, D-H), 23, 24 and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

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

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

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - 1. The minimum and maximum lending rates for new mortgage loans in the first nine months of 2013 were 3.75% and 6.00%, respectively. The minimum and maximum lending rates for new mortgage loans in 2012 were 3.98% and 10.00%, respectively. All new mortgage loans were commercial.
 - 2. The Company reduced interest rates of outstanding mortgage loans as follows:

(\$ in millio 2013 3% 2% 1% 0% ⁽¹⁾	s \$ \$ \$ \$	84 109 26	number number number number	5
2012 3% 2% 1% 0% ⁽¹⁾	\$ \$ \$	51 31 30	number number number number	3

 $^{^{(1)}\,0\%}$ indicates the reduction in interest rates was less than .05%.

The table above discloses the statement value and number of mortgage loans where interest rates were reduced as a result of market rate refinancing.

3. For loans acquired during the first nine months of 2013, the maximum percentage of any one loan to the value of the security at the time of the loan was 75.0%. For loans acquired during 2012, the maximum percentage of any one loan to the value of security at the time of the loan was 97.7%.

7.	(in millions)	Sept	tember 30, 2013	December 31, 2012		
	Impaired mortgage loans without an allowance for credit losses	\$	76	\$	152	
8.	Average recorded investment in impaired loans	\$	79	\$	180	

D. Loan-Backed Securities

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

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

(in millions)				2013			2012					
	Co I Otł Te	(1) nortized st Basis Before ner-than- mporary pairment	Te	(2) ner-than- mporary pairment	<u>_ F</u>	(3) air Value	Co Ot Te	(1) mortized ost Basis Before ther-than- emporary apairment	Te	(2) her-than- mporary pairment	<u></u>	(3) Fair Value
OTTI recognized 1st Quarter a. Intent to sell	\$	94	\$	6	\$	88	\$	15	\$	7	\$	8
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	Ψ	- -	Ψ	-	Ψ	-	Ψ		•	-	Ψ	-
c. Present value of cash flows expected to be collected is less than the amortized												
cost basis	. —	220		28	. —	222	. —	280	. —	9	. —	219
d. Total 1st Quarter	\$	314	\$	34	\$	310	\$	295	\$	16	\$	227
OTTI recognized 2nd Quarter												
e. Intent to sell f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the	\$	75	\$	-	\$	75	\$	2	\$	-	\$	2
amortized cost basis g. Present value of cash flows expected to be collected is less than the amortized		8		2		6		64		11		53
cost basis	φ	25 108	\$	3 5	\$	21 102	\$	327 393	\$	<u>8</u> 19	φ	265 320
h. Total 2nd Quarter	\$	108	Φ		Φ	102	Φ	393	Φ	19	Φ	320
OTTI recognized 3rd Quarter i. Intent to sell j. Inability or lack of intent to retain the investment in the security for a period of time	\$	96	\$	3	\$	93	\$	-	\$	-	\$	-
sufficient to recover the amortized cost basis k. Present value of cash flows expected to be collected is less than the amortized		6		1		5		-		-		-
cost basis I. Total 3rd Quarter	\$	40 142	\$	4	\$	40 138	<u>s</u> —	195 195	<u>s</u> —	<u>8</u> 	\$	159 159
	Ψ		Ψ	<u> </u>	Ψ	100	Ψ	100	Ψ		Ψ_	100
oTTI recognized 4th Quarter m. Intent to sell n. Inability or lack of intent to retain the investment in the security for a period of time							\$	-	\$	-	\$	-
sufficient to recover the amortized cost basis o. Present value of cash flows expected to be collected is less than the amortized								-		-		-
cost basis p. Total 4th Quarter q. Annual Aggregate Total			\$	43			\$	200 200	\$ \$	9 9 52	\$	190 190

3. The following loan-backed and structured securities were other-than-temporarily impaired 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. This includes any such impaired loan-backed and structured securities where there was also the intent to sell or the inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

(\$ in millions)											
1	2			2 3				5		6	7
	E	Book/Adjusted					-	Amortized Cost			Date of
	(Carrying Value				Recognized	After Other-				Financial
	A	Amortized Cost	- 1	Present Value		Other-Than-	Than-			Fair Value	Statement
		Before Current		of Projected		Temporary		Temporary	At Time of		Where
CUSIP		Period OTTI		Cash Flows		Impairments		Impairments	OTTI		Reported
05949CGV2	\$	1	\$	1	\$	-	\$	1	\$	1	03/31/2013
059500AG3	\$	14	\$	9		5	\$	9	\$	11	03/31/2013
07387BEG4	\$	5	\$	1		4	\$	1	\$	2	03/31/2013
07387BEH2	\$	12	\$	2		10	\$	2	\$	3	03/31/2013
12489WQG2	\$	13	\$	13		-	\$	13	\$	13	03/31/2013
12543PAK9	\$	4	\$	4		-	\$	4	\$	5	03/31/2013
12544WAG2	\$	4	\$	4		-	\$	4	\$	5	03/31/2013
12666RAF7	\$	5	\$	5		-	\$	5	\$	5	03/31/2013
126670CK2	\$	11	\$	11		-	\$	11	\$	8	03/31/2013
126670GT9	\$	3	\$	3		-	\$	3	\$	3	03/31/2013
161630BD9	\$	9	\$	9		-	\$	9	\$	11	03/31/2013
16208NAD7	\$	8	\$	8		-	\$	8	\$	10	03/31/2013
17025AAF9	\$	7	\$	7		-	\$	7	\$	8	03/31/2013
2254586G8	\$	5	\$	5		-	\$	5	\$	5	03/31/2013
22545DAJ6	\$	6	\$	1		5	\$	1	\$	4	03/31/2013
225470Q89	\$	4	\$	4		-	\$	4	\$	5	03/31/2013
36185MBN1	\$	4	\$	4		-	\$	4	\$	5	03/31/2013
3622MPAA6	\$	5	\$	5		-	\$	5	\$	6	03/31/2013

466247J46 \$ 46629BAF6 \$ 46630LAM6 \$ 46630MAG7 \$ 46630MAH5 \$ 49307RAE7 \$ 52108MDS9 \$ 59020UH32 \$ 606935AP9 \$ 617451FU8 \$ 67571MAE9 \$ 67571MAE9 \$ 67571MAL3 \$ 68403BAG0 \$ 69763NAB7 \$ 69763NAC5 \$ 73316PBT6 \$ 74957VAJ8 \$ 76200RAV0 \$ 86359DSR9 \$ 949837BY3 \$ 94983UAD9 \$ 94984MAE4 \$ 94985AAA7 \$ 94985LAG0 \$ 94985WDZ1 \$	5 3 8 -7 -5 -1 11 4 1 3 11 1 2 13 11 3 4 4 7	*******************	5 3 - 8 - 4 - 5 - 1 11 4 1 3 - 1 1 2 13 11 3 4 4 7	\$	- - - - - - - - - - - - - - - - - - -	*******************	5 3 - 8 - 4 - 5 - 1 11 4 1 3 - 1 1 2 13 11 3 4 1 1 3 4 1 1 1 1 1 1 1 1 1 1 1	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	6 4 - 7 - 4 - 6 1 1 1 1 6 3 3 - 1 - 3 1 6 1 3 5 5 5 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	03/31/2013 03/31/2013
07387BEH2 \$ 46630LAM6 \$ 52524MAX7 \$ 593171BK6 \$ 606935AM6 \$ 617451FU8 \$ 70556MAA0 \$ 73316PBT6 \$ 73316PGK0 \$	3 4 1 8 1 3 1	***	2 -4 1 7 1 2 1 4	\$	1 - - 1 - 1 - 3	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	2 -4 1 7 1 2 1 4	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$	2 - 4 1 7 1 2 - 4	06/30/2013 06/30/2013 06/30/2013 06/30/2013 06/30/2013 06/30/2013 06/30/2013 06/30/2013 06/30/2013 Total 06/30/2013
12489WQG2 \$ 46629QAH9 \$ 46630LAM6 \$ 65538PAG3 \$ 68403BAG0 \$ 73316PGK0 \$ 7609854U2 \$	11 - - 18 3 4 4	\$ \$ \$ \$ \$ \$ \$ \$ \$	11 - - 18 3 4 4	\$ \$	- - - - - -	\$ \$ \$ \$ \$ \$ \$ \$	11 - - 18 3 4 4	\$ \$ \$ \$ \$ \$ \$	10 - - 19 3 4 4	09/30/2013 09/30/2013 09/30/2013 09/30/2013 09/30/2013 09/30/2013 09/30/2013 Total 09/30/2013
00104BAC4 \$ 02151LAA4 \$ 02151NAB8 \$ 05948KW54 \$ 1248MGAP9 \$ 126670GS1 \$ 126670TG3 \$ 126670TH1 \$ 126694X37 \$ 1626894X37 \$ 16208NAD7 \$ 16678RBT3 \$ 16678RBT3 \$ 16678RCM7 \$ 17025AAF9 \$ 17311YAE3 \$ 17312BAF9 \$ 32029GAC8 \$ 36245EAG3 \$ 36828QSC1 \$ 38012TAC6 \$ 43718VAD6 \$ 46625YQ48 \$ 46629QAH9 \$ 46629QAH9 \$ 46629QAH9 \$ 46629QAH9 \$ 46629QAH9 \$ 46630MAL6 \$ 52108MDS9 \$ 52520MFB4 \$ 52523KAL8 \$ 52524MAX7 \$ 606935AP9 \$ 61748HVW8 \$ 64352VMC2 \$ 73316PBT6 \$ 75970JAK2 \$ 75970JAK2 \$ 75970QAK6 \$ 94985WDZ1 \$	3 10 12 6 7 7 9 9 21 26 9 2 5 9 11 3 10 4 15 11 11 14 4 1 2 1 1 2 1 1 2 1 1 2 1 1 2 1 1 2 1 1 2 1 1 2 1 1 2 1 1 2 1 1 2 1 1 2 2 1 2 2 3 3 3 3	******	1 10 11 6 7 7 9 9 20 26 8 2 4 9 11 3 10 14 4 15 11 10 14 4 1 1 20 11 4 1 1 2 1 1 1 2 1 1 1 1 1 1 1 1 1 1	\$	2	******	1 10 11 6 7 7 9 9 20 26 8 8 2 4 9 11 3 10 14 4 15 11 10 14 4 1 1 20 11 1 20 11 11 11 11 11 11 11 11 11 11 11 11 11	\$	1 7 6 5 5 4 5 6 17 25 9 2 4 8 8 1 5 3 12 7 6 10 4 2 19 9 4 2 10 2 1 10	03/31/2012 03/31/2012
040104MY4 \$ 05948KW54 \$ 059523BB5 \$	1 5 9	\$ \$ \$	1 5 8	\$	- - 1	\$ \$ \$	1 5 8	\$ \$ \$	4 7	06/30/2012 06/30/2012 06/30/2012

1248MGAP9 12513XAH5 12666RAF7 126670CK2 126670CK1 126670GS1 126670GS1 126670TG3 126670TH1 12667GUS0 12668BVD2 126694X37 161630BD9 16678RBT3 17311YAE3 22545BAJ6 36245EAG3 38012TAC6 41161PHD8 46628GAF6 46630LAK0 46630LAL8 46630MAG7 52108MDS9 52524MAX7 61748HVW8 64352VMC2 73316PBT6 73316PGJ3 75970HAK6 75970JAK2 75970QAK6 7609854U2 86359DSR9	**************************************	6 28 5 11 20 7 21 8 8 20 9 25 10 2 12 5 9 1 15 - 9 1 20 4 12 1 1 8 - 7 13	\$	6 26 5 11 20 7 21 8 8 19 9 25 10 2 11 5 8 8 14 1 14 1 20 4 12 1 1 8 7 7 1 2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	\$ 2 	**************************************	6 26 5 11 20 7 21 8 8 19 9 25 10 2 11 5 8 - 14 1 14 - 9 20 4 12 1 1 8 8 - 7 13	************************	4 24 4 7 17 4 16 5 6 16 8 24 11 1 7 5 4 12 1 10 - - - - - - - - - - - - - - - - -	06/30/2012 06/30/2012
02151LAA4 05948KW54 059523BB5 1248MGAP9 12666RAF7 126670CK2 126670GS1 126670GT9 126670TG3 126670TH1 126694X37 16678RCE5 17025AAF9 17311YAE3 22545DAJ6 36245EAG3 52108MDS9 52520MFB4 606935AM6 64352VMC2 68403BAG0 69763NAC5 73316PBT6 73316PBT6 73316PGJ3 75970HAK6 7609854U2	\$	10 5 8 6 5 11 7 4 21 9 8 24 3 7 11 7 - - - - - - - - - - - - - - - -	******************************	10 5 6 6 5 11 7 4 20 8 8 24 2 7 11 6 - - - 19 8 1 1 7 6	\$ 2 - - - 1 1 1 - - 1 - - 1 - - 1	**********************	10 5 6 6 5 11 7 4 20 8 8 24 2 7 11 6 - - - 19 8 1 4 1 7 6	*****	7 5 6 5 4 8 4 3 15 5 7 25 2 8 9 4 · · · 9 6 1 3 1 1 5 · 6	09/30/2012 09/30/2012
02151LAA4 02151NAB8 05948KE54 059500AG3 059523BB5 12513XAH5 12543PAK9 12666RAF7 126670TG3 126670TH1 12668BVD2 126694X37 17025AAF9 17312HAJ8 225470Q89 41161PHD8 46629BAF6 52108MDS9 52520MFB4 52524MAX7 59020UH32 606935AP9	\$	9 9 10 14 6 26 4 5 8 8 8 24 7 1 4 1 4 5	+++++++++++++++++++++++++++++++++++++++	9 9 10 14 5 22 4 5 7 8 8 23 7 1 4 1 4 -	\$ 1 4	*	9 9 10 14 5 22 4 5 7 8 8 23 7 1 4 1 4 5	*******	7 8 9 11 6 24 5 7 8 25 8 1 5 1 4 - 19 4 6 1	12/31/2012 12/31/2012

NOTES TO FINANCIAL STATEMENTS

617451FU8	\$ 2	\$ 1	1	\$ 1	\$ 1	12/31/2012
61748HVW8	\$ 12	\$ 12	-	\$ 12	\$ 11	12/31/2012
64352VMC2	\$ 1	\$ 1	-	\$ 1	\$ -	12/31/2012
68403BAG0	\$ 3	\$ 3	-	\$ 3	\$ 3	12/31/2012
94983PAA6	\$ 7	\$ 6	1	\$ 6	\$ 7	12/31/2012
			\$ 9			Total 12/31/2012

4. The following table summarizes gross unrealized losses and the fair value of loan-backed and structured securities by the length of time the individual securities have been in a continuous unrealized loss position.

(in millions)		Se	ptember 30, 2013		December 31, 2012
a. The aggregate amount of unrealized losses:				-	
00 0	1. Less than 12 months	\$	(12)	\$	(16)
	2. 12 months or longer	\$	(1 ⁵⁹)	\$	(312)
 b. The aggregate related fair value of securities with unrealized losses: 	Ç		,		` '
	 Less than 12 months 	\$	434	\$	139
	2. 12 months or longer	\$	1,359	\$	1,999

5. Loan-backed and structured securities in an unrealized loss position were evaluated by the Company and were determined to be not other-than-temporarily impaired. The Company based its conclusions on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns; (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread; and (3) for residential mortgage-backed securities and asset backed securities in an unrealized loss position, credit enhancements from reliable bond insurers, where applicable.

E. Repurchase Agreements and/or Securities Lending Transactions

- 3. Collateral Received
 - a. Aggregate Amount Cash Collateral Received

2.	(in mi	llions)	Fair Value							
			Se	ptember 30, 2013	D	ecember 31, 2012				
	Seci	urities lending								
	(a)	Open	\$	279	\$	483				
	(b)	30 days or less		-		-				
	(c)	31-60 days		-		-				
	(d)	61-90 days		-		-				
	(e)	Greater than 90 days		-		-				
	(f)	Subtotal	\$	279	\$	483				
	(g)	Securities received		-		-				
	(h)	Total collateral received	\$	279	\$	483				

b.	(in millions)	Se	eptember 30, 2013	December 31, 2012
	The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral)	\$	279	\$ 484

5. a. Aggregate Amount Cash Collateral Reinvested

2.	2. (in millions)			Septemb	er 30), 2013		December 31, 2012				
			•	Amortized Cost		Fair Value	7	Amortized Cost		Fair Value		
	Secu	ırities lending	•				_					
	(a)	Open	\$	13	\$	13	\$	27	\$	27		
	(b)	30 days or less		268		268		457		457		
	(c)	31-60 days		-		-		-		-		
	(d)	61-90 days		-		-		-		-		
	(e)	91-120 days		-		-		-		-		
	(f)	121-180 days		-		-		-		-		
	(g)	181-365 days		-		-		-		-		
	(h)	1 to 2 years		-		-		-		-		
	(i)	2 to 3 years		-		-		-		-		
	(j)	Greater than 3 years		-		-		-		-		
	(k)	Subtotal	\$	281	\$	281	\$	484	\$	484		
	(l)	Securities received		-		-		-		-		
	(m)	Total collateral reinvested	\$	281	\$	281	\$	484	\$	484		

9. Income Taxes

4. The impact of tax planning strategies on adjusted gross and net admitted deferred tax assets ("DTAs") was as follows:

			9/30/2013			12/31/2012			Change	
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
		Ordinary Percent	Capital Percent	(Col 1+2) Total Percent	Ordinary Percent	Capital Percent	(Col 4+5) Total Percent	(Col 1-4) Ordinary Percent	(Col 2-5) Capital Percent	(Col 7+8) Total Percent
(a) (b)	Adjusted gross DTAs (% of total adjusted gross DTAs) Net admitted adjusted gross DTAs (% of	25.6	-	25.6	10.7	=	10.7	14.9	-	14.9
(D)	total net admitted adjusted gross DTAs (% of	58.2	6.4	64.6	37.5	7.4	44.9	20.7	(1.0)	19.7
(c)	Does the Company's tax-planning strategies inc	lude the use o	f reinsurance?	Yes X	. No					

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

(in millions)	(1)		(2)	(3) (Col 1-2)
	09/30/2013	(09/30/2012	Change
Current Income Tax				
(a) Federal	\$ (63)	\$	(74)	\$ 11
(b) Foreign			-	-
(c) Subtotal	\$ (63)	\$	(74)	\$ 11
(d) Federal income tax on net capital gains	93		(29)	122
(e) Utilization of capital loss carry-forwards	-		` -	-
(f) Other	-		-	-
(g) Federal and foreign income taxes incurred	\$ 30	\$	(103)	\$ 133

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)	Sep	otember 30, 2013	De	ecember 31, 2012		Change
Total DTAs	\$	953	\$	1,036	\$	(83)
Total deferred tax liabilities ("DTLs")		462		520		58
Net DTAs (DTLs)	\$	491	\$	516		(25)
Tax effect of unrealized gains (losses)						42
Tax effect on incremental DTAs						-
Tax effect of change in accounting principles					_	-
Change in net deferred income tax						17
Tax effect of nonadmitted assets						2
Tax effect on incremental DTAs					_	-
Change in net deferred income tax relating to the provision					\$	19

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

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

			Ellective		Ellective
(in millions)		2013	Tax Rate	2012	Tax Rate
Provision computed at statutory rate	\$	55	35.0 %	\$ 6	35.0 %
Change in net deferred income taxes		19	12.2	(73)	(414.7)
Tax credits		(26)	(16.4)	(17)	(94.5)
Interest maintenance reserve amortization		(10)	(6.6)	(13)	(74.8)
Dividends received deduction		(6)	(3.9)	(6)	(34.3)
Prior year true-up		(2)	(1.0)	(1)	(7.1)
Other	_	-	<u>-</u> _	11	4.6
Total statutory income taxes	\$	30	19.3 %	\$ (103)	(585.8) %

- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
 - A. 6. The Company was not a sponsor of defined benefit pension or other postretirement plans.
- 13. Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations
 - 10. Cumulative unrealized gains and losses reduced negative unassigned funds by \$713 million and \$601 million after tax at September 30, 2013 and December 31, 2012, respectively.
 - 11. On June 19, 2013, with IL DOI approval, the Company repaid Allstate Insurance Company ("AIC") the remaining \$200 million principal balance of the surplus note issued on November 17, 2008, plus \$3 million of accrued interest.

(in millions)				Septem	ber	30, 2013			
Date Issued	Interest Rate	Par Value (Face Amount of Note)	Carrying Value of Note	Interest and/or Principal Paid Current Year		Total Interest and/or Principal Paid		Unapproved Interest and/or Principal	Date of Maturity
11/17/2008	7.0% \$	-	\$ -	\$ 210	\$	521	\$	-	11/17/2028
				Decem	ber	31, 2012			
		Par Value	Carrying	Interest and/or		Total Interest		Unapproved	
Date	Interest	(Face Amount	Value of	Principal Paid		and/or Principal		Interest and/or	Date of
Issued	Rate	of Note)	Note	Current Year		Paid		Principal	Maturity
11/17/2008	7.0% \$	400	\$ 200	 231		311	Φ.		11/17/2028

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

 The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance sheet risk:

(in millions)		As	sets		Liabilities					
	Sep	tember 30, 2013	De	ecember 31, 2012	September 30, 2013			December 31, 2012		
a. Swaps	\$	939	\$	5,918	\$	1,000	\$	1,458		
b. Futures		-		-		-		-		
c. Options		391		557		-		489		
d. Total	\$	1,330	\$	6,475	\$	1,000	\$	1,947		

Off-balance sheet financial instruments

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

(in millions)	Sep	tember 30, 2013	De	ecember 31, 2012
Commitments to invest in limited partnership interests	\$	976	\$	829
Commitments to extend mortgage loans	\$	46	\$	63
Private placement commitments	\$	6	\$	6

- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
 - B. Transfer and Servicing of Financial Assets
 - 1. At September 30, 2013 and December 31, 2012, U.S. Treasury and corporate bonds and common stocks with fair values of \$270 million and \$459 million, respectively, were on loan under securities lending agreements. At September 30, 2013, \$3 million of corporate bonds on loan were from the Separate Accounts, the remaining \$267 million of investments were from the General Account. All the investments on loan at December 31, 2012 were from the General Account.
 - 2. The Company did not enter into agreements to service assets or liabilities.
 - 4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.
 - C. 1. In the course of managing the investment portfolio, securities may be sold and reacquired by the Company within 30 days of the sale date in order to enhance its yield on the investment portfolio.
 - 2. The details, by NAIC designation 3 or below, of securities sold during the third quarter of 2013 and 2012 and reacquired within 30 days of the sale date were:

(\$ in	millions)	September 30, 2013											
		Number of Transactions	_	Sook Value Securities Sold		Cost of Securities epurchased	G	ain (Loss)					
Bo	nds:												
a.	NAIC 3	1	\$	1	\$	1	\$	-					
b.	NAIC 4	1	\$	1	\$	1	\$	-					
C.	NAIC 5	-	\$	-	\$	-	\$	-					
d.	NAIC 6	-	\$	-	\$	-	\$	-					
Pre	eferred Stocks:												
e.	NAIC P/RP 3	-	\$	-	\$	-	\$	-					
f.	NAIC P/RP 4	-	\$	-	\$	-	\$	-					
g.	NAIC P/RP 5	-	\$	-	\$	-	\$	-					
h.	NAIC P/RP 6	-	\$	-	\$	-	\$	-					

		Septemb	er	30, 2012		
	Number of Transactions	Book Value of Securities Sold		Cost of Securities Repurchased		Gain (Loss)
Bonds:					-	
a. NAIC 3	2	\$ -	\$	-	\$	-
b. NAIC 4	1	\$ 1	\$	1	\$	-
c. NAIC 5	-	\$ -	\$	-	\$	-
d. NAIC 6	-	\$ -	\$	-	\$	-
Preferred Stocks:						
e. NAIC P/RP 3	-	\$ -	\$	-	\$	-
f. NAIC P/RP 4	-	\$ -	\$	-	\$	-
g. NAIC P/RP 5	-	\$ -	\$	-	\$	-
h. NAIC P/RP 6	-	\$ -	\$	-	\$	-

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

NOTES TO FINANCIAL STATEMENTS

to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

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

(in millions)				Septemi	er 3	0, 2013		
Description for each class of asset or liability	_	(Level 1)		(Level 2)	_	(Level 3)		Total
Assets at fair value Bonds								
Industrial and miscellaneous	\$	-	\$	38	\$	4	\$	42
Redeemable preferred stocks Industrial and miscellaneous		-		-		-		-
Unaffiliated common stocks Industrial and miscellaneous Mutual funds		217 172		49		6		272 172
Derivative assets Equity and index contracts Interest rate contracts Total derivative assets	-	- - -	- <u>-</u>	177 6 183	· <u>-</u>	1 4 5		178 10 188
Separate Accounts assets Total assets at fair value	\$	4,355 4,744	\$	177 447	\$_	99 114	\$	4,631 5,305
b. Liabilities at fair value Derivative liabilities Equity and index contracts	\$		\$	(114)	¢		¢	(114)
Credit contracts Interest rate contracts	Ф	-	Ф	(2)	\$	-	\$	(2)
Total derivative liabilities	_	-		(116)	_	-		(116)
Separate Accounts liabilities Total liabilities at fair value	<u> </u>	-	- _e -	(12) (128)		-		(12) (128)
Total liabilities at fair value	Ψ		- Ψ_	(120)	Ψ		- Ψ	(120)
December for each class of each or lightlife.	_	// aval 4)		Decemb (Level 2)	er 31	(Level 3)		Total
Description for each class of asset or liability a. Assets at fair value	_	(Level 1)		(Level 2)	_	(Level 3)		TOTAL
Bonds Industrial and miscellaneous	\$	-	\$	56	\$	5	\$	61
Redeemable preferred stocks Industrial and miscellaneous		-		-		17		17
Unaffiliated common stocks Industrial and miscellaneous Mutual funds		21 153		-		7 -		28 153
Derivative assets Equity and index contracts Interest rate contracts		- -		116 23		1 1		117 24
Total derivative assets	_	-		139		2	_	141
Separate Accounts assets Total assets at fair value	\$_	4,414 4,588	\$_	149 344	\$_	98 129	\$	4,661 5,061
 b. Liabilities at fair value Derivative liabilities Equity and index contracts Credit contracts 	\$	- -	\$	(56) (2) 6	\$	- - 1	\$	(56) (2) 7
Interest rate contracts Total derivative liabilities	_	<u>-</u> -	- - -	(52)	_	1	- <u>-</u>	(51)

There were no transfers between Level 1 and Level 2 during 2013. Transfers from Level 1 to Level 2 during 2012 included equity securities where the fair value was based on quoted prices for identical or similar assets in markets that are no longer active.

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

(in millions) Description	bal	ginning ance at 01/2013		ransfers into Level 3	T	ransfers out of Level 3	and ind	tal gains d (losses) cluded in t income	an in	otal gains d (losses) cluded in surplus
Bonds Industrial and miscellaneous	\$	5	\$	-	\$	(1)	\$	2	\$	1
Redeemable preferred stocks Industrial and miscellaneous	Ψ	17	Ψ	-	Ψ	-	Ψ	-	Ψ	3
Unaffiliated common stocks Industrial and miscellaneous		7		-		-		-		(1)
Separate Accounts assets		98		-		-		-		(3)
Derivatives, net Total assets and liabilities	\$	3 130	\$	-	\$	- (1)	\$	(13) (11)	\$	19 19
(2013 continued)										Ending
Description	Pur	chases	Is	suances	. <u> </u>	Sales	Se	ttlements		alance at 9/30/2013
Bonds Industrial and miscellaneous	\$	-	\$	-	\$	(3)	\$	-	\$	4
Redeemable preferred stocks Industrial and miscellaneous		-		-		(20)		-		-
Unaffiliated common stocks Industrial and miscellaneous		-		-		-		-		6
Separate Accounts assets		5		-		-		(1)		99
Derivatives, net Total assets and liabilities	\$	1 6	\$	-	\$	(23)	\$	(5) (6)	\$	5 114
Description	bal	ginning ance at		ransfers into	T	ransfers out of	and ind	tal gains d (losses) cluded in	an in	otal gains d (losses) cluded in
Description Bonds	bal 01/	ance at 01/2012	!	into Level 3			and ind ne	d (losses) cluded in t income	an in	d (losses) cluded in surplus
	bal	ance at		into	T	out of	and ind	d (losses) cluded in	an in	d (losses) cluded in
Bonds Industrial and miscellaneous Redeemable preferred stocks	bal 01/	ance at 01/2012 15	!	into Level 3		out of	and ind ne	d (losses) cluded in t income	an in	d (losses) cluded in surplus
Bonds Industrial and miscellaneous Redeemable preferred stocks Industrial and miscellaneous Unaffiliated common stocks	bal 01/	ance at 01/2012 15	!	into Level 3		out of	and ind ne	d (losses) cluded in t income	an in	d (losses) cluded in surplus
Bonds Industrial and miscellaneous Redeemable preferred stocks Industrial and miscellaneous Unaffiliated common stocks Industrial and miscellaneous	bal 01/	15 - 9	!	into Level 3		out of	and ind ne	d (losses) cluded in t income	an in	d (losses) cluded in surplus 4
Bonds Industrial and miscellaneous Redeemable preferred stocks Industrial and miscellaneous Unaffiliated common stocks Industrial and miscellaneous Separate Accounts assets Derivatives, net	bal 01/	9 49 (17)	!	into Level 3		out of	and ind ne	d (losses) cluded in t income 7 - (1) - (22)	\$ \$	d (losses) cluded in surplus 4 - 3 19 26 Ending
Bonds Industrial and miscellaneous Redeemable preferred stocks Industrial and miscellaneous Unaffiliated common stocks Industrial and miscellaneous Separate Accounts assets Derivatives, net Total assets and liabilities (2012 continued) Description	bai 01// \$	9 49 (17)	\$	into Level 3		out of	**************************************	d (losses) cluded in t income 7 - (1) - (22)	an in	d (losses) cluded in surplus 4 - 3 19 26
Bonds Industrial and miscellaneous Redeemable preferred stocks Industrial and miscellaneous Unaffiliated common stocks Industrial and miscellaneous Separate Accounts assets Derivatives, net Total assets and liabilities (2012 continued)	bai 01// \$	9 49 (17) 56	\$	1 18 19		out of Level 3	**************************************	7 (1) (22) (16)	an in	d (losses) cluded in surplus 4 - 3 19 26 Ending alance at
Bonds Industrial and miscellaneous Redeemable preferred stocks Industrial and miscellaneous Unaffiliated common stocks Industrial and miscellaneous Separate Accounts assets Derivatives, net Total assets and liabilities (2012 continued) Description Bonds	bai 01// \$ \$ 	9 49 (17) 56	\$ \$	1 18 19	\$	out of Level 3	s See	7 (1) (22) (16)	\$ b	d (losses) cluded in surplus 4 - 3 19 26 Ending alance at 9/30/2012
Bonds Industrial and miscellaneous Redeemable preferred stocks Industrial and miscellaneous Unaffiliated common stocks Industrial and miscellaneous Separate Accounts assets Derivatives, net Total assets and liabilities (2012 continued) Description Bonds Industrial and miscellaneous Redeemable preferred stocks	bai 01// \$ \$ 	9 49 (17) 56	\$ \$	1 18 19	\$	out of Level 3	s See	7 (1) (22) (16)	\$ b	d (losses) cluded in surplus 4 - 3 19 26 Ending alance at 9/30/2012 6
Bonds Industrial and miscellaneous Redeemable preferred stocks Industrial and miscellaneous Unaffiliated common stocks Industrial and miscellaneous Separate Accounts assets Derivatives, net Total assets and liabilities (2012 continued) Description Bonds Industrial and miscellaneous Redeemable preferred stocks Industrial and miscellaneous Unaffiliated common stocks	bai 01// \$ \$ 	9 49 (17) 56	\$ \$	1 18 19	\$	out of Level 3	s See	7 (1) (22) (16)	\$ b	d (losses) cluded in surplus 4 - 3 19 26 Ending alance at 9/30/2012 6 18

Transfers out of Level 3 during 2013 included situations where assets were measured at lower of cost or market were reported at cost in 2013 and fair value in 2012. Transfers into Level 3 during 2012 included situations where assets measured at the lower of cost or market were reported at fair value in 2012 and cost in 2011. Transfers into Level 3 during 2012 also included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider. As a result, the price was stale or had been replaced with a broker quote where the inputs were not corroborated to be market observable, resulting in the security being classified as Level 3.

- 3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote whose inputs have not been corroborated to be market observable, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.
- 4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

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

Level 2 measurements

<u>Bonds</u> - Industrial and miscellaneous bonds consist of residential and commercial mortgage-backed securities. The primary inputs to the valuation for residential mortgage-backed securities 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. The primary inputs to the valuation for commercial mortgage-backed securities include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads.

<u>Unaffiliated common stocks</u> - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active.

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

Separate Accounts - Registered deferred annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In addition, registered deferred annuity contracts may be supported by exchange listed derivatives that are not actively traded and are valued based on quoted prices for identical instruments in markets that are not active

Level 3 measurements

<u>Bonds</u> - Industrial and miscellaneous bonds consists of commercial mortgage-backed securities and asset-backed securities. The primary input to the valuation is based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

Redeemable preferred stocks - The primary input to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

<u>Unaffiliated common stocks</u> - 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.

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

<u>Separate Accounts</u> - Registered deferred annuity contracts are supported by mortgage loans. The fair value of mortgage loans on real estate is based on discounted contractual cash flows or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics using similar types of properties as collateral.

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

C. Presented below are the admitted value and fair value estimates of financial instruments:

Financial assets

(in millions)				Septembe	r 30,	2013		
Type of Financial Instrument	•	Aggregate Fair Value	Admitted Assets	(Level 1)		(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$	33,213	\$ 31,896	\$ 54	\$	31,576	\$ 1,583	\$ _
Preferred stocks	\$	19	\$ 18	\$ 1	\$	18	\$ -	\$ -
Unaffiliated common stocks	\$	444	\$ 444	\$ 389	\$	49	\$ 6	\$ -
Mortgage loans on real estate	\$	5,193	\$ 4,992	\$ -	\$	-	\$ 5,193	\$ -
Cash equivalents	\$	309	\$ 309	\$ -	\$	309	\$ -	\$ -
Short-term investments	\$	16	\$ 16	\$ 16	\$	-	\$ -	\$ -
Derivatives	\$	175	\$ 190	\$ -	\$	186	\$ (11)	\$ -
Other invested assets: Low income housing tax credit ("LIHTC") property							, ,	
investments	\$	296	\$ 290	\$ -	\$	-	\$ 296	\$ -
Unaffiliated surplus notes	\$	46	\$ 40	\$ -	\$	46	\$ -	\$ -
Collateral loans	\$	275	\$ 275	\$ -	\$	-	\$ 275	\$ -
Separate Accounts	\$	4,631	\$ 4,631	\$ 4,355	\$	177	\$ 99	\$ -

December 31, 2012 Not **Practicable** Admitted Aggregate (Carrying Value) Type of Financial Instrument Fair Value **Assets** (Level 1) (Level 2) (Level 3) 34,759 Bonds 739 \$ 34.930 \$ 37,636 \$ Preferred stocks \$ 38 \$ 36 \$ \$ 21 \$ 17 \$ Unaffiliated common stocks \$ 181 \$ \$ \$ 181 \$ 174 Mortgage loans on real estate 5,481 5,239 5,481 Cash equivalents \$ 624 \$ 624 \$ 29 \$ 595 \$ \$ Short-term investments \$ \$ 193 \$ \$ 193 \$ 193 \$ \$ \$ \$ \$ \$ \$ 141 (24)Derivatives 142 118 Other invested assets: LIHTC property investments \$ 322 \$ 320 \$ \$ \$ 322 \$ \$ \$ \$ \$ Unaffiliated surplus notes \$ 50 40 \$ \$ 50 \$ \$ 275 275 Collateral loans 275 \$ Separate Accounts 4,661 4,661 149

The fair value of U.S. Treasury bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2, including loan-backed and structured securities, is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Non-publicly traded bonds in Level 2, 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 municipal bonds in Level 3 is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. The fair value of all other bonds, including loan-backed and structured securities in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. The fair value of the preferred stocks in Level 3 is based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

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

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

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

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, which approximates fair value.

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of the collateral related to derivatives in Level 2 is based on carrying value due to its short-term nature.

The fair value of the assets of the Separate Accounts in Level 1 is based on actively traded mutual funds that have daily quoted net asset values for identical assets the Company can access. The fair value of the assets of the Separate Accounts in Levels 2 and 3 is based on the valuation methods described in Part A4.

Financial liabilities

(in millions)			Septembe	er 30	, 2013		
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)		(Level 2)	(Level 3)	Not racticable (Carrying Value)
Deposit-type contracts	\$ 3,528	\$ 2,992	\$ -	\$	-	\$ 3,528	\$ -
Securities lending collateral	\$ 279	\$ 279	\$ -	\$	279	\$ -	\$ -
Derivatives	\$ 133	\$ 140	\$ -	\$	133	\$ -	\$ -
Derivative collateral	\$ 5	\$ 5	\$ -	\$	5	\$ -	\$ -
Separate Accounts - derivatives	\$ 12	\$ 12	\$ -	\$	12	\$ -	\$ -

	 December 31, 2012										
Type of Financial Instrument	Aggregate Fair Value		Statement Value		(Level 1)		(Level 2)		(Level 3)	ı	Not Practicable (Carrying Value)
Deposit-type contracts	\$ 5,651	\$	4,854	\$	-	\$	-	\$	5,651	\$	_
Securities lending collateral	\$ 483	\$	483	\$	-	\$	483	\$	· -	\$	-
Derivatives	\$ 73	\$	79	\$	-	\$	71	\$	2	\$	_
Derivative collateral	\$ 18	\$	18	\$	-	\$	18	\$	-	\$	-
Separate Accounts - derivatives	\$ 2	\$	2	\$	_	\$	2	\$	-	\$	_

The fair value of the liability for deposit-type contracts is based on the terms of the underlying contracts utilizing prevailing market rates for similar contracts adjusted for credit risk. Deferred annuities included in deposit-type contracts are valued using discounted cash flow models

NOTES TO FINANCIAL STATEMENTS

that incorporate market value margins, which are based on the cost of holding economic capital, and the Company's own credit risk. Immediate annuities without life contingencies are valued at the present value of future benefits using market implied interest rates which include the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

The fair value of the liabilities for collateral related to securities lending and derivatives in Level 2 is based on carrying value due to its short-term nature.

D. The Company was able to estimate the fair value of all its financial instruments in 2013 and 2012.

21. Other Items

C. Other Disclosures

On July 17, 2013, the Company entered into a definitive agreement with Resolution Life Holdings, Inc., and Resolution Life L.P., both unaffiliated entities, to sell all of the outstanding shares of its wholly-owned subsidiary, Lincoln Benefit Life Company ("LBL"), a Nebraska domiciled insurance company, for \$600 million subject to certain adjustments as of the closing date. Prior to the closing of the sale, LBL business written through independent master brokerage agencies, totaling approximately \$12 billion of total policy reserves, and ceded to the Company will be recaptured. An estimated \$3 billion of LBL's total policy reserves will continue to be reinsured by the Company. An after-tax gain on this transaction is estimated to be \$350 million to \$400 million and will increase The Allstate Corporation's deployable capital by approximately \$1 billion. The transaction is subject to regulatory approvals and other customary closing conditions. The Company expects the closing to occur during the first quarter of 2014.

Currently, the Company will not be able to pay dividends to AIC in 2013 without prior IL DOI approval due to its negative unassigned surplus balance excluding unrealized appreciation from investments. At December 31, 2012 the Company's negative unassigned surplus balance was \$675 million, excluding unrealized appreciation from investments. The sale of LBL is expected to reduce the negative unassigned surplus balance, excluding unrealized appreciation from investments, in the range of approximately \$425 million to \$475 million. The Company also can repurchase its shares and return capital to AIC with the approval of the IL DOI.

22. Events Subsequent

An evaluation of subsequent events was made through November 11, 2013 for the Quarterly Statement issued on November 13, 2013. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

25. Change in Incurred Losses and Loss Adjustment Expenses

For accident and health insurance products within the Company's book of business, the changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years were immaterial in both 2013 and 2012. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2013 or 2012.

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 creporting entity?							Yes []	No [X]
2.2	If yes, date of change:						<u>-</u>			
3.1	Have there been any substantial changes in the organizational chart	since the prior q	uarter end?					Yes []	No [X]
3.2	If the response to 3.1 is yes, provide a brief description of those chan	nges.								
4.1	Has the reporting entity been a party to a merger or consolidation du	uring the period o	overed by this statemen	t?				Yes []	No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	e of domicile (us	e two letter state abbrev	iation) for an	y entity tha	at has				
	1 Name of Entity		2 NAIC Company Code	3 State of D						
	Name of Entity		TWIIO Company Code	Otate of D	OTTIONO					
5.	If the reporting entity is subject to a management agreement, includir in-fact, or similar agreement, have there been any significant chang If yes, attach an explanation.						es [] No [] N/A [X]
6.1	State as of what date the latest financial examination of the reporting	entity was made	e or is being made				<u>-</u>	12/	/31/	2013
6.2	State the as of date that the latest financial examination report becardate should be the date of the examined balance sheet and not the							12/	/31/	2008
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of the date).	ne examination re	port and not the date of	the examina	tion (balaı	nce she	et	07/	19/	2010
6.4	By what department or departments?									
6.5	ILLINOIS Have all financial statement adjustments within the latest financial ex statement filed with Departments?	amination report	been accounted for in a	subsequent	financial	Υ	es [] No [] N/A [X]
6.6	Have all of the recommendations within the latest financial examination	on report been o	omplied with?			Υ	es [] No [] N/A [X]
7.1	Has this reporting entity had any Certificates of Authority, licenses 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 Res	erve Board?					Yes []	No [X]
8.2	If response to 8.1 is yes, please identify the name of the bank holding	g 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 regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commission (FDIC) and the Securities (FDIC) are the Securities (FDIC) are the Securities (FDIC) and the Securities (FDIC) are th	he Office of the	Comptroller of the Curre	ncy (OCC), th	ne Federa	I Depos				
	1		2		3	4	5	6	1	
	Affiliate Name ALLSTATE DISTRIBUTORS. LLC		ocation (City, State) DAD, NORTHBROOK, IL 600		FRB C	OCC	FDIC	SEC	-	
	ALLSTATE FINANCIAL ADVISORS, LLC		DAD, NORTHBROOK, IL 600					YES	1	
	ALLSTATE FINANCIAL SERVICES, LLC		H STREET, LINCOLN, NE 6					YES		
	ALLSTATE INVESTMENT MANAGEMENT COMPANY					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? (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	Yes [X] No []
9.11	(e) Accountability for adherence to the code. If the response to 9.1 is No, please explain:	
9.2	Has the code of ethics for senior managers been amended?	Yes [] No [X]
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).	
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?	Yes [] No [X]
	FINANCIAL	
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$_\\$.	
	INVESTMENT	
	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.) If yes, give full and complete information relating thereto: \$114,247,425 PLEDGED AS COLLATERAL, \$966,632,799 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, \$18,450,379 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.	Yes [X] No []
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:	758,298,026
13.	Amount of real estate and mortgages held in short-term investments:	
14.1 14.2	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	
14.21	1	2 Current Quarter Book/Adjusted Carrying Value \$
14.22	Preferred Stock\$	\$
14.23	Common Stock	\$931,550,046
14.24	Short-Term Investments\$	\$
14.25	Mortgage Loans on Real Estate\$	\$
14.26	All Other\$659,224,225	\$660,598,844
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)\$1,565,021,875 Total Investment in Parent included in Lines 14.21 to 14.26 above\$	\$1,592,148,890 \$
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 []

GENERAL INTERROGATORIES

16.	For the reporting entity's security le	nding program, state the amount of the f	following as of the current sta	atement date:		
	16.1 Total fair valu	e of reinvested collateral assets reported	d on Schedule DL, Parts 1 a	nd 2	\$	280,872,855
	16.2 Total book ad	justed/carrying value of reinvested colla	teral assets reported on Sch	edule DL, Parts 1 and 2	\$	280,873,809
		for securities lending reported on the lia				
17. 17.1	offices, vaults or safety deposit bo custodial agreement with a qualifie Outsourcing of Critical Functions,	rt 3 - Special Deposits, real estate, mort xes, were all stocks, bonds and other se ed bank or trust company in accordance Custodial or Safekeeping Agreements o on the requirements of the NAIC Financial	curities, owned throughout to with Section 1, III - General of the NAIC Financial Conditi	he current year held pursuant to a Examination Considerations, F. on Examiners Handbook?	•	[X] No[]
		1		2		
		Custodian(s)		Sustodian Address		
	CITIBANK N.A. CONTACT: JON TOMA			FLOOR, CHICAGO, IL 60606 2 N.		
		IOIS CONTACT: RUTH NELSON 315-414-S	TREET, SUITE 1020, CHICAGO	, IL 60602		
	3179					
17.2	For all agreements that do not com location and a complete explanation	ply with the requirements of the NAIC Fion:	nancial Condition Examiners	s Handbook, provide the name,		
	1	2		3		
	Name(s)	Location(s)	C	omplete Explanation(s)		
17.3	Have there been any changes, inclu	uding name changes, in the custodian(s)	identified in 17.1 during the	current quarter?	Yes [1 No [X]
17.4	If yes, give full information relating t	9 , , ,				1 110 [X]
	1	2	3	4		
	Old Custodian	New Custodian	Date of Change	Reason		
17.5		kers/dealers or individuals acting on behity to make investments on behalf of the		ve access to the investment accou	ints,	
	1	2		3		
	Central Registration Depository	Name(s)		Address		
	N/A	ALLSTATE INVESTMENTS, LLC		DAD, NORTHBOOK, IL 60062		
18.1	Have all the filing requirements of the	ne Purposes and Procedures Manual of	the NAIC Securities Valuation	on Office been followed?	Yes	[] o/ [X]
	If no, list exceptions:				. 30 [

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	\$
	1.13 Commercial Mortgages	\$4,985,085,534
	1.14 Total Mortgages in Good Standing	\$4,985,085,534_
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$ 7,297,288
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	\$
	1.32 Residential Mortgages	\$
	1.33 Commercial Mortgages	\$
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	\$
	1.42 Residential Mortgages	\$
	1.43 Commercial Mortgages	\$
	1.44 Total Mortgages in Process of Foreclosure	\$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$4,992,382,822_
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	\$
	1.62 Residential Mortgages	\$
	1.63 Commercial Mortgages	\$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
2.	Operating Percentages:	
	2.1 A&H loss percent	
	2.2 A&H cost containment percent	0.200 %
	2.3 A&H expense percent excluding cost containment expenses	26.600 %
3.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date ______\$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

			Showing All New Reinsurance Treaties	- Current Year to Date	
1	2	3	4	5	6 7
1 NAIC	-	-	·		Type of Is Insurer
IVAIC					i ype oi is ilisulei
Company Code	Federal ID Number	Effective			Reinsurance Authorized
Code	ID Number	Date	Name of Reinsurer	Domiciliary Jurisdiction	Ceded (Yes or No
					1
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS Current Year To Date - Allocated by States and Territories Direct Bus Life Contracts Accident and Health Insurance Premiums. Including Policy
Membership Total Deposit-Type Contracts Active Life Insurance Annuity Other Columns States, Etc Considerations and Other Fees Considerations .5.524.339 15.539.658 Alabama AL .435.481 .9.579.838 Alaska 1,014,862 444,633 .70,524 1,530,019 3. Arizona ΑZ 6 546 774 10 246 247 337 353 .17.130.374 2.087.947 4. AR 5.016.990 339.863 Arkansas .7.444.800 California 41.637.595 54.544.498 2.772.169 98.954.263 6. Colorado CO 4.652.843 ..9.666.091 290 223 .14.609.156 .5.187.041 238.716 Connecticut CT 6.745.929 12.171.686 2,203,361 8. Delaware DE .887.702 1,256,380 .59.279 9 District of Columbia DC .289.854 .462.086 .29.336 781 276 10. Florida FL 24.224.530 38.587.370 2.473.167 .65.285.067 GΑ 12,575,060 14.911.120 868,438 28.354.618 Georgia 11. 12 Hawaii н 2.251.545 2 445 258 263 054 4 959 857 .1.125.205 2.968.868 13. Idaho. ID .92.546 4.186.619 27,990,453 23,360,107 923.848 52,274,409 14. Illinois IL 6,732.185 15 Indiana INI 16 407 444 412 823 23,552,453 16. lowa. IΑ 1.220.991 1.086.756 .119.817 2.427.564 17. KS 1,724,653 2,690,394 187,305 4,602,353 Kansas 390,992 18. Kentucky ΚY 4.342.611 7.804.340 12.537.942 12 982 756 19. Louisiana LA 8 971 093 450 725 22 404 574 ME 1,097,518 1,978,928 .59,647 .3,136,093 20. Maine . MD .8,374,485 9,352,208 351,711 18,078,404 21 Maryland 22 Massachusetts MA 1 940 240 2 898 861 432 114 5 271 215 ΜI 9,370,880 21,353,002 525,037 23. Michigan 31,248,919 MN 249, 171 24 Minnesota .2,526,613 .2,982,439 .5,758,223 25. Mississippi MS 3 221 848 5 237 365 260 842 8 720 055 МО 3.633.522 4.404.364 449.887 26. Missouri. .8.487.772 2,558,813 1,756,375 27 МТ 730,681 .71,757 28. Nebraska NE 1 228 752 .2.521.161 .87.111 3 837 024 3 239 789 NV 3.331.319 .5.014.120 172.879 8.518.318 29. Nevada. New Hampshire NH 1,741,217 .3,664,139 72,005 .5,477,361 New Jersey 31. NJ 6 541 489 15 696 617 1 022 029 23 260 135 New Mexico NM 2.790.269 .5.089.304 .170.806 ..8.050.378 32. NY 1.155.549 551.383 368.337 2.075.268 34 North Carolina NC .11.122.189 .13.797.357 579 189 25.498.736 35. North Dakota ND .251.447 .371.683 .38.270 .661.400 ОН 13,061,650 19.594.457 720,425 33,376,532 37. Oklahoma ΩK .3,225,102 5.057.040 272.784 8.554.926 OR 38. Oregon. 3.495.219 8.306.775 .59.111 .11.861.105 .51,013,081 39 Pennsylvania РΑ 16.091.907 33,655,338 1,265,836 40 Rhode Island RI 1.279.404 4 590 269 56 651 5 926 324 41. South Carolina SC 4.997.502 18.770.245 222.385 23.990.131 42 South Dakota SD .339.005 126,608 46,089 .511,702 43. Tennessee ΤN 6.620.306 11,270,154 563 517 18.453.976 44. Texas. TX 32.506.215 39 627 470 1.534.015 73.667.700 45. Utah .. UT 2,363,254 7,890,320 .88,457 10,342,031 46 VT 441,678 1,751,243 .78.545 2,271,465 Vermont 47 Virginia VA 10 936 224 14 172 179 905 928 26 014 331 7,057,551 48. Washington WA .11,529,310 165,940 18,752,801 West Virginia 49 wv 1,429,308 1,641,140 123.347 .3, 193, 795 50. Wisconsin WΙ 2 986 963 2 453 840 271 178 5 711 981 .499,464 392,699 WY .943,926 51. Wyoming .51,764 AS 52 American Samoa N 53. Guam GU N 7 194 566 7 761 Puerto Rico .46.146 .8.367 .84.056 PR .29.542 54. ۷I 14,026 55 U.S. Virgin Islands .2,318 16,344 56 Northern Mariana Islands MP 3 581 3 584 N .37,944 3.804 57. CAN 4.346 46.094 Canada. Ν Aggregate Other Aliens ... 4,910,400 58. 280,429 24, 179 .8,678 313,287 59 Subtotal 51 325.748.769 498.780.170 22.116.159 846.645.098 .8.150.189 90. Reporting entity contributions for employee benefits XXX 91. Dividends or refunds applied to purchase paid-up additions and annuities 92. Dividends or refunds applied to shorten endowment or premium paying period. XXX Premium or annuity considerations waived under disability or other contract provisions..... 93. XXX 947,262 947,262 94. Aggregate or other amounts not allocable by State XXX XXX 326,696,031 498,780,170 22, 116, 159 847,592,359 .8,150,189 Totals (Direct Business). 95. Plus Reinsurance Assume XXX 960,053,048 84.417.146 65, 195, 006 1,109,665,200 9,823,026 96 97 Totals (All Business) XXX .286.749.079 583.197.316 87.311.165 1.957.257.559 17.973.215 159,475,854 23,888,747 203,773,599 Less Reinsurance Ceded XXX 20,408,998 98. 17,973,215 99. Totals (All Business) less Reinsurance Ceded XXX 1, 127, 273, 225 559,308,568 66,902,167 1,753,483,960 **DETAILS OF WRITE-INS** 58001. Argentina XXX 89 58002. XXX .235 235 58003. Australia XXX 6,129 170 6,299 58998. Summary of remaining write-ins for Line 58 from 274,065 24, 179 .8,419 306,664 4,910,400 overflow page XXX Totals (Lines 58001 through 58003 plus 58999. 8.678 4,910,400 58998)(Line 58 above) XXX 280.429 24.179 313,287 9401 XXX 9402. XXX 9403. XXX 9498. Summary of remaining write-ins for Line 94 from

XXX

XXX

Totals (Lines 9401 through 9403 plus 9498)(Line

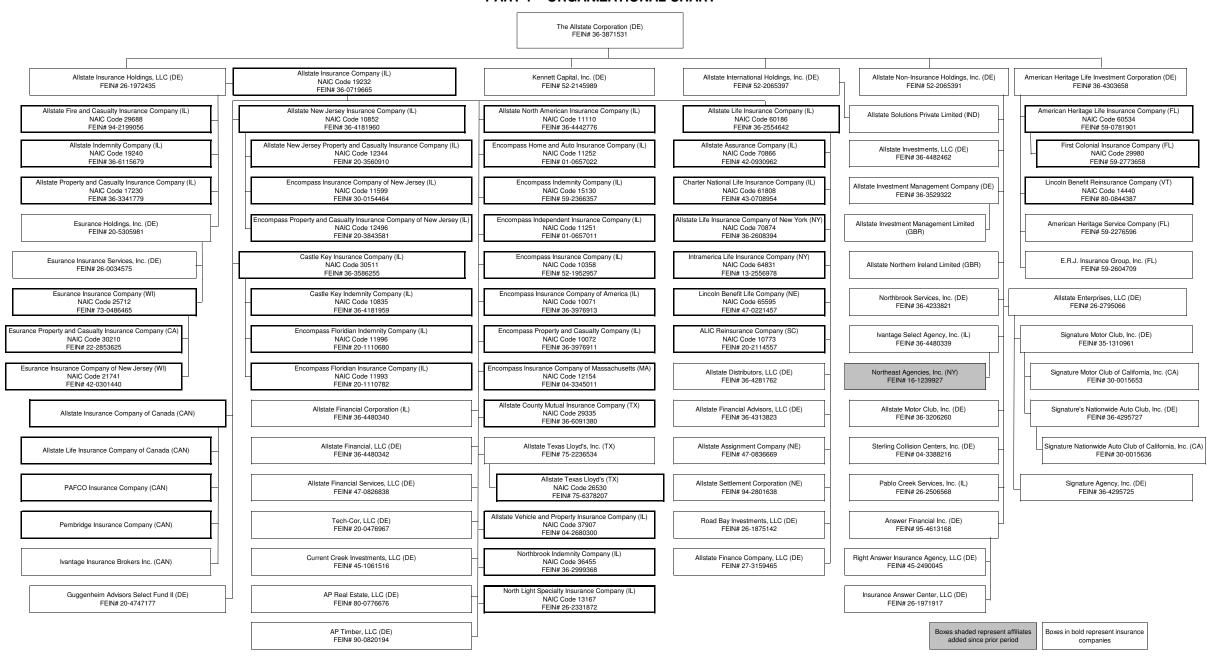
overflow page

94 above)

9499.

⁽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

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM												
1	2	3	4	5 6	7	8	9	10	11	12	13	14	15
										Type	If		
										of Control	Control		
										(Ownership,	is		
					Name of Securities			Relation-		Board,	Owner-		
					Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal		if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
					New York Stock Exchange								
			. 36-3871531	. 2877532 0000899051 .		The Allstate Corporation	DE	UIP					. !
8000	Allstate Insurance Group	10773	20-2114557			ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0000	A11.4.4.1	70000	47-0836669			Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
8000	Allstate Insurance Group	70866 29335	. 42-0930962 . 36-6091380			Allstate Assurance Company	IL	DS I A	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
8000	Allstate Insurance Group	29335	36-4281762	0001094466		Allstate County Mutual Insurance Company Allstate Distributors, LLC	TX DE	DS	Allstate Insurance Company	Board Ownership	100.000	The Allstate Corporation The Allstate Corporation	
			26-2795066			Allstate Enterprises, LLC	DE		Allstate Non-Insurance Holdings, Inc.	Ownership		The Allstate Corporation	
			27-3159465			Allstate Finance Company, LLC	DE		Allstate Life Insurance Company	Ownership		The Allstate Corporation	-
			36-4313823			Allstate Financial Advisors, LLC	DE		Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	-
			36-4480340			Allstate Financial Corporation	IL	NIA	Allstate Insurance Company	Ownership.	100.000	The Allstate Corporation	
			36-4480342			Allstate Financial, LLC	DE		Allstate Insurance Company	Ownership.	.100.000	The Allstate Corporation	
			47-0826838	0000797152		Allstate Financial Services, LLC	DE		Allstate Insurance Company	Ownership.	100.000	The Allstate Corporation	
						Allstate Fire and Casualty Insurance			l l l l l l l l l l l l l l l l l l l				
0008	Allstate Insurance Group	29688	94-2199056			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	
8000	Allstate Insurance Group	19232	36-0719665	0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
						Allstate Insurance Company of Canada	CAN		Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435			Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			52-2065397 .			Allstate International Holdings, Inc	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322			Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	
						Allstate Investment Management Limited	GBR		Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462			Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	
8000	Allstate Insurance Group	60186	36-2554642	0000352736 .		Allstate Life Insurance Company	IL		Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
						Allstate Life Insurance Company of Canada .	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
		70074				Allstate Life Insurance Company of New							
8000	Allstate Insurance Group	70874	36-2608394			York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0000	A11.4.4.1	40050	36-3206260 .			Allstate Motor Club, Inc.	DE		Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
8000	Allstate Insurance Group	10852	. 36–4181960			Allstate New Jersey Insurance Company	I L	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910	0001470270		Allstate New Jersey Property and Casualty Insurance Company		IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0000	Arristate misurance droup	12544	52-2065391	0001470270		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	II		Allstate Insurance Company	Ownership.	100.000	The Alistate Corporation	
0000	Arristate mourance droup		30 4442770			Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
						Allstate Property and Casualty Insurance			Arratate Non mourance norumga, me.	Office Strip		The Arratate corporation	
8000	Allstate Insurance Group	17230	36-3341779]		Company	JIL	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	
						Allstate Solutions Private Limited	IND		Allstate Non-Insurance Holdings, Inc.	Ownership.	100.000	The Allstate Corporation	
8000	Allstate Insurance Group	26530	75-6378207			Allstate Texas Lloyd's	TX		Allstate Texas Lloyd's, Inc.	Ownership.	100.000	The Allstate Corporation	
			75-2236534			Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
						Allstate Vehicle and Property Insurance				·			
8000	Allstate Insurance Group	37907	04-2680300			Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
		1							American Heritage Life Investment				
8000	Allstate Insurance Group	60534	. 59-0781901 .			American Heritage Life Insurance Company	FL	IA	Corporation	Ownership	100.000	The Allstate Corporation	
		1				American Heritage Life Investment							
			. 36-4303658 .			Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
		1	E0 00=				_		American Heritage Life Investment			L	
			59-2276596			American Heritage Service Company	FL	NIA	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		Allstate Insurance Company	Ownership		The Allstate Corporation	-
1		1	90-0820194	1 1	1	AP Timber, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 2 3 4 5 6 7 8 9 10 11 12 13 Type of Control (Control (
Name of Securities Exchange Federal Federal Federal D	The Allstate Corporation
Name of Securities Name of Securities Name of Securities Schange Federal ID Company Code Group Name Code Number Code	The Allstate Corporation
Relation Relation Relation Relation Relation Corporation C	Ultimate Controlling Entity(ies)/Person(s) The Allstate Corporation
NAIC Code	Ultimate Controlling Entity(ies)/Person(s) The Allstate Corporation
Roop Corporation Company Com	Ultimate Controlling Entity(ies)/Person(s) The Allstate Corporation
Group Name	Ultimate Controlling Entity(ies)/Person(s) The Allstate Corporation
Code	Entity(ies)/Person(s) * The Allstate Corporation
	The Allstate Corporation
0.008	The Allstate Corporation
0.008	The Allstate Corporation
A5-1061516 Current Creek Investments, LLC DE NIA Alstate Insurance Company Ownership. 100.000	The Allstate Corporation
DOUBLE Alistate Insurance Group 11996 20-1110880 Encompass Floridian Indemnity Company IL IA Castle Key Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 11252 20-110687022 Encompass Floridian Insurance Company IL IA Castle Key Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 11252 20-110687022 Encompass Home and Auto Insurance Company IL IA Castle Key Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 11255 20-10687022 Encompass Home and Auto Insurance Company IL IA Alistate Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 11251 20-10687011 Encompass Indemnity Company IL IA Alistate Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 10388 52-1952957 Encompass Insurance Company IL IA Alistate Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 10071 36-3976913 Encompass Insurance Company of America IL IA Alistate Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 12154 20-3345011 Massachusetts Encompass Insurance Company of New Jersey IL IA Alistate Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 1072 36-3976911 Encompass Property and Casualty Company IL IA Alistate Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 10072 36-3976911 Encompass Property and Casualty Insurance IL IA Alistate Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 12496 20-3843581 Company of New Jersey IL IA Alistate Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 12496 20-3843581 Company of New Jersey IL IA Alistate Insurance Company Ownership 100.000 200.0008 Alistate Insurance Group 27141 42-2001440 Esurance Holdings, Inc DE NIA Alistate Insurance Company Ownershi	The Allstate Corporation
DOUBLE All state Insurance Group 11993 20-1110782 Encompass Floridian Insurance Company I.L. I.A. Castle Key Insurance Company Ownership. 100.000	The Allstate Corporation
0.008	The Allstate Corporation
0.008	The Allstate Corporation
0.008	The Allstate Corporation The Allstate Corporation
Massachusetts Massachusetts Maximance Group 10358 52-1952957 Encompass Insurance Company IL IA Allstate Insurance Company Ownership 100.000	The Allstate Corporation
Dought D	
Door Allstate Insurance Group 12154 04-3345011 Encompass Insurance Company of Massachusetts MA IA Allstate Insurance Company Onership 100.000 Massachusetts Insurance Group 11599 30-0154464 Encompass Insurance Company of New Jersey IL IA Allstate New Jersey Insurance Company Ownership 100.000 Moreship 100.000 Encompass Property and Casualty Company IL IA Allstate Insurance Company Ownership 100.000 Encompass Property and Casualty Insurance IL IA Allstate New Jersey Insurance Company Ownership 100.000 American Heritage Life Investment 59-2604709 Encompass Property and Casualty Insurance Group IIL IA Allstate New Jersey Insurance Company Ownership 100.000 American Heritage Life Investment Company Ownership 100.000 American Heritage Life Investment Insurance Group 20-5305981 Esurance Holdings, Inc. DE NIA Allstate Insurance Holdings, Inc. Ownership 100.000 Ownership 1	
Massachusetts MA	The Arristate corporation
2008 Allstate Insurance Group 11599 30-0154464 Encompass Insurance Company of New Jersey IL IA Allstate New Jersey Insurance Company Ownership 100.000	The Allstate Corporation
Allstate Insurance Group 10072 36-3976911 Encompass Property and Casualty Company IL IA Allstate Insurance Company Ownership 100.000 ### Allstate Insurance Group 12496 20-3843581 Company of New Jersey IIL IA Allstate New Jersey Insurance Company Ownership 100.000 #### Allstate Insurance Group 59-2604709 E.R.J. Insurance Group, Inc. FL NIA Corporation Ownership 100.000 #### Allstate Insurance Holdings, Inc. DE NIA Allstate Insurance Holdings, Inc. Ownership 100.000 #### Allstate Insurance Group 25712 73-0486465 Esurance Insurance Company of New Jersey WI IA Esurance Company Ownership 100.000 #### Allstate Insurance Company Ownership 100.000 ###############################	The Allstate Corporation
	The Allstate Corporation
0.008	·
59-2604709 . E.R.J. Insurance Group, Inc	The Allstate Corporation
20-5305981 Esurance Holdings, Inc. DE NIA Alistate Insurance Holdings, LLC Ownership	·
.0008 Allstate Insurance Group .25712 73-0486465 . Esurance Insurance Company .WI .IA. Esurance Holdings, Inc	The Allstate Corporation
0008 Allstate Insurance Group	The Allstate Corporation
	The Allstate Corporation
126-0024575	The Allstate Corporation
	The Allstate Corporation
Esurance Property and Casualty Insurance	
	The Allstate Corporation
American Heritage Life Insurance Company Monos Allstate Insurance Group American Heritage Life Insurance Company Ownership 100.000	The Allstate Corporation
	The Allstate Corporation
20-47-77 Ungerielli Autsons Seriet LLC DE NIA Answer Financial Inc. Ownership. 100.000	The Allstate Corporation
0008 Allstate Insurance Group 64831 13-2559978 Intramerica Life Insurance Company NY DS Allstate Life Insurance Company Ownership 100.000	The Allstate Corporation
Ivantage Insurance Brokers Inc. CAN NIA Alistate Insurance Company of Canada Ownership. 100.000	The Allstate Corporation
36-4480339 Ivantage Select Agency, Inc. IL NIA Alistate Non-Insurance Holdings, Inc. Ownership. 100.000	The Allstate Corporation
52-2145989 Kennett Capital, Inc. DE NIA The Allstate Corporation Ownership100.000	The Allstate Corporation
	The Allstate Corporation
American Heritage Life Investment	·
	The Allstate Corporation
16-1239927 Northeast Agencies, Inc. NY NIA Ivantage Select Agency, Inc. Ownership. 100.000	The Allstate Corporation
	The Allstate Corporation
PAFCO Insurance Company	The Allstate Corporation
Pembridge Insurance Company	The Allstate Corporation
Hight Answer Insurance Agency, LLC DE NIA. Answer Financial Inc. Ownership. 100.000 26-1875142 Road Bay Investments, LLC DE DS Allstate Life Insurance Company Ownership. 100.000	The Allstate Corporation
20-16/3/42	The Allstate Corporation
35-1310961 Signature Motor Club, Inc. DE NIA Alistate Enterprises, LLC Ownership 100.000	
30-0015653 Signature Motor Club of California, Inc. CA. NIA Signature Motor Club, Inc. Ownership. 100.000	
Signature Nationwide Auto Club of	The Allstate Corporation
30-0015636 California, Inc. CA. NIA Signature's Nationwide Auto Club, Inc. Ownership	
	The Allstate Corporation

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Type	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
			. 04-3388216 .				Sterling Collision Centers, Inc	DE	NIA	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	
			. 20-0476967 .				Tech-Cor, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	_	пезропае
1	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
	·	***
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
	Explanation:	
1.		
2.		
3.	The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.	
5.	The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under Type 1 methods. The Company uses a Type 2 method.	
6.	The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under	

Bar Code

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]

Type 2a methods. The Company uses a Type 2 method.



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

Additional Write-ins for Liabilities Line 25

			Current Statement Date)	4
		1	2	3	December 31
				Net Admitted Assets	Prior Year Net
		Assets	Nonadmitted Assets		Admitted Assets
2504.	Premium tax recoverable	47,531	14,542	32,988	505,865
2505.	Prepaid commissions	37,754,628	37,754,628		
2506.	Customer receivables	2,811,927	2,811,927		
2507.	Negative interest maintenance reserve	353,910,002	353,910,002		
2508.	Receivable for securities	35	35		
2597.	Summary of remaining write-ins for Line 25 from overflow page	394,524,123	394,491,134	32,988	505,865

3,159,332 2506. Derivative cash collateral 1.030.738 2507. Contingent financial guarantee 543,269 710,890 2508. 206,075 107,887 Accrued investment expenses 2509 Discontinued operations .145,358 145,358 2510. Security deposit on building 40.137 9,219,049 22,077,202 2597. Summary of remaining write-ins for Line 25 from overflow page

Additional Write-ins for Summary of Operations Line 8.3

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	To Date	To Date	December 31
08.304. Loss on sale of business	(8,673,546)		
08.305. Allocated share of gain (loss) on sale of fixed assets	(33,410)	(18,599)	13,341
08.306. Service fees	(12,018)	329	426
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(8,718,974)	(18,270)	13,768

Additional Write-ins for Schedule T Line 58 Direct Business Only
4 5 Life Contracts 6 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees Total Columns 2 Through 5 Deposit-Type Contracts Active Status Other Considerations Life Insurance States, Etc. Considerations Premiums 58004. Barbados XXX _1.000 ..13.705 .14.705 .4.910.400 58005. Belgium 486 486 XXX 58006. Belize (150 _(150 XXX 58007. Bermuda XXX 413 413 58008. Brazil XXX 304 294 598 58009. Bahamas .74 XXX .74 58010. Bolivia XXX .89 .89 58011. China XXX 593 239 833 58012. Chile .27 .27 XXX 58013. Cape Verde XXX 59 59 58014. Czech Republic XXX 157 157 58015. Denmark XXX 3.980 3.980 58016. Ecuador XXX 73 .73 58017. England 4.731 .35 4.767 XXX 58018. Spain XXX .1,794 1,794 58019. Fiji .88 .88 XXX 58020. France XXX .1,644 .27 1,671 58021. Ghana XXX 89 89 58022. Greece 265 125 390 XXX 58023. 2,939 5,000 433 8,372 Germany XXX 58024 Hong Kong .34 XXX 58025. Honduras XXX 95 95 58026. .88 Croatia XXX .88 58027. XXX 161 161 58028. India XXX 693 693 58029. 119 Israel XXX 2 053 2 172 58030. Italy .85 .85 XXX 58031. Japan XXX 1.374 119 1.493 58032. Kenva XXX 93 93 58033. 192 192 South Korea XXX 58034. Mexico XXX 376 667 58035 Nether Lands XXX 135 135 58036. Nicaragua XXX 40 40 58037. 604 New Zealand .64 XXX 58038. Other Foreign XXX 210.026 210.026 58039. Philippines XXX .1,650 90 1 739 58040. .89 Poland. XXX .89 58041. Peru . XXX 127 127 58042 Switzerland XXX 260 .76 336 58043. .59 Russian Federation XXX ..59 58044. 1,494 Sweden 117 1,611 XXX 58045 Singapore 600 .40 640 XXX 58046. South Africa XXX 575 575 58047. Thailand 781 781 XXX 58048. Scotland XXX 58049 Trinidad & Tobago XXX 50 50 58050. Taiwan 50 50 XXX 58051. United Kingdom .2,529 564 3,093 XXX 58052 Venezue la 157 157 58053. ARMY & FLEET POST OFFICE 37.977 XXX 4.088 42.065 58997. Summary of remaining write-ins for Line 58 274,065 24,179 8.419 306,664 4.910.400 from overflow page XXX

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	27,929,402	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		28,000,000
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	596,974	72,121
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	27,814,520	27,929,402

SCHEDULE B - VERIFICATION

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,238,909,065	5,867,300,459
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	554,391,247	507,460,127
	2.2 Additional investment made after acquisition	905,363	
3.	2.1 Actual cost at time of acquisition	261,248	481,070
4.	Accrual of discount	43,039,207	7,621,894
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals Deduct amounts received on disposals	4, 129, 946	12,080,108
7.	Deduct amounts received on disposals	826,064,711	1, 129, 324, 094
8.	Deduct amortization of premium and mortgage interest points and commitment fees	11,419,956	18,870,602
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	11, /68, 589	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,992,382,822	5,238,909,065
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,992,382,822	5,238,909,065
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,992,382,822	5,238,909,065

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	-	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,653,192,524	2,297,845,759
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	93,959,825	167,983,555
	2.2 Additional investment made after acquisition	192,650,967	289,495,073
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	71,458,500	241,501,724
6.	Total gain (loss) on disposals	3,023,144	3,553,871
7.	Deduct amounts received on disposals	200,049,549	323,204,656
8.	Deduct amortization of premium and depreciation	23.215.100	22 . 165 . 192
9.	Total foreign exchange change in book/adjusted carrying value	154,410	151,861
10.	Deduct current year's other than temporary impairment recognized		1,969,471
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,791,174,722	2,653,192,524
12.	Deduct total nonadmitted amounts	7,734,880	4, 155, 591
13.	Statement value at end of current period (Line 11 minus Line 12)	2,783,439,842	2,649,036,933

SCHEDULE D - VERIFICATION

Bonds and Stocks

	Borius ariu Stocks		
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	35,882,032,349	38,044,500,134
2.	Cost of bonds and stocks acquired	3,979,008,652	6,746,858,371
3.	Accrual of discount	69,238,945	90,627,042
4.	Unrealized valuation increase (decrease)	73,399,020	21,483,525
5.	Total gain (loss) on disposals	38,394,006	(5,676,258)
6.	Deduct consideration for bonds and stocks disposed of	6,645,303,963	8,857,644,348
7.	Deduct amortization of premium	53, 183, 981	101,979,853
8.	Total foreign exchange change in book/adjusted carrying value	(4,060,154)	5 , 167 , 533
9.	Deduct current year's other than temporary impairment recognized	49,929,303	61,303,797
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		10,505,176
12	Statement value at end of current period (Line 10 minus Line 11)	33 273 439 009	35 871 527 174

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

	During the Current Quarter			aling Class				
	1	2	3	4	5	6	7	8
	Book/Adjusted	Acquicitions	Dianositions	Non-Trading Activity	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
	Carrying Value Beginning	Acquisitions During	Dispositions During	During	Carrying Value End of	End of	End of	December 31
	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
	0.00							
BONDS								
1. Class 1 (a)	18,269,660,389	8,246,023,911	9,049,712,919	149,910,005	20,719,228,661	18,269,660,389	17,615,881,387	20,588,895,536
2. Class 2 (a)	11,650,911,398	367,317,158	356,299,195	(101,095,662)	11,982,353,369	11,650,911,398	11,560,833,698	12,068,841,173
3. Class 3 (a)	1,802,375,182	258,206,470	118,539,777	(28,249,245)	1,823,139,830	1,802,375,182	1,913,792,629	1,881,337,018
4. Class 4 (a)	821,933,850	133, 165, 927	40,324,757	29,744,844	827,399,484	821,933,850	944,519,864	823,793,620
5. Class 5 (a)	192,452,938	8,896,726	10,522,079	(41,804,918)	181,623,157	192,452,938	149,022,668	180,590,681
6. Class 6 (a)	24,848,116	17, 156, 418	3,977,564	(1,056,989)	18,042,103	24,848,116	36,969,981	32,918,953
7. Total Bonds	32,762,181,874	9,030,766,611	9,579,376,292	7,448,034	35,551,786,604	32,762,181,874	32,221,020,227	35,576,376,981
PREFERRED STOCK								
8. Class 1								
9. Class 2		732,561		1,702,497	15,071,255	15,031,796	17,466,855	18,610,077
10. Class 3	1,750,000			(1,750,000)	1,750,000	1,750,000		
11. Class 4								
12. Class 5	17,488,984		20,000,000	2,600,000	17,484,630	17,488,984	88,984	17,482,940
13. Class 6								
14. Total Preferred Stock	34,270,781	732,561	20,000,000	2,552,496	34,305,885	34,270,781	17,555,839	36,093,017
15. Total Bonds and Preferred Stock	32,796,452,655	9,031,499,172	9,599,376,292	10,000,531	35,586,092,489	32,796,452,655	32,238,576,065	35,612,469,998

NAIC 4 \$; NAIC 5 \$......; NAIC 6 \$.....

SCHEDULE DA - PART 1

Short-Term Investments

	Official 10				
	1	2	3	4	5
					Paid for
	Book/Adjusted			Interest Collected	Accrued Interest
	Carrying Value	Par Value	Actual Cost	Year-to-Date	Year-to-Date
	10 101 001				
9199999 Totals	16.101.391	XXX	16 101 371	768	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	193,284,995	98,768,774
2.	Cost of short-term investments acquired	448,474,965	615,602,575
3.	Accrual of discount	8,791	10,574
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	828	(1,223)
6.	Deduct consideration received on disposals	625,438,403	520,942,596
7.	Deduct amortization of premium	229,784	153, 109
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)	16,101,391	193,284,995
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	16,101,391	193,284,995

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)	62,622,073
2.	Cost Paid/(Consideration Received) on additions	35,630,809
3.	Unrealized Valuation increase/(decrease)	(2,464,843)
4.	Total gain (loss) on termination recognized	(17,889,716)
5.	Considerations received/(paid) on terminations	81,575,823
6.	Amortization	48,444,791
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	4,974,985
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	49,742,276
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	49,742,276

	SCHEDULE DB - PART Futures Contr		RIFICATION	N	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cum	nulative Cash Chan	ge column)		
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(157,838)			
	3.12 Section 1, Column 15, prior year	144 , 178	(302,015)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year	(181,475)	181,475	(120,540)	
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 19, current year to date minus	(157,838)			
	3.24 Section 1, Column 19, prior year	(37,298)	(120,540)	(120,540)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		3,393,840		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	3,393,840	3,393,840		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
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 (Syn	thetic Asset) Tra	neactions	ricplicatio	iii (Oyiitiictii	c Asset) Tra	nsactions Open as of Cur	TOTA OTATORIO		of the Renli	cation (Synthetic Asset) Tran	sactions		
1	2	3	4	5	6	7	8	Derivative Inc	strument(s) Oper				n Instrument(s) Held		
'	_	3	7	3	O	,	O	9		11	10			1 45	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
	MUNI FTD BASKET due 07/20/2017, CDS	·											·		
30275#AK7		1FE	20,000,000	19,960,210	17,768,108	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(3,114,972)	40052V-AA-2	GRUPO BIMBO SAB DE CV	2FE	19,960,210	20,883,080
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER- AMERICAN DEVEL BK	1FE	25.000.000	24.900.024	22 285 035	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(3.893.715)	4581X0_R0_0	INTER-AMERICAN DEVEL BK	1FF	24.900.024	26.178.750
	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-ONEOK		,	, ,				CDS CN9297281 ON FTD BASKET (MUNI -		., ., .,				, ,	, ,
30275#AK7	PARTNERS LP MUNI FTD BASKET due 07/20/2017, CDS	1FE	5,000,000	4,980,691	3,827,362	07/19/2007	07/20/2017	FL, IL, NJ, NC & WI) CDS CN9297281 ON FTD BASKET (MUNI -		(778,743)	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,980,691	4,606,105
30275#AK7	attached to Cash Security-THERMO FISHER SCIENTIFIC	1FE	25,000,000	24,961,021	20,706,010	07/19/2007	07/20/2017	FL, IL, NJ, NC & WI)		(3,893,715)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,961,021	24,599,725
30275#AK7	attached to Cash Security-USB CAPITAL IX	1FE	25,000,000	25,000,000	15, 106, 285	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(3,893,715)	91731K-AA-8	USB CAPITAL IX	1AM	25,000,000	19,000,000
548661D*5	LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II. 5.29% SR. NTS	1FE	5.000.000	5.000.000	5,241,726	11/01/2009	09/20/2014	CDS SPI200TT8 ON LOWES COMPANIES		14.717	749860-AC-5	RREEF AMERICA REIT II, 5.29% SR.	1	5.000.000	5,227,009
	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash		,	,	,			CDS CXS678AA5 ON CDX.NA.IG.20		,				, ,	
12513#YS4	Security-COMMONWEALTH EDISON CDX.NA.IG.20 06/20/18 due 06/20/2018. CDS attached to Cash	2FE	20,000,000	20, 127, 941	20,565,480	06/19/2013	06/20/2018	06/20/18 CDS CXS678AA5 ON CDX.NA.IG.20	133,351	242,340	202795-HZ-6	COMMONWEALTH EDISON	1FE	19, 994, 590	20 , 323 , 140
12513#YS4	Security-ING BANK NV CDX.NA.IG.20 06/20/18 due	2FE	20,000,000	20,071,777	19,022,660	06/19/2013	06/20/2018	06/20/18	133,351	242,340	44986L-2A-6	ING BANK NV	1FE	19,938,426	18,780,320
12513#YS4	06/20/2018, CDS attached to Cash Security-NORTHROP GRUMMAN CORP CDX.NA.IG.20 06/20/18 due	2FE	20,000,000	20,492,344	20,468,420	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	133,351	242,340	666807-BE-1	NORTHROP GRUMMAN CORP	2FE	20,358,992	20,226,080
12513#YS4	06/20/2018, CDS attached to Cash Security-STARWOOD HOTELS & RESORT	2FE	20,000,000	20,058,063	18,492,960	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	133,351	242,340	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,924,712	18,250,620
														-	
														-	
9999999 - Tot	als	<u>'</u>		185,552,072	163,484,045	XXX	XXX	XXX	533,405	(14,590,784)	XXX	XXX	XXX	185,018,667	178,074,829

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

				oj						i i
	First C	uarter	Second	Quarter	Third C	Quarter	Fourth	n Quarter	Year T	o Date
1	1	2	3	1	5	6	7	Ω	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
	. 55.0.5.15	otatomont value		Otatomont Taido	. 551.151.15	Otatomont Value	. 551.651.5	Otatomont Value		otatomont value
Beginning Inventory	16	230,430,488	16	230,400,915	10	185,515,616			16	230,430,488
Add: Opened or Acquired Transactions	1	4,981,991	6	280,785,622	2	24,940,901			9	310,708,515
Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	15,706	XXX	12,788	XXX		XXX		XXX	28,494
Less: Closed or Disposed of Transactions	1	4,992,626	12	325,683,710	2	24,876,149			15	355,552,485
2000. 0.0000 0. 2.000000 0. 114.1040.0010	•	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		22,000,	-					300,002,100
Less: Positions Disposed of for Failing Effectiveness Criteria										
Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	34,643	xxx		xxx	28,297	xxx		XXX	62,940
7. Ending Inventory	16	230,400,915	10	185,515,616	10	185,552,072			10	185,552,072

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	49,742,276	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(157,838)	
3.	Total (Line 1 plus Line 2)	49,584,	438
4.	Part D, Section 1, Column 5	189,620,399	
5.	Part D, Section 1, Column 6	(140,035,961)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	42,376,089	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)	42,206,	978
10.	Part D, Section 1, Column 8	190,547,850	
11.	Part D, Section 1, Column 9	(148,340,873)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	188,772,142	
14.	Part B, Section 1, Column 20	687,800	
15.	Part D, Section 1, Column 11	189,459,942	
16.	Total (Line 13 plus Line 14 minus Line 15)	······	

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	, , ,	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	623,705,020	187,227,677
2.	Cost of cash equivalents acquired	32,513,323,077	36,231,669,333
3.	Accrual of discount	1,049,987	1,261,483
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	1,957	(1,990)
6.	Deduct consideration received on disposals	32,829,213,994	35,796,451,484
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	308,866,047	623,705,020
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	308,866,047	623,705,020

SCHEDULE A - PART 2

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

		noming it in rious botton	0710001112271112712	Birione Winds Baring the eartent daarter				
1			4	5	6	7	8	9
	Location							
	2	3	1					Additional
							Book/Adjusted	Investment
			Date		Actual Cost at	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Investment Made After Acquisition
Apartments	Alexandria	VA	11/30/2012 Tus	cany Apartments, LLC				435,340
0199999. Acquired by Purchase								435,340
			ļ					
			 		ļ			
0399999 - Totals								435,340

SCHEDULE A - PART 3

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

1	Location	on	4	5	6	7	8	Change in I	Book/Adjusted	Carrying Va	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current			Exchange	Carrying		Foreign			Earned	_
						Improve-	Value Less	_	Year's	Current	Book/		Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other Than	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
			D			Changes	brances	Year's		Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	
		_	Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	rances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
																			
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			 -			+			tt		t		t		+			t	t
											İ		1					İ	İ
0399999 - Totals		•	•									•							

SCHEDULE B - PART 2

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

1	Location	gg.g.g.g.	4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
123427 GEORGETOWN		ЛХ		07/30/2013	4. 150	18,000,000		24,500,000
123464 HOUSTON		JX		07/29/2013	4.150	8,500,000		13,300,000
123465 PHOENIXVILLE		PA			4.090	10,233,143		21,970,000
123467 DALLAS		JX			3.850			57,200,000
123469 LANCASTER		NY		08/15/2013	4.740	7,350,000		11,280,000
123472 CHICAGO		JL		08/13/2013	4.390	35,000,000		48,284,091
123474 LAS VEGAS		NV			4.000	9, 150, 000		12,630,000
123476 ODENTON		MD			4.340	9,600,000		13,240,000
123477 NEW BRAUNFEL	.S	JX			6.000	1,350,000		2,113,771
123479 CHICAGO		JL		09/26/2013	4.590	7,500,000		10,642,857
0599999. Mortgages in good standing - Co	mmercial mortgages-all other					143,074,516		215, 160, 719
0899999. Total Mortgages in good standing	g					143,074,516		215, 160, 719
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue in	nterest over 90 days							
3299999. Total - Mortgages in the process	of foreclosure							
					ļ			
[↓↓			
				-				
				<mark>-</mark>				
					↓↓			
3399999 - Totals						143,074,516		215, 160, 719

SCHEDULE B - PART 3

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

1	Location	1	4 5	6	7	-	Change	in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
		_			Recorded	_	-	Current			_	Recorded				
					Investment			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							Current			3-	Total Foreign					Gain
				l	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	
			Loan Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
118038	NEW YORK	NY	10/02/1998	08/08/2013	6,674,831							6,674,831	6,674,831			
121347	BUTLER	PA	07/29/1994	08/21/2013	1,790,950							1,790,950	1,790,950			
121607	CHARLOTTE	NC	06/04/1998	07/09/2013	14, 105							14, 105	14, 105			
121838	EL PASO	TX	04/25/2000	09/05/2013	299,814							299,814	299,814			
122293	BUFFALO	NY	11/25/2003	08/15/2013	6,928,329							6,928,329	6,928,329			
122295	DRAPER	UT	09/04/2003	07/10/2013	3,668,626							3,668,626	3,668,626			
122296	SALT LAKE CITY	UT	09/04/2003	07/10/2013	3,507,656							3,507,656	3,507,656			
122337	DALLAS	TX	08/15/2003	07/01/2013	940,000							940,000	940,000			
122338	FARMERS BRANCH	TXTX	08/15/2003	07/01/2013	920,000							920,000	920,000			
122376	HOUSTON	TX	12/03/2003	07/03/2013	3,652,691							3,652,691	3,652,691			
122416	RENO	NV	04/15/2004	08/06/2013	21,228,145		5,360,851			5,360,851		26,588,996	26,655,852		66,857	66,857
122417	HARR I SBURG	PA	04/15/2004	08/06/2013	20,356,522		5, 140, 982			5, 140, 982		25,497,504	25,561,788		64,285	64,285
122418	LAS VEGAS	NV	04/15/2004	08/06/2013	12,543,751		3,027,977			3,027,977		15,571,728	15,759,304		187,576	187,576
122422	PHOENIXVILLE	PA	05/28/2004	07/09/2013	9,061,426		(21, 209)			(21,209)		9,040,217	9,040,217			
122425	PALM HARBOR	FL	04/30/2004	09/03/2013	10,855,662							10,855,662	10,855,662			
122431	BUTLER	PA	05/14/2004	08/21/2013	2,807,574		(59)			(59)		2,807,515	2,807,189		(326)	(326)
122454	HOUSTON	TXTX	05/19/2004	07/29/2013	5,931,203							5,931,203	5,837,177		(94,026)	(94,026)
122569	ONTARIO	CA	03/31/2005	09/27/2013	5,996,219		2,302			2,302		5,998,522	6,021,063		22,542	22,542
122841	DALLAS	TX	09/29/2006	08/07/2013	25,003,560		(2,368)			(2,368)		25,001,193	24,891,372		(109,821)	(109,821)
123159	RENO	NV	03/14/2008	08/06/2013	63,491,373		16,508,627			16,508,627		80,000,000	80,000,000			
123164	PALM HARBOR	FL	03/24/2008	09/03/2013	2,779,967							2,779,967	2,779,967			
123192	MORA I NE	OH	06/01/2009	09/06/2013	1,439,656		32,635			32,635		1,472,291	1,523,432		51, 141	51, 141
123196	WALLINGFORD	CT	11/20/2009	09/20/2013	2,842,540							2,842,540	2,842,494		(46)	(46)
0199999. Mortgages clo					212,734,599		30,049,738			30,049,738		242,784,337	242,972,518		188, 181	188, 181
111001	SAN DIEGO	CA	04/22/1999		65,436							65,436	65,436			

					All Mortgage Loans DISP	OSED, Transf										
1	Location		4	5	6 7	,		e in Book Value				14	15	16	17	18
	2	3			Book Value Recorded		9	10 Current	11	12	13	Book Value/ Recorded				
					Investmen			Year's Other		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
121281 121361	CITY OF INDUSTRY	CA		07/09/1998	34,8 48,0							34,838 48,015	34,838 48,015			
121374	WILMETTE	IL		05/15/1995		0						545,030	545,030			
121485	SALT LAKE CITY	UT		07/22/1996	72,6							72,685	72,685			
121489 121493	LOS ANGELES			07/18/1996 08/07/1996	49,5 							49,532	49,532 38,014			
121557	HAUPPAUGE	NY		09/30/1997	38,6							38,666	38,666			
121563	CARROLLTON	TX		10/06/1997	165,4							165,468	165,468			
121581 121583	LAS VEGAS	NV		12/16/1999 12/15/1997								133,211	133,211			
121594	O'HARA TOWNSHIP	PA		01/27/1998		1						84,141	84, 141			
121599	YORK	SC		06/03/1998	54,2	3						54,293	54,293			
121609	GARDENA	CA		04/08/1998	30,8	13						30,843	30,843			
121623 121652	LOMBARD			05/29/1998	27,3 55,8	in						27,369 55,800	27,369 55,800			
121656	IRWINDALE	CA		09/15/1998	41,2	8						41,228	41,228			
121658	RANCHO CUCAMONGA	CA	ļ	12/29/1998	45,5							45,589	45,589			
121659 121665	IRWINDALE FT. COLLINS	CA		09/15/1998	41,5 26,9							41,502 26,927	41,502 26.927			
121688	SAN DIEGO			03/01/1999	12,2							12,254	12,254			
121697	ALEXANDRIA	VA		03/30/1999	124,8	'6						124,876	124,876			
121709	PITTSBURGH	PA		04/01/1999	456,8		-					456,806	456,806			
121713 121714	KENTGREENVILLE	WASC		03/25/1999	111,3 45,1		1.101			1, 101		111,372 46,297	111,372 46,297			
121715	CHARLOTTE	NC		04/15/1999	29,4			'		, 101		29,480	29,480			
121734	PITTSBURGH	PA		06/30/1999	98,6							98,641	98,641			
121753 121754	RANCHO CORDOVA	CACA	-	09/03/1999 09/02/1999	114,7- 85,0							114,748 85,079	114,748 85,079			
121755	NEWARK	NJ		09/30/1999								58,400	58,400			
121759	MINNEAPOLIS	MN		11/09/1999	90,99)6	-	-				90,996	90,996			
121765	LOS ANGELES	CA CA		11/10/1999	15, 11							15, 187	15, 187			
121766 121785	CARSON	GA	 	11/10/1999	22,0							22,039 49,317	22,039 49,317			
121825	SAN DIEGO	CA		03/27/2000	146, 1	5		-				146, 185	146 , 185			
121843	FAIRFAX	VA		05/31/2000	169,3							169,321	169,321			
121874	PALO ALTO	CA		07/21/2000	60,70							60,765 59,427	60,765 59,427			
121900	PORT ORCHARD			10/04/2000								76,225	76,225			
121911	BRAINTREE	MA		12/28/2000	137, 1	0						137, 110	137,110			
121946 121959	BAINBRIDGE ISLAND	WA		03/14/2001	148,9							148,913 32,468	148,913			
121959	IRVING	. LTX	<u> </u>	05/04/2001					<u></u>	<u></u>	t	32,468	32,468			
121987	DES MOINES	IA		05/23/2001	40,9)5	-	-				40,905	40,905			
122019	. GARDENDALE	AL		12/11/2001	37,79							37,791	37,791			
122077 122090	NASHVILLE	TN	 	11/16/2001	53,5		-	-				53,512	53,512			
122091	APPLETON	WI		11/20/2001	45,3	33	-	-				45,383	45,383			
122092	BELOIT			11/16/2001	45,4							45,455	45,455			
122093 122106	GREEN BAY	WI	 	11/16/200112/21/2001	44,0		-	-			<u> </u>	44,023 92,273	44,023 92,273			
122112	SHAKOPEE	MN		12/21/2001	92,2	6							92,273			
122113	SHEBOYGAN	WI		12/20/2001	39, 1:	23						39, 123	39, 123			
122173	BALTIMORE	MD		08/29/2002	79,3		0.000			0.005		79,385	79,385			
122183	PURCHASE	MI	 	08/16/2002	113,7		3,205	·		3,205		116,943	116,943			
122226	GREAT NECK	NY		12/10/2002	45,4	9		-				45,419	45,419			
122282	SHIRLEY	NY	ļ	08/08/2003	88,2		-					88,268	88,268			
122290 122305	NAPLESCERRITOS	FLCA	 	09/29/2003	28,5 15,8		-				·	28,549 15,884	28,549 15,884			
122307	HENDERSON	NV	<u> </u>	07/01/2003			15	5		15			54,726			
122316	SAN DIEGO	CA		11/06/2003	18,8	0						18,800	18,800			
122324	SAN MARCOS	CA		12/09/2003	51.7	33		1		1		51 733	51 733			

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transfe										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other Than Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other		Change in	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
122362	MURFREESBORO	TN		02/13/2004		30,528							30,528	30,528			
122370 122374	GLENDALE			12/12/2003 02/17/2004		154,714 50,997		49			49		154,714 51,046	154,714 51,046			
122378	EDISON	NJ		01/14/2004		71,441							71,441	71,441			
122394	CHEEKTOWAGA	NY		03/18/2004		228,871		98			98		228,871	228,871			
122410 122415	MENTOR	PAOH		03/15/2004 05/11/2004		287,023 95,563		98			98		287, 121 95, 283	287, 121 95, 283			
122420	GREENVALE	NY		04/08/2004		65,936		(227)			(227)		65,708	65,708			
122423	WHITESTONE	NY		06/09/2004		73,208							73,208	73,208			
122424 122430	TUST INFREEHOLD		·	03/31/2004		120,692 70,355							120,692 70,355	120,692			
122451	MURRIETA	CA	<u> </u>	06/28/2004		42,989							42,989	42,989			
122452	TEMPE	AZ		05/27/2004		96,643							96,643	96,643			
122456 122457	OCEAN RED BANK	NJ		12/21/2004 04/29/2005		177, 192 65, 164							177,192	177, 192			
122457	SEA GIRT	NJN.I	 	04/29/2005				(202)			(202)		65, 164 115, 137	65, 164			
122466	STERLING	VA		07/01/2004		131,706		150			150		131,856	131,856			
122469	NORTH BRANCH	MN		07/26/2004		93,834		137			137		93,971	93,971			
122480 122506	ALLENTOWN	PA		07/01/2004		104,087 18,353							104,087 18,353	104,087			
122509	DENVER			10/15/2004		40,081		26			26		40, 107	40, 107			
122510	DENVER	CO		02/01/2005		164,003		76			76		164,079	164,079			
122537 122544	PALM SPRINGS	CA		04/01/2005		55,078		(00)					55,078	55,078			
122545	STAMFORD		 	11/30/2004		124,442 155,765		(62)			(62))	124,380 155,765	124,380 155,765			
122554	ROCKVILLE	MD		02/18/2005		54,546		95			95		54,641	54,641			
122555	ROCKVILLE	MD		02/18/2005		57,474							57,474	57,474			
122556 122560	CHICAGOKENOSHA	ILIL		01/21/2005		96,849 40,623							96,849 40,623	96,849 40,623			
122568	COLUMBUS	OH		04/28/2005		78,491		196			196		78,687	78,687			
122575	DENVER			02/22/2005		73,070		315			315		73,384	73,384			
122581	SAN DIEGO	CA		04/15/2005		51,777							51,777	51,777			
122586 122594	FEDERAL WAY	WA		04/22/2005													
122603	RICHARDSON	TX		04/29/2005		34,006		604			604		34,610	34,610			
122615	COSTA MESA	CA		05/31/2005		47,270		(313)			(313))	46,958	46,958			
122618	GREENSBORO	NC	-	08/02/2005 07/25/2005	 	61,644 59,150							61,644 59,150	61,644			
122634	PARK CITY	IL		09/06/2005													
122635	LAS VEGAS	NV		08/10/2005		49,677							49,677	49,677			
122640	FREEHOLDWILLIAMSBURG	NJ		07/25/2005		102,053							102,053	102,053		 	
122643 122657	WILLIAMSBURG	VA		01/19/2006		169,893 112,103		319			319		169,893 112,422	169,893			
122659	WEST HENRIETTA	NY		03/07/2006		103,020							103,020	103,020			
122671	SPRING	TX		09/23/2005	ļ	1,288,000				ļ		 	1,288,000	1,288,000		ļ	
122673 122675	ADDISON	TX		10/17/2005 05/24/2006		53,053 110,230							53,053 110,230	53,053			
122678	HERNDON	VA		11/01/2005		46,706		40			40		46,746	46,746			
122680	LAKEVILLE	MN		11/15/2005		54,094							54,094	54,094			
122684	BLUE SPRINGS	MO	-	10/14/2005		46, 178							46,178	46, 178			
122687 122694	MELVILLE DAVENPORT	IA	·····	11/30/2005		56,753 60,390							56,753 60,390	56,753 60,390			
122697	ST. LOUIS	MO		12/08/2005		74,551							74,551	74,551			
122712	CHICAGO	ļ		12/08/2005		52,726							52,726	52,726			
122714 122715	INDIOTUALATIN	CA		11/30/2005		132,888 156,015							132,888	132,888			
122718	LOS ANGELES		·	11/15/2006 12/14/2005		156,015							156,015 41,888	156,015			
122720	NAPERVILLE			12/21/2005		64,863							64,863	64,863			
122722	SALT LAKE CITY	UT		03/23/2006		188,837							188,837	188,837			
122759 122764	CHANDLERBALTIMORE			02/08/2006 01/20/2006		96,208 41,364		(639)			(639))	95,569 41,364	95,569 41,364			
122764	MORENO VALLEY	MU	†	05/04/2006		41,364 87 741							41,364 87 741	41,364 87 741			

				Showing A	All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7	,		e in Book Value				14	15	16	17	18
	2	3			Book Val		9	10	11	12	13	Book Value/				
					Recorde			Current				Recorded				
					Investme			Year's Other		Total		Investment		Foreign		-
					Excludir	g Unrealized	Current	_ Than	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				<u> </u>	Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
		_	Loan	Date	Disposal Interes		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior Ye		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
122766	NORCROSS	GA	·	02/14/2006	309	746 448				(975)	}	308,770	308,770			
122776 122779	LOS ANGELES	NJ		03/28/2006		768	(681	/		(081)		21,768	157,767 21,768			
122782	NEW YORK	NY		01/05/2006		910						79,910	79,910			
122787	GREAT NECK	NY		05/17/2006		717						15,717	15,717			
122789	SACRAMENTO	CA		04/17/2006		108						39, 108	39, 108			
122791	FREEHOLD	NJ		05/01/2006		753						60,753	60,753			
122795 122809	SHIREMANSTOWN	PA		05/15/2006		.544 .344						204,544	204,544			
122812	WOODINVILLE	WA		06/07/2006		910	733					40,643				
122817	DENVER			06/01/2006	35	099				8		35,107	35, 107			
122828	ELK GROVE VILLAGE	LIL	ļ	06/26/2006	62	308						62,308	62,308			
122830	DENVER	co	-	07/19/2006	141	400			.			141,400	141,400			
122835 122836	SAN DIEGO	CACA	·	08/17/2006	72	194 314			-	30		72,224 101,314	72,224			
122850	SCOTTS VALLEY	CA	 	11/29/2006		317			-			25,317	25.317			
122855	ROUND ROCK	TX		09/22/2006		234						43,234	43,234			
122857	SAN JOSE	CA		09/27/2006	22	711						22,711	22,711			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		,395	-					60,395	60,395			
122866	SAN ANTONIO	TX		08/25/2006		.332						26,332	26,332			
122870 122873	VENTURA	CACA		11/20/2006		016 899	17			17		45,033 7,899	45,033 7,899			
122876	SEATTLE	WA		11/17/2006		503	-					125,503	125,503			
122878	BRAINTREE	MA		11/20/2006		275						12,275	12,275			
122879	BRAINTREE	MA		11/20/2006		799						16,799	16,799			
122880	BRAINTREE	MA		11/20/2006		,999	-					28,999	28,999			
122881	BRAINTREE BRAINTREE	MA		11/20/2006		078						17,078	17,078			
122882 122890	WOOD DALE	MA		11/20/2006		729	40			49		11,729 79,262	11,729 79,262			
122891	SPRING VALLEY	CA		12/28/2006	96	827				43		98,827	98,827			
122896	HONOLULU	HI		01/25/2007		852						196,852	196,852			
122897	HONOLULU	НІ		01/10/2007		386						99,386	99,386			
122899	CORONA	CA		12/06/2006		275						43,275	43,275			
122905 122906	STOCKTONSAN JOSE	CA		02/20/200702/20/2007		.345 277						16,345	16,345			
122913	LOS ANGELES	CA		01/25/2007		196	9		(75	(66)		75,130	75, 130			
122914	SPARKS	NV		12/19/2006		697			1,0	,	·	86.697	86,697			
122917	KENOSHA	WI		02/07/2007	43	521						43,521	43,521			
122921	EAST LONGMEADOW	MA		03/29/2007		887	-					20,887	20,887			
122925 122929	SAN DIEGO	CACO	 	02/16/2007		815 259			-	160		44,815 56,419	44,815 56.419	}	}	}
122934	SHIRLEY	NY	†	02/16/2007		381			·			9,381		<u> </u>	<u> </u>	<u> </u>
122943	SAN DIEGO	CA		05/15/2007	114	488						114,488	114,488			
122944	SAN DIEGO	CA	ļ	03/15/2007	37	377						37,377	37,377			
122946	BRAINTREE	MA		05/01/2007		152			-			23, 152	23, 152	ļ	ļ	ļ
122947 122949	HOUSTONLAKE OSWEGO	TX	 	03/30/2007		466 074			-			100,466	100,466			
122949	PORTLAND	URME		04/26/2007		279			-			29,074	29,074			
122953	MURRIETA	CA		04/26/2007	16	359						16,359	16,359			
122954	CERRITOS	CA	ļ	04/26/2007	24	278	9			9		24,287	24,287			
122956	WINSTON-SALEM	NC	-	04/13/2007	184	870	-					184,870	184,870			
122961	BOCA RATON	FLFL		05/24/2007		478						64,478	64,478			
122964	MINNEAPOLIS	NV	 	04/09/2007		750 863						24,750 210,863	24,750 210.863			
122972	SAN DIEGO	CA	†	05/23/2007		662	-		·			37,662				·
122974	PARAMOUNT	CA		04/14/2008	81	414	-					81,414	81,414			
122975	HAWAIIAN GARDENS	CA	ļ	05/30/2007		156			.		ļ	14, 156	14, 156			ļ
122978	CLEVELAND	OH		05/01/2007		976						29,976	29,976			ļ
122979 122981	PENSACOLA BRENTWOOD	FLNY	-	06/27/2007		132 132						67 , 132 87 , 132	67, 132 87, 132			
122983	NAPERVILLE	NT	·	05/23/200706/13/2007		968		,		(304)		62,663	62,663			
122984	PORTI AND	OR	†	06/26/2007		659		′	·	(304)	·	32 659	32 659			·

				Showing A	All Mortgage Loans DISP	OSED, Transf										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value	8	9	10	11	12	13	Book Value/				
					Recorded Investment			Current Year's Other		Total		Recorded Investment		Eoroian		
					Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Foreign Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
122993	VARIOUS	NY	, , , , , , , , , , , , , , , , , , ,	07/12/2007	44,99	3						44,993	44,993			
122994	VARIOUS	NY NY		07/12/2007		3						36,553	36,553 37,446			
122995 122996	VARIOUS	NY NY	 	07/12/2007 07/12/2007	43,30		-					37,446 43,306	43,306			
122998	SAN DIEGO	CA		05/15/2007	19,5							19,516	19,516			
123008	NASHVILLE	TN		04/01/2008	23,95							23,951	23,951			
123010	THORNWOOD			08/27/2007	97,68 47.03		(426)	}		(426)	}	97,262 47,132	97,262 47,132			
123012	DENVER			07/31/2007	33,72							33,721	33,721			
123016	COLUMBUS	OH		09/28/2007	11,87							11,878	11,878			
123018	SAN DIEGO	CA	 	08/08/2007	46, 14 29, 50		- }	}			}	46,141 29,500	46,141 29,500			
123019	MADISON	GA	<u> </u>	08/08/2007								52,500	52,421			
123029	DARIEN	CT		06/29/2007	49,77	2						49,772	49,772			
123031	HAWTHORNE	CA	+	06/28/2007	89,94		-					89,949				
123043	WHITSETT	NC:	 	10/25/2007	25,90 250,36		-					25,901 250,364	25,901			
123054	BLAINE	MN		12/21/2007	41,82	0						41,820	41,820			
123061	NEW YORK	NY		09/10/2007	71,44							71,441	71,441			
123064 123065	AURORABALTIMORE	OH	-	08/23/2007	131,49		-					131,495	131,495			
123066	WEYMOUTH	MA		09/24/2007	48,28		23			23		48,311	48,311			
123067	MATAWAN	NJ		09/27/2007	24,44	2						24,442	24,442			
123070	BIRMINGHAM	AL		10/02/2007	80,86		-					80,863				
123071	PASADENA	SC		08/30/2007	51,28 132.88		(292)			(292)		51,287 132,590	51,287			
123074	CITY OF INDUSTRY	CA		09/12/2007	86,70	8	(126)			(126)		86,582	86,582			
123076	GREENWICH	CT	.	10/11/2007	42,90		-					42,906	42,906			
123081 123084	RALE I GHSHREWSBURY	NCNJ		11/06/2007	51,26 	1	(527)			(527)		51,261 215,790	51,261			
123089	ANNAPOLIS	MD		12/26/2007	27,83		(321)			(321)		27,835	27,835			
123090	CAMBRIDGE	MA	-	10/18/2007	24,73							24,734	24,734			
123094 123097	SAN YSIDRO	CA	+	10/24/2007								179,204 41,240	179,204			
123104	SANDY	UT		11/20/2007	83, 16							83, 163	83, 163			
123105	TEMPE	AZ		10/24/2007	26,86							26,869	26,869			
123107 123108	SAN ANTONIO	TX	+	10/18/2007			-					71,464	71,464			
123115	IRVINE	CA		12/20/2007								123,748	123,748			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007	17,51	7						17,517	17,517			
123118	MIRA LOMA	CA	 	12/12/2007	25,64 43,67		-	·			·	25,640 43,675	25,640 43,675			
123121	NEW BRAUNFELS	TXTX	<u> </u>	12/21/2007	43,0							43,675	43,675			
123124	BUFFALO GROVE	IL		11/15/2007	8,42	0						8,420	8,420			
123125	PHILADELPHIA	PA		12/17/2007	144, 29		-	ļ			ļ	144,290	144,290		 	
123126 123127	MEDFORD	NY	+	12/07/2007								38 , 138	38 , 138			
123128	LENEXA	KS		01/15/2008	59,95	7						59,957	59,957			
123129	SAN FRANCISCO	CA		12/10/2007	56,32		-	ļ			ļ	56,326	56,326			
123130 123136	OGDEN	UT	+	03/13/2008	99 , 20 	7	- }					99,238 96,407	99,238 96,407			
123137	RIVERSIDE	CA		01/10/2008	13,80							13,805				
123138	MIDDLEBURG HEIGHTS	OH	ļ	03/21/2008	38,08	0						38,080	38,080			
123139	TAMPAPACOINA	FL	+	01/15/2008			-					88,110	88,110			
123140	BRANCHBURG		<u> </u>	01/24/2008								20,377 55,473	20,377			
123143	HOCKESSIN	DE		04/10/2008	17,08	2						17,082	17,082			
123145	BOSTON	MA	-	02/14/2008	210,75		- }					210,758	210,758			
123146 123151	LAYTON	UT NJ	+	02/22/2008	42, 16 48, 33							42,162 48,330	42, 162 48, 330			
123158	SALT LAKE CITY	UT		04/01/2008	18,89							18,892	18,892			
123161	PHII ADELPHIA	PA	1	03/31/2008	37.83							37 835	37 835			

					All Mortgage Loans [,			1	
1	Location		4	5	6			e in Book Value				14	15	16	17	18
	2	3			Book	Value/ 8 orded	9	10	11	12	13	Book Value/ Recorded				
						tment		Current Year's Other		Total		Investment		Foreign		
					Excl		Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Acc		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inte		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Year (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
123169	ALEXANDRIA CITY	VA		03/31/2008								49,083	49,083			
123171 123173	HOUSTON WARMINSTER	TX	-	03/31/2008		62,237 19,675						62,237 19,675	62,237 19,675			
123174	BOUND BROOK	NJ		06/18/2008		38,271						38,271	38,271			
123178	TOWSON	MD		06/26/2008		.143,699						143,699	143,699			
123195 123197	MEDFORD	NY		12/11/2009 12/30/2009		68,054 791,260				502		68,054 791,762	68,054 791,762			
123199	ARLINGTON	TX		01/29/2010								96,304	96.304			
123201	SAN JOSE	CA		05/19/2010		28,237						28,237	28,237			
123215 123216	ONTARIO	CA		06/02/2011		.128,009 32,097	45					128,054	128,054			
123224	HARTSDALE	CA	-	07/29/2010 07/28/2010		43,655						32,097 43,655	32,097 43,655			
123229	HAMPTON	VA		10/13/2010		26,043						26,043	26,043			
123230	SECAUCUS	NJ		10/07/2010		32,902		-				32,902	32,902			
123231	DENVER			09/23/2010		264,564 						264,564 105,823	264,564			
123233	DENVER			11/01/2010		.118,605						118,605	118,605			
123234	MACUNGIE	PA		10/26/2010		15,702						15,702	15,702			
123236	PORTLAND	OR		09/15/2010		62,779	8					62,787 79,346	62,787 79,346			
123238	JERSEY CITY	NJ		12/01/2010		.218,605				. 12		218,605	218,605			
123240	PLANO	ТХ		09/22/2010		67,671						67,671	67,671			
123242	RICHMOND HEIGHTS	MO		11/23/2010		44,572						44,572	44,572			
123244	LAKEWOOD	OHOH		01/28/2011		.109, 108	(39	"		(39	1	109,069 44.928	109,069			
123248	WINSTON SALEM	NC		12/15/2010		69,841						69,841	69,841			
123249	DES PLAINES	IL		02/24/2011		.115,237						115,237	115,237			
123250	MENDOTA HEIGHTS	MNMN		03/01/2011		65,094 30,855		-		-		65,094 30,855	65,094 30,855			
123255	LOS ANGELES	CA		10/03/2011		.140,328						140,328	140,328			
123256	MORRISTOWN	NJ		06/01/2011		87,658	247			247		87,905	87,905			
123257	AUSTIN	TXTX	 	06/01/2011		47,256 58,183		-		-		47,256 58,183	47,256 58,183			
123259	PITTSBURGH	PA		04/01/2011		75,415						75,465	75,465			
123261	GLENVIEW	IL		05/19/2011		26,793						26,793	26,793			
123262 123267	WYCKOFF	NJGA		05/25/2011		.169,727				-		169,727	169,727			
123268	KATY	TX		05/04/2011		15,465				-		15,465	15,465			
123271	RANCHO CORDOVA	CA		05/31/2011		.175,413	(73			(73		175,340	175,340			
123275	BAKERSFIELD	CA		05/31/2011		.329,646	(128			(128		329,518	329,518			
123278	ALISO VIEJO	CA	 	05/31/2011	 		(68	/		(68	\ 	184,409 34,872	184,409		<u> </u>	
123281	WESTERVILLE	OH		05/02/2011		72,609						72,609	72,609			
123282	. SUNNYVALE	CA		06/06/2011		43,031		-				43,031	43,031			
123283	MOUNTAIN VIEWSPRING HILL	CACA FL	 	06/06/2011		40,843		- }			<u> </u>	40,843 26,840	40,843			
123288	LOS ANGELES	CA		06/13/2011		53, 155						53, 155	53, 155			
123290	OAK BROOK	IL		06/30/2011		137,597	(35)		(35		137,561	137,561			
123292	CHULA VISTA	CA	 	07/14/2011	 	29,944 36,215	(1)		(1	}	29,943 36,215	29,943 36,215			
123294	WOODBURY	NY	<u> </u>	07/29/2011		24,899						24,899	24,899			
123297	LAKE OSWEGO	OR		06/01/2011		33,521	3			3		33,523	33,523			
123298	DEVON	PA	-	06/29/2011	 	46,815		-		. 4		46,819	46,819			
123301	ST. LOUIS	. L		09/01/2011		23,232		- }		-	·	23,232	23,232			
123303	PHOENIX	AZ		06/30/2011		3,434						3,434	3,434			
123304	PHILADELPHIA	PA		06/30/2011	ļ	38,090		- }		-	ļ	38,090	38,090		ļ	
123305	MINNEAPOLIS			06/30/2011		11,572		- }				11,572 2,700	11,572			
123307	CHELSEA	MA		06/30/2011		24,475						24,475	2,700			
123308	BALTIMORE	MD	ļ	06/30/2011		10,642						10,642	10,642			
123309	ΔΤΙ ΔΝΤΔ	GA	1	06/30/2011	l l	15.750			1	1	1	15 750	15 750			

					All Mortgage Loans DISPO	SED, Transf								1	T
1	Location		4	5	6 7			Book Value/Recorded Inve		1	14	15	16	17	18
	2	3			Book Value/ Recorded	8	9	10 11 Current	12	13	Book Value/ Recorded				
					Investment			ear's Other	Total		Investment		Foreign		
					Excluding	Unrealized		Than Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation		emporary Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization) Im	npairment Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior Year	(Decrease)	/Accretion Re	ecognized Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
123310 123312	WASHINGTON DEERFIELD	DC		06/30/2011	5,999 141,671						5,999 141,671	5,999 141,671			
123314	SARASOTA	FL		08/08/2011	28,746						28,746	28,746			
123315	DALLAS	TX		09/01/2011	31,593						31,593	31,593			
123318 122323	INDIANAPOLIS	IN		07/13/2011							46,038 180,302	46,038 180,302			
123328	ST. LOUIS	MO		10/03/2003	55,863						55,863	55,863			
123331	ALPHARETTA	GA		07/29/2011	53,473						53,473	53,473			
123335 123337	BOSTON			11/30/2011	16,777 16,440						16,777 16,440	16,777 16,440			
123338	BOSTON	MA		11/30/2011	13,420						13,420	13,420			
123339	BOSTON	MA	ļ	11/30/2011	26,841						26,841	26,841			
123340 123341	BOSTON			11/30/2011	16, 104 15, 435						16 , 104 15 , 435	16 , 104 15 , 435			
123341	BOSTON	MA		11/30/2011	16, 104						16, 104	16, 104			
123343	BOSTON	MA		11/30/2011	102,806						102,806	102,806			
123347 123348	LAKEWOODOREGON CITY	CAOR		12/13/2011	24,432 77,675						24,432	24,432 77,675			
123353	DENVER			12/19/2011	10.222						10,222	10,222			
123355	PHOENIX	AZ		12/19/2011	100,343						100,343	100,343			
123356	AURORA	00		12/19/2011	28,499						28,499	28,499			
123357 123358	MESAMAINVILLE	AZOH		12/19/2011 11/30/2011							24,006 36,164	24,006 36,164			
123364	MIRA LOMA	CA		01/19/2012	50,077						50,077	50,077			
123366	COLUMBUS			03/28/2012	74,686						74,686	74,686			
123369 123374	NEW YORKALEXANDRIA			01/11/2012			(34)		(34)		103,255	103,255			
123375	DENVER			02/21/2012	81,488						81,488	81,488			
123376	HOUSTON	TX	ļ	05/15/2012	96,514		ļ				96,514	96,514			
123378 123379	SAN MARCOS	CA		02/14/2012	25,067 57,083						25,067 57,083	25,067 57,083			
123381	HIGH POINT	NC		07/19/2012	8,349						8,349	8,349			
123387	JESSUP	MD		05/21/2012	39,967		(440)		/440		39,967	39,967			
123390 123391	NEWTOWN SQUARE NEWTOWN SQUARE	PA		05/01/2012	172,879 59,049		(110)		(110)		172,769 59,066	172,769 59,066			
123392	NEWTOWN SQUARE	PA		05/01/2012	26,499		4		4		26,503	26,503			
123393	NEWTOWN SQUARE	PA	ļ	05/01/2012	19,935		ļ				19,935	19,935			
123396 123397	SANTA FE SPRINGS	CACA		06/29/2012	41,731 198,588						41,731	41,731			
123398	UNIVERSITY CITY	MO		06/27/2012	33,913		1,946		1,946		35,859	35,859			
123399	AUST IN	TX	 	09/13/2012	180,874		ļ		ļ		180,874	180,874			
123400	MADISON		 	07/26/2012 07/10/2012	20,583 51,095						20,583 51,095	20,583 51,095			
123402	COSTA MESA	CA		07/16/2012	240,517						240,517	240,517			
123404	SAN DIEGO	CA	 	09/04/2012	35, 173		ļ		ļ	 	35, 173	35, 173		 	
123405 123406	SAN DIEGO	CACA	 	09/04/2012	68, 184 8,876		·				68, 184 8, 876	68 , 184 8 , 876			
123407	LINTHICUM	MD		08/28/2012	63,430						63,430	63,430			
123408	DENVER	00	 	08/01/2012	8,046		ļ ļ		ļ	ļ	8,046	8,046		ļ	
123409 123414	DENVERONTARIO	CO	 	08/01/2012	7,875 						7,875 24,005	7,875 24,005			
123416	LODI	NJ		02/13/2013	153,025						153,025	153,025			
123418	STERLING HEIGHTS	MI	ļ	10/16/2012	44,218		(35)		(35)	ļ	44, 182	44, 182			
123419 123426	ANNAPOLIS	MD	l	12/18/2012	57 , 474 54 . 575						57,474 54,575	57,474 54,575			
123427	GEORGETOWN	TX		07/30/2013	25,249						25,249	25,249			
123428	CULVER CITY	CA		11/14/2012	82,212						82,212	82,212			
123429 123436	CHICAGOPHOENIX	.LILAZ		11/29/2012			(59)		(59)		88,785 86,507			<u> </u>	
123437	LAS VEGAS	NV		02/14/2013	12, 190						12, 190	12,190			
123438	TEMPE	AZ	ļ	02/14/2013	16,318						16,318	16,318			
123440	PORTI AND	ΛR	1	03/25/2013	22 730	I .	1		1	1	22 730	22 730		1	I .

SCHEDULE B - PART 3

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

F			1	Choung,	TII Wortgage L	ouris bior o	JED, Hansi										
1	Location	1	4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized		Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's		Deferred	onange	Exchange	Accrued		Gain	Gain	Gain
			Laan	Data	Dianagal				Temporary		D 1 1/ 1			Canaid			
		_	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
123441	IRVINE	CA		03/28/2013		93,963		(21)			(21)		93,942	93,942			
123442	ALISO VIEJO	CA		04/30/2013		88,089							88,089	88,089			
.200	SEATTLE	WA		03/25/2013		37,564							37,564	37,564			
123444	DALLAS	TX		03/28/2013		23,576							23,576	23,576			
123445	MOORESVILLE	NC		04/09/2013		42,503							42,503	42,503			
123446	BOULDER	CO		06/20/2013		37,112							37,112	37,112			
123448	CHANTILLY	VA		05/13/2013		55,906							55,906	55,906			
	PLEASANTON	CA		04/18/2013		68,332							68,332	68,332			
123452	HOUSTON	TX		06/13/2013		32,311							32,311	32,311			
123458	LOS ANGELES	CA		05/23/2013		33,645		(7)			(7)		33,638	33,638			
123459	MARLTON	NJ		06/13/2013		68,266							68,266	68,266			
123460	SANTA CLARA	CA		06/12/2013		208,607		(154)			(154		208,453	208,453			
123463	SAN DIEGO	CA		06/24/2013		33,228		(23)			(23)		33,205	33,205			
123464	HOUSTON	IX		07/29/2013		16, 177							16, 177	16, 177			
120 100	PHOENIXVILLE	PA		07/09/2013		14, 181		(3)			(3)		14, 179	14, 179			
123474	LAS VEGAS	NV		07/10/2013		24,947							24,947	24,947			
1234/6	ODENTON	LMD		07/25/2013		17,772							17,772	17,772			
325005	GREENSBORO	NC		12/07/1998		55,265							55,265	55,265			
000000	1 0111 E111 D	ME		02/08/2006		290,731		48/			487		291,218	291,218			
0299999. Mortgages with	n partial repayments					29,668,652		5,014		(75)	4,939		29,673,591	29,673,591			
0599999 - Totals						242,403,251		30,054,752		(75)	30,054,677		272,457,928	272,646,110		188, 181	188, 181

SCHEDULE BA - PART 2

		Showing Other L	.ong-Term	Invested Assets ACQUIRED AND ADD	DITIONS MAD	DE During th	ne Current	Quarter				
1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment	
						Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	NAIC	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Designation	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles		Caltius Capital	RP5U	10/21/2008	2		545.835		9,474,312	6,890
1399999, Joint	Venture Interests - Other Fixed Income - Unaffiliated					,			545,835		9,474,312	XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		09/30/2008	3		21,959		-,,	3.380
	AFFINITY ASIA PACIFIC FUND III	Central	HK	AFFINITY EQUITY PARTNERS		09/30/2008	3		102, 107			5.850
	ACTIS AFRICA IV	London	EG	ACTIS CAPITAL		07/19/2013		174,659	1,665,862		15, 159, 479	6.800
	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			2, 178, 915 31, 628			1.670 3.540
	AFFINITY ASIA PACIFIC FUND IV	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS	···	08/16/2013	3	329.533	1,028 د		18.624.150	0.600
	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		38,006		10,024,100	2.340
	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management		09/30/2008	3		581,480			0.430
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		205,714		5,381,881	0.300
	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners		12/01/2011	3		5,967,201 1,329,572		48,036,730	2.270
000000-00-0	ARGAN CAPITAL LP	London	CA EG	Argan Capital		11/05/2012	3				13,708,430	0.350 2.700
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group		09/30/2008	2		471,023			3.410
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity		12/14/2011			861,994		4,251,204	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group		08/11/2011	3		770,943		4,712,805	7.870
	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	-	03/14/2013	3 3		1,555,186		16,058,535	6.770
	BLACKSTONE CAPITAL PARTNERS V, LP BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY NY	Blackstone Group	···	09/30/2008	3		3,401 21,485		1.107.080	0.050 0.530
	BIRCH HILL EQUITY PARTNERS III. LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS		05/01/2009	3		21,463			5.990
	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		05/11/2009	3		1,012			0.020
	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		09/30/2008	3		37,803			4.300
	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		91,209		2,200,857	2.210
	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		05/01/2009	2		16,506		0.040.000	5.000
	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU EG	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011			1,059,247 856,724		8,916,269 10,210,291	6.440 10.650
	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & COMPANY	-	09/30/2008	3				10,210,291	0.540
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS		12/31/2008	3		40,396			2.500
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		05/11/2009	3		373, 132			0.850
	EQT V FUND	St Peter Port	GR	EQT		12/31/2008	3		193,230			0.290
000000-00-0 000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG ON	Barclays EDGESTONE CAPITAL PARTNERS	· · · · · · · · · · · · · · · · · · ·	02/20/201212/31/2008	33		2,722,281 36,985		10,433,053	2.810 33.430
	ETHOS PE FUND V	Johannesburg		Ethos Equity Ltd.		09/30/2008	3					3.980
	FIMI OPPORTUNITY FUND V	Tel-Aviv	IS	FIMI Opportunity LTD		08/15/2012	3		474,344		11, 158, 627	1.300
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		05/11/2009	3		40,343			0.680
	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3	2,498,600			37,801,400	8.060
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013		2,023,000	425,000		14,552,000	0.710
000000-00-0 000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN TX	Jade Invest		07/12/2012	3		126,360 4,299		5,477,940	2.600 1.730
	KAINOS CAPITAL PARTNERS, ADVANCED SAV LF	Dallas	TX	Kainos Capital	· · · · · · · · · · · · · · · · · · ·	04/08/2013	3		3,933			1.750
	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3		15,438			1.720
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		890,503		20,136,054	1.110
	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3		945			1.740
000000-00-0 000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury New York	CT NY	LANDMARK PARTNERS	·	09/30/2008 01/31/2011			35,108 570,500		5, 150, 740	7.020 0.250
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		01/31/2011	3		570,500 87,221		5, 150, 740 8,527,040	2.170
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	_	09/30/2008	3		24,875			2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3		255,764			0.660
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York		Lexington Partners		12/31/2008			118,179			2.340
	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	. 3		127,885			2.560
	NB CROSSROADS FUND XVII	Dallas		NB ALTERNATIVE ADVISORS LLC		12/31/2008			40,581 165,000			15.340 0.300
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners		04/17/2013			454.983		32,718,840	1.270
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV		03/18/2013					45,947,708	2.500
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PE	NEXUS GROUP		07/22/2013	.	440,039	2,477,692		9,482,269	2.070
	NATURAL GAS PARTNERS IX	Irving	IX	Natural Gas Partners		03/28/2008	3		21,060		44.007.::	0.270
	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	-	06/04/2012 09/30/2008	32		1,021,531 1,450,625		14,687,464	0.710 4.850
	OAK HILL CAPITAL PARTNERS II, LP	Stamford		Oak Hill Partners		09/30/2008	3		1, 450, 625			0.720
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		653,729		4,239,067	1.020
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		296,521		6,014,510	0.600
	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		30,973			2.670
000000-00-0	ONCAP III	Toronto	ON	Onex Partners		07/08/2011			93, 194		5,267,573	0.990
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	<u>. </u>	08/29/2011			385, 174		11,920,728	1.120

SCHEDULE BA - PART 2

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

1 2	9 10 Actual Cost at Time of Acquisition After Acquisition 222, 101	Encumbrances Investment 2,986,23	Percentage of Ownership
CUSIP Identification Name or Description City State Name or Or General Partner Name of Vendor Originally and Originally and Originally and Originally and Originally and Originally and Original	at Time of Acquisition After Acquisition 222, 101	Amount of Additional Investment	Ownership
CUSIP Identification Name or Description City State Name of Vendor or General Partner NAIC Designation Originally Acquired Strategy 000000-00-0 000000-00-0 000000-00-0 000000	at Time of Acquisition After Acquisition 222, 101	Amount of Additional Investment 2,986,23	Ownership
Identification Name or Description City State or General Partner Designation Acquired Strategy	Acquisition After Acquisition	Encumbrances Investment 2,986,23	Ownership
000000-00-0 PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP Sao Paulo BR Patria Investimentos 10/16/2008 000000-00-0 PLATINUM EQUITY CAPITAL PARTNERS III, L.P. Beverly Hills .CA PLATINUM EQUITY PARTNERS III, LLC .08/05/2013 000000-00-0 PARTNERS GROUP EUROPEAN BUYOUT 2005 (B) London .EG Par thers Group .05/05/2009 .3 000000-00-0 LEXINGTON PE II PROLECT CARRICK CO-INVEST New York NY Lexington Partners .09/14/2011 000000-00-0 PROVIDENCE EQUITY PARTNERS VI Providence RI PROUDENTIAL CAPITAL PARTNERS .09/30/2008 .3 74459*-10-1 PRUDENTIAL CAPITAL PARTNERS II, LP .05/11/2009 .2	222, 101 	2,986,23	
000000-00-0 PLATINUM EQUITY CAPITAL PARTNERS III, L.P. Beverly Hills CA PLATINUM EQUITY PARTNERS III, LLC	3,801,4081,290,361 413,451		36 1 760
000000-00-0 PARTNERS GROUP EUROPEAN BUYOUT 2005 (B) London' _EG Partners Group	413,451	16.503.82	
000000-00-0 LEXINSTON PE I I PROLECT CARRICK CO-INVEST New York NY Lexington Partners .03/14/2011 000000-00-0 PROVIDENCE EQUITY PARTNERS VI Providence RI PROVIDENCE EQUITY PARTNERS .99/30/2008 3. 74459*-10-1 PRUDENTIAL CAPITAL PARTNERS II, LP .05/11/2009 2.			
000000-00-0 PROVIDENCE EQUITY PARTNERS VI Providence RI PROVIDENCE EQUITY PARTNERS .09/30/2008 3 74459*-10-1 PRUDENTIAL CAPITAL PARTNERS II, LP Chicago JL PRUDENTIAL CAPITAL GROUP .05/11/2009 .2	2k 10k		3.910
74459*-10-1 PRUDENTIAL CAPITAL PARTNERS II, LP			
	286, 112		0.220
	29,849		1.940
000000-00-0 QUADRANGLE CAPITAL PARTNERS II, LP New York NY Quadrangle Group	148,216		0.960
000000-00-0 SARKATY MEDIT PEPURINTIES V-A LP DOSTON MA SARKATY ADVISOTS 107/27/2009 3.0 10	1,307,046		
000000-00-0 Set NineL APTILE PARTIESTS V LP New York NY Set Little Partiests 109/26/2011 3 100/26/2011 100/26/2011 100/26/2011 100/26/2011 100/26/2011 100/26/2011 100/26/2011 100/26/2011 100/2	1,859,632		
000000-00-0 SILVER LAKE III. LP Menio Park CA Silver Lake Partners	57,466		0.170
000000-00-0 SILVER LINE			8.330
000000-00-0 STERLING CAPITAL PARTNERS	209,353		1.460
000000-00-0 SYCALIORE PARTIERS. LP 1000000-00-0 SYCALIORE PARTIERS. LP 07/10/2012 3.			
0000000-00-0 TENBOKE PRIND, LP UNIV. 25,819		1.490	
000000-00-0 TENASKA POIER FUND II LP 0maha NE Tenaska, Inc. 09/30/2008 3	126.103		
000000-00-0 TERRA FIRMA CAPITAL PARTNERS III St Peter Port GR Terra Firma	208.833		
000000-00-0 TPG V Fort Worth TX TPG Capital 09/30/2008 3	191.595		0.080
000000-00-0 TPG VI	873.003		
000000-00-0 TRILANTIC CAPITAL PARTNERS IV, LP New York NY TRILANTIC CAPITAL PARTNERS	148.558		0.690
000000-00-0 TRILANTIC CAPITAL PARTNERS V LP New York NY TRILANTIC CAPITAL PARTNERS L 11/30/2012 3	305.031		
000000-00-0 VISTA EQUITY PARTNERS FUND III LP San Francisco CA VISTA EQUITY PARTNERS L 11/04/2008 3	537,240		
000000-00-0 VISTA EQUITY PARTNERS FUND IV LP San Francisco CA VISTA EQUITY PARTNERS [10/14/2011 3	917.998		
000000-00-0 VICTORIA SOUTH AMERICAN PARTNERS II LP Toronto ON VICTORIA CAPITAL PARTNERS 03/28/2012 3	72,937	6,514,72	
000000-00-0 WARBURG PINCUS PRIVATE EQUITY X, LP. New York NY Warburg Pincus	242,250		0.210
000000-00-0 WAYZATA OPPORTUNITIES FUND III, LP Wayzata JNN Wayzata Partners	224,400		
000000-00-0 WCAS X I New York NY WELSH CARSON ANDERSON & STOWE	2,729,028		
1599999. Joint Venture Interests - Common Stock - Unaffiliated	9.267.239 48.214.250	532,015,18	88 XXX
000000-00-0 BEACON CAPITAL STRATEGIC PARTNERS VI Boston NA BEACON CAPITAL PARTNERS L 02/15/2011	630,000		
000000-00-0 BLACKSTONE REAL ESTATE PARTNERS V New York NY Blackstone Group	54,416		0.370
000000-00-0 BLACKSTONE REAL ESTATE PARTNERS VI LP New York NY Blackstone Group	316.733		0.280
000000-00-0 BLACKSTONE REAL ESTATE PARTNERS EUROPE III New York NY Blackstone Group 0,03/31/2009	3.482.842	: [0.550
000000-00-0 CBRE STRATEGIC PTR US OPP V LP Los Angeles CA CB Richard Ellis 09/30/2008	87.955		3.530
000000-00-0 GLENARNI RESIDENTIAL HOLDINGS, LLC Denver CO RedPeak Properties 112/12/2012	86.226	, [49.000
000000-00-0 JER FUND III McLean VA JER Partner'S 12/31/2008	12,919	,	1.700
000000-00-0 KEYSTONE INDUSTRIAL FUND, LP New York NY KTR CAPITAL PARTNERS 12/31/2008	34,480		2.020
000000-00-0 KTR INDUSTRIAL FUND III LP Conshohooken PA KTR CAPITAL PARTNERS	2,500,000	43, 150, 65	566.670
SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS			
000000-00-0 11 LP New York NY SILVERPEAK REAL ESTATE PARTNERS			0.330
000000-00-0 MCRGAN STANLEY REAL ESTATE FUND V - U.S. New York NORGAN STANLEY REAL ESTATE GROUP	5, 145		0.890
000000-00-0 MICRGAN STANLEY REAL ESTATE FUND VI-INTL	9,403		0.130
000000-00-0 MORGAN STANLEY REAL ESTATE FUND VII GLOBAL New York NY MORGAN STANLEY REAL ESTATE GROUP	951,512		0.540
000000-00-0 0'CONNCR NORTH AMERICAN PROPERTIES New York NPV 0'Connor Group 0'CONNCR NORTH AMERICAN PROPERTIES 09/30/2008			2.090
000000-00-0 ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII White Plains NY Rockwood Capital	2,606		1.810
000000-00-0 ROCKPOINT REAL ESTATE FUND I	2,215		0.940
000000-00-0 ROCKPOINT REAL ESTATE FUND II, LP Boston MA Rockpoint Group 10/31/2006 11, LP	15,413		0.790
000000-00-0 ROCKPOINT REAL ESTATE FUND 111 LP Boston MA Rockpoint Group	582, 173		0.950
000000-00-0 SEASONS RESIDENTIAL HOLDINGS, LLC	331,232		49.000
000000-00-0 STARNOOD (PPCRTUNITY FUND VII. LP Greenwich			1.800
000000-00-0 WALTON STREET REAL ESTATE FUND VI Chicago JL Walton Street 0,5/11/2009	960,000		1.240
000000-00-0	51,864		1.200
000000-00-0 WESTBROCK REAL ESTATE FUND VIII New York NY Westbrook Partners 12/28/2009			0.530
1799999. Joint Venture Interests - Real Estate - Unaffiliated	10,253,266		
000000-00-0 AQR GRP EL FUND, LP Greenwich	50,000,00050,000,000		5.850
000000-00-0 ENERVEST ENERGY INSTITUTIONAL FUND XII HOUSTON	536,289		
000000-00-0 ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP HOUSTON TX ENERVEST MANAGEMENT PARTNERS	1,287,520		
1000101 1 100010	451,875		
000000-00-0 GLOBAL PRIVATE EQUITY VII-B Boston MA Advent Group 10/31/2012		9,411,34	
000000-00-0 GLOBAL PRIVATE EQUITY VII-B Boston MA Advent Group 10/31/2012 3 000000-00-0 KPEOS CAPITAL IV London EG Kreos Capital 04/26/2012 2	1,604,075		
000000-00-0 GLOBAL PRIVATE EQUITY VII-B Boston MA Advent Group 10/31/2012 3 000000-00-0 KREOS CAPITAL IV London EG Kreos Capital 04/26/2012 2 000000-00-0 PRUDENTIAL CAPITAL PARTNERS IV, LP Chicago JL PRUDENTIAL GROUP 12/20/2012 2		34,208,81	
000000-00-0 GLOBAL PRIVATE EQUITY VII-B Boston MA Advent Group		34,208,81	
000000-00-0 0LOBAL PRIVATE EQUITY VII-B Boston MA Advent Group 1.0/31/2012 .3. 000000-00-0 KREOS CAPITAL IV London EG Kreos Capital 04/26/2012 .2. 000000-00-0 PRUCENTIAL CAPITAL PARTNERS IV, LP Chicago JL PRUCENTIAL CAPITAL GRUP 12/20/2012 .2. 1999999. Joint Venture Interests - Other - Unaffiliated	468,636 50,000,000 54,348,395	34,208,81 74,073,11	15 XXX
000000-00-0 0L08AL PRIVATE EQUITY VII-B Boston MA Advent Group 10/31/2012 .3		34,208,81 74,073,11	15 XXX 71 XXX
000000-00-0 GLOBAL PRIVATE EQUITY VII-B Boston MA Advent Group 1.0/31/2012 .3.	468,636 50,000,000 54,348,395		15 XXX 71 XXX XXX

			S	howing Other Long-Term Inve	ested Assets	DISPOSE	D. Transfe	rred or Re	paid Durii	na the Cur	rent Quar	ter							
1	2	Location		5	6	7	8			in Book/Adj				15	16	17	18	19	20
	_	3	4	1		-		9	10	11	12	13	14						
			-				Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances.	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired	Disposai	Year	crease)	Accretion		Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	H/2 SPECIAL OPPORTUNITIES	Stamford	CT	H/2 Capital Partners	05/11/2009	09/30/2013	976,909	crease)	Accretion	Hizeu	Other	11+12)	value	976,909	976,909	Dispusai	Dispusai	Dispusai	IIICOIIIE
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	Hartford	CT	HIMCO & Key	05/11/2009	08/02/2013	880,598							880,598	880.598				
000000 00 0	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE	THE COOK		Timoo u noy	111111111111111111111111111111111111111	2222007 027 20 10 222													
40450#-AA-5	2024	MIAMI	FL	DIRECT	01/01/2008	09/10/2013	37, 107							37, 107	37 , 107				
0999999. Fix	red or Variable Rate - Mortgage Loans	- Unaffiliated					1,894,614							1,894,614	1,894,614				
		Los Angeles	CA	_Caltius Capital	10/21/2008	07/25/2013	7, 116,837							7, 116, 837	7, 116,837				
	int Venture Interests - Other Fixed Inco						7,116,837							7,116,837	7,116,837				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	07/15/2013	23,906							23,906	23,906				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	08/14/2013	835,094							835,094	835,094				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	. Audax Group	05/11/2009	08/06/2013	312,351							312,351	312,351				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	09/25/2013	3,870,642							3,870,642	3,870,642				
000000-00-0	APOLLO INVESTMENT FUND VII LP CENTERLINE (ARCAP) HIGH YIELD CMBS FUND II	New York	NYNY	Apollo Management	01/28/2008	09/27/2013	368,740						}	368,740	368,740		63	63	
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	New York Boston	MA	ArcLight Partners	12/01/2011	07/25/2013	4,421,302						 	4,421,302	4,421,302			53	
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	05/05/2009	09/30/2013	, 721,002							4,421,002	(678)	(678)		(678)	
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	03/21/2011	07/03/2013	1,226,128							1,226,128	1, 163, 092	(63,036)		(63,036)	
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	09/30/2008	09/25/2013	51,695							51,695	51,695				
000000-00-0	AXA SECONDARY FUND V	New York	NY	. AXA Private Equity	12/14/2011	09/26/2013	412,512							412,512	412,512				
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group	08/11/2011	08/01/2013	4,872							4,872	4,872				
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS .	03/14/2013	09/13/2013								26,271	26,271				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	09/18/2013	85,800							85,800					
000000-00-0	BIRCH HILL EQUITY PARTNERS III. LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS	05/01/2009	07/23/2013	7,310							7,310	7,662	353		353	
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	08/30/2013	101,283							101,283	101,283				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	09/18/2013	140,036							140,036	140,036				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	. Brazos Partners	09/30/2008	09/20/2013	29,039							29,039	29,039				
131380-10-6	CALTIUS PARTNERS III	Los Angeles Luxemboura	CA LU	Caltius Capital	05/01/2009	07/23/2013 09/30/2013	232,741							232,741	232,741	(988)		/000\	
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Dallas	TX	TCW TCW	05/17/2011	09/30/2013	108,930	359,403				359,403		468,333	(988) 468,333	(988)		(988)	
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	Dallas			03/ 13/ 2002	09/ 19/2010	100,900												
000000-00-0		London	EG	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	09/27/2013	359,941							359,941	365,313	5,372		5,372	
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	EG	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	09/11/2013	244,201							244,201	244,201				
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & COMPANY	09/30/2008	08/28/2013	3,769,808							3,769,808	3,583,493	(186,316)		(186,316)	
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	05/11/2009	09/16/2013	1,681,265							1,681,265	1,681,265	(054,045)		(054.045)	
000000-00-0	EQT V FUNDEQUISTONE PARTNERS EUROPEAN FUND IV	St Peter Port	GR EG	EQT	12/31/2008	09/05/2013 09/30/2013	1,215,297							1,215,297	961,051	(254,245)		(254,245)	
300000 00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III,	LUNGUII					+								(10,200)	(10,200)		(10,200)	
000000-00-0	LP	Toronto	ON	. EDGESTONE CAPITAL PARTNERS	12/31/2008	09/30/2013	1						ļ		(394)	(394)		(394)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	07/19/2013	42,006							42,006	42,006				
292760-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	. ENERVEST MANAGEMENT PARTNERS	12/31/2008	09/30/2013	80,951							80,951					
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	09/30/2008	07/02/2013	551, 153	 			 	ļ	}	551 , 153	551, 153		 		
G0115*-10-5 000000-00-0	GLOBAL PRIVATE EQUITY VI HARBOURVEST STRUCTURED SOLUTIONS II L.P	BostonSt Peter Port	MA	Advent Group HarbourVest Partners	07/07/2008	08/16/2013	814,262					·····	 	814,262	814,262				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012	09/24/2013	227,281							227 , 281	227,281				
000000-00-0		Dallas	TX	Kainos Capital	04/08/2013	07/15/2013	227,231							3,933	3,933				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	09/06/2013	1,734,526							1,734,526	1,734,526				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	09/30/2008	07/29/2013	89,922							89,922	89,922				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	09/30/2013	119,973							119,973	119,973				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	09/13/2013	24,888						}	24,888	24,888				
000000-00-0	NB CROSSROADS FUND XVII	Dallas Grand Cavman Islands	TX	.NB ALTERNATIVE ADVISORS LLC	12/31/2008	07/31/2013	322, 168				 	 	 	322,168	322, 168 340, 372				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	09/27/2013	745,941							745,941	745.941				
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV	03/18/2013	08/09/2013								3,395,516	3,395,516				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	ТХ	Natural Gas Partners	03/28/2008	08/08/2013	306,799			L			ļ	306,799	306,799	L			
667050-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	09/06/2013	31,946							31,946	31,946				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	08/29/2013	1,076,883							1,076,883	1,076,883				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY ON	Odyssey Partners	08/27/2004	07/12/2013	6, 182							6, 182	6, 182 771	771		771	

			S	howing Other Long-Term Inventor	ested Assets	DISPOSED), Transfei	rred or Re	paid Durir	ng the Cur	rent Quar	ter							
1	2	Location		5	6	7	8			in Book/Adi				15	16	17	18	19	20
		3	4	_				9	10	11	12	13	14				_	-	-
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	l love eliment						Less		Exchange			
							Encum-	Unrealized		Temporary	ized	Adjusted	Change in	Encum-		0	Realized	Total	
					Data			Valuation	ciation) or	Impair-	Deferred	Carrying	Book/			Gain			Invest
OLIOID				N (D)	Date	D: 1	brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances	0	(Loss)	Gain	Gain	Invest-
CUSIP			.	Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	09/27/2013	4 500 000							2,824,451	2,824,451				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B) PROVIDENCE EQUITY PARTNERS VI	Providence	EGRI	Partners Group	05/05/2009	09/27/2013	1,560,220 635,633							1,560,220 635,633	1,508,508	(51,711)		(51,711)	
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago		PRUDENTIAL CAPITAL GROUP	10/16/2008	09/30/2013	1, 137, 217							1, 137, 217	635,633				
000000-00-0	REALOGY CORP. CO-INVESTMENT	New York	NY	Apollo Management	04/04/2007	08/02/2013	1, 137,217							1, 107,217	848 . 166		848 . 166	848, 166	
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	08/30/2013	365,794							365,794	365,794			040, 100	
000000-00-0	SILVER LAKE III, LP	Menio Park	CA	Silver Lake Partners	09/30/2008	09/05/2013	848,994							848,994	848,994				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS, LP	07/10/2012	09/19/2013	1, 103, 519							1, 103,519	1, 103, 519				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	09/05/2013	24,378							24,378	24,378				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	09/06/2013	2,069,206		ļ		ļ	ļ		2,069,206	2,069,206		ļ		
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	04/30/2007	09/30/2013		 				 			(377)	(377)		(377)	
000000-00-0	TPG VI	Fort Worth	TX	TPG CapitalTRILANTIC CAPITAL PARTNERS	05/22/2008	09/30/2013	969,296 305.031							969,296 305.031	969,296				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	VISTA EQUITY PARTNERS	10/14/2011	09/12/2013	387.064							305,031	305,031				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NV	Warburg Pincus	09/30/2008	09/20/2013	4,245,308		ļ			 		4,245,308	4,245,308				
000000-00-0	WAYZATA OPPORTUNITIES FUND III. LP	Wayzata	MN	Wavzata Partners	05/24/2013	07/01/2013	4,240,000							224,400	224,400				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	09/30/2013	2,953,328							2,953,328	2,953,328				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	08/26/2013	2,010,639							2,010,639	2,010,639				
1599999. Joi	nt Venture Interests - Common Stock	- Unaffiliated	•	-	•	•	44.311.414	359.403				359.403		51.485.760	51.766.472	(567.516)	848.229	280.713	
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT	06/30/2008	09/30/2013	11,000,000							11,000,000	11,000,000				
1699999. Joi	nt Venture Interests - Common Stock	- Affiliated	•			•	11.000.000							11.000.000	11.000.000				
000000-00-0	ASLAN REALTY PARTNERS III	Chicago	IL	TRANSWESTERN INVESTMENT COMPANY	09/30/2008	09/05/2013									81.599		81,599		
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	08/12/2013	188,513							188,513	188,513				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	08/16/2013	276,032							276,032	269,604	(6,427)		(6,427)	
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	03/31/2009	08/09/2013	1,669,730							1,669,730	1,669,730				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	09/27/2013	2, 120, 454							2, 120, 454	2, 120, 454				
000000-00-0	GEM REALTY FUND III	Chicago	C0	GEM REALTY CAPITAL, INC	09/30/2008	07/10/2013 09/27/2013	883,572 332,212							883,572 332,212	883,572				
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008	09/2//2013	2,784,923							2,784,923	2,784,923				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	09/19/2013	1,262							1,262	1,262				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010	09/30/2013	164,469							164,469	164,469				
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013	08/02/2013								3, 157, 029	3, 157, 029				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	07/31/2013	148,760							148,760	148,760				
	SILVERPEAK LEGACY PARTNERS II (LEHMAN																		
000000-00-0	BROTHERS REAL ESTATE PARTNERS II) LP	New York	NY	SILVERPEAK REAL ESTATE PARTNERS	09/30/2008	09/04/2013	22,956							22,956	22,956				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	09/20/2013	1,461,100 106,699							1,461,100	1,461,100 106.699				
000000-00-0		White Plains	NY	Rockwood Capital	09/30/2008	09/23/2013	1,266,942							1,266,942	1,266,942				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII ROCKPOINT REAL ESTATE FUND II, LP	Boston	ΝΥ ΜΔ	Rockpoint Group	10/31/2006	08/29/2013	396,440					 		1,266,942					
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	09/12/2013	2,449,034							2,449,034	2,449,034				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver		RedPeak Properties	12/12/2012	09/27/2013	341,378							341,378	341,378				
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	Greenwich	CT	Starwood Capital	09/30/2008	08/28/2013	318,512	ļ				ļ		318,512	318,512				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008	09/30/2013	1,800,000							1,800,000	1,800,000				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	09/30/2013	527,058							527,058	527,058				
1799999. Joi	<u>nt Venture Interests - Real Estate - Ur</u>	naffiliated					17,260,046							20,417,075	20,492,246	(6,427)	81,599	75, 171	
	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP																		
000000-00-0	OLODAL PRIVATE FOULTY VIA D	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	07/02/2013		 	ļ		ļ	 		22,383	22,383				
000000-00-0	GLOBAL PRIVATE EQUITY VII-B	Boston	MAEG	Advent Group	10/31/2012	09/30/2013	30, 125							30 , 125 93 , 108	30 , 125	(0.075)		/C 075\	
000000-00-0	KREOS CAPITAL IV	London	NV	. Kreos Capital Sun Edison	04/26/2012	09/20/2013 07/01/2013	93, 108 91,380							93,108		(6,875)		(6,875)	
000000-00-0	PRUDENTIAL CAPITAL PARTNERS IV. LP	Chicago		PRUDENTIAL CAPITAL GROUP	12/20/2012	09/19/2013	63,215							63,215	63,215				
	nt Venture Interests - Other - Unaffilia		p	- I TOOLATTINE ON TIME UNOU			277.828					1		300.211	293.336	(6.875)		(6,875)	
00935Q-10-2	Tus airways	WILMINGTON	DE	EXCHANGE	07/30/2003	08/28/2013	211,020			1		1	1	000,211	452,058	(0,075)	452,058	452,058	
300004 10 2	ARAMARK CORPORATION LC FACILITY LETTER OF			L. C. S. HOL															
000000-00-0	CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012	09/30/2013	443							443	443				
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	DOVER	DE	JP Morgan Chase	01/01/2012	09/30/2013	566	ļ	ļ		ļ	ļ		566	566				
000000-00-0	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012	09/30/2013	21.125	I	1	1	1	1	1	21 . 125	21.125				

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 i	n Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	LONGVIEW POWER, LLC SYNTHETIC LC	DOVER	DE	Goldman, Sachs & Co.	01/01/2012	09/30/2013	7,981							7,981	7,981				
3799999. An	y Other Class of Assets - Unaffiliat	ted					30,115							30,115	482, 173		452,058	452,058	
3999999. To	tal - Unaffiliated	·	_	·			70,890,853	359,403				359,403		81,244,611	82,045,678	(580,818)	1,381,885	801,067	
4099999. To	tal - Affiliated	_	•				11,000,000							11,000,000	11,000,000				
4199999 - To	otals						81,890,853	359,403				359,403		92,244,611	93,045,678	(580,818)	1,381,885	801,067	

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6 Number of	7	8	9 Paid for Accrued	10 NAIC Desig- nation or Market
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Actual Cost	Par Value	Interest and Dividends	Indicator (a)
	ABBVIE INC	roroigir	08/12/2013	EXCHANGE	Glook	4,976,796	5,000,000	26,667	
00287Y-AL-3	ABBVIE INC		08/12/2013	EXCHANGE		4,969,919	5,000,000		2FE
	ABC SUPPLY CO INC		08/20/2013	Various		8,850,000	9,000,000	175,938	
	ACTIVISION BLIZZARD INC		09/12/2013	Various	ļ ļ	7,780,050	7,740,000		3FE
	ACTIVISION BLIZZARD INC		09/12/2013	JPMORGAN CHASE & CO MORGAN STANLEY DEAN WITTER	h	1, 170,000	1, 170,000	0.054	3FE
	ADT_CORP		08/01/2013 08/08/2013	Various		4,076,257 6,022,800	4,825,000 8,160,000	9,851 25,523	
	AT CHEM & CY SCA TRANCHE B-1 TL	F	07/09/2013	DEUTSCHE BANK SECURITIES	·	655, 100	658,392	20,320	4FE
	AT CHEM & CY US ACQUICO INC TRANCHE B-2	F	07/09/2013	DEUTSCHE BANK SECURITIES			341,608		4FE
	ALLEGHENY TECHNOLOGIES		08/16/2013	J. P. MORGAN SECURITIES, INC.		5,316,300	5,500,000	35,005	
	AINC NETWORKS INC		08/05/2013	Various		3,386,250	3,500,000	24,476	
	AMERICAN AIRLINES 2013-2 ABS		07/24/2013	MORGAN STANLEY DEAN WITTER	 	10,000,000	10,000,000		2FE
	AMERICAN EXPRESS CHEDII		07/24/2013	EXCHANGE	<u> </u>	26,971,920	27,000,000	11.953	1FE
	AMNURG CORP		08/10/2013	SUNTRUST CAPITAL MARKETS		1,023,750	1,000,000	10,313	
	ANALOG DEVICES INC		07/24/2013	ROYAL BANK OF SCOTLAND PLC		16,174,635	17,250,000	77,146	
	ARCELORMITTAL	F	08/02/2013	BANK OF AMERICA		4,000,000	4,000,000	104,000	
	ARDAGH PKG FIN/MP HD USA	F	08/09/2013	Various	ļ	10,381,413	10,700,000	283,734	
	AUDATEX NORTH AMERICA IN		07/03/2013 08/05/2013	GOLDMAN, SACHS & CO.		904,500	900,000	1,050 13.667	
	BALL CORP	Λ	08/05/2013 08/05/2013	BARCLAYS BANK		1,361,250 3,421,720	1,500,000 4,000,000		
	BARRICK GOLD CORPORATION	Δ	09/30/2013	EXCHNG NR	f	3,421,720	4,000,000	67,422	
	BARRICK NA FINANCE LLC	/	07/10/2013	BARCLAYS BANK		7,021,280	8.000.000	44,000	
06849R-AK-8	BARRICK NA FINANCE LLC		09/30/2013	EXCHNG NR		6,522,949	8,000,000	189,111	
055451-AU-2	BHP BILLITON FINANCE (USA) LTD	F	09/25/2013	GOLDMAN, SACHS & CO.	L	19,975,400	20,000,000		1FE
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	F	09/25/2013	JPMORGAN CHASE & CO.		19,997,000	20,000,000		1FE
	BMC SOFTWARE FINANCE INC		08/07/2013	CREDIT SUISSE FIRST BOSTON CORPORATION BANK OF AMERICA/MERRILL LYNCH		1,300,000	1,300,000 2,000,000	13,951	5FE
	BOSTON SCIENTIFIC CORP	A	08/21/2013	BANK OF AMERICA/MEHRILL LYNUH	·	1,995,000 24,234,480	2,000,000	13,951	3FE 2FF
	CAESARS ENTERTAINMENT OP		08/08/2013	EYCHANCE		750,000	750,000		
17305E-FC-4	CCCIT_13-A3 ABS		09/25/2013	RBC DOMINION SECURITIES		17,741,484	17,700,000		
17305E-FE-0	CCCIT_13-A6 ABS		09/24/2013	JPMORGAN CHASE & CO.		20,137,500	20,000,000	5, 133	
	CELANESE US HOLDINGS LLC		08/21/2013	Various	ļ ļ-	4, 137, 500	4,000,000	42,920	
	CELGENE CORP		08/01/2013		h	3,978,080 1,995,840	4,000,000		2FE
	CELGENE CORP		08/01/2013	J. P. MORGAN SECURITIES, INC.			2,000,000 5.000.000		2FE 2FE
	CENOVUS ENERGY INC	Α	08/12/2013	J. P. MORGAN SECURITIES, INC.		14.866.800	15.000.000		2FE
165258-AB-0	CHESAPEAKE OIL OP/FIN		07/22/2013	EXCHANGE			750,000	9,247	
12543K-AE-4	CHS COMMUNITY HEALTH SYS INC TL EXTENDED		08/19/2013	VARIOUS		(14,443)			3FE
	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE	ļ	396, 194	400,000	4,622	
18451Q-AM-0 186108-CE-4	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE CANTOR, FITZGERALD & CO.	}	1,000,000	1,000,000	11,556 37,678	
186108-CE-4 14041N-EK-3	COMET 13-A1 ABS		08/01/2013	CANTOR, FITZGERALD & CO	<u> </u>	4,613,532 12,306,100	4,470,000 12,350,000	37,678 2,594	
	CONTINENTAL RESOURCES		07/19/2013	EXCHANGE		300,000		3,900	
	COTY INC. SERIES A SNR. SECURED NOTE		09/17/2013	J. P. MORGAN SECURITIES, INC.		(20,000)			2
	CROWN AMER/CAP CORP IV		08/12/2013	BARCLAYS BANK	ļ	2,775,000	3,000,000	11,250	
	CROWN CASTLE INTL CORP		08/19/2013	Various	ļ	2,857,500	3,000,000	49,438	
	CROWN CORK & SEAL CO INC		08/13/2013			2,027,833 3,421,250	1,831,000 3,500,000	22,881 33,056	
	CST BRANDS INC		07/03/2013	Various	<u> </u>	4,023,750	4,000,000	აა,000	3FE
	DAIMLER FINANCE NA LLC		07/24/2013	DEUTSCHE BANK SECURITIES		36,908,240	37,000,000		1FE
235825-AB-2	DANA HOLDING CORP		08/14/2013	STIFEL NICOLAUS & CO, INC.		2,142,500	2,000,000	1,500	4FE
	DANA HOLDING CORP		07/31/2013	CITIBANK		2,007,500	2,000,000	448	
	DENALI BORROWER LLC		09/23/2013	CREDIT SUISSE	ļ ļ	2,000,000	2,000,000		3FE
	DISH DBS CORP		08/29/2013	EXCHING INR EXCHING INR	<u></u>	1,850,000	1,850,000	31,450	
	DISH DBS CORP		09/04/2013	EXCHNG_NR		1,850,000 1,150,000	1,850,000 1,150,000	39,242	3FE
	EAGLE SPINCO INC		09/12/2013	BLAYLOCK ROBERT VAN. LLC	<u> </u>	965.000	1,000,000	23.767	
	ENEL SPA	F	09/17/2013	JPMORGAN CHASE & CO.		5,950,980	6,000,000	20,707	3FE
337932-AC-1	FIRSTENERGY CORP		08/01/2013	Various		14,964,842	14,780,000	243,221	3FE
	FLEXTRONICS INTERNATIONAL LTD	F	08/30/2013	EXCHNG_NR		8,448,163	8,575,000	17,865	
33938E-AR-8	FLEXTRONICS INTL LTD	F	08/12/2013	BANK OF AMERICA	ļ	3,885,000	4,000,000	47,778	3FE

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	з	4	5	6 Number of	7	8	9 Paid for Accrued	10 NAIC Desig- nation or Market
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Actual Cost	Par Value	Interest and Dividends	Indicator (a)
	FORD MOTOR CREDIT CO LLC	Foreign	08/01/2013	HSBC SECURITIES, INC.	Slock		19,000,000	Dividends	(a)
35802X-AF-0	FRESENIUS MED CARE II		08/26/2013	Various		4,095,000	4,000,000	17,951	3FE
	FTI CONSULTING INC		08/15/2013	Various		6,548,862	6,350,000		
	GANNETT CO INC		09/26/2013	JPMORGAN CHASE & CO.		394,896	400,000		3FE
	GANNETT CO INC		09/26/2013	JPMORGAN CHASE & CO.		792,688	800,000		3FE
	GARDN_05-1A CDO - CF - LOANS	F	08/02/2013	STERNE AGEE & LEACH		17, 156, 413	14,695,000		6AM
	GENERAL MOTORS CO GEO GROUP INC		09/24/2013	CITIGROUP GLOBAL MARKETS		9,250,000 1,500,000	9,250,000 1,500,000		3FE
	GEORGIA GULF CORPORATION		08/16/2013	Various		8.058.750	8,500,000	98.109	4FE
	GOODYEAR TIRE & RUBBER		08/13/2013	BANK OF AMERICA		4,190,000	4,000,000		
384313-AD-4	GRAFTECH INTERNATIONAL		08/09/2013	EXCHANGE		700.000	700,000	10.413	
	GRAPHIC PACKAGING INTL		08/22/2013	Various		4,566,875	4,750,000	86,720	
406216-BD-2	HALLIBURTON COMPANY		07/29/2013	ROYAL BANK OF SCOTLAND PLC		14,964,900	15,000,000		1FE
	HALLIBURTON COMPANY		07/29/2013	CITIBANK		4,989,700	5,000,000		1FE
	HCA_INC		09/03/2013	BANK OF AMERICA/MERRILL LYNCH		3,347,500	3,250,000	56,233	4FE
	HEINZ (HJ) CO TLB-2		07/16/2013	J. P. MORGAN SECURITIES, INC.		5,022,500	5,000,000		3FE
	HOME DEPOT INC		09/03/2013	BANK OF AMERICA/MERRILL LYNCH	}	3,979,240 4,300,000	4,000,000 4,300,000		1FE
	HORPIRA INC		09/30/2013	MORGAN STANLEY DEAN WITTER		4,300,000	4,300,000	17,319	3FE
	HOWARD HUGHES MEDICAL IN		07/16/2013	GOLDMAN, SACHS & CO.		32.931.690	33.000.000		1FE
44701Q-AZ-5	HUNTSMAN INTERNATIONAL L		08/01/2013	BANK OF AMERICA		2,962,500	3,000,000	32,906	
451102-AV-9	ICAHN ENTERPRISES/FIN		07/29/2013	JEFFERIES & COMPANY, INC.		1,500,000	1,500,000		2FE
45824T-AN-5	INTELSAT JACKSON HLDG	F	08/02/2013	J. P. MORGAN SECURITIES, INC.		960,000	1,000,000	9,472	
46284P-AP-9	IRON MOUNTAIN INC		08/06/2013	MORGAN STANLEY DEAN WITTER	ļ	4,700,000	5,000,000		
46284P-AQ-7	IRON MOUNTAIN INC		08/22/2013	Various	ļ	11,733,750	11,750,000	8,750	3FE
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		07/19/2013	Morgan Stanley		182,379	863		1
476556-DB-8 494550-BP-0	JERSEY CENTRAL PWR & LT		08/14/2013 07/29/2013	BANK OF AMERICA		13,927,340 2,371,375	14,000,000 2,500,000	53,819	2FE
	KINDER MORGAN ENER PART		07/29/2013	BANK OF AMERICA		4.985.300	5,000,000		2FE
513075-BB-6	LAMAR MEDIA CORP		08/15/2013	BARCLAYS BANK		2,326,188	2,275,000	7.054	4FE
526057-BN-3	LENNAR CORPORATION		09/18/2013	Various		1,673,831	1,750,000		
	LEVI STRAUSS & CO		08/20/2013	DEUTSCHE BANK AG		3,493,750	3,250,000	67,460	4FE
	LIFEPOINT HOSPITALS INC		09/30/2013	Various	ļ ļ	(232,500)			3FE
	LKQ CORP		08/07/2013	BANK OF AMERICA	ļ ļ	1,653,750	1,750,000	21,474	
	LYB INTL FINANCE BV	F	07/11/2013	MORGAN STANLEY DEAN WITTER		5,920,680	6,000,000		2FE
	MARRIOTT INTERNATIONAL INC		09/24/2013 07/09/2013	DEUTSCHE BANK AG MORGAN STANLEY DEAN WITTER		8,942,310 947,250	9,000,000 900.000	17.404	2FE
	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		07/09/2013	EXCHANGE		4,719,407	8,886,590	137,947	OFE
	MASSMUTUAL GLOBAL FUNDIN ABS		07/26/2013	MORGAN STANLEY DEAN WITTER		14,719,407			1FE
	MCE FINANCE LTD	F	08/07/2013	Various		4,750,000	5,000,000	126,389	4FE
	MEDIACOM LLC/US		08/19/2013	Various	[[4,149,805	3,950,000		
591709-AP-5	METROPCS WIRELESS INC		08/13/2013	Various		5,072,500	5,000,000	129,740	
	MEZZ 2006-C4 A CMBS		09/01/2013	SCHEDULED PAY UP		6	6		6FE
	MIDCONTINENT COMM & FIN		08/21/2013	Various SCHEDULED PAY UP		5,052,500	5,000,000	19,444	4FE
	MULTIAD SVC INC 14.5% SH SUB NOTES (HANC		07/31/2013	Various	·	10,194 4.616.563	10,194 4.575.000		5 3FE
	NATIONAL CINEMEDIA LLC		08/02/2013	CITIBANK		1,040,000	4,5/5,000		
	NCR CORP		07/08/2013	BARCLAYS BANK		952,500	1,000,000	18,757	
	NCR CORP		08/16/2013	Various		6, 159, 100	6,330,000	27,917	
	NEUSTAR INC		08/09/2013	EXCHANGE		1,955,534	1,950,000	5,850	3FE
	NIELSEN FINANCE LLC	R	08/29/2013	EXCHNG_NR		993, 133	1,000,000	18,500	
66977W-AN-9	NOVA CHEMICALS CORP	A	07/16/2013	BARCLAYS BANK		1, 100,000	1,100,000		3FE
	NRG ENERGY INC		08/05/2013	BANK OF AMERICA		2,190,000	2,000,000	36,313	
	NRG ENERGY INC		07/31/2013	CITIBANK	}	8,470,086 25,331,241		199,247	3FE 2FE
	NUCOR CORP		07/24/2013	CITIBANK		25,331,241	25,350,000		2FE
	NOCON CONF		07/24/2013	Various		5.818.890	6,000,000	126,792	
	PEABODY ENERGY CORP		07/17/2013	BANK OF AMERICA		309,750	300,000	5,316	3FE
713448-CK-2	PEPSICO INC		07/25/2013	BANK OF AMERICA		24,972,250	25,000,000		1FE
71654Q-BG-6	PETROLEOS MEXICANOS	F	09/04/2013	EXCHNG_NR		14,960,679	15,000,000	49,583	
	PETROLEOS MEXICANOS	F	09/04/2013	EXCHNG_NR		994,859	1,000,000	6,229	
71656L-AQ-4	PETROLEOS MEXICANOS	F	07/11/2013	MORGAN STANLEY DEAN WITTER	ļ	994,810	1,000,000		2FE

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte					,
1	2	3	4	5	6 Number of	7	8	9 Paid for Accrued	10 NAIC Desig- nation or Market
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Actual Cost	Par Value	Interest and Dividends	Indicator (a)
72650R-BD-3	PLAINS ALL AMER PIPELINE	rorcigir	08/08/2013	J. P. MORGAN SECURITIES, INC.	Otock	22,453,200	22,500,000	Dividends	2FE
69349L-AM-0	PNC BANK NA		07/22/2013	MORGAN STANLEY DEAN WITTER		4,986,000	5,000,000		1FE
69353X-AA-3	PNK FINANCE CORP		08/19/2013	Various		7,035,000	7,000,000	8,677	
737446-AB-0	POST HOLDINGS INC	-	07/08/2013	BLAYLOCK ROBERT VAN, LLC		404,063	375,000	11,216	
74432Q-BY-0745867-AM-3	PRUDENTIAL FINANCIAL INC		08/12/2013	ROYAL BANK OF SCOTLAND PLC		4,997,700 1,155,000	5,000,000 1,100,000	16 , 122	2FE
745867-AP-6	PULTE HOMES INC		08/19/2013	BANK OF AMERICA		4,687,500	5,000,000	73.490	3FF
747262-AK-9	QVC INC		08/29/2013	EXCHNG NR		22,992,906	23,000,000	450,017	
76110W-PD-2	RASC 2002-KS4 RMBS		06/01/2013	SCHEDULED PAY UP		720	720		1FM
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		08/15/2013	BARCLAYS BANK		3,667,808	3,677,000	73,412	
775109-AY-7775109-AZ-4	ROGERS COMMUNICATIONS INC	. A	09/25/2013	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		11,977,560	12,000,000		2FE
7/5109-AZ-479546V-AJ-5	ROGERS COMMUNICATIONS INC	A	09/25/2013	Various	·	3,976,040 4,057,500	4,000,000 4,000,000	51,910	2FE
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP	-	08/20/2013	Various			6,000,000		
78401F-AG-2	SBA TELECOMMUNICATIONS		07/12/2013	EXCHANGE		350.000	350.000		
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)		09/26/2013	Various		(60,000)		,000	2
81180W-AG-6	SEAGATE HDD CAYMAN	F	08/05/2013	MORGAN STANLEY DEAN WITTER		2,842,500	3,000,000	30,083	
81211K-AU-4	SEALED AIR CORP		08/12/2013	BANK OF AMERICA		3,352,500	3,500,000	71,458	4FE
816752-AC-3	SEMINOLE HARD ROCK ENT I	.	08/01/2013	BANK OF AMERICA		2,000,000	2,000,000	26,764	
822582-AX-0	SHELL INTERNATIONAL FIN	F	08/07/2013	BARCLAYS BANK		8,981,100	9,000,000		1FE
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		09/01/2013	Various		30,345	30,345		5Z 3FE
827048-AQ-2 829259-AP-5	SILGAN HOLDINGS INC		09/10/2013	BANK OF AMERICA/MERRILL LYNCH		3,339,375	3,350,000 450.000	519	4FE
82967N-AJ-7	SIRIUS XM RADIO INC		09/20/2013	BANK OF AMERICA		937.500	1,000,000	9.444	
82967N-AQ-1	SIRIUS XM RADIO INC		09/19/2013	JPMORGAN CHASE & CO.	·		600,000	, 9, 444	4FF
832248-AV-0	SMITHFIELD FOODS INC		08/09/2013	BANK OF AMERICA		2,125,000	2.000.000	65.882	4FE
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		08/06/2013	BANK OF AMERICA		16,000,000	16,000,000		1FE
843877-AJ-0	SOUTHERN STATES COOP INC		08/07/2013	BANK OF MONTREAL		3,395,000	3,500,000		4FE
852060-AD-4	SPRINT CAPITAL CORP		07/01/2013	J. P. MORGAN SECURITIES, INC.	ļ	1,900,938	1,975,000	18,859	4FE
85207U-AA-3	SPRINT CORP		09/04/2013	JPMORGAN CHASE & CO.		1,000,000	1,000,000		4FE
85207U-AB-1 852061-AS-9	SPRINT CORP SPRINT NEXTEL CORP		09/04/2013	JPMORGAN CHASE & CO.			750,000	101.000	12
85375C-BD-2	STANDARD PACIFIC CORP		08/20/2013	Various Various			7,000,000 11,450,000	9,375	
855244-AD-1	STARBUCKS CORP		09/03/2013	BANK OF AMERICA/MERRILL LYNCH	·	4,998,200	5,000,000	ران, و	1FE
858119-AT-7	STEEL DYNAMICS INC		08/08/2013	EXCHANGE		750.000	750.000	22.076	
858119-AV-2	STEEL DYNAMICS INC		09/19/2013	Various		3,205,000	3,125,000	48,277	
864486-AG-0	SUBURBAN PROPANE PARTNRS		08/07/2013	BANK OF AMERICA		2,150,000	2,000,000	4,507	
867363-AX-1	SUNGARD DATA SYSTEMS INC	.	07/31/2013	EXCHANGE		400,000	400,000	6,625	
87612B-AL-6	TARGA RESOURCES PARTNERS TARGA RESOURCES PARTNERS		08/13/2013	DEUTSCHE BANK SECURITIES		2,917,500	3,000,000	45,938	
87612B-AN-2 87243Q-AA-4	TARGA RESOURCES PARTNERS TENET HEALTHCARE CORP		08/09/2013	BANK OF AMERICA BANK OF AMERICA/MERRILL LYNCH		905,000 1,200,000	1,000,000 1,200,000	10,625	
87243Q-AA-4 88033G-BU-3	TENET HEALTHCARE CORP		07/03/2013	EXCHANGE			1,200,000	4,222	3FE
88033G-BX-7	TENET HEALTHCARE CORP		08/06/2013	BANK OF AMERICA		1.860.000	2,000,000	4,222	
88033G-BY-5	TENET HEALTHCARE CORPORATION		09/18/2013	EXCHNG NR		1,861,583	2,000,000		
88947E-AK-6	TOLL BROS FINANCE CORP		08/21/2013	Various		5,896,875	5,750,000	7,670	
893647-AR-8	TRANSDIGN INC	. [08/07/2013	EXCHANGE		1,038,843	1,000,000		5FE
89417E-AJ-8	TRAVELERS COS INC		07/25/2013	MORGAN STANLEY DEAN WITTER		4,987,100	5,000,000		1FE
87305Q-CE-9	TTX COMPANY	-	09/19/2013	CITIGROUP GLOBAL MARKETS		14,999,850	15,000,000		2FE
907818-DQ-8	UNION PACIFIC CORP		09/30/2013	Various		2,656,339	3,237,527		2FE
907818-DS-4 909319-AA-3	UNION PACIFIC CORP		09/30/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		3,079,025	3,998,000		2FE
909319-AA-5	UNITED AIR 2013-1 A PIT ABS		08/01/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		12,000,000	12,000,000		3FE
911365-AX-2	UNITED RENTALS NORTH AM		08/01/2013	DEUTSCHE BANK SECURITIES		3, 127, 500	3,000,000	26,031	4FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI	.	08/13/2013	BANK OF AMERICA			3,000,000		4FE
92329P-AC-9	VENCDO_13 CDO - CF - LOANS	E	08/20/2013	JEFFERIES & COMPANY, INC.		6, 117, 344	6, 125, 000		5AM
92343V-BR-4	VERIZON COMMUNICATIONS INC		09/11/2013	JPMORGAN CHASE & CO.		9,967,600	10,000,000		2FE
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)		08/08/2013	GOLUB CAPITAL		536,000	536,000		4Z
92553P-AT-9	VIACOM INC		08/12/2013	CITIBANK		4,948,400	5,000,000		2FE
92553P-AU-6 G9368P-AP-9	VIACOM INC VIRGIN MEDIA INVESTMENT HLDGS LTD NEW TL		08/12/2013	J. P. MORGAN SECURITIES, INC.		4,967,650	5,000,000		2FE
92769X-AC-9	VIRGIN MEDIA INVESIMENT HLUGS LID NEW IL	F	07/29/2013 07/23/2013	CREDIT SUISSE BARCLAYS BANK		3,990,889 (24,375)	4,000,000		3FE
92/69X-AU-9	VIRGIN MEDIA SECURED FIN	·	07/23/2013	BAHULAYS BANK	·	(24,3/5)	20, 000, 000		3FE

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

			Show All	ong-Term Bonds and	Stock Acquired During the Cur	rrent Quarter				
1	2	3	4		5	6	7	8	9	10 NAIC Desig-
						Number of			Paid for Accrued	nation or Market
CUSIP			Date			Shares of			Interest and	Indicator
Identification	Description	Foreign	Acquired		Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
931142-DK-6	WAL-MART STORES INC		09/25/2013	BANK OF AMERICA/MERRILL LYNCH.			3,972,160	4,000,000		1FE
94974B-FN-5 966387-AG-7	WELLS FARGO & COMPANY		08/08/2013	WELLS FARGO BROKERAGE SERVICES WELLS FARGO			22,423,275 1,950,000	22,500,000		1FE 3FE
146303-AF-9	WILLIAM CARTER		08/07/2013				2,900,000	2,900,000		3FE
97381W-BA-1	WINDSTREAM CORP		08/12/2013	GOLDMAN, SACHS & CO			3,105,000	3,000,000		4FE
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		07/31/2013	CREDIT SUISSE			2,956,400	2,962,000		3FE
983130-AU-9	WYNN LAS VEGAS LLC/CORP		08/16/2013	DEUTSCHE BANK SECURITIES			3,580,000	4,000,000	42,028	
	total - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,131,046,092	1,144,990,245	5, 185, 714	XXX
	l - Bonds - Part 3						1,131,046,092	1,144,990,245	5, 185, 714	
	l - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Tota	l - Bonds						1,131,046,092	1,144,990,245	5, 185, 714	
D94523-10-3		D	09/19/2013	Various		3,033.000	732,561	0.00		P2UZ
	total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						732,561	XXX		XXX
	I - Preferred Stocks - Part 3						732,561	XXX	2007	XXX
	I - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Tota	I - Preferred Stocks						732,561	XXX		XXX
00751Y-10-6 018490-10-2	- Preferred Stocks		09/30/2013 09/27/2013	GOLDMAN, SACHS & CO.			950,300 10,150,974			L
025537-10-1	AMERICAN ELEC PWR INC		09/2//2013	Various			10, 150,974			L
W0817X-10-5	ASSA ABLOY B	D	09/18/2013	GS ALGOS			345,094			U
T05404-10-7	ATLANTIA S.P.A.	D	09/18/2013	GS ALGOS			596,393			Ü
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	08/01/2013	EDGESTONE CAPITAL PARTNERS		22,880.000	221,523			A
F06106-10-2	AXA	D	09/18/2013	GS ALGOS		21,910.000	532,387			<u>U</u>
SB019M-65-0SB1HKS-V6-8	AZIMUT HOLDING SPA	D	09/19/2013	Various		11,483.000 9,654.000	256,228 229,639			U
G08036-12-4	BARCLAYS ORD GBPO.25	D	09/19/2013	GS ALGOS			549, 173			0
D07112-11-9	BAYER AG ORD NPV	D	09/18/2013	GS ALGOS		3,532.000	401,568			Ū
D11648-10-8	BILFINGER BERGER SE	D	09/18/2013	GS ALGOS		3,866.000	399, 190			U
12673P-10-5	CA INC		09/30/2013	Various		53,599.000	1,605,614			Ļ
F13587-12-0 14149Y-10-8	CAP GEMINI CARDINAL HEALTH INC	D	09/18/2013	GS ALGOS			432,928 1,318,891			U
14170T-10-1	CAREFUSION CORP		09/30/2013	Various		109, 131.000	3,986,695			
18683K-10-1	CLIFFS NATURAL RESOURCES INC		09/30/2013	Various			5,220,520			Ĺ
D172W1-27-9	COMMERZBANK AG	D	09/18/2013	GS ALGOS		27,416.000	344,689			U
209115-10-4	CONSOLIDATED EDISON INC		09/04/2013	Various		8,191.000	459,043			L
D16212-14-0 D19225-10-7	CONTINENTAL AG	D	09/18/2013	GS ALGOSGS ALGOS		2,771.000 16,654.000	455,637 524,302			U
D2035M-13-6	DEUTSCHE FUST AG COM STA DEUTSCHE TELEKOM A COMMON STOCK	D	09/30/2013	Various			474,895			U
25746U-10-9	DOMINION RES INC VA		09/04/2013	GOLDMAN, SACHS & CO.		7,876.000	456,999			Ĺ
233331-10-7	DTE ENERGY CO		09/04/2013	Various		6,867.000	456,060			L
26441C-20-4 F17114-10-3	DUKE ENERGY HLDG CORP		09/04/2013	GOLDMAN, SACHS & CO		6,987.000	457,411			L
SB13X0-13-6	EADS(EURO AERO DEF EUR1	D	09/18/2013	GS ALGOS		5,564.000 6,809.000	344,711 379,317			U
29273R-10-9	ENERGY TRANSFER PARTNERS		09/23/2013	Various		32,550.000	1,681,512			L
T3643A-14-5	ENI SPA	D	09/18/2013	GS ALGOS		26,708.000	628,179			U
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		09/19/2013	Various		32,669.000	1,938,428			<u>L</u>
G3205Z-10-2	ESURE GROUP PLC	υ	09/19/2013	Various			305,535 1,863,575			U
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	09/04/2013	GOLDMAN, SACHS & CO.			1,863,575			
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	09/19/2013	Various						Ū.
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	09/18/2013	GS ALGOS		95,021.000	502, 138			U
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		07/11/2013	DIVIDEND REINVESTMENT PLAN		28,816.320	672,573			U
413875-10-5 42809H-10-7	HARRIS CORP.	[09/30/2013	Various		17,766.000	1,049,014 1,689,007			<u> </u>
42809H-10-7	HESS CORP HILLSHIRE BRANDS CO		09/30/2013	Various			1,689,007			l
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	09/18/2013	GS ALGOS			498,795			<u> </u>
N4578E-41-3	ING GROEP NV -CVA OTHER	D	09/18/2013	GS ALGOS		39,213.000	469,532			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/30/2013	Various		69,095.000	1, 185, 383			L
B53789-10-1	KBC GROUP NV	D	09/18/2013	GS ALGOS			382,399			U
494550-10-6	KINDER MORGAN ENERGY PRTNRS		09/19/2013	Various		24,053.000	1,948,459			L

SCHEDULE D - PART 3

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

			Snow All	Long-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10 NAIC Desig- nation or
CUSIP			Date		Number of Shares of			Paid for Accrued Interest and	Market Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
50540R-40-9 F54432-11-1	LABORATORY CORP AMER HLDGS	n	09/30/2013 09/18/2013	GOLDMAN, SACHS & CO.	14,701.000 4,989.000	1,449,735 348.844			L
516806-10-6	LAREDO PETROLEUM HOLDINGS INC	υ	09/16/2013	DISTRIBUTION	7,315.000	149,658			0
F56196-18-5	LEGRAND	D	09/18/2013	GS ALGOS	6,294.000				Ü
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	09/18/2013	GS ALGOS	568,602.000				U
G5689U-10-3 W5650X-10-4	LONDON STOCK EXCHANGE GROUP PLC	D	09/19/2013 09/19/2013	Various	14,592.000 17.082.000	375, 108 384,091			U
559080-10-4 559080-10-6	MAGELLAN MIDSTREAM PARTNERS	D	09/19/2013	Various	17,479.000	953.058			U
570759-10-0	MARKWEST ENERGY PARTNERS LP		09/25/2013	Various	14, 184.000	980,473			L
D5357W-10-3	MERCK KGAA ORD NPV	D	09/18/2013	GS ALGOS	2,088.000	317,645			U
609207-10-561945C-10-3	MONDELEZ INTERNATIONAL INC		09/30/2013 08/15/2013	Various	155,357.000141,144.000	4,922,145			L
G6359F-10-3	NABORS INDUSTRIES LTD		09/30/2013	Various	91,497.000	6,068,682 1,476,409			L
64110D-10-4	NETAPP INC		09/27/2013	GOLDMAN, SACHS & CO.	39.019.000	1,671,729			L
65339F-10-1	NEXTERA ENERGY INC		09/04/2013	GOLDMAN, SACHS & CO.	5,679.000	457,475			L
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	09/25/2013	Various	51,090.000	619,830			U
D5813Z-10-4 664397-10-6	NORMA GROUP ORD	D	09/19/2013	Various	6, 189.000 11, 164.000				<u> </u>
H5820Q-15-0	NOVARTIS AG-REG CMN STK	n	09/04/2013	GS ALGOS		929,933			II
67020Y-10-0	NUANCE COMMUNICATIONS INC	D	09/06/2013	DISTRIBUTION	33,914.000	653,675			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/30/2013	GOLDMAN, SACHS & CO.	53,075.000	4,968,234			L
68268N-10-3	ONEOK PARTNERS LP		09/16/2013	GOLDMAN, SACHS & CO.		962,422			L
X3232T-10-469331C-10-8	OPAP SA	D	09/19/2013 09/04/2013	OREDIT SUISSE Various	17,265.000 11,088.000	189, 146 456, 238			U
F72313-11-1	PEUGEOT SA EUR1	n	09/04/2013	GS ALGOS					L
726503-10-5	PLAINS ALL AMER PIPELINE LP	D	09/23/2013	Various	33.101.000	1,697,544			L
69351T-10-6	PPL CORP		09/04/2013	Various	14,989.000	460,940			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/04/2013	GOLDMAN, SACHS & CO.	14, 196.000	458,066			L
F7607Z-16-5	PUBLICIS GROUPE	D	09/18/2013	GS ALGOS	3,992.000	324,217			U
74834L-10-0 N73430-11-3	QUEST DIAGNOSTICS INC	n	09/30/2013 09/18/2013	GOLDMAN, SACHS & CO.	23,639.000 21,389.000	1,457,357 423,495			L
F77098-10-5	RENAULT SA COMMON STOCK	D	09/18/2013	GS ALGOS	3,253.000	256,636			U
F7782J-36-6	REXEL S.A.	D	09/18/2013	GS ALGOS	18,227.000	456,239			U
G75754-10-4	RIO TINTO CMN STK	D	09/18/2013	GS ALGOS	13,271.000	659,089			U
G7690A-11-8783513-10-4	ROYAL DUTCH SHELL 'B'SHS	D	09/18/2013 09/18/2013	GS ALGOS	32,927.000 6,027.000	1, 130, 042 293, 514			U
F5548N-10-1	ISANOFI S.A.	r	09/18/2013	GS ALGOS	10,220.000				U
816851-10-9	SEMPRA ENERGY	J	09/04/2013	GOLDMAN, SACHS & CO.	5,499.000				L
G80797-10-6	SIG PLC	D	09/19/2013	Various	114,870.000				U
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	09/18/2013	GS ALGOS	10,528.000	533,906			U
855710-10-2 86764L-10-8	STARZ SUNCCO LOGISTICS PARTNERS LP		09/30/2013	Various	107,512.000 14,986.000	2,795,989 974,950			L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	09/18/2013	GS ALGOS	14,336.000	374,863			U
H84989-10-4	TE CONNECTIVITY LTD		09/30/2013	Various	28,289.000	1,468,168			Ĺ
T92778-10-8	TELECOM ITALIA EURO.55	D	09/30/2013	Various	261,681.000	209, 163			U
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	09/18/2013	GS ALGOS	42,661.000	323,684			U
F9156M-10-8 88732J-20-7	THALES S.A	D	09/18/2013 09/30/2013	GS ALGOS		301,796 4,961,601			U
G91709-10-8	UBM PLC	D	09/18/2013	GS ALGOS	26,598.000	305,805			U
H89231-33-8	UBS AG CHFO.1	D	09/18/2013	GS ALGOS	16,651.000	347,387			U
F5879X-10-8	VINCI	D	09/18/2013	GS ALGOS	7,748.000	435,844			U
F97982-10-6	VIVENDI EURS. 50	D	09/18/2013	GS ALGOS	22,135.000	515,468			U
G93882-13-5 96950F-10-4	VODAFONE GROUP PLC COMMON STOCK WILLIAMS PARTNERS LP	υ	09/18/2013	GS ALGOS	364,648.000 19,291.000	1,230,284 965.141			ļ
98389B-10-0	XCEL ENERGY INC		09/04/2013	WORGAN STANLEY	16,620.000	457,939			L
985817-10-5	YELP INC		08/15/2013	DISTRIBUTION	20,744.000	1,072,880			L
N9837R-10-5	ZIGGO N.V.	D	09/18/2013	GS ALGOS	7,698.000	315,927			U
	ZURICH INSURANCE GROUP AG	Ŋ	09/18/2013	GS ALGOS	2,225.000	570,469			L
	otal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)		07/40/0040	LIGODANI OTANI EV	050.000	107,999,548	XXX		XXX
	SPDR S&P 500 ETF TRUST		07/19/2013	MORGAN STANLEY	350.000	59,066	V///		L
1 9299999. Subt	otal - Common Stocks - Mutual Funds					59,066	XXX		XXX

E04

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

			Show All Long-Tel	in bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
									NAIC Desig-
									nation or
					Number of			Paid for Accrued	Market
CUSIP			Date		Shares of			Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
9799997. Total	- Common Stocks - Part 3					108,058,614	XXX		XXX
9799998. Total	- Common Stocks - Part 5					XXX	XXX	XXX	XXX
	- Common Stocks					108,058,614	XXX		XXX
9899999. Total	- Preferred and Common Stocks					108,791,175	XXX		XXX
9999999 - Tota	ls			·		1,239,837,267	XXX	5,185,714	XXX

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or 0	Otherwise [Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							i
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
02265Q-AA-6		E	08/21/2013	SCHEDULED REDEMPTION		579,083	579,083	579,083	579,083	(200.000)	7.00.01.011	200	.0,	14.40	579,083				5,016	08/21/2021	1
	GOVT NATL MTG ASSN #483385		09/01/2013	SCHEDULED REDEMPTION		4	4	4	5						4					.05/15/2029	1
	GOVT NATL MTG ASSOC I #140410		09/01/2013	SCHEDULED REDEMPTION		50	50	54	52		(2)		(2)		50				4	.03/15/2016	1
	GOVT NATL MTG ASSOC I #152596		09/01/2013	. SCHEDULED REDEMPTION		176	176	192	185		(9)		(9)		176				8	06/15/2016	1
	GOVT NATL MTG ASSOC I #156473		09/01/2013	SCHEDULED REDEMPTION		10	10	11	10		(1)		(1)		10				1	.05/15/2016	1
	GOVT NATL MTG ASSOC I #158916		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		6	698	725	711 6		(13)		(13)		698				40	09/15/2016	1
	GOVT NATL MTG ASSOC I #184003		09/01/2013	SCHEDULED REDEMPTION		578	578	633	611		(33)		(33)		578				14	06/15/2017	1
	GOVT NATL MTG ASSOC I #185627		09/01/2013	SCHEDULED REDEMPTION		96	96	100	99		(3)		(3)		96				6	.03/15/2017	1
	GOVT NATL MTG ASSOC I #186674		09/01/2013	SCHEDULED REDEMPTION		251	251	262	256		(5)		(5)		251				18	12/15/2016	1
	GOVT NATL MTG ASSOC I #186960		09/01/2013	SCHEDULED REDEMPTION		951	951	938	939		11		11		951				45	.08/15/2029	1
	GOVT NATL MTG ASSOC I #190816		09/01/2013	SCHEDULED REDEMPTION		435	435	452	443		(9)		(9)		435				28	.03/15/2017	1
	GOVT NATL MTG ASSOC I #193370		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		48 28	48 28	53 31	51		(3)		(3)		48 28				3	09/15/2017	1
	GOVT NATE MTG ASSOC 1 #194946		09/01/2013	SCHEDULED REDEMPTION		447	447	490	467		(20)		(20)		26				20	.06/15/2017	1
	GOVT NATL MTG ASSOC I #209217		09/01/2013	SCHEDULED REDEMPTION		506	506	554	524		(18)		(18)		506				12	.03/15/2017	1
	GOVT NATL MTG ASSOC I #209478		09/01/2013	SCHEDULED REDEMPTION		807	807		834		(27)		(27)		807				36	.06/15/2017	1
	GOVT NATL MTG ASSOC I #209885		09/01/2013	SCHEDULED REDEMPTION		478	478	474	476		2		2		478				28	.02/15/2017	1
	GOVT NATL MTG ASSOC I #209902		09/01/2013	. SCHEDULED REDEMPTION		445	445	488	455		(9)		(9)		445				20	.05/15/2017	1
	GOVT NATL MTG ASSOC I #210435		09/01/2013	SCHEDULED REDEMPTION		373	373	409	395		(22)		(22)		373				9	05/15/2017	1
	GOVT NATL MTG ASSOC #220991 GOVT NATL MTG ASSOC #225484		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		257	257	297	282		(25)		(25)		257				18	12/15/2017	 1
	GOVT NATL MTG ASSOC I #223444		09/01/2013	SCHEDULED REDEMPTION		99	99	101	100		(1)		(1)		99				6	.08/15/2017	1
	GOVT NATL MTG ASSOC I #229856		09/01/2013	SCHEDULED REDEMPTION		46	46	48	49		(2)		(2)		46				3	.09/15/2019	1
	GOVT NATL MTG ASSOC I #230013		09/01/2013	SCHEDULED REDEMPTION		572	572	631	592		(20)		(20)		572				15	07/15/2017	1
	GOVT NATL MTG ASSOC I #231054		09/01/2013	SCHEDULED REDEMPTION		39	39	43	48		(8)		(8)		39				1	11/15/2021	1
	GOVT NATL MTG ASSOC I #237704		09/01/2013	SCHEDULED REDEMPTION		442 583	442	486 637	460		(18)		(18)		442				12	.06/15/2020	1
	GOVT NATL MTG ASSOC #256391		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		583	583 279		623 300		(40)		(40)		583				14	04/15/2023	 4
	GOVT NATL MTG ASSOC I #238478		09/01/2013	SCHEDULED REDEMPTION		205	205	214	208		(3)		(3)		205				14	02/15/2019	1
	GOVT NATL MTG ASSOC I #264227		09/01/2013	SCHEDULED REDEMPTION		408	408		392		16		16		408				22	.09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		09/01/2013	SCHEDULED REDEMPTION		67	67	70	69		(2)		(2)		67				5	_12/15/2018	1
	GOVT NATL MTG ASSOC I #269042		09/01/2013	SCHEDULED REDEMPTION		7	7	В	7		(1)		(1)		7					12/15/2018	1
	GOVT NATL MTG ASSOC I #279336		09/01/2013	SCHEDULED REDEMPTION		126	126	146	140		(14)		(14)		126				9	08/15/2019	1
	GOVT NATL MTG ASSOC I #279572		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		669	669	827	817		(148)		(148)		669				43	12/15/2019	1
	GOVT NATE WITG ASSOC I #282003		09/01/2013	SCHEDULED REDEMPTION		61	61	59	58		3		3		61				4	07/15/2020	1
	GOVT NATL MTG ASSOC I #292644		09/01/2013	SCHEDULED REDEMPTION		104	104	115	112		(8)		(8)		104				3	.04/15/2021	1
	GOVT NATL MTG ASSOC I #292882		09/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					.08/15/2020	1
	GOVT NATL MTG ASSOC I #296965		09/01/2013	SCHEDULED REDEMPTION		459	459	491	488		(28)		(28)		459				18	10/15/2023	1
	GOVT NATL MTG ASSOC I #300233		09/01/2013	SCHEDULED REDEMPTION		129	129	134	135		(7)		(7)		129				9	12/15/2020	1
	GOVT NATL MTG ASSOC #302141		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		125 922	125 922	130	131 973		(6)		(6) (50)		125 922				44	04/15/2021	 1
	GOVT NATL MTG ASSOC I #319737		09/01/2013	SCHEDULED REDEMPTION		335	335	344	339		(4)		(4)		335				21	.03/15/2022	1
	GOVT NATL MTG ASSOC I #328992		09/01/2013	SCHEDULED REDEMPTION		621	621	679	633		(12)		(12)		621				14	.02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		09/01/2013	SCHEDULED REDEMPTION		220	220	241	237		(17)		(17)		220				10	.07/15/2022	1
	GOVT NATL MTG ASSOC I #330278		09/01/2013	SCHEDULED REDEMPTION		71	71	77	82		(10)		(10)		71				3	08/15/2023	1
	GOVT NATL MTG ASSOC I #333905		09/01/2013	. SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	.08/15/2022	1
	GOVT NATL MTG ASSOC #333922		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		89 214	89 214	97 234	95 231		(6)		(6)		89 214				2	09/15/2022	
36224Q-ZK-5 36224Q-ZL-3	GOVT NATL MTG ASSOC I #335646		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		90	90	234 98	98	ļ	(17)		(17)		214	 		 	9	03/15/2023	1
	GOVT NATE WITG ASSOC I #335686		09/01/2013	SCHEDULED REDEMPTION		268	268	293	291		(23)		(23)		268				7	.05/15/2023	1
	GOVT NATL MTG ASSOC I #337410		_09/01/2013 _	SCHEDULED REDEMPTION		41	41	41	41						41				2	_05/15/2023	1
	GOVT NATL MTG ASSOC I #339481		09/01/2013	SCHEDULED REDEMPTION	.	448	448	490	481	ļ	(32)	· 	(32)		448	ļ	ļ	ļ	11	.03/15/2023	1
	GOVT NATL MTG ASSOC I #340298		09/01/2013	. SCHEDULED REDEMPTION		4	4	4	4						4					.02/15/2023	1
	GOVT NATL MTG ASSOC I #345090		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		24,730	24,730	22,191	22,076		2,654	. }	2,654		24,730				1,287 13	11/15/2023	I
	GOVT NATE MTG ASSOC I #354611		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		261 407	261 407	279	276 391		(15)		16		261 407			·		06/15/2023	1
0020014-00-0	UUVI INNIL IIIU NOOUU I TOOMUII	1	10 ט / ט ויט /טע	OVIEDULLU NEULWE I I UN	·	1 07	1 07		391		10	<u> </u>	10		407					טבטב /טו ווע.	1

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Re	deemed or 0	Otherwise [Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in								Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GOVT NATL MTG ASSOC I #354659		.09/01/2013	SCHEDULED REDEMPTION		71	71	77	79		(8)		(8)		71				3	09/15/2023	1
	GOVT NATL MTG ASSOC #354720		_09/01/2013 _09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,380 2,930	2,380 2,930	2,425 2,885	2,429 2,887		(49) 43		(49) 43		2,380 2,930				120 140	01/15/2024 :	1
	GOVT NATL MTG ASSOC I #354765		.09/01/2013	SCHEDULED REDEMPTION		13,838	13,838	12,441	12, 122		1,716		1,716		13,838				721	02/15/2024	1
	GOVT NATL MTG ASSOC I #357949		.09/01/2013	SCHEDULED REDEMPTION		138	138	148	152		(13)		(13)		138				5	10/15/2023	1
	GOVT NATL MTG ASSOC I #358745		.09/01/2013	SCHEDULED REDEMPTION		146	146	159	160		(14)		(14)		146				6	09/15/2023	1
	GOVT NATL MTG ASSOC I #362121		_09/01/2013	SCHEDULED REDEMPTION		11,340	11,340	10,917	10,857		484		484		11,340				578	10/15/2023	1
	GOVT NATL MTG ASSOC I #362175		.09/01/2013 .09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		736 2, 174	736 2,174	841 2,244			(120)		(120)		736 2, 174				118	01/15/2024 01/15/2024	1
	GOVT NATE MTG ASSOC 1 #362176		.09/01/2013	SCHEDULED REDEMPTION		19,087	19,087	18,784	18,816		271		271		19,087				926	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		.09/01/2013	SCHEDULED REDEMPTION		205	205	185	164		41		41		205				10	02/15/2024	1
	GOVT NATL MTG ASSOC I #369536		_09/01/2013	SCHEDULED REDEMPTION		376	376	386	390		(15)		(15)		376	ļ			23	09/15/2024	1
	GOVT NATL MTG ASSOC #370869		.09/01/2013 .09/01/2013	SCHEDULED REDEMPTION		591 5.054	591 5.054	631 5.145	626		(36)		(36)	<u> </u>	591 5.054				23	10/15/2023	1
	GOVT NATE MTG ASSOC I #371006		.09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION				5, 145			(97)		1,585		5,054				204 910	04/15/2024	1
	GOVT NATL MTG ASSOC I #376400		_09/01/2013	SCHEDULED REDEMPTION		24,632	24,632	24,071	24,086		546		546		24,632				1, 154	02/15/2024	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		.09/01/2013	SCHEDULED REDEMPTION		258	258	263	261		(2)		(2)		258				12	02/15/2024	1
	GOVT NATL MTG ASSOC I #377262		.09/01/2013	SCHEDULED REDEMPTION		93	93	96	97		(4)		(4)		93				6	08/15/2026	1
	GOVT NATL MTG ASSOC I #377695		.09/01/2013 .09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		172 4,824	172 4,824	172 4,916	172 4,920		(1)		(1)		172 4,824				10 244	02/15/2026	1
	GOVT NATL MTG ASSOC #380417		_09/01/2013	SCHEDULED REDEMPTION		4,624	4,624	4,916	4,920		(46)		(96)		4,624				22	01/15/2024	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		.09/01/2013	SCHEDULED REDEMPTION		126	126	131	133		(6)		(6)		126				2	02/15/2025	1
	GOVT NATL MTG ASSOC I #388314		.09/01/2013	SCHEDULED REDEMPTION		22,409	22,409	22,058	22,085		324		324		22,409				989	02/15/2024	1
	GOVT NATL MTG ASSOC I #392202		_09/01/2013	SCHEDULED REDEMPTION		29	29	29	30		(1)		(1)		29				1	05/15/2024	1
	GOVT NATL MTG ASSOC I #393669		.09/01/2013 .09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		100	100	104	107		(7)		(7)		100					01/15/2025 :	1
	GOVT NATE MTG ASSOC I #398476		.09/01/2013	SCHEDULED REDEMPTION		202	202	202	200		2		2		202				10	03/15/2026	1
	GOVT NATL MTG ASSOC I #398834		_09/01/2013	SCHEDULED REDEMPTION		56	56	57	58		(3)		(3)		56				1	08/15/2026	1
	GOVT NATL MTG ASSOC I #403954		.09/01/2013	SCHEDULED REDEMPTION		163	163	168	173		(10)		(10)		163				2	09/15/2024	1
	GOVT NATL MTG ASSOC #404081		_09/01/2013 _09/01/2013	SCHEDULED REDEMPTION		176	176 444	194 445	192		(16)		(16)		176 444				5	04/15/2025	1
	GOVT NATE MTG ASSOC I #400008		_09/01/2013 _09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		345	345	378	392		(3)		(3)		345				25 20	01/15/2026 :	1
	GOVT NATL MTG ASSOC I #412251		.09/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2030	1
	GOVT NATL MTG ASSOC I #416054		.09/01/2013	SCHEDULED REDEMPTION		204	204	205	205		(1)		(1)		204				11	01/15/2026	1
	GOVT NATL MTG ASSOC I #420711		.09/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					02/15/2026	1
	GOVT NATL MTG ASSOC #421526		_09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		270 243	270 243	274 243	277 242		(7)		(7)		270 243				3	01/15/2027	1
	GOVT NATL MTG ASSOC I #422747		.09/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					05/15/2026	1
	GOVT NATL MTG ASSOC I #422827		.09/01/2013	SCHEDULED REDEMPTION		140	140	142	144		(4)		(4)		140				8	06/15/2026	1
	GOVT NATL MTG ASSOC I #422927		_09/01/2013	SCHEDULED REDEMPTION		56	56	57	58		(2)		(2)		56				1	06/15/2026	1
	GOVT NATL MTG ASSOC I #423157		_09/01/2013 _09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		31 19	31 19	32	35		(4)		(4)	·	31 19				2	10/15/2029	1
	GOVT NATL MTG ASSOC #424000		.09/01/2013	SCHEDULED REDEMPTION		191	191	187	185		6		6		191				10	11/15/2026	1
	GOVT NATL MTG ASSOC I #426117		.09/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8				1	06/15/2026	1
	GOVT NATL MTG ASSOC I #426127		_09/01/2013	SCHEDULED REDEMPTION		110	110	110	110		(1)		(1)		110				6	07/15/2026	1
	GOVT NATL MTG ASSOC I #429424		.09/01/2013	SCHEDULED REDEMPTION		154	154	155	155		(1)		(1)		154				8	04/15/2026	1
	GOVT NATL MTG ASSOC I #433624		_09/01/2013 _09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		419 1, 100	419 1,100	401 1,099	398		21		21		419 1, 100				20 49	02/15/2028	1
	GOVT NATE MTG ASSOC 1 #434143		_09/01/2013	SCHEDULED REDEMPTION			352	352	352						352				15	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		.09/01/2013	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	07/15/2029	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		.09/01/2013	SCHEDULED REDEMPTION		323	323	332	339		(16)		(16)		323				4	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		.09/01/2013	SCHEDULED REDEMPTION		156 66	156 66	156	155		1		1		156				7	02/15/2028	1
36207N-4P-6 36207N-6M-1	GOVT NATL MTG ASSOC I #437430		_09/01/2013 _09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		bb 13	bb		64		2		2		66 13				1	11/15/2027	1
	GOVT NATL MTG ASSOC I #437470		.09/01/2013	SCHEDULED REDEMPTION		531	531	544	546		(14)		(14)		531				27	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		.09/01/2013	SCHEDULED REDEMPTION		13	13	13	13						13				1	10/15/2026	1
	GOVT NATL MTG ASSOC I #443767		_09/01/2013	SCHEDULED REDEMPTION		1,734	1,734	1,740	1,739		(5)		(5)		1,734				78	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		.09/01/2013	SCHEDULED REDEMPTION	ļ	96	96	94	93	ļ	2	ļ	2		96	L			5	10/15/2027	1

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or 0	Otherwise [Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							1
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GOVT NATL MTG ASSOC I #445882		09/01/2013	. SCHEDULED REDEMPTION		188	188	186	185		3		3		188				9	04/15/2029	1
	GOVT NATL MTG ASSOC I #445964		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		197	197 16	197 16	197						197				9	01/15/2029	1
	GOVT NATL MTG ASSOC I #447756		09/01/2013	SCHEDULED REDEMPTION		16 3,871	3,871	3,790	16 3,776		95		95		16 3,871				203	07/15/2027 10/15/2027	1
	GOVT NATL MTG ASSOC #449042		09/01/2013	SCHEDULED REDEMPTION		45	45	46	46		(1))	(1)		45				3	06/15/2028	1
	GOVT NATL MTG ASSOC I #449486		09/01/2013	SCHEDULED REDEMPTION		13,780	13,780	14,017	14,058		(278)		(278)		13,780				720	11/15/2027	1
	GOVT NATL MTG ASSOC I #450349		09/01/2013	SCHEDULED REDEMPTION		600	600	610	615		(15)		(15)		600				30	06/15/2028	1
	GOVT NATL MTG ASSOC I #451321		09/01/2013	SCHEDULED REDEMPTION	}	1,468 43	1,468	1,506 44	1,515	}	(47))	(47)		1,468			}	82	07/15/2027	1
	GOVT NATL MTG ASSOC I #451322		09/01/2013 09/01/2013	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		43	43178	182	44		(6)	1	(6)		43 178				2	07/15/2027	1
	GOVT NATE MTG ASSOC I #451500		09/01/2013	SCHEDULED REDEMPTION		347	347	340	340		8		8		347				18	10/15/2027	1
	GOVT NATL MTG ASSOC I #454044		09/01/2013	SCHEDULED REDEMPTION		27	27	27	28		(2))	(2)		27				1	04/15/2028	1
	GOVT NATL MTG ASSOC I #454217		09/01/2013	. SCHEDULED REDEMPTION	ļ	6,237	6,237	6 , 132	6, 116		121		121		6,237				241	10/15/2028	1
	GOVT NATL MTG ASSOC I #455361		09/01/2013	SCHEDULED REDEMPTION		464 15	464 15	443 15	433 16		31		31		464				22	12/15/2027	1
	GOVT NATL MTG ASSOC I #455778		09/01/2013	SCHEDULED REDEMPTION		406	406	388	385		21		21		15 406				19	09/15/2027 04/15/2028	1
	GOVT NATL MTG ASSOC #457300		09/01/2013	SCHEDULED REDEMPTION		22,518	22,518	21,399	20,977		1,541		1,541		22,518				979	02/15/2028	1
	GOVT NATL MTG ASSOC I #458015		09/01/2013	SCHEDULED REDEMPTION		8	8	8	7						8					02/15/2029	1
	GOVT NATL MTG ASSOC I #458052		09/01/2013	. SCHEDULED REDEMPTION		112	112	112	112						112				5	02/15/2029	1
	GOVT NATL MTG ASSOC I #458807		09/01/2013	SCHEDULED REDEMPTION		619	619	592	588		30		30		619				29	02/15/2028	1
	GOVT NATL MTG ASSOC I #458927		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		561	561	560	560		(1))	(1)		561				25	09/15/2028	1
	GOVT NATL MTG ASSOC I #462268		09/01/2013	SCHEDULED REDEMPTION		19	19	19	19		1		1		19				1	11/15/2027	1
	GOVT NATL MTG ASSOC I #462363		09/01/2013	SCHEDULED REDEMPTION		193	193	197	198		(6))	(6)		193				10	11/15/2027	1
	GOVT NATL MTG ASSOC I #462384		09/01/2013	. SCHEDULED REDEMPTION		121	121	118	117		4		4		121				6	11/15/2027	1
	GOVT NATL MTG ASSOC I #463812		09/01/2013 09/01/2013	. SCHEDULED REDEMPTION		339	339	339	337		2		2		339				16	04/15/2028	1
	GOVT NATE MTG ASSOC I #464167		09/01/2013	. SCHEDULED REDEMPTION		19,314	19,314	19,304	19,302		(2) 13	/	13		19,314				794	02/15/2029	1
	GOVT NATL MTG ASSOC I #465017		09/01/2013	SCHEDULED REDEMPTION		62	62	61	60		1		1		62				3	03/15/2029	1
	GOVT NATL MTG ASSOC I #465275		09/01/2013	. SCHEDULED REDEMPTION		144	144	142	141		3		3		144				7	04/15/2029	1
	GOVT NATL MTG ASSOC I #465533		09/01/2013	SCHEDULED REDEMPTION		143	143	145	146		(2))	(2)		143				7	06/15/2028	1
	GOVT NATL MTG ASSOC I #466396		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		539 20	539	530 21	530 22		9 (1)		9		539				25	10/15/2028	
	GOVT NATE MTG ASSOC 1 #467097		09/01/2013	SCHEDULED REDEMPTION		907	907				64	/	64		907				43	07/15/2028	1
	GOVT NATL MTG ASSOC I #468082		09/01/2013	SCHEDULED REDEMPTION		1,831	1,831	1,801	1,800		31		31		1,831				80	07/15/2028	1
	GOVT NATL MTG ASSOC I #468163		09/01/2013	SCHEDULED REDEMPTION		482	482	489	490		(7))	(7)		482				24	08/15/2028	1
	GOVT NATL MTG ASSOC I #469647		09/01/2013 09/01/2013	SCHEDULED REDEMPTION	····	265 21	265	260	260		5		5		265 21				12	10/15/2028	1
	GOVT NATE MTG ASSOC I #4699853		09/01/2013	SCHEDULED REDEMPTION		110	21	21	21		(6)	1	(6)		110				 6	01/15/2029 01/15/2029	1
	GOVT NATL MTG ASSOC I #469984		09/01/2013	SCHEDULED REDEMPTION		129	129	125	125		4	,	4		129				5	02/15/2029	1
	GOVT NATL MTG ASSOC I #470013		09/01/2013	SCHEDULED REDEMPTION		136	136	140	146		<u>(</u> 9))	(9)		136				7	02/15/2029	1
	GOVT NATL MTG ASSOC I #470059		09/01/2013	SCHEDULED REDEMPTION	ļ	6	6	6	6				ļ		6			ļ		02/15/2029	1
	GOVT NATL MTG ASSOC I #470237GOVT NATL MTG ASSOC I #470246		09/01/2013	. SCHEDULED REDEMPTION		18	18	18	18		/4\		/4\		18				1	04/15/2029	1
	GOVT NATE MTG ASSOC I #470246		09/01/2013	SCHEDULED REDEMPTION		5 151	b 151	b	b 147		(1) 4	·	(1)		b 151				7	05/15/2029	1
	GOVT NATL MTG ASSOC I #470517		09/01/2013	SCHEDULED REDEMPTION		55	55	56	58		(3))	(3)		55				3	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		09/01/2013	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	07/15/2029	1
	GOVT NATL MTG ASSOC I #472955		09/01/2013	. SCHEDULED REDEMPTION		107	107	110	112		(5)		(5)		107				5	11/15/2029	1
	GOVT NATL MTG ASSOC I #475200		09/01/2013 09/01/2013	SCHEDULED REDEMPTION	}	307 751	307 751	314 719	316 719	ļ	(9)		(9)		307 751			ļ	16	07/15/2028 09/15/2028	
	GOVT NATE MTG ASSOC I #475614		09/01/2013	SCHEDULED REDEMPTION	<u> </u>								1						35 2	10/15/2028	1
	GOVT NATE MTG ASSOC I #475014		09/01/2013	SCHEDULED REDEMPTION		364	364	358	357		7		7		364				17	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		09/01/2013	SCHEDULED REDEMPTION		715	715	732	733		(18)		(18)		715				36	12/15/2028	1
	GOVT NATL MTG ASSOC I #476318		09/01/2013	. SCHEDULED REDEMPTION	ļ	352	352	361	363	ļ	(11)		(11)		352			ļ	18	05/15/2028	Į
	GOVT NATL MTG ASSOC I #477013		09/01/2013	SCHEDULED REDEMPTION	····	160	160	165	176		(16)		(16)		160				9	10/15/2029	1
	GOVT NATL MTG ASSOC I #477461		09/01/2013 09/01/2013	. SCHEDULED REDEMPTION		183 202	183 202	186 198	186 198		(4)	·	(4)		183 202				9 ا	09/15/2028	1
	GOVT NATE MTG ASSOC I #483654		09/01/2013	SCHEDULED REDEMPTION		333		328	328		6		6		333				16	10/15/2028	1
		1			r					F		r		r			r	r			<u>,</u>

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or (Otherwise	Disposed	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ook/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							ı
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- D	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GOVT NATL MTG ASSOC I #486448		9/01/2013	SCHEDULED REDEMPTION		658	658	669	675		(17	')	(17)		658				33	08/15/2028	1
	GOVT NATL MTG ASSOC I #486600		9/01/2013	SCHEDULED REDEMPTION		140	140	143	147		(8		(8)		140				8	10/15/2028	1
	GOVT NATL MTG ASSOC #486621		9/01/2013 9/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		93 182	93 182	92 186	91 187				2		93 182				4	10/15/2028	1
	GOVT NATE MTG ASSOC I #486785		9/01/2013	SCHEDULED REDEMPTION		248	248	259	278		(30		(6)		248				13	03/15/2029	 1
	GOVT NATL MTG ASSOC I #487472		9/01/2013	SCHEDULED REDEMPTION		13	13	12	12		1		1		13				1	04/15/2029	1
	GOVT NATL MTG ASSOC I #487562		9/01/2013	SCHEDULED REDEMPTION		28	28	29	29		(1)	(1)		28				1	07/15/2029	1
	GOVT NATL MTG ASSOC I #489831		9/01/2013	SCHEDULED REDEMPTION		44	44	46	49		5		(5)		44				1	07/15/2029	1
	GOVT NATL MTG ASSOC I #490214		9/01/2013 9/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		123	123	122	121						123				6 10	12/15/2029	1
	GOVT NATE MTG ASSOC I #490743		9/01/2013	SCHEDULED REDEMPTION			176				(12		(12)						B	10/15/2028	1
	GOVT NATL MTG ASSOC I #491087		9/01/2013	SCHEDULED REDEMPTION		195	195	189	187		8		8		195				8	_01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		9/01/2013	SCHEDULED REDEMPTION		69	69	70	73		(4		(4)		69	ļ			4	03/15/2029	1
	GOVT NATL MTG ASSOC I #491479			SCHEDULED REDEMPTION		160	160	158	156		3		3		160				8	06/15/2029	1
	GOVT NATL MTG ASSOC I #493587			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		773 7,724	773 7,724	760 7,483					13		773 7,724				32 347	10/15/2028	 1
	GOVT NATL MTG ASSOC I #493981		9/01/2013	SCHEDULED REDEMPTION		4	4	4	4			′			4				541	06/15/2029	1
	GOVT NATL MTG ASSOC I #494029		9/01/2013	SCHEDULED REDEMPTION		18	18	20	20		(2	2)	(2)		18					07/15/2029	1
	GOVT NATL MTG ASSOC I #494203		9/01/2013	SCHEDULED REDEMPTION		914	914	901	904		10		10		914				43	03/15/2029	1
	GOVT NATL MTG ASSOC I #494503		9/01/2013	SCHEDULED REDEMPTION		213	213	211	209		4		4		213				10	04/15/2029	1
	GOVT NATL MTG ASSOC #494856		9/01/2013 9/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		199 27	199	196 28	195		4		4		199 27				9	07/15/2029	L
	GOVT NATL MTG ASSOC I #495668			SCHEDULED REDEMPTION		30	30	30	31		(2		(2)		30				2	08/15/2029	1
	GOVT NATL MTG ASSOC I #496869			SCHEDULED REDEMPTION		89	89	88	86		2		2		89				4	04/15/2029	1
	GOVT NATL MTG ASSOC I #497300			SCHEDULED REDEMPTION		185	185	189	190		6		(6)		185				9	12/15/2028	1
	GOVT NATL MTG ASSOC I #498210		9/01/2013 9/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		60 2.309	60 2,309	59 2,230	58		2				60 2,309					05/15/2031	1
	GOVT NATL MTG ASSOC I #501548			SCHEDULED REDEMPTION		99	99	2,200	97		2		2		2,003				5	03/15/2029	1
	GOVT NATL MTG ASSOC I #501917		9/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					.05/15/2029	1
	GOVT NATL MTG ASSOC I #502712		9/01/2013	SCHEDULED REDEMPTION		3,301	3,301	3,257	3,242		59		59		3,301				160	06/15/2029	1
	GOVT NATL MTG ASSOC I #503336		9/01/2013 9/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		60 630	60 630	63	66 606		(6 24		(6)		60 630				3	01/15/2030	1
	GOVT NATL MTG ASSOC 1 #503567		3/01/2013	SCHEDULED REDEMPTION		657	657	648	642		15		24		657				28	03/15/2029	' 1
	GOVT NATL MTG ASSOC I #503849		9/01/2013	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				2	04/15/2029	1
	GOVT NATL MTG ASSOC I #504391		9/01/2013	SCHEDULED REDEMPTION		9	9	9	9		(1		(1)		9				1	06/15/2029	1
	GOVT NATL MTG ASSOC I #504502		3/01/2013 9/01/2013	SCHEDULED REDEMPTION		1,753	1,753	1,782 276	1,824		(71		(71)		1,753 270				81 15	08/15/2029	1
	GOVT NATL MTG ASSOC I #505852		9/01/2013 9/01/2013	SCHEDULED REDEMPTION		270 2.633	270 2,633	2,543	283		(13		(13)		2.633				124	09/15/2029	 1
	GOVT NATL MTG ASSOC I #506618		9/01/2013	SCHEDULED REDEMPTION		10	10	10	10						10				1	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		9/01/2013	SCHEDULED REDEMPTION		278	278	287	299		(21		(21)		278				16	04/15/2029	1
	GOVT NATL MTG ASSOC I #507215		9/01/2013	SCHEDULED REDEMPTION		1,357	1,357	1,355	1,354		4		4		1,357				64	04/15/2029	1
	GOVT NATL MTG ASSOC I #507630			SCHEDULED REDEMPTION SCHEDULED REDEMPTION		143	143	138	138		1		(1)		143				b	12/15/2029	L
	GOVT NATE WITG ASSOC I #508448		9/01/2013	SCHEDULED REDEMPTION		37	37	36	36		1		1		37				2	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		9/01/2013	SCHEDULED REDEMPTION		102	102	108	112		(10))	(10)		102				5	_07/15/2029	1
	GOVT NATL MTG ASSOC I #510086		9/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					07/15/2029	1
	GOVT NATL MTG ASSOC I #510542 GOVT NATL MTG ASSOC I #510558		9/01/2013	SCHEDULED REDEMPTION		50	50 51	51	53 54		(3		(3)		50 51				3	10/15/2029	1
	GOVT NATE MTG ASSOC I #510338		9/01/2013 9/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		51 97		52 96			(3		(3)						د 5	10/15/2029	1
	GOVT NATL MTG ASSOC I #510924			SCHEDULED REDEMPTION		18	18	19	19		1		(1)		18				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		9/01/2013	SCHEDULED REDEMPTION		18	18	19	20		(2		(2)		18				1	10/15/2030	1
	GOVT NATL MTG ASSOC I #512292			SCHEDULED REDEMPTION		66	66	67	70		(4)	(4)		66				3	01/15/2030	1
	GOVT NATL MTG ASSOC I #512795		9/01/2013 9/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5 20	20	21	د 21		(1		(1)		د5 20					06/15/2029 07/15/2029	 1
	GOVT NATL MTG ASSOC 1 #513321			SCHEDULED REDEMPTION		50	50	51	53		(3		(3)		50				3	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		9/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					06/15/2029	1
	GOVT NATL MTG ASSOC I #513705			SCHEDULED REDEMPTION		6	6	7	7		(1	,	(1)		6					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724	09	9/01/2013	SCHEDULED REDEMPTION		24	24	25	26	<u> </u>	(2	?)	(2)	ļ	24	ļ	ļ	ļ	ļ1	07/15/2029	1

				Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or (Otherwise I	Disposed	of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Cł	nange In Bo	ook/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							ı
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- Dispos	al Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GOVT NATL MTG ASSOC I #513787		3 SCHEDULED REDEMPTION		38	38	39	42		(4		(4)		38				2	07/15/2029	1
	GOVT NATL MTG ASSOC I #514428				49	49	51	54		(5		(5)		49				3	08/15/2029	1
	GOVT NATL MTG ASSOC #517451					b	p			(1	"	(1)		D					12/15/2029	 1
	GOVT NATL MTG ASSOC I #5185451				110	110	113	118			')	(7)		110				6	10/15/2029	1
	GOVT NATL MTG ASSOC I #520109				8	8	8	9		(1		(1)		8				1	04/15/2030	1
	GOVT NATL MTG ASSOC I #520473				<u>4</u> 6	46	50	52		(6	i)	(6)		46				3	01/15/2030	1
	GOVT NATL MTG ASSOC #520551				16	16	16	16						16				1	02/15/2030	1
	GOVT NATL MTG ASSOC I #520778				27	27	28	30		(3		(3)		27	l			2 25	12/15/2030	1
	GOVT NATE MTG ASSOC 1 #521703				2,065	2,065	2,207	2,201		(117		(11/)		2,063				20	12/15/2029	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227	09/01/201	3 SCHEDULED REDEMPTION		31	31	33	34		(4	1)	(4)		31				1	10/15/2030	1
	GOVT NATL MTG ASSOC I #523691				162	162	165	169		(7		(7)		162				9	12/15/2029	1
	GOVT NATL MTG ASSOC I #523847				368 1,067	368 1,067	389	394		(26		(26)		368 1,067				8	03/15/2030	1
	GOVT NATL MTG ASSOC #525433				1,067	1,067	17	1,096		(29		(29)		1,067				66 1	02/15/2030 02/15/2030	 1
	GOVT NATL MTG ASSOC I #528631				10	10	11	11		(1		(1)		10				1	02/15/2030	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		3 SCHEDULED REDEMPTION		14	14	15	15		(1		(1)		14				1	09/15/2030	1
	GOVT NATL MTG ASSOC I #530552				16	16	16	17		(1		(1)		16				<u>1</u>	01/15/2031	1
	GOVT NATL MTG ASSOC I #531352				130	130	134	142		(11)	(11)		130				<i>J</i>	09/15/2030	1
	GOVT NATL MTG ASSOC I #537394				I	4		I 5											01/15/2031	1
	GOVT NATL MTG ASSOC I #540819				80	80	83	89		9))	(9)		80				4	10/15/2030	1
	GOVT NATL MTG ASSOC I #542212				613	613	649	675		(62		(62)		613				29	12/15/2030	1
	GOVT NATL MTG ASSOC I #543703				6	6 39	6 41	6 42		(1		(1)		6					11/15/2030	1
	GOVT NATL MTG ASSOC I #544448				39	39	17	19		(3		(3)		39 17				2	04/15/2031	
	GOVT NATL MTG ASSOC I #548456				105	105	108	111		(5		(5)		105				5	_02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213				7	7	7	7		(1)	(1)		7					03/15/2031	1
	GOVT NATL MTG ASSOC I #553377				3,932	3,932	4,054	4, 140		(208		(208)		3,932				158	07/15/2033	1
	GOVT NATL MTG ASSOC #554711				26 19	26 19	27 19	29 19		(4	•)	(4)		26 19]	03/15/2031	1
	GOVT NATL MTG ASSOC 1 #556209				16	16	16	16						16					06/15/2031	1
	GOVT NATL MTG ASSOC I #564662		3 SCHEDULED REDEMPTION		90	90	92	98		(7	')	(7)		90				5	06/15/2031	1
	GOVT NATL MTG ASSOC I #583234				877	877	901	902		(25		(25)						41	04/15/2032	1
	GOVT NATL MTG ASSOC I #585225				625	625	647 5	668		(43		(43)		625				32	05/15/2032 09/15/2032	1
	GOVT NATL MTG ASSOC 1 #597659				360	360		378		(18		(18)		360				15	08/15/2036	1
	GOVT NATL MTG ASSOC I #600483				855	855	888	892		(37		(37)						40	01/15/2036	1
	GOVT NATL MTG ASSOC I #606292				915	915	939	936		(21		(21)		915				43	05/15/2036	1
	GOVT NATL MTG ASSOC #622508				98 36	98	100	100		(3		(3)		98 36				5	10/15/2033	1
	GOVT NATL MTG ASSOC I #635436				9	36	3/ q	3/ Q		1	')	(1)		30 Q				2	12/15/2035	1
	GOVT NATL MTG ASSOC I #649165				9	9	9	9						9				1	01/15/2036	1
	GOVT NATL MTG ASSOC I #651682				36	36	37	37		(1		(1)		36				2	01/15/2036	1
	GOVT NATL MTG ASSOC I #651755				42	42	44	44		(1)	(1)		42				2	03/15/2036	1
	GOVT NATL MTG ASSOC I #651816				932	932	969	988		(56		(56)						44	05/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722	09/01/201			108,083	108,083	106,424	107,100		984		984		108,083				4,051	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		3 SCHEDULED REDEMPTION		1,025	1,025	1,065	1,067		(42	2)	(42)		1,025				48	07/15/2036	1
	GOVT NATL MTG ASSOC I #657070				64	64	66	66		(2		(2)		64				3	08/15/2036	1
	GOVT NATL MTG ASSOC I #658122				387 40	387 40	397 42	399		(13		(13)		387 40				17	10/15/2036	1
	GOVT NATL MTG ASSOC I #661570				<u>4</u> 0	8,473	8,808	8,855		(1		(1)		8,473	·····				12/15/2036	1
	GOVT NATL MTG ASSOC I #674957				36	36	37	38		(2		(2)		36				2	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		3 SCHEDULED REDEMPTION		10,093	10,093	9,938	9,975		118		118		10,093				365	04/15/2038	1
	GOVT NATL MTG ASSOC I #675376				19,442	19,442	19, 144	19,218		225		225		19,442	ļ			705	05/15/2038	1
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		3 SCHEDULED REDEMPTION	ļ	188	188	185	186	<u> </u>	3	J	L3	ļ	188	ļ	ļ	ļ	7	05/15/2038	1

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or C	Otherwise [Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
36295S-W9-3 G	GOVT NATL MTG ASSOC I #679372	- 3	09/01/2013	SCHEDULED REDEMPTION		142,357	142.357	144.670	143,974	(= 00:00:00)	(1,617)		(1,617)		142.357				2,081	_04/15/2038	1
	GOVT NATL MTG ASSOC I #681312		09/01/2013	SCHEDULED REDEMPTION		975	975	960	960		14		14						35	05/15/2038	1
	GOVT NATL MTG ASSOC I #683228		09/01/2013	SCHEDULED REDEMPTION		230,554	230,554	234,301	234,009		(3,455)		(3,455)		230,554				9,002	04/15/2038	1
	GOVT NATL MTG ASSOC I #684197		09/01/2013	SCHEDULED REDEMPTION		754	754	742	745		8		8		754				27	05/15/2038	[
	GOVT NATL MTG ASSOC I #684382		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		34,678 14.743	34,678 14,743	34 , 146 14 , 517	34,267 14,576		411		411		34,678 14,743				1, 132 552	04/15/2038	1
	GOVT NATE MTG ASSOC I #686747		09/01/2013	SCHEDULED REDEMPTION		14,743	14,745	119	14,576		107		107		14, 743					05/15/2038	1
	GOVT NATL MTG ASSOC I #687185		09/01/2013	SCHEDULED REDEMPTION		3.210	3.210	3. 161	3.168		42		42		3.210				113	04/15/2038	1
	GOVT NATL MTG ASSOC I #780382		09/01/2013	SCHEDULED REDEMPTION		18,938	18,938	18,308	18,618		320		320		18,938				964	08/15/2020	1
36225A-M8-0 G	GOVT NATL MTG ASSOC I #780383		09/01/2013	SCHEDULED REDEMPTION		50	50	50	50						50				3	08/15/2020	1
	GOVT NATL MTG ASSOC I #780570		09/01/2013	SCHEDULED REDEMPTION		236	236	270	269		(33)		(33)		236				12	05/15/2027	1
	GOVT NATL MTG ASSOC I #780675		09/01/2013	SCHEDULED REDEMPTION		97	97	99	100		(3)		(3)		97			ļ	5	09/15/2024	[1
	GOVT NATL MTG ASSOC I #780977		09/01/2013	SCHEDULED REDEMPTION		635 82	635 82	648	664 89		(29)		(29)		635 82			}	35	12/15/2028	1
	GOVT NATE MTG ASSOC I #780990		09/01/2013	SCHEDULED REDEMPTION		1.832	1.832		89		(7)		(7)		1.832				79	04/15/2028	L
	GOVT NATE MTG ASSOC #781014		09/01/2013	SCHEDULED REDEMPTION		508	508	501	497		11		11		508				24	05/15/2029	1
	GOVT NATL MTG ASSOC II # 64		09/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					01/20/2014	1
	GOVT NATL MTG ASSOC II # 379		09/01/2013	SCHEDULED REDEMPTION		30	30	31	30						30				2	08/20/2015	1
	GOVT NATL MTG ASSOC II # 439		09/01/2013	SCHEDULED REDEMPTION		78	78	79	79		(1)		(1)		78				6	11/20/2015	1
	GOVT NATL MTG ASSOC II # 477		09/01/2013	SCHEDULED REDEMPTION		171	171	175	173		(2)		(2)		171				13	_01/20/2016	1
	GOVT NATL MTG ASSOC II # 496		09/01/2013	SCHEDULED REDEMPTION		1,528	1,528	1,563	1,541		(13)	!	(13)		1,528 87				48	02/20/2016	1
	GOVT NATL MTG ASSOC II # 513		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		87 851	87 851	88 872	88 851		(1)		(1)		87 851				 27	03/20/2016 03/20/2016	L
	GOVT NATL MTG ASSOC II # 625		09/01/2013	SCHEDULED REDEMPTION		27	27	25	26		1		1		27				2	09/20/2016	1
	GOVT NATL MTG ASSOC II # 693		09/01/2013	SCHEDULED REDEMPTION		12	12	11	12		1		1		12					01/20/2017	1
	GOVT NATL MTG ASSOC II # 694		09/01/2013	SCHEDULED REDEMPTION		57	57	54	55		2		2		57				4	01/20/2017	1
	GOVT NATL MTG ASSOC II # 730		09/01/2013	SCHEDULED REDEMPTION		35	35	31	31		3		3		35				2	03/20/2017	1
	GOVT NATL MTG ASSOC II # 731		09/01/2013	SCHEDULED REDEMPTION		175	175	162	167		8		8		175				12	03/20/2017	1
	GOVT NATL MTG ASSOC II # 747		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		61 147	61	69 136	66		(5) 6	·	(5) 6		61 147				4 10	04/20/2017 04/20/2017	
	GOVT NATE MTG ASSOC II # 748		09/01/2013	SCHEDULED REDEMPTION		476	476	429	437						476				29	05/20/2017	1
	GOVT NATL MTG ASSOC II # 781		09/01/2013	SCHEDULED REDEMPTION		236	236	266	256		(20)		(20)		236				14	06/20/2017	1
	GOVT NATL MTG ASSOC II # 782		09/01/2013	SCHEDULED REDEMPTION		82	82	77	78		5		5		82				5	06/20/2017	1
	GOVT NATL MTG ASSOC II # 816		09/01/2013	SCHEDULED REDEMPTION		166	166	155	162		4		4		166				11	08/20/2017	1
	GOVT NATL MTG ASSOC II # 835		09/01/2013	SCHEDULED REDEMPTION		616	616	575	610		7		7		616				40	09/20/2017	1
	GOVT NATL MTG ASSOC II # 853		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		115 307	115	107 286	106 280		9 26		9		115 307					10/20/2017 11/20/2017	1
	GOVT NATL MTG ASSOC II # 870		09/01/2013	SCHEDULED REDEMPTION		919	919	858	280 876		20 43		43		919				60	12/20/2017	
	GOVT NATE MTG ASSOC II # 007		09/01/2013	SCHEDULED REDEMPTION		227	227	212	224		3		3		227				15	01/20/2017	1
	GOVT NATL MTG ASSOC II #000643		09/01/2013	SCHEDULED REDEMPTION		10	10	11	10		(1)		(1)		10					10/20/2016	1
	GOVT NATL MTG ASSOC II #000927		09/01/2013	SCHEDULED REDEMPTION		53	53	61	59		(6)		(6)		53				2	_02/20/2018	1
	GOVT NATL MTG ASSOC II #001596		09/01/2013	SCHEDULED REDEMPTION		75	75	77	77		(3)		(3)		75	ļ		ļ	5	04/20/2021	1
	GOVT NATL MTG ASSOC II #001668		09/01/2013	SCHEDULED REDEMPTION		67 39	67	68	69		(2)		(2)		67				4	08/20/2021	1
	GOVT NATL MTG ASSOC II #001829		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		1,122	1,122	43	43 1, 122		(4)		(4)		39 1.122				36	05/20/2022 01/20/2016	
	GOVT NATE MIG ASSOC II #148338		09/01/2013	SCHEDULED REDEMPTION		1, 122	1, 122	1, 124	1, 122		6	ļ	6		1, 122	·		ļ	10	09/20/2016	1
	GOVT NATE MITG ASSOC II #104407		09/01/2013	SCHEDULED REDEMPTION		336	336	375	362		(26)		(26)		336				5	09/20/2010	1
49549C-AA-6 K	(ING INTL LEASING LLC		07/15/2013	SCHEDULED REDEMPTION		113,400	113,400	113,400	113,400						113,400				781	10/15/2022	1FE
71646X-AA-6 P	PETRODRILL FOUR LTD ABS	E	07/15/2013	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				13,249	01/15/2016	1
	PETROLEOS MEXICANOS	E	06/20/2013	Various			ļ ļ.		1,100,000				ļ					ļ	11,000	20, 2022	1FE
	PREMIER AIRCRAFT LEASING	E	08/06/2013	. SCHEDULED REDEMPTION		76,547	76,547	76,547											684		1FE
	PREMIER AIRCRAFT LEASING	t	07/10/2013	SCHEDULED REDEMPTION		408,557 95,688	408,557 95,688	408,557 95,688	408,557 95,688						408,557 95,688				10,869 1,963		1FE
	SAN CLEMENTE LEASING LLC		08/01/2013	SCHEDULED REDEMPTION															3,438	08/01/2023 08/27/2021	1
	SAN CLEMENTE LEASING LLCSAN CLEMENTE LEASING LLC		09/07/2013	SCHEDULED REDEMPTION		346, 134	346,134	346 , 134	346,134						346, 134			<u> </u>			1FE
	SAN CLEMENTE LEASING LLC		08/22/2013	SCHEDULED REDEMPTION		240, 174	240,174	240 , 174	240, 174						240, 174				5,458		1FE
805649-AA-8 S	SAYARRA LTD	E	07/29/2013	SCHEDULED REDEMPTION		297,224	297,224	297,224	297,224						297,224				6, 184	_10/29/2021	1
805649-AB-6 S	SAYARRA I TD	E	07/29/2013	SCHEDULED REDEMPTION		294.968	294.968	294,968	294,968						294,968			L	4,431	.04/14/2022	1

					Show All Lo	na-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise [Disposed o	of Durina th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
•	_		•				ŭ	ŭ	. •	11	12	13	14	15			.0				
												10	Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unroplized	Year's				Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of					Unrealized		Temporary	Carrying	Book		Gain		Total Cain			In-
		Eor	Dianagal	Nama	Number of	Consid		Actual	Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at		Gain	Total Gain	Dividends	tractual	
Ident-	Description	For-	Disposal	Name	Shares of	Consid-	DV-l	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	TRICAHUE LEASING LLC		08/19/2013 08/26/2013	SCHEDULED REDEMPTION		287,487 140,254	287,487 140,254	287,487 140,254	287,487 140,254						287,487 140,254				7,553 1,313	_11/19/2021 _02/26/2022	1FE
	TUNISIA A.I.D. 8.97% GOVT GTD NTS	F	09/01/2013	Various		291,386	291,386	312,657	570, 115						291,386				51, 125		17
	TUNISIA A.I.D. 9.29% GOVT GTD NTS	Ε	09/01/2013	SCHEDULED REDEMPTION		150,000	150,000	162,563	156,554		(6,554)		(6,554)		150,000				13,935		1Z
	Subtotal - Bonds - U.S. Governments			,		5,233,962	5,233,962	5,264,272	6,614,797		(2, 106)		(2, 106)		5,233,962				174,052	XXX	XXX
	FED REPUBLIC OF BRAZIL	F	07/15/2013	SCHEDULED REDEMPTION		361,111	361,111	394,112	371,638		(14,438)		(14, 438)		361,111				22,222		2FE
	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2013	SCHEDULED REDEMPTION		1,206,764	1,206,764	1,206,764							1,206,764				36,746	.01/01/2023	2
	ONTARIO (PROVINCE OF)	A	08/21/2013	MORGAN STANLEY		19,578,200	20,000,000	19,972,800	19,973,772		3,472		3,472		19,977,244		(399,044)	(399,044)	183,944		. 1FE
	QUEENSLAND TREAS CORP/QUEENSLAND P-T		07/26/2013	PRINCIPAL PAYDOWN		21,019,212	21,019,212	21,472,498	21,346,499		(25,811)		(25,811)		21,320,688		(301,476)	(301, 476)	8,789,179	.01/03/2019	1
	Subtotal - Bonds - All Other Governme					42, 165, 287	42,587,087	43,046,173	41,691,909		(36,776)		(36,776)		42,865,807		(700,521)	(700,521)	9,032,092	XXX	XXX
	JERSEY CITY NJ G O QUAL FY ADJ 06 E		09/03/2013	CALLED @ 100.00000000		810,000	810,000	792,901	804,466		442		442		804,908		5,092	5,092	21,789	,,	. 1FE
	Subtotal - Bonds - U.S. Political Subdi	visions		Territories and Pos	sessions	810,000	810,000	792,901	804,466		442		442		804,908		5,092	5,092	21,789	XXX	XXX
	FED HOME LOAN MTG CORP #170095		09/01/2013	SCHEDULED REDEMPTION		76	76	75	76						76				3	.05/01/2014	. 1
	FED HOME LOAN MTG CORP #296485FED HOME LOAN MTG CORP #360088		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		125 26	125 26	140 25	130		(5)		(5)		125 26				ا و	_07/01/2017 _01/01/2020	1
	FED HOME LOAN MTG CORP #360101		09/01/2013	SCHEDULED REDEMPTION		26	26	25	24 24		2		2		26					_04/01/2020	1
	FED HOME LOAN MTG CORP #360119		09/01/2013	SCHEDULED REDEMPTION		27	27	32	31		(3)		(3)		27				2	.08/01/2020	1
	FED HOME LOAN MTG CORP #539664		_09/01/2013	SCHEDULED REDEMPTION			11	13	14		(2)		(2)		11					.09/01/2019	1
	FED HOME LOAN MTG CORP #541726		_09/01/2013 _	SCHEDULED REDEMPTION		4	4	4	4						4					_11/01/2019	1
	FED HOME LOAN MTG CORP #884022		09/01/2013	SCHEDULED REDEMPTION		3,245	3,245	3,480	3,272		(27)		(27)		3,245					.06/01/2019	. 1
	FED HOME LOAN MTG CORP #C90778		09/01/2013	SCHEDULED REDEMPTION		105,521	105,521	112,050	111,292		(5,771)		(5,771)		105,521				3,399	11/01/2023	1
3128E2-7C-4 312910-HS-4	FED HOME LOAN MTG CORP #D96291FED HOME LOAN MTG CORP 1289 PZ RMBS		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		13,943 56.613	13,943 56.613	14,801 51,285	14,848 52,937		(905) 3,675		(905) 3,675		13,943 56,613				440 3.087	_09/01/2023 _06/15/2022	1
312910-H3-4	FED HOME LOAN MTG CORP 1302 PZ RMBS		09/01/2013	SCHEDULED REDEMPTION					63,780		2.919		2.919							_06/15/2022	1
	FED HOME LOAN MTG CORP 1376 Z RMBS		09/01/2013	SCHEDULED REDEMPTION		60,250		54,553			3,699		3,699							.09/15/2022	1
	FED HOME LOAN MTG CORP 1725 Z RMBS		09/01/2013	SCHEDULED REDEMPTION		47,657	47,657	41,314	43,239		4,419		4,419		47,657					_04/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		09/01/2013	SCHEDULED REDEMPTION		37	37	40	40		(3)		(3)		37				2	_04/01/2020	. 1
	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2013	SCHEDULED REDEMPTION		183	183	193	197		(15)		(15)		183				12	.04/01/2021	. 1
	FED HOME LOAN MTG CORP GOLD #A11345		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		231	231	237 21	238		(6)		(6)		231				10	_07/01/2033 _06/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A12000		09/01/2013	SCHEDULED REDEMPTION		21 46	21 46	21 47	22		(1) (1)		(1)		46				ا	_10/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A14176		09/01/2013	SCHEDULED REDEMPTION		1,761	1,761	1,799	1,796		(35)		(35)		1,761				79	10/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A14177		09/01/2013	SCHEDULED REDEMPTION		2, 158	2, 158	2,205	2,200		(42)		(42)		2, 158				94	10/01/2033	1
	FED HOME LOAN MTG CORP GOLD #A16114		09/01/2013	SCHEDULED REDEMPTION		9,569	9,569	9,683	9,654		(85)		(85)		9,569				380	_12/01/2033	. 1
	FED HOME LOAN MTG CORP GOLD #A17037		09/01/2013	SCHEDULED REDEMPTION		1,212	1,212	1,238	1,229		(17)		(17)		1,212				52	_12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		09/01/2013	SCHEDULED REDEMPTION		13,761	13,761	14,041	14,001		(240)		(240)		13,761				617	.02/01/2034	. 1
31296X-XY-6 31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21595FED HOME LOAN MTG CORP GOLD #A21757		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		257 2.616	257 2.616	263 2.673	262 2,672		(5) (57)		(5)		257 2.616				11	_02/01/2034 _05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2013	SCHEDULED REDEMPTION		4.383	4,383	4.246	4,329		(37)		54		4.383					_06/01/2034	1
	FED HOME LOAN MTG CORP GOLD #A24344		09/01/2013	SCHEDULED REDEMPTION		2,847	2,847	2,905	2,876		(29)		(29)		2,847					07/01/2034	1
	FED HOME LOAN MTG CORP GOLD #A24669		09/01/2013	SCHEDULED REDEMPTION		10,397	10,397	10,630	10,511		(114)		(114)		10,397					.07/01/2034	. 1
	FED HOME LOAN MTG CORP GOLD #A25075		09/01/2013	SCHEDULED REDEMPTION		16,748	16,748	17,088	17,063		(315)		(315)		16,748					_07/01/2034	. 1
	FED HOME LOAN MTG CORP GOLD #A25412		09/01/2013	SCHEDULED REDEMPTION		1,381	1,381	1,411	1,392		(11)		(11)		1,381				60	_08/01/2034	. 1
31297D-E8-7 31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A25559FED HOME LOAN MTG CORP GOLD #A26506		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		543 216	543 216	555 221	550 224		(7)		(7)		543 216				24 9	_08/01/2034 _09/01/2034	1
	FED HOME LOAN MTG CORP GOLD #A27303		09/01/2013	SCHEDULED REDEMPTION		462	462	473	470		(8)		(8)		462				20	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2013	SCHEDULED REDEMPTION		7,521	7,521	7,447	7,484		37		37		7,521				274	_12/01/2034	1
	FED HOME LOAN MTG CORP GOLD #A31550		_09/01/2013 _	SCHEDULED REDEMPTION		1,338	1,338	1,296	1,315		23		23		1,338				43	_03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		09/01/2013	SCHEDULED REDEMPTION		70	70	71	71		(1)		(1)		70				3	_05/01/2035	. 1
	FED HOME LOAN MTG CORP GOLD #A33025		09/01/2013	SCHEDULED REDEMPTION		4,589	4,589	4,643	4,606		(17)		(17)		4,589				180	.08/01/2035	1
31297N-PS-9 312970-3B-3	FED HOME LOAN MTG CORP GOLD #A33133FED HOME LOAN MTG CORP GOLD #A35294		09/01/2013 .09/01/2013	SCHEDULED REDEMPTION		1,817 11.345	1,817 11.345	1,857 11,493	1,863 11,427		(45) (82)		(45) (82)		1,817 11,345				82 467	_01/01/2035 _06/01/2035	1
31297Q-3B-3 31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A35294		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		738	738	749	744		(82)		(82)		738				467	_08/01/2035	1
	FED HOME LOAN MTG CORP GOLD #A36882		09/01/2013	SCHEDULED REDEMPTION		4,875	4,875	4,940	4,897		(22)		(22)		4,875				192	_08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		09/01/2013	SCHEDULED REDEMPTION		351	351	355	353		(3)		(3)		351					_05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		09/01/2013	SCHEDULED REDEMPTION		430	430	435	432		(2)		(2)		430				17	_12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		09/01/2013	SCHEDULED REDEMPTION	.	29	29	29	29			ļ	ļ		29	ļ			1	.01/01/2036	1

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or (Otherwise [Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-	5	For-	Disposal	Name	Shares of	Consid-	D 1/ 1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED HOME LOAN MTG CORP GOLD #A41611FED HOME LOAN MTG CORP GOLD #A41642		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,335 2,243	4,335 2,243	4,390 2,278	4,362 2,263		(28)		(28)		4,335 2,243				168 87	01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A41715		09/01/2013	SCHEDULED REDEMPTION		18,181	18, 181	18,458	18,327		(146)		(146)		18, 181				749	.01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A41754		09/01/2013	SCHEDULED REDEMPTION		201	201	203	202		(1)		(1)		201				8	.01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A41801		09/01/2013	SCHEDULED REDEMPTION		5,032	5,032	5, 105	5,075		(43)		(43)		5,032				198	.01/01/2036 1	1
3128K2-HZ-5 3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42048FED HOME LOAN MTG CORP GOLD #A42049		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		465 1,267	465 1,267	472	468 1,272		(3)		(3)		465 1,267				17 48	01/01/2036 1 01/01/2036 1	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		943	943	957	949		(5) (6)		(5) (6)		1,207				40	.01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		09/01/2013	SCHEDULED REDEMPTION		1,472	1,472	1,489	1,480		(8)		(8)		1,472				61	.01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A42175		09/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A42176		09/01/2013	SCHEDULED REDEMPTION		28	28	29	29						28				1	.01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A42214FED HOME LOAN MTG CORP GOLD #A42231		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,667 111	1,667 111	1,692 113	1,676		(9) (1)		(9) (1)		1,667 111				66	01/01/2036 1 02/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A42274		09/01/2013	SCHEDULED REDEMPTION		222	222	225	224		(3)		(3)		222				9	.01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A42277		09/01/2013	SCHEDULED REDEMPTION		13	13	14	13						13				1	.01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A42301		09/01/2013	SCHEDULED REDEMPTION		6,742	6,742	6,818	6,781		(39)		(39)		6,742				278	02/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A42433		09/01/2013	SCHEDULED REDEMPTION		9,655	9,655	9,777	9,716		(61)		(61)		9,655				398	02/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A42613FED HOME LOAN MTG CORP GOLD #A42651		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		56 153	56 153	57 155	57 154		(1)		(1)		56 153				2	02/01/2036 1 02/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A42999		09/01/2013	SCHEDULED REDEMPTION		44	44	45	44		\ 1 <i>)</i>		·\ ' <i>\</i>		44				2	.01/01/2036 1	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		09/01/2013	SCHEDULED REDEMPTION		2,093	2,093	2,031	2,046		47		47		2,093					.03/01/2036 1	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		09/01/2013	SCHEDULED REDEMPTION		19, 168	19, 168	19,587	19,458		(290)		(290)		19, 168				768	06/01/2035 1	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		09/01/2013	SCHEDULED REDEMPTION		190	190	193	193		(2)		(2)		190				8	07/01/2035 1	1
	FED HOME LOAN MTG CORP GOLD #A46338FED HOME LOAN MTG CORP GOLD #A46690		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		251 1,105	251 1, 105	253	252 1,111		(1) (6)		(1) (6)		251 1,105				10 42	08/01/2035 1 08/01/2035 1	1
	FED HOME LOAN MTG CORP GOLD #A48074		09/01/2013	SCHEDULED REDEMPTION		989	989	1,110	996		(7)		(7)		989				41	.01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A48092		09/01/2013	SCHEDULED REDEMPTION		112	112	114	113		(1)		(1)		112				4	.01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #A48105		09/01/2013	SCHEDULED REDEMPTION		3,658	3,658	3,713	3,688		(29)		(29)		3,658				134	01/01/2036 1	1
	FED HOME LOAN MTG CORP GOLD #B11976		09/01/2013	SCHEDULED REDEMPTION		1,409	1,409	1,449	1,440		(31)		(31)		1,409				46	01/01/2019 1	1
	FED HOME LOAN MTG CORP GOLD #B12121FED HOME LOAN MTG CORP GOLD #B12784		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		311 5,046	311 5,046	300 4,867			4 78				311 5,046				9	01/01/2019 1	11
	FED HOME LOAN MTG CORP GOLD #B12784		09/01/2013	SCHEDULED REDEMPTION		405	405	391	400		6		6		405				12	.05/01/2019 1	1
	FED HOME LOAN MTG CORP GOLD #B14178		09/01/2013	SCHEDULED REDEMPTION		1,543	1,543	1,491	1,522		21		21		1,543				45	.05/01/2019 1	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		09/01/2013	SCHEDULED REDEMPTION		2,614	2,614	2,523	2,578		36		36		2,614				75	05/01/2019 1	1
312967-KE-1 31292G-BY-1	FED HOME LOAN MTG CORP GOLD #B14793 FED HOME LOAN MTG CORP GOLD #C00005		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,402	3,402	3,283	3,354		48 (6)		48		3,402				98	06/01/2019 1 08/01/2021 1	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00003		09/01/2013	SCHEDULED REDEMPTION		53 767	767	926	803		(36)		(6) (36)		767				 51	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2013	SCHEDULED REDEMPTION		133	133	141	144		(10)		(10)		133				9	12/01/2021 1	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		09/01/2013	SCHEDULED REDEMPTION		2,045	2,045	2,017	1,936		110		110		2,045				97	.07/01/2029 1	1
	FED HOME LOAN MTG CORP GOLD #C00836		09/01/2013	SCHEDULED REDEMPTION		4, 193	4, 193	4,237	4,315		(122)		(122)		4, 193				213	.07/01/2029 1	1
	FED HOME LOAN MTG CORP GOLD #C00860 FED HOME LOAN MTG CORP GOLD #C00874		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,028 27	1,028 27	1,046 27	1,081		(53) (1)		(53)		1,028 27				53	10/01/2029 1	1
	FED HOME LOAN MTG CORP GOLD #C00874		09/01/2013	SCHEDULED REDEMPTION		75	75	76			(2)		(1)		75				1 4	11/01/2029 1	1
	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2013	SCHEDULED REDEMPTION		506	506	525	563		(57)		(57)		506				27	_12/01/2029 1	1
	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2013	SCHEDULED REDEMPTION		250	250	257	267		(18)		(18)		250				14	.01/01/2030 1	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2013	SCHEDULED REDEMPTION		44	44	46	50		(6)		(6)		44				3	12/01/2030 1	1
31292H-G4-0 31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01119		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		35	35 386	34	33		2		2		35				2	11/01/2030 1	1
	FED HOME LOAN MTG CORP GOLD #C01222		09/01/2013	SCHEDULED REDEMPTION		355	355	369	375		(9)		(9) (20)		386 355				20 20	. 10/01/2031 1	1
	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2013	SCHEDULED REDEMPTION		2,979	2,979	3,015	3,054		(75)		(75)		2,979				144	.02/01/2032 1	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2013	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				2	02/01/2032 1	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2013	SCHEDULED REDEMPTION		1,922	1,922	1,895	1,874		48		48		1,922				91	.05/01/2032 1	1
31292H-RR-7 31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01396FED HOME LOAN MTG CORP GOLD #C01416		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		578 772	578 772	570 780	566 786		11 (13)		11 (13)		578 772				27 40	09/01/2032 1 09/01/2032 1	1
	FED HOME LOAN MTG CORP GOLD #C01416		09/01/2013	SCHEDULED REDEMPTION		378	378	388	386		(8)		(13)		378				16	02/01/2032 1	1
	FED HOME LOAN MTG CORP GOLD #C01623		09/01/2013	SCHEDULED REDEMPTION		15, 154	15, 154	15,328	15,267		(113)		(113)		15, 154				606	.09/01/2033 1	1
	FED HOME LOAN MTG CORP GOLD #C10962		09/01/2013	SCHEDULED REDEMPTION		650	650	659	622		28		28		650				33	05/01/2028 1	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107	ļ	09/01/2013	SCHEDULED REDEMPTION	ļ	102	102	98	100	<u> </u>	2		2	ļ	102	ļ		ļ	4	11/01/2028 1	1

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or C	Otherwise [Disposed (of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	llue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED HOME LOAN MTG CORP GOLD #C24344	o.g	09/01/2013	SCHEDULED REDEMPTION	Ctoox	39	39	39	38	(200,0000)	1	111200	1	Value	39	2.00000	2.opeca.	2.opeca.	2	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		09/01/2013	SCHEDULED REDEMPTION		491	491	457	459		32		32		491				23	05/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C26454		09/01/2013	SCHEDULED REDEMPTION		221	221	208	208		13		13		221				10	05/01/2029	. 1
	FED HOME LOAN MTG CORP GOLD #C27091		09/01/2013	SCHEDULED REDEMPTION		10	10	10	10						10				1	06/01/2029	. 1
	FED HOME LOAN MTG CORP GOLD #C27179		09/01/2013	SCHEDULED REDEMPTION		199	199	186	185		14		14		199				9	06/01/2029	. 1
31293R-BA-8 31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27233FED HOME LOAN MTG CORP GOLD #C27494		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		8,114 28	8, 114 28	7,587 26	7,510 26		605		605		8,114 28				391	06/01/2029 06/01/2029	- 1
	FED HOME LOAN MTG CORP GOLD #C27494		09/01/2013	SCHEDULED REDEMPTION		373	373	350	352		21		21		373				18	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2013	SCHEDULED REDEMPTION		109	109	107	104		5		5		109				5	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		09/01/2013	SCHEDULED REDEMPTION		320	320	316	310		10		10		320				15	06/01/2029	. 1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		09/01/2013	SCHEDULED REDEMPTION		76	76	71	69		8		8		76				3	06/01/2029	. 1
	FED HOME LOAN MTG CORP GOLD #C28783		09/01/2013	SCHEDULED REDEMPTION		21	21	21	22		(1)	 	(1)		21	}	}	}	ļ1	07/01/2029	- 1
	FED HOME LOAN MTG CORP GOLD #C29018FED HOME LOAN MTG CORP GOLD #C29029		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		17	17	17	17						17	}		}	1	07/01/2029 07/01/2029	
	FED HOME LOAN MTG CORP GOLD #C30254		09/01/2013	SCHEDULED REDEMPTION		343	343	346	353		(10)		(10)		343				18	08/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C31144		09/01/2013	SCHEDULED REDEMPTION		7	7	7	7		(10)		(10)						10	09/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C31837		09/01/2013	SCHEDULED REDEMPTION		250	250	256	259		(10)		(10)		250				15	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		09/01/2013	SCHEDULED REDEMPTION		27	27	28	28						27				1	10/01/2029	1
	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2013	SCHEDULED REDEMPTION		17	17	18	18		(2)		(2)		17				1	10/01/2029	. 1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		09/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2029	. 1
31294B-X2-6 31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35197		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		85	85	85	87		(2)		(2)		85				4	01/01/2030	. 1
31294B-51-7	FED HOME LOAN MTG CORP GOLD #C35363FED HOME LOAN MTG CORP GOLD #C35936		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		/			8 7											01/01/2030 01/01/2030	- 1
	FED HOME LOAN MTG CORP GOLD #C36309		09/01/2013	SCHEDULED REDEMPTION		3	3	3	4						3					02/01/2030	1
	FED HOME LOAN MTG CORP GOLD #C36999		09/01/2013	SCHEDULED REDEMPTION		116	116	110	108		7				116				6	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		09/01/2013	SCHEDULED REDEMPTION		9	9	9	9						9				1	04/01/2030	. 1
	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2013	SCHEDULED REDEMPTION		23	23	24	26		(3)		(3)		23				2	04/01/2030	. 1
	FED HOME LOAN MTG CORP GOLD #C37859		09/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2030	. 1
31294E-W9-6 31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C37872FED HOME LOAN MTG CORP GOLD #C38619		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION]]]					04/01/2030 06/01/2030	. 1
	FED HOME LOAN MTG CORP GOLD #C38972		09/01/2013	SCHEDULED REDEMPTION		993		979	955		38		38		993				46	05/01/2030	1
	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2013	SCHEDULED REDEMPTION		113	113	118	126		(13)		(13)		113				7	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		09/01/2013	SCHEDULED REDEMPTION		26	26	25	24		2		2		26				1	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		09/01/2013	SCHEDULED REDEMPTION		96	96	97	98		(2)		(2)		96				5	05/01/2030	. 1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		09/01/2013	SCHEDULED REDEMPTION		73	73	76	84		(11)		(11)		73				5	01/01/2031	. 1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		09/01/2013	SCHEDULED REDEMPTION		16	16	16	16						16				1	04/01/2031	
31298M-JF-5 31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C51162FED HOME LOAN MTG CORP GOLD #C53665		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		10	10 43	10	10 42		4	 			10 43	l	·	l	J	05/01/2031 06/01/2031	- 1
	FED HOME LOAN MTG CORP GOLD #C53005		09/01/2013	SCHEDULED REDEMPTION		7 , 133	7, 133	7,034	6,963		170		170		7 , 133	<u> </u>		<u> </u>	347	07/01/2031	1
	FED HOME LOAN MTG CORP GOLD #C54792		09/01/2013	SCHEDULED REDEMPTION		312	312	327	337		(25)		(25)		312				16	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		09/01/2013	SCHEDULED REDEMPTION		5	5	5	5			ļ	ļ		5	ļ	ļ	ļ		07/01/2031	. 1
	FED HOME LOAN MTG CORP GOLD #C55131		09/01/2013	SCHEDULED REDEMPTION		7	7	7	6				ļ		7			ļ		07/01/2031	. 1
	FED HOME LOAN MTG CORP GOLD #C55634		09/01/2013	SCHEDULED REDEMPTION		216	216	228	233		(17)		(17)		216				11	08/01/2031	. 1
	FED HOME LOAN MTG CORP GOLD #C55740		09/01/2013	SCHEDULED REDEMPTION		2, 191 416	2, 191 416	2,230	2,299		(108)		(108)		2, 191				103	01/01/2030	- 1
	FED HOME LOAN MTG CORP GOLD #C56017FED HOME LOAN MTG CORP GOLD #C58362		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		416	01+2	410 6	403 5		13		13		416 6	<u> </u>	ļ	<u> </u>	20	03/01/2031 09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2013	SCHEDULED REDEMPTION		64	64	63	62		2		2		64				3	10/01/2031	1
	FED HOME LOAN MTG CORP GOLD #C59193		09/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		09/01/2013	SCHEDULED REDEMPTION		301	301	296	292		9		9		301		ļ	ļ	13	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		09/01/2013	SCHEDULED REDEMPTION		9	9	9	9				ļ		9	ļ	ļ	ļ	1	11/01/2031	. 1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		09/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2031	. 1
	FED HOME LOAN MTG CORP GOLD #C61796		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		8	8	}8	8						8				ļ1	12/01/2031	
	FED HOME LOAN MTG CORP GOLD #C62154FED HOME LOAN MTG CORP GOLD #C65027		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION			د	16,281	16,542		(1, 105)		(1, 105)			l		l	809	01/01/2032 02/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C65221		09/01/2013	SCHEDULED REDEMPTION		577	577	569	562				(1, 103)		577	<u></u>		<u></u>	27	03/01/2032	1
	FED HOME LOAN MTG CORP GOLD #C66154		09/01/2013	SCHEDULED REDEMPTION		195	195	193	191		4		4		195				9	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		09/01/2013	SCHEDULED REDEMPTION		242	242	239	236		7				242			ļ	11	04/01/2032	. 1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		09/01/2013	SCHEDULED REDEMPTION		12,718	12,718	12,840	12,946		(228)		(228)		12,718				667	05/01/2032	. 1

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or 0	Otherwise [Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED HOME LOAN MTG CORP GOLD #C67384		09/01/2013	. SCHEDULED REDEMPTION		110	110	111	112		(2)		(2)		110				6	06/01/2032 1	1
	FED HOME LOAN MTG CORP GOLD #C67717		09/01/2013	. SCHEDULED REDEMPTION		286	286	289	291		(5))	(5)		286				13	06/01/2032 1	1
	FED HOME LOAN MTG CORP GOLD #C67824		09/01/2013	SCHEDULED REDEMPTION		5	د	4	4						5					06/01/2032 1	1
	FED HOME LOAN MTG CORP GOLD #C68176FED HOME LOAN MTG CORP GOLD #C68322		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		479	479	484	488		(8)	١	(8)		479				24	06/01/2032 1 07/01/2032 1	1
			09/01/2013	SCHEDULED REDEMPTION		170	170	172	173		(2)		(2)		170				9	07/01/2032 1	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		09/01/2013	SCHEDULED REDEMPTION		1,784	1,784	1,759	1,733		51		51		1,784				82	_07/01/2032 1	1
			09/01/2013	SCHEDULED REDEMPTION	ļ	82,705	82,705	81,546	80,781	ļ	1,924		1,924		82,705			ļ	3,683	05/01/2032 1	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		09/01/2013	. SCHEDULED REDEMPTION		18	18	18	17		1		ļ1		18				1	08/01/2032 1	1
			09/01/2013 09/01/2013	. SCHEDULED REDEMPTION		28 12	28	28	27 12		1		} ¹		28 12					08/01/2032 1	1
	FED HOME LOAN MTG CORP GOLD #C70013FED HOME LOAN MTG CORP GOLD #C70414		09/01/2013	SCHEDULED REDEMPTION		2,509	2,509	2,473	2,407		102		102		2,509				109	08/01/2032 1 03/01/2032 1	1
	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2013	SCHEDULED REDEMPTION		945	945	970	966		(20))	(20)		945				42	11/01/2032 1	1
	FED HOME LOAN MTG CORP GOLD #C74671		09/01/2013	SCHEDULED REDEMPTION		680	680	687	684		(5)		(5)		680				26	01/01/2033 1	1
	FED HOME LOAN MTG CORP GOLD #C78995		09/01/2013	SCHEDULED REDEMPTION		111	111	114	114		(3)		(3)		111				5	05/01/2033 1	1
	FED HOME LOAN MTG CORP GOLD #C80138		09/01/2013	. SCHEDULED REDEMPTION		4,529	4,529	4,311	4,305		224		224		4,529				233	04/01/2024 1	1
	FED HOME LOAN MTG CORP GOLD #C80311		09/01/2013	SCHEDULED REDEMPTION		28 1,273	281,273		30 1,447		(1) (174)		(1)		28				2	03/01/2025 1	1
	FED HOME LOAN MTG CORP GOLD #C80391 FED HOME LOAN MTG CORP GOLD #C80429		09/01/2013	SCHEDULED REDEMPTION		3,897	3,897	4,009	4,076		(174)		(174)		3,897				65 226	03/01/2026 1 09/01/2026 1	1
			09/01/2013	SCHEDULED REDEMPTION		1,659	1,659	1,585	1,577				83		1,659				69	04/01/2026 1	1
			09/01/2013	SCHEDULED REDEMPTION		455	455	511	520		(65)		(65)		455				4	04/01/2026 1	1
			09/01/2013	. SCHEDULED REDEMPTION		14,911	14,911	13,845	13,771		1, 140		1, 140		14,911				725	04/01/2026 1	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		09/01/2013	. SCHEDULED REDEMPTION		283	283	262	264		18		18		283				13	05/01/2026 1	1
	FED HOME LOAN MTG CORP GOLD #E00582FED HOME LOAN MTG CORP GOLD #E00881		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		3,871 106	3,871 106	3,765	3,858 108		13		13		3,871 106				175	11/01/2013 1 09/01/2015 1	1
			09/01/2013	SCHEDULED REDEMPTION		950	950	983			(2)		(2)		950				55	11/01/2015 1	1
	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2013	SCHEDULED REDEMPTION		999	999	1.035	1.021		(22)		(22)		999				59	01/01/2016 1	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		09/01/2013	SCHEDULED REDEMPTION		2,865	2,865	2,763	2,825		40		40		2,865				83	_04/01/2018 1	1
	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2013	SCHEDULED REDEMPTION		2,681	2,681	2,590	2,672		9		9		2,681				95	11/01/2013 1	1
			09/01/2013	. SCHEDULED REDEMPTION		3,314	3,314	3,223	3,294		20		20		3,314				156	06/01/2014 1	1
	FED HOME LOAN MTG CORP GOLD #E77487FED HOME LOAN MTG CORP GOLD #E79055		09/01/2013 09/01/2013	. SCHEDULED REDEMPTION		323	323	314	321 3,884		2 5		2		323				15 195	06/01/2014 1 08/01/2014 1	1
			09/01/2013	SCHEDULED REDEMPTION		1,454	1,454	1,506	1,489		(34)		(34)		1,454				84	02/01/2016 1	1
	FED HOME LOAN MTG CORP GOLD #E96812		09/01/2013	SCHEDULED REDEMPTION		3,568	3,568		3,648		(80)		(80)		3,568				129	06/01/2018 1	1
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		09/01/2013	SCHEDULED REDEMPTION		380	380	394	389		(9)		(9)		380				14	07/01/2018 1	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		09/01/2013	SCHEDULED REDEMPTION		75	75	78	80		(6)		(6)		75				2	04/01/2025 1	1
			09/01/2013	SCHEDULED REDEMPTION		3,754	3,754	4,080	4,024		(269)		(269)		3,754				132	12/01/2022 1	1
31283G-XX-0 31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00694FED HOME LOAN MTG CORP GOLD #G00920		09/01/2013	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,588 1.643	1,588 1,643	1,606	1,607 1,167		(19) 476		(19)		1,588 1,643				93 29	03/01/2027 1 05/01/2028 1	1
31283H-GF-9	FED HOME LOAN MTG CORP GOLD #G00920		09/01/2013	SCHEDULED REDEMPTION		4,720	4,720	4,862	5,068		(348)		(348)		4,720				29	12/01/2029 1	1
	FED HOME LOAN MTG CORP GOLD #G01149		09/01/2013	SCHEDULED REDEMPTION		233	233	229	224		9		9		233				11	11/01/2030 1	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2013	SCHEDULED REDEMPTION	ļ	37	37	38	40	ļ	(3)		(3)		37			ļ	2	11/01/2030 1	1
	FED HOME LOAN MTG CORP GOLD #G01155		09/01/2013	. SCHEDULED REDEMPTION		10,270	10,270	10 , 126	9,896		374		374		10,270				481	08/01/2030 1	1
	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2013	SCHEDULED REDEMPTION		518	518	531	560		(42)		(42)		518				27	01/01/2031 1	1
	FED HOME LOAN MTG CORP GOLD #G01223FED HOME LOAN MTG CORP GOLD #G01263		09/01/2013 09/01/2013	SCHEDULED REDEMPTION	<u> </u>	830 1,525	830 1,525	876 1,513	899 1,498	<u> </u>	(69)		(69)		830 1,525			<u> </u>	41	10/01/2029 1 06/01/2031 1	1
			09/01/2013	SCHEDULED REDEMPTION	·	33		33	34	·	(1)		27		33				72 2	08/01/2031 1	1
			09/01/2013	SCHEDULED REDEMPTION		1,533	1,533	1,548	1,576		(43)		(43)		1,533				77	09/01/2031 1	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2013	SCHEDULED REDEMPTION		3, 194	3, 194	3,231	3,285		(92))	(92)		3, 194				160	04/01/2032 1	1
			09/01/2013	SCHEDULED REDEMPTION	ļ	20 , 130	20,130	20 , 358	20,264	ļ	(134)		(134)		20 , 130			ļ	799	02/01/2035 1	1
3128M4-JJ-3	FED HOME LOAN MTG CORP GOLD #G02665		09/01/2013	. SCHEDULED REDEMPTION		141, 173	141, 173	151,055	148,639		(7,466)		(7,466)		141, 173				5,631	03/01/2037 1	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810FED HOME LOAN MTG CORP GOLD #G05322		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		61,835 197,976	61,835 197,976	63,611	62,882 201,719		(1,047)		(1,047)		61,835 197,976				948 7,049	10/01/2038 1 08/01/2038 1	1
	FED HOME LOAN MTG CORP GOLD #G05322FED HOME LOAN MTG CORP GOLD #G08058		09/01/2013	SCHEDULED REDEMPTION	·	5,722	5,722	5.809	5,773	<u> </u>	(3,743)		(3, 743)		5,722			<u> </u>		05/01/2035 1	1
	FED HOME LOAN MTG CORP GOLD #G08068		09/01/2013	SCHEDULED REDEMPTION		5,021	5,021	5,003	5,067		(46)		(46)		5,021				198	07/01/2035 1	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2013	SCHEDULED REDEMPTION		28,936	28,936	28,671	28,821		115		115		28,936				1,034	08/01/2035 1	1
	FED HOME LOAN MTG CORP GOLD #G08105		09/01/2013	. SCHEDULED REDEMPTION	ļ	975	975	986	981	ļ	(6)		(6)		975			ļ	39	01/01/2036 1	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111	ļ	09/01/2013	SCHEDULED REDEMPTION	ļ	595	595	602	598	L	(3))	(3)	ļ	595			L	23	02/01/2036 1	1

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or C	Otherwise D	Disposed (of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
					-		-			11	12	13	14	15				_			
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED HOME LOAN MTG CORP GOLD #G08255	Cigii	09/01/2013	SCHEDULED REDEMPTION	Otook	51,227	51,227	52.698	52.166	(Decrease)	(939)	HIZEG	(939)	Value	51.227	Біорозаі	Бізрозаі	Бізрозаі	1.840	03/01/2038	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		09/01/2013	SCHEDULED REDEMPTION		24,008	24,008	21,566	23,658		350		350		24,008				868	06/01/2014	1
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		09/01/2013	SCHEDULED REDEMPTION		2,065	2,065	2,139	2,119		(54)		(54)		2,065				74	11/01/2019	1
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		09/01/2013	SCHEDULED REDEMPTION		1,004	1,004	1,033	1,028		(24)		(24)		1,004				33	06/01/2021	. 1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		09/01/2013	SCHEDULED REDEMPTION		33, 105	33, 105	34,288	34,255		(1,150)		(1, 150)						1, 193	07/01/2022	. 1
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		09/01/2013	SCHEDULED REDEMPTION		6,467	6,467	6,698	6,699		(232)		(232)		6,467				234	08/01/2022	. 1'
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		09/01/2013	SCHEDULED REDEMPTION		127,539	127,539	132,097	131,940		(4,401)		(4,401)		127,539				4,587	09/01/2022	- 1
3128MB-M6-1 3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12881FED HOME LOAN MTG CORP GOLD #G12889		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		14, 127 1, 797	14, 127 1, 797	14,533	14,477	}	(350)	h	(350)		14, 127 1,797				458 63	11/01/2022 12/01/2022	1
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12889		09/01/2013	SCHEDULED REDEMPTION			349	361	361		(12)		(12)						12	01/01/2022	1
	FED HOME LOAN MTG CORP GOLD #G12996		09/01/2013	SCHEDULED REDEMPTION		6,604	6,604	6,840	6,838		(12)		(235)		6,604				238	02/01/2023	. 1
	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2013	SCHEDULED REDEMPTION		46,754	46,754	48,425	48,495		(1,741)		(1,741)		46,754				1,661	.04/01/2023	1
	FED HOME LOAN MTG CORP GOLD #G13093		09/01/2013	SCHEDULED REDEMPTION		209,483	209,483	215, 194	214,820		(5,337)		(5, 337)		209,483				6,809	04/01/2023	. 1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		09/01/2013	SCHEDULED REDEMPTION		157 , 188	157 , 188	161,725	160,811		(3,623)		(3,623)		157 , 188				5,073	05/01/2023	. 1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		09/01/2013	SCHEDULED REDEMPTION		2,718	2,718	2,816	2,810		(92)		(92)		2,718				98	08/01/2023	. 1
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		09/01/2013	SCHEDULED REDEMPTION		2,495	2,495	2,584	2,583		(89)		(89)		2,495				90	07/01/2023	.]
3128MB-3F-2 3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13298FED HOME LOAN MTG CORP GOLD #G13305		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		7,743	7,743 27,540		7,983 28,690		(240)		(240) (1, 150)		7,743 27,540				276 992	10/01/2023 11/01/2023	
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2013	SCHEDULED REDEMPTION		253,791	253,791	262,862	262,963		(1, 130)		(9, 172)		253,791				9, 197	12/01/2023	1
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		_09/01/2013	SCHEDULED REDEMPTION		568	568	588	588		(20)		(20)		568				20	01/01/2024	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		09/01/2013	SCHEDULED REDEMPTION		1,075	1,075	1, 113	1, 107		(32)		(32)		1,075				37	02/01/2024	. 1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2013	SCHEDULED REDEMPTION		361,814	361,814	374,746	375,339		(13,525)		(13,525)		361,814				13,064	02/01/2024	. 1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2013	SCHEDULED REDEMPTION		173,260	173,260	179, 453	179,939		(6,679)		(6,679)		173,260				6,269	01/01/2024	. 1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2013	SCHEDULED REDEMPTION		111,878	111,878	115,877	116,073		(4, 195)		(4, 195)		111,878				4,039	04/01/2024	. 1
3128MC-FB-6 3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13562		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION				84,286 268,385			(1,863)		(1,863)						2,653	05/01/2024 10/01/2024	. 1
	FED HOME LOAN MTG CORP GOLD #G13688FED HOME LOAN MTG CORP GOLD #G13694		09/01/2013	SCHEDULED REDEMPTION		259,045	259,045	208,385	200,879		(7,834)		(7,834)		26,729				8,479	10/01/2024	
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		09/01/2013	SCHEDULED REDEMPTION		18.147	18,147	18,795	18,635		(489)		(489)		18,147				654	.08/01/2019	1
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		09/01/2013	SCHEDULED REDEMPTION		4,694	4,694	4,862	4,824		(130)		(130)		4,694				170	10/01/2019	1
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		09/01/2013	SCHEDULED REDEMPTION		902	902	935	931		(29)		(29)		902				33	12/01/2020	. 1
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		09/01/2013	SCHEDULED REDEMPTION		18,617	18,617	19,282	19,236		(619)		(619)		18,617				668	02/01/2022	. 1
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		09/01/2013	SCHEDULED REDEMPTION		7,950	7,950	8,235	8,229		(279)		(279)		7,950				291	05/01/2022	. 1
3128MM-F7-3 3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18189		09/01/2013	SCHEDULED REDEMPTION		526	526	544	544		(19)		(19)		526				19	06/01/2022	. 1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18209		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		859 46.877	859 46,877		886		(28)		(28)		859 46,877				1.675	10/01/2022 01/01/2023	. 1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2013	SCHEDULED REDEMPTION		25,445	25,445	26,354	26,375		(1,362)		(931)		25,445				915	02/01/2023	1
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		_09/01/2013	SCHEDULED REDEMPTION		11,635	11,635	11,969	11,949		(314)		(314)		11,635				377	03/01/2023	1
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		09/01/2013	SCHEDULED REDEMPTION		9,448	9,448	9,786	9,766		(318)		(318)		9,448				339	05/01/2023	. 1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2013	SCHEDULED REDEMPTION		52,696	52,696	54,580	54,575		(1,878)		(1,878)		52,696				1,880	06/01/2023	. 1
	FED HOME LOAN MTG CORP GOLD #G18282		09/01/2013	SCHEDULED REDEMPTION		1,210	1,210	1,253	1,248		(37)		(37)		1,210				43	10/01/2023	. 1
	FED HOME LOAN MTG CORP GOLD #G18283		09/01/2013	SCHEDULED REDEMPTION		1,827	1,827	1,892	1,899	}	(72)		(72)		1,827				66	11/01/2023	-
	FED HOME LOAN MTG CORP GOLD #G18306		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		108,939	108,939	112,867	112,460		(3,520)		(3,520)		108,939				3,524	04/01/2024 04/01/2024	. 1
	FED HOME LOAN MTG CORP GOLD #G18307		09/01/2013	SCHEDULED REDEMPTION		4, 146	4, 146		115,390		(3,333)		(3,333)		112,056				4, 165	05/01/2024	1
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		09/01/2013	SCHEDULED REDEMPTION		1,208	1,208	1,251	1,242		(34)		(34)		1,208				44	06/01/2024	1
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321		09/01/2013	SCHEDULED REDEMPTION		14,640	14,640	15 , 168	15,097		(456)		(456)		14,640				469	08/01/2024	1
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327		09/01/2013	SCHEDULED REDEMPTION		181,801	181,801	188,356	187,301		(5,501)		(5,501)		181,801				5,890	10/01/2024	. 1
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		09/01/2013	SCHEDULED REDEMPTION		13, 127	13, 127	13,596	13,592		(465)		(465)		13, 127				467	06/01/2021	. 1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		09/01/2013	SCHEDULED REDEMPTION		13,528	13,528	14,012	13,757		(229)		(229)		13,528				489	04/01/2017	
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD # 106836		09/01/2013	SCHEDULED REDEMPTION		1,638	1,638	1,697	1,694	}	(56)		(56)		1,638				59	02/01/2023	. 1
3128PJ-SV-0 3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06832FED HOME LOAN MTG CORP GOLD #J06896		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		10,223	10,223	10,588	10,636		(413)		(413)		10,223 979				370	01/01/2023 02/01/2023	1
	FED HOME LOAN MTG CORP GOLD #J07005		09/01/2013	SCHEDULED REDEMPTION		3,916	3,916	4,056	4,068		(43)		(43)		3,916				139	02/01/2023	1
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		09/01/2013	SCHEDULED REDEMPTION		43,904	43,904	45,473	45,515		(1,611)		(1,611)		43,904				1,590	02/01/2023	1
	FED HOME LOAN MTG CORP GOLD #J07142		09/01/2013	SCHEDULED REDEMPTION		275	275	285	284		(9)		(9)		275				10	03/01/2023	. 1
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		09/01/2013	SCHEDULED REDEMPTION		435	435	450	453		(18)		(18)		435				15	03/01/2023	. 1
	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2013	SCHEDULED REDEMPTION		41,366	41,366	42,845	42,860		(1,493)		(1,493)		41,366				1,486	04/01/2023	. 1
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575	J	09/01/2013	SCHEDULED REDEMPTION		6,461	6,461	6,692	6,723	L	(262)	ļ	(262)		6,461	L	<u> </u>		235	04/01/2023	. 1

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or 0	Otherwise [Disposed of	of During th	he Current (Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Valu		16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP		1_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3128PK-VE-1 3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07813		09/01/2013	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,328 50,684	2,328 50,684	2,395 52,495	2,381		(53)		(53)(2,527)		2,328				76 1,810	05/01/2023 05/01/2023	1
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		09/01/2013	SCHEDULED REDEMPTION			99		53,210		(4)		(2, 527)		50,684 99					05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		09/01/2013	SCHEDULED REDEMPTION		11, 154	11, 154	11,553	11,694		(540)		(540)		11, 154				398	06/01/2023	1
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		09/01/2013	SCHEDULED REDEMPTION		83	83	86	85		(2)		(2)		83				3	08/01/2023	1
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		09/01/2013	SCHEDULED REDEMPTION		24,615	24,615	25,495	25,619		(1,003)		(1,003)		24,615				918	11/01/2023	1
3128PM-HQ-6 3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09239FED HOME LOAN MTG CORP GOLD #J09305		09/01/2013 09/01/2013	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		15,487 561	15,487 561	15,931 581	15,956 583		(470)		(470)(22)		15,487 561				519 21	02/01/2024	1
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351		09/01/2013	SCHEDULED REDEMPTION		112,011	112,011	116,050	115,570		(3.559)		(3,559)		112,011				3,627	03/01/2024	1
	FED HOME LOAN MTG CORP GOLD #J09363		09/01/2013	SCHEDULED REDEMPTION		114	114	118	118		(4)		(4)		114				4	02/01/2024	1
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		09/01/2013	SCHEDULED REDEMPTION		37,893	37,893	38,981	38,596		(704)		(704)		37,893				1, 155	03/01/2024	1
3128PM-QU-7 3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09467FED HOME LOAN MTG CORP GOLD #J09475		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		3,829 119,253	3,829 119,253	3,966 122,677	3,946 121,854		(117)		(117)		3,829 119,253				136 3,762	04/01/2024 04/01/2024	1
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09475		09/01/2013	SCHEDULED REDEMPTION		577	577	597	592		(2,601)		(15)		577				21	04/01/2024	1
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		09/01/2013	SCHEDULED REDEMPTION		27,637	27,637	28,625	28,653		(1,016)		(1,016)		27,637				939	04/01/2024	1
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		09/01/2013	SCHEDULED REDEMPTION		1,507	1,507	1,550	1,539		(32)		(32)		1,507				46	04/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		09/01/2013	SCHEDULED REDEMPTION		7,489	7,489	7,704	7,642		(153)		(153)		7,489				242	04/01/2024	1
3128PM-SL-5 3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09523		09/01/2013	. SCHEDULED REDEMPTION		87,547 2,844	87,547 2,844	90,676 2,946	90,442 2,927		(2,895)		(2,895)(83)							04/01/2024 04/01/2024	1
	FED HOME LOAN MTG CORP GOLD #J09640		09/01/2013	SCHEDULED REDEMPTION		36,256	36,256	37,244	37,688		(1,432)		(1,432)		36,256					04/01/2024	1
	FED HOME LOAN MTG CORP GOLD #J09645		09/01/2013	SCHEDULED REDEMPTION		83,503	83,503		86,896		(3,393)		(3,393)							04/01/2024	1
	FED HOME LOAN MTG CORP GOLD #J09649		09/01/2013	SCHEDULED REDEMPTION		7,661	7,661	7,881	7,807		(147)		(147)		7,661				249	04/01/2024	1
3128PM-Y6-1 3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09733		09/01/2013	. SCHEDULED REDEMPTION		137 581	137 581	142 597	145 597		(9)		(9)		137 581				5	05/01/2024	1
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836FED HOME LOAN MTG CORP GOLD #J09846		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		7,455	7,455				(16)		(16)		7 . 455				19 242	06/01/2024 06/01/2024	1
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		09/01/2013	SCHEDULED REDEMPTION		52,273	52,273	53,699	53,430		(1,157)		(1, 157)		52,273				1,581	05/01/2024	1
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		09/01/2013	SCHEDULED REDEMPTION		32,746	32,746		33,440		(694)		(694)		32,746				1,060	07/01/2024	1
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		09/01/2013	SCHEDULED REDEMPTION		40,360	40,360	41,460	41, 194		(834)		(834)		40,360				1,281	06/01/2024	1
3128PP-QN-6 3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10461FED HOME LOAN MTG CORP GOLD #J10586		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		8,234 26,409	8,234 26,409	8,531 27,361	8,460 27,300		(226)		(226)(891)		8,234 26,409				272	08/01/2024 08/01/2024	1
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899		09/01/2013	SCHEDULED REDEMPTION		510,500	510,500	528,566	523,627		(13, 127)		(13, 127)		510,500				16,943	11/01/2024	1
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124		09/01/2013 _	SCHEDULED REDEMPTION		99,607	99,607	103, 132	102,348		(2,741)		(2,741)		99,607				3,255	11/01/2024	1
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140		09/01/2013	SCHEDULED REDEMPTION		3,503	3,503	3,627	3,611		(108)		(108)		3,503				114	11/01/2024	1
31281L-B3-1 31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #N70058FED HOME LOAN MTG CORP GOLD #P20054		09/01/2013	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,977 3,729	2,977 3,729	3,045	3,027		(51) 50		(51)50		2,977 3,729				161 162	07/01/2023	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		09/01/2013	SCHEDULED REDEMPTION		1,053	1,053	1,035	1.044		9		9		1.053				46	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		09/01/2013 _	SCHEDULED REDEMPTION		529	529	529	529						529				25	11/01/2028	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		09/01/2013	. SCHEDULED REDEMPTION		1,522	1,522	1,524	1,523		(1)		(1)		1,522				72	03/01/2029	1
	FED HOME LOAN MTG CORP GOLD #P20288FED NATL MTG ASSOC #028361		09/01/2013 09/01/2013	. SCHEDULED REDEMPTION		889	889	858	847		42		42		889				42	09/01/2029	1
313610-JH-1	FED NATL MTG ASSOC #026361		09/01/2013	SCHEDULED REDEMPTION		6	6	6	6		1		1		6					05/01/2010	1
313614-Y3-7	FED NATL MTG ASSOC #050230		09/01/2013	SCHEDULED REDEMPTION		30	30	29	30						30				2	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2013	SCHEDULED REDEMPTION		652	652	716	734		(82)		(82)		652				41	07/01/2022	1
31362T-BW-2	FED NATL MTG ASSOC #070253		09/01/2013	SCHEDULED REDEMPTION		12	12 106	12 102	12						12 106					02/01/2017	1
313628-FD-6 313628-FE-4	FED NATL MTG ASSOC #081164FED NATL MTG ASSOC #081165		09/01/2013	SCHEDULED REDEMPTION		106	280	270	265		2 15		15		280					09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		09/01/2013	SCHEDULED REDEMPTION		33, 116	33,116	34,905	34,703		(1,587)		(1,587)		33, 116				720	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		09/01/2013	SCHEDULED REDEMPTION		227	227	230	227		(1)		(1)		227				15	12/01/2018	1
31365D-G5-8	FED NATL MTG ASSOC #124520		09/01/2013	SCHEDULED REDEMPTION		2,380	2,380	2,355	2,353		27		27		2,380				123	10/01/2022	1
31365D-G6-6 31368H-KA-0	FED NATL MTG ASSOC #124521 FED NATL MTG ASSOC #190289	-	09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,328 468	1,328 468	1,313	1,314 524		14		14(56)		1,328 468				66	10/01/2022	1
	FED NATL MTG ASSOC #190289		09/01/2013	SCHEDULED REDEMPTION		2,341	2,341	2,267	2,275		66		66		2,341				98	08/01/2027	1
31371G-2T-6	FED NATL MTG ASSOC #251986		09/01/2013	SCHEDULED REDEMPTION		73	73	70	70		3		3		73				4	. 10/01/2028	1
	FED NATL MTG ASSOC #252022	-	09/01/2013	SCHEDULED REDEMPTION		1,064	1,064	1,030	1,028		36		36		1,064				44	10/01/2018	1
31371H-CE-6 31371H-DS-4	FED NATL MTG ASSOC #252169 FED NATL MTG ASSOC #252213		09/01/2013 09/01/2013	. SCHEDULED REDEMPTION		1,688 320	1,688 320	1,634	1,637		51		51		1,688				71 14	12/01/2018	1
	FED NATL MTG ASSOC #252566	-	09/01/2013	SCHEDULED REDEMPTION		320	320	317	319						320				14	07/01/2014	1
	FED NATL MTG ASSOC #252573	-	09/01/2013	SCHEDULED REDEMPTION		2.695	2.695	2.609	2.614		81		81		2.695				116	06/01/2019	1

				Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or 0	Otherwise [Disposed of	of During th	he Curren	t Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
									11	12	13	14	15							İ
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31371H-Q4-3	FED NATL MTG ASSOC #252575		SCHEDULED REDEMPTION		3,013	3,013	2,917	2,916		98		98		3,013				133	.07/01/2019	1
	FED NATL MTG ASSOC #252871		SCHEDULED REDEMPTION		618	618	623	620		(2)		(2)	618				34	.11/01/2014	1
	FED NATL MTG ASSOC #252925		SCHEDULED REDEMPTION		345	345	340	339		6		6		345				19	_12/01/2029	_1
31371H-6T-0 31371J-DS-0	FED NATL MTG ASSOC #252982FED NATL MTG ASSOC #253113		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		24 240	24 240	25	26		(2)		(2)	24 240				13	.01/01/2030 .03/01/2030	- 1 I 1
31371J-JD-7	FED NATL MTG ASSOC #253113		SCHEDULED REDEMPTION		5,497	5,497	5,552	5,519		(22)		(22)	5,497				323	.04/01/2030	- I I 1
31371J-JJ-4	FED NATL MTG ASSOC #253265		SCHEDULED REDEMPTION		2,615	2,615	2,676	2,782		(168)		(168		2,615				147	_05/01/2030	ı 1
31371J-L5-1	FED NATL MTG ASSOC #253348		SCHEDULED REDEMPTION		254	254	269	288	ļ	(34)		(34)	254	ļ			15	.06/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		SCHEDULED REDEMPTION	l	159	159	162	161		(2)		(2		159				8	. 10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480FED NATL MTG ASSOC #253508		SCHEDULED REDEMPTION		585 18	585 18	599	620 18		(35)		(35		585 18				32	. 10/01/2030 . 11/01/2015	
	FED NATL MTG ASSOC #253508		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		58	58	62	67		(9)		(9	,	58					.11/01/2015	 :1
	FED NATL MTG ASSOC #253581		SCHEDULED REDEMPTION		741	741	754			(8)		(8		741				38	.01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		SCHEDULED REDEMPTION		476	476	504	536		(61)		(61		476				27	.01/01/2031	1
	FED NATL MTG ASSOC #253667		SCHEDULED REDEMPTION		406	406	414	411		(5)		(5		406				22	.02/01/2016	.1
	FED NATL MTG ASSOC #253673		SCHEDULED REDEMPTION		3,871 5	3,871	3,969	4,091		(220)		(220)	3,871				216	.03/01/2031	1
31371J-XB-5 31371J-3E-2	FED NATL MTG ASSOC #253674 FED NATL MTG ASSOC #253797		SCHEDULED REDEMPTION SCHEDULED REDEMPTION				457			(6)		(6						18	.03/01/2031 .05/01/2016	
31371J-3J-1	FED NATL MTG ASSOC #253801		SCHEDULED REDEMPTION		3,026	3,026	2,929	2,887		139		139	,	3,026				135	.05/01/2021	·1
31371J-3W-2	FED NATL MTG ASSOC #253813	09/01/2013	SCHEDULED REDEMPTION		1,073	1,073	1, 115	1, 175		(101)		(101)	1,073				64	_05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		SCHEDULED REDEMPTION		4,925	4,925	4,995	5,055		(131)		(131)	4,925				51	.06/01/2031	1
			SCHEDULED REDEMPTION		1,492	1,492	1,444	1,431		61		61		1,492					.05/01/2021	1
	FED NATL MTG ASSOC #253879 FED NATL MTG ASSOC #253885		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		340 511	340 511	357 495	345 491		(5) 21		(5 21	,	340 511				15 22	.07/01/2016 .07/01/2021	- L I 1
	FED NATL MTG ASSOC #253891		SCHEDULED REDEMPTION		3,980	3,980	4,069	4, 162		(182)		(182)	3,980					.07/01/2021	- ' ı 1
31371K-EQ-0	FED NATL MTG ASSOC #254043		SCHEDULED REDEMPTION		2,469	2,469	2,390	2,372		98		98		2,469				101	.10/01/2021	1
	FED NATL MTG ASSOC #254052		SCHEDULED REDEMPTION		1,061	1,061	1,076	1,088		(27)		(27)	1,061				59	.11/01/2031	. 1
31371K-F2-2 31371K-F6-3	FED NATL MTG ASSOC #254085 FED NATL MTG ASSOC #254089		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,368 3,566	2,368 3,566	2,292	2,277 3,652		91 (85)		91 (85		2,368 3,566				102 153	.11/01/2021 .12/01/2016	1 ! •
31371K-F0-3	FED NATL MTG ASSOC #254089		SCHEDULED REDEMPTION		40	40	3,744	43		(4)		(63						2	. 12/01/2010	 11
	FED NATL MTG ASSOC #254141		SCHEDULED REDEMPTION		18,240	18,240	19,147	18,641		(401)		(401		18,240					.01/01/2017	1
	FED NATL MTG ASSOC #254193		SCHEDULED REDEMPTION		1,920	1,920	1,859	1,849		71		71		1,920				84	_02/01/2022	1
	FED NATL MTG ASSOC #254231		SCHEDULED REDEMPTION		3,032	3,032	2,936	2,916		116		116		3,032					.03/01/2022	1
	FED NATL MTG ASSOC #254250 FED NATL MTG ASSOC #254263		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,094 1.062	1,094 1.062	1,119	1, 143		(49)		(49		1,094					.03/01/2032 .04/01/2032	
	FED NATL MTG ASSOC #254200		SCHEDULED REDEMPTION		1,862	1,862	1,802	1,792		70		70		1,862					.06/01/2022	·1
31371K-SH-5	FED NATL MTG ASSOC #254420	09/01/2013	SCHEDULED REDEMPTION		1,562	1,562	1,512	1,503		59		59		1,562				68	.07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		SCHEDULED REDEMPTION		3,670	3,670	3,553	3,525		145		145		3,670				158	.09/01/2022	1
31371K-UA-7 31371K-WD-9	FED NATL MTG ASSOC #254477FED NATL MTG ASSOC #254544		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,862 4,536	2,862 4,536	2,841 4,392	2,846 4,365		15 171		15		2,862 4,536				42	10/01/2032 11/01/2022	1 1
31371K-WE-7	FED NATE MIG ASSOC #254544	09/01/2013	SCHEDULED REDEMPTION		2.798	2.798	2,872	2.828		(31)		(31		2.798				101	12/01/2017	' :1
31371K-WW-7	FED NATL MTG ASSOC #254561		SCHEDULED REDEMPTION		1,521	1,521	1,504	1,504		17		17		1,521				72	.11/01/2032	1
	FED NATL MTG ASSOC #254692	09/01/2013 .	SCHEDULED REDEMPTION		29,010	29,010	29 , 192	29, 125		(115)		(115		29,010					_03/01/2033	1
	FED NATL MTG ASSOC #254759	09/01/2013 .	SCHEDULED REDEMPTION		1, 171	1,171	1, 188	1, 178		(7)		(7		1, 171					_06/01/2018	1
	FED NATL MTG ASSOC #254868FED NATL MTG ASSOC #255033		SCHEDULED REDEMPTION		22,685	22,685	22,600	22,639 3.526		46		46		22,685 3,384				813 155	.09/01/2033 12/01/2033	- I I 1
	FED NATL MTG ASSOC #255162		SCHEDULED REDEMPTION		3,364	3,063	3,065	3,066		(143)		(143		3.063					.03/01/2034	·
31371L-NZ-8	FED NATL MTG ASSOC #255208		SCHEDULED REDEMPTION		17, 143	17, 143	16 , 173	16,731		412		412		17, 143				490	_04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		SCHEDULED REDEMPTION		8,788	8,788	9,024	8,917		(128)		(128		8,788					_05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		SCHEDULED REDEMPTION		7,880	7,880	8,111	8,068		(188)		(188		7,880					.02/01/2035	1
31371M-AA-5 31371M-BE-6	FED NATL MTG ASSOC #255701 FED NATL MTG ASSOC #255737		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		676, 191 2, 170	676,191 2,170	725,215	724,908		(48,717)		(48,717		676 , 191 2 , 170				24,268	.04/01/2025 .04/01/2035	- I I 1
	FED NATL MTG ASSOC #255891		SCHEDULED REDEMPTION		835			848		(12)		(12		835				30	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		SCHEDULED REDEMPTION		736	736	753	753		(17)		(17		736				38	.02/01/2036	1
	FED NATL MTG ASSOC #256437		SCHEDULED REDEMPTION		25,376	25,376	25,603	25,511		(135)		(135		25,376				358	. 10/01/2036	1
	FED NATL MTG ASSOC #256477		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		108,596 27,761	108,596	109,589	109,218		(621)		(621		108,596				1,286	.11/01/2036	1
	FED NATL MTG ASSOC #256970		SCHEDULED REDEMPTION		27,761	27,761	28,778	28,767		(1,006)	·	(520		27,761				983	.10/01/2022	

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or C	Otherwise [Disposed (of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							1
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of											•		Total Cain			In-
		Го.	Diamagal	Nama	Number of	Canaid		A atual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	
Ident-	6	For-		Name	Shares of	Consid-	D 1/ 1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #257410		09/01/2013	SCHEDULED REDEMPTION		14,987	14,987	15,553	15,506		(519)		(519)		14,987				555	10/01/2023	1
	FED NATL MTG ASSOC #257453		09/01/2013	SCHEDULED REDEMPTION		6,260	6,260	6,496	6,464		(204)		(204)		6,260				230	11/01/2023	13
	FED NATL MTG ASSOC #258814FED NATL MTG ASSOC #278833		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		538 264	538 264	552 269	546 268		(8)		(8)		538				10	12/01/2036	
	FED NATL MTG ASSOC #278834		09/01/2013	SCHEDULED REDEMPTION		324	324	330	335		(4)		(4)		264				IO	12/01/2024	1
	FED NATL MTG ASSOC #270004		09/01/2013	SCHEDULED REDEMPTION		1,570	1,570	1,598	1,604		(34)		(34)		1,570				79	05/01/2026	1
	FED NATL MTG ASSOC #308709		09/01/2013	SCHEDULED REDEMPTION		105	105	103	103		2		2		105				5	08/01/2025	1
	FED NATL MTG ASSOC #312899		09/01/2013	SCHEDULED REDEMPTION		142	142	146	146		(4))	(4)		142				8	.06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2013	SCHEDULED REDEMPTION		217	217	230	237	L	(20)		(20)		217			ļ	14	12/01/2025	1
	FED NATL MTG ASSOC #319177		09/01/2013	SCHEDULED REDEMPTION		697	697	687	685		13		13		697				35	04/01/2026	1
	FED NATL MTG ASSOC #323259		07/01/2013	SCHEDULED REDEMPTION		11	11	11	11						11					08/01/2013	1
	FED NATL MTG ASSOC #323530		09/01/2013	SCHEDULED REDEMPTION		492	492	501	503		(11)		(11)		492				25	09/01/2026	1
	FED NATL MTG ASSOC #323602		09/01/2013	SCHEDULED REDEMPTION		767	767	773	776		(10)		(10)		767				45	02/01/2029	1
	FED NATL MTG ASSOC #323819 FED NATL MTG ASSOC #323865		09/01/2013	SCHEDULED REDEMPTION		53 435	53 435	54 451	55 452		(3)		(3)		53 435				20	07/01/2029	1
	FED NATE MTG ASSOC #323980		09/01/2013	SCHEDULED REDEMPTION		960	960	1,008	965		(16)		(16)		960				18	04/01/2029	1
	FED NATL MTG ASSOC #339175		09/01/2013	SCHEDULED REDEMPTION		1,076	1,076	999	1,008		67		67		1,076				48	03/01/2026	1
	FED NATL MTG ASSOC #357119		09/01/2013	SCHEDULED REDEMPTION		5,531	5,531	5,807	5,650		(119)		(119)		5,531				239	05/01/2016	1
	FED NATL MTG ASSOC #357565		09/01/2013	SCHEDULED REDEMPTION		37,315	37,315	38,683			(884)		(884)		37,315				1,385	04/01/2019	1
	FED NATL MTG ASSOC #357868		09/01/2013	SCHEDULED REDEMPTION		35,556	35,556	34,090	34,675		880		880		35,556				1,290	.06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		09/01/2013	SCHEDULED REDEMPTION		104	104	108	107		(3))	(3)		104				5	01/01/2027	1
	FED NATL MTG ASSOC #405314		09/01/2013	SCHEDULED REDEMPTION		74	74	71	71		3		3		74				4	12/01/2027	1
	FED NATL MTG ASSOC #411446		09/01/2013	SCHEDULED REDEMPTION		447	447	447	449		(3)		(3)		447				24	02/01/2025	1
	FED NATL MTG ASSOC #417916		09/01/2013	SCHEDULED REDEMPTION		425	425	443	449		(24))	(24)		425				21	03/01/2028	1
	FED NATL MTG ASSOC #426460		09/01/2013	SCHEDULED REDEMPTION		9,963	9,963	9,258	9,873		91		91		9,963				391	12/01/2013	L ¹
	FED NATL MTG ASSOC #427065		09/01/2013	SCHEDULED REDEMPTION		8	8	8	8		(40)		(40)		8				17	05/01/2028	1
	FED NATL MTG ASSOC #428168 FED NATL MTG ASSOC #429051		09/01/2013 07/01/2013	SCHEDULED REDEMPTION		316 128	316 128	325 129	327 128		(12)	,	(12)		316 128				1/	02/01/2027	1
	FED NATL MTG ASSOC #429031		07/01/2013	MATURED		481	481	484	481						481					07/01/2013	1
	FED NATL MTG ASSOC #435000		09/01/2013	SCHEDULED REDEMPTION		876	876	913	925		(50))	(50)		876				38	08/01/2028	1
	FED NATL MTG ASSOC #436469		09/01/2013	SCHEDULED REDEMPTION		11,527	11,527	12,006	12,356		(829)		(829)		11,527				488	07/01/2028	1
	FED NATL MTG ASSOC #436493		07/01/2013	MATURED		19	19	20	19						19					07/01/2013	1
	FED NATL MTG ASSOC #440734		09/01/2013	SCHEDULED REDEMPTION		1,798	1,798	1,741	1,735		64		64		1,798				78	12/01/2018	1
	FED NATL MTG ASSOC #440868		09/01/2013	SCHEDULED REDEMPTION		546	546	573	549		(3))	(3)		546				10	11/01/2013	1
	FED NATL MTG ASSOC #442409		09/01/2013	SCHEDULED REDEMPTION		15	15	14	14		1		1		15				1	11/01/2028	1
	FED NATL MTG ASSOC #443070		09/01/2013	SCHEDULED REDEMPTION		150	150	150	150						150				7	09/01/2028	1
	FED NATL MTG ASSOC #443098		09/01/2013	SCHEDULED REDEMPTION	}	59 510	59	59	59	}		, }			59			}	3	12/01/2028	
	FED NATL MTG ASSOC #443919 FED NATL MTG ASSOC #444190		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		510	510153	516 154	516 154		(6) (1)		(6)		510 153				24	10/01/2028	1
	FED NATE MTG ASSOC #444190		09/01/2013	SCHEDULED REDEMPTION		425	425	408	402		23		23		425				22	08/01/2029	1
	FED NATL MTG ASSOC #446497		09/01/2013	SCHEDULED REDEMPTION		401	401	398	401		20		20		401				15	12/01/2013	1
	FED NATL MTG ASSOC #449940	1	09/01/2013	SCHEDULED REDEMPTION		628		659			(32)) [(32)		628				29	12/01/2028	1
	FED NATL MTG ASSOC #450030		09/01/2013	SCHEDULED REDEMPTION		199	199	201	201		(1)		(1)		199				9	12/01/2028	1
	FED NATL MTG ASSOC #454597		09/01/2013	SCHEDULED REDEMPTION		506	506	473	501		4		4		506				22	02/01/2014	1
	FED NATL MTG ASSOC #455347		09/01/2013	SCHEDULED REDEMPTION		537	537	564	542		<u>(</u> 5)		(5)		537			ļ	23	03/01/2014	1
	FED NATL MTG ASSOC #457545		09/01/2013	SCHEDULED REDEMPTION		1, 186	1, 186	1,210	1, 199		(13)		(13)		1 , 186				60	08/01/2018	1
	FED NATL MTG ASSOC #457851		09/01/2013	SCHEDULED REDEMPTION		4,420	4,420	4,644	4,756		(336))	(336)		4,420				215	01/01/2029	1
	FED NATL MTG ASSOC #480218		09/01/2013	SCHEDULED REDEMPTION		55	55	55	55						55				3	02/01/2029	1
	FED NATL MTG ASSOC #484047		09/01/2013	SCHEDULED REDEMPTION		362	362	365	365	}	(2)		(2)		362			}	17	02/01/2029	L
	FED NATL MTG ASSOC #484753		09/01/2013	SCHEDULED REDEMPTION	}	90	90	90	90	}	/001		(00)	ļ	90			}	<u>4</u> 40	03/01/2029	
	FED NATL MTG ASSOC #489367FED NATL MTG ASSOC #490107		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		855 248	855 248				(29)		(29)		855 248				40	03/01/2029	1
	FED NATL MTG ASSOC #490107		09/01/2013	SCHEDULED REDEMPTION		248	102		103		(14)	·	(14)		248				12	03/01/2029	1
	FED NATL MTG ASSOC #490770		09/01/2013	SCHEDULED REDEMPTION		682	682	639	676	·	7		7		682			<u> </u>	تر 29	03/01/2029	1
	FED NATL MTG ASSOC #491936		09/01/2013	SCHEDULED REDEMPTION		41	41	39	39	L	2		2		41			L	1	04/01/2029	1
	FED NATL MTG ASSOC #492621		08/01/2013	SCHEDULED REDEMPTION		2,074	2,074	2,179	2,202		(128)	[(128)		2,074				90	06/01/2029	1
	FED NATL MTG ASSOC #492900		09/01/2013	SCHEDULED REDEMPTION		41	41	41	40		1		1		41				2	10/01/2028	1
	FED NATL MTG ASSOC #492906		09/01/2013	SCHEDULED REDEMPTION	ļ	53	53	52	52	ļ	1	ļ	ļ1	ļ	53		ļ	ļ	3	01/01/2029	1

				Show All Lo	ng-Term Bo	onds and Sto	ock Sold, Re	deemed or (Otherwise I	Disposed (of During th	ne Curren	t Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
									11	12	13	14	15							I
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/		(11 + 12 -		Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value		,	Recog-		Carrying	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #493053			SIUCK					(Decrease)	Accretion	nized	13)	Value		Disposai	Disposai	Disposai	During real	.05/01/2029	(a)
	FED NATL MTG ASSOC #493033				13 78	13	12	12						13 78					.05/01/2029	 1
	FED NATL MTG ASSOC #494856	09/01/2013			10,983	10,983	11,326	11,253		(269)		(269)	10,983				493	.05/01/2029	 1
	FED NATL MTG ASSOC #497115	.09/01/2013	SCHEDULED REDEMPTION		13	13	13	13					,	13					.08/01/2029	11
31383A-RE-1	FED NATL MTG ASSOC #497385		SCHEDULED REDEMPTION		38	38	36	36		1		1		38				2	.05/01/2029	1
	FED NATL MTG ASSOC #497802		SCHEDULED REDEMPTION		49	49	48	49						49					.07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		SCHEDULED REDEMPTION		110	110	109	110						110					.05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		SCHEDULED REDEMPTION		443	443	440	443		ļ1		ļ1		443	}				.07/01/2014	1
31383E-E7-2 31383E-5G-2	FED NATL MTG ASSOC #500658FED NATL MTG ASSOC #501347		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		11	11	11	11		81		81		11					.07/01/2014 .06/01/2029	I 1
	FED NATE MTG ASSOC #501347		SCHEDULED REDEMPTION		5,349	5,349	5,284	5,268				81		5,349 40				20∪	.06/01/2029	' 1
	FED NATL MTG ASSOC #5001349		SCHEDULED REDEMPTION		18	18	17	17		1		1		18				1	09/01/2029	· I1
			SCHEDULED REDEMPTION		10	10	9	9		1		1		10					.08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		SCHEDULED REDEMPTION		541	541	523			19		19		541				27	.07/01/2029	1
	FED NATL MTG ASSOC #503717		SCHEDULED REDEMPTION		7,016	7,016	6,931	6,922		94		94		7,016					.06/01/2029	1
	FED NATL MTG ASSOC #503757		SCHEDULED REDEMPTION		400	400	384	383		17		17		400					.07/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		SCHEDULED REDEMPTION		223	223	220	220		3		3		223				10	.08/01/2029	1
31383J-TM-2 31383K-AP-2	FED NATL MTG ASSOC #504656FED NATL MTG ASSOC #505014		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		677 1,574	677 1,574	672 1,560	676 1,570				1		677 1,574				30	.08/01/2014	1 1
31383K-D5-3	FED NATL MTG ASSOC #305014	09/01/2013	SCHEDULED REDEMPTION		1,3/4	1,374	28	1,570		4		1		1,5/4				2	.07/01/2029	 1
	FED NATL MTG ASSOC #506026		SCHEDULED REDEMPTION		157	157	154	153		3		3		157				9	.08/01/2029	 1
	FED NATL MTG ASSOC #506683		SCHEDULED REDEMPTION		55	55	55	55						55					.07/01/2014	1
	FED NATL MTG ASSOC #508444				87	87	86	87						87					08/01/2014	1
	FED NATL MTG ASSOC #511004				245	245	236	235		11		11		245				12	.09/01/2029	1
	FED NATL MTG ASSOC #511230		SCHEDULED REDEMPTION		102	102	98	99		3		3		102				5	.10/01/2029	1
31383S-FP-0 31383S-SM-3	FED NATL MTG ASSOC #511474		SCHEDULED REDEMPTION		19	19	18	18		1		1		19					.09/01/2029	1
31383S-5N-3	FED NATL MTG ASSOC #511824 FED NATL MTG ASSOC #512062		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		268 833	268	277 841	272 836		(4)		(4		268 833				48	.07/01/2016 .11/01/2014	 1
31383T-JV-1	FED NATL MTG ASSOC #512476		SCHEDULED REDEMPTION		68	68	67	66		1		1	,	68				4	.10/01/2029	 1
31383T-KG-2	FED NATL MTG ASSOC #512495		SCHEDULED REDEMPTION		51	51	49	50		1		1		51				2	.10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		SCHEDULED REDEMPTION		7	7	7	7						7					.11/01/2029	1
	FED NATL MTG ASSOC #517849		SCHEDULED REDEMPTION		95	95	94	100		(6)		(6		95				5	.12/01/2029	1
	FED NATL MTG ASSOC #519162		SCHEDULED REDEMPTION		1,394	1,394	1,377	1,376		18		18		1,394				70	.11/01/2029	1
	FED NATL MTG ASSOC #519345 FED NATL MTG ASSOC #519803		SCHEDULED REDEMPTION		15 39	15	14	14		1		1		15					10/01/2029	1 4
	FED NATL MTG ASSOC #519803	09/01/2013	SCHEDULED REDEMPTION		9د	39	40	42		(2)		(2)	39					11/01/2029	 1
	FED NATL MTG ASSOC #520956	09/01/2013	SCHEDULED REDEMPTION		10	10	10	10						10				1	11/01/2029	· I1
	FED NATL MTG ASSOC #522282		SCHEDULED REDEMPTION		185	185	190	187		(2)		(2)	185				9	.12/01/2014	1
31384K-HL-3	FED NATL MTG ASSOC #525935		SCHEDULED REDEMPTION		221	221	222	223		(2)		(2		221				13	.01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		SCHEDULED REDEMPTION		5	5	5	5		(1)		(1		5					.05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		SCHEDULED REDEMPTION		411	411	415	412		(1)		(1)	411				24	.04/01/2015	1
	FED NATL MTG ASSOC #527294FED NATL MTG ASSOC #527898		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		82 594	82	81 598	81 597		(3)		(3		82 .594				3	.10/01/2014	1
	FED NATL MTG ASSOC #327898				550	550	553	551		(3)		(3						32	.10/01/2024	 1
	FED NATL MTG ASSOC #528847	09/01/2013			59	59	58	58		1		1	,	59					01/01/2030	 1
	FED NATL MTG ASSOC #528935				5,062	5,062	5, 109	5,091		(29)		(29)	5,062					.07/01/2015	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		SCHEDULED REDEMPTION		8	8	8	8						8				1	.03/01/2015	1
	FED NATL MTG ASSOC #531393		SCHEDULED REDEMPTION		639	639	655	650		(11)		(11)	639					.05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		SCHEDULED REDEMPTION		60	60	60	60						60	ļ			3	.03/01/2015	1
31384S-E2-1	FED NATL NTG ASSOC #532153		SCHEDULED REDEMPTION		1	1	<u> </u>							1	}				.02/01/2030	1
31384S-QY-8 31384S-WZ-8	FED NATL MTG ASSOC #532471 FED NATL MTG ASSOC #532664		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		52 22	52	51 22	51		1		11		52 22				3	.03/01/2030	
	FED NATL MTG ASSOC #532064		SCHEDULED REDEMPTION		6	22 6	7	7						22 6					.06/01/2030	 1
	FED NATL MTG ASSOC #533415		SCHEDULED REDEMPTION		396	396	399	398		(2)		(2)	396					.04/01/2015	· 1
	FED NATL MTG ASSOC #533418		SCHEDULED REDEMPTION		22	22	22	22						22				1	.04/01/2015	1
	FED NATL MTG ASSOC #533624		SCHEDULED REDEMPTION		617	617	629	623		(6)		(6		617					.04/01/2015	1
	FED NATL MTG ASSOC #533968				119	119	121	120		(1)		(1		119	ļ			6	.07/01/2015	1
2129/V_I V_6	FED NATI MTG ASSOC #535030	00/01/2012	SCHEDITED REDEMPTION		177	177	/107	538		(61)	1	(61	1.1	/177	1	1		2/	12/01/2020	. 1

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or 0	Otherwise [Disposed o	of During th	ne Current	t Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received		dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #535271		09/01/2013	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	.05/01/2030 1	
	FED NATL MTG ASSOC #535283 FED NATL MTG ASSOC #535287		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		496 728	496 728	515 756	553 805		(57) (76)		(57)		496 728				29 41	_05/01/2030 1 _05/01/2030 1	1
	FED NATL MTG ASSOC #535290		09/01/2013	SCHEDULED REDEMPTION		254	254	264	283		(29)		(29)		254				15	05/01/2030 1	1
	FED NATL MTG ASSOC #535332		09/01/2013	SCHEDULED REDEMPTION		153	153	162	174		(22)		(22)		153				9	.04/01/2030 1	1
31384V-WD-0	FED NATL MTG ASSOC #535344		09/01/2013	SCHEDULED REDEMPTION		490	490	485	484		7		7		490				23	.05/01/2030 1	L
	FED NATL MTG ASSOC #535399		09/01/2013	SCHEDULED REDEMPTION		120	120	124	134		(14)		(14)		120				7	.07/01/2030 1	·
	FED NATL MTG ASSOC #535422FED NATL MTG ASSOC #535461		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		219 147	219 147	232	245 149		(26)		(26)		219 147				13	07/01/2030 1 07/01/2015 1	4
	FED NATL MTG ASSOC #5355461		09/01/2013	SCHEDULED REDEMPTION		6,355	6,355	6,466	6,420		(65)		(65)		6,355				322	10/01/2015 1	1
	FED NATL MTG ASSOC #535631		09/01/2013	SCHEDULED REDEMPTION		321	321	329	327		(6)		(6)		321				16	_12/01/2015 1	1
	FED NATL MTG ASSOC #535664		09/01/2013	SCHEDULED REDEMPTION		682	682	711	774		(92)		(92)		682				33	01/01/2031 1	L
	FED NATL MTG ASSOC #535817		09/01/2013	SCHEDULED REDEMPTION		378	378	383	390		(13)		(13)		378				19	04/01/2031 1	
	FED NATL MTG ASSOC #535824FED NATL MTG ASSOC #535835		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		979 2,082	979 2,082	993 2,115	1,015 2,105		(35)		(35)		979 2,082				16 98	04/01/2031 1 04/01/2016 1	1
	FED NATL MTG ASSOC #535906		09/01/2013	SCHEDULED REDEMPTION		5	2,002	55	6		(23)		(23)		2,002					.05/01/2031 1	
	FED NATL MTG ASSOC #535911		09/01/2013	SCHEDULED REDEMPTION		464	464	463	461		3				464				22	.05/01/2031 1	1
	FED NATL MTG ASSOC #535912		09/01/2013	SCHEDULED REDEMPTION		1,292	1,292	1,358	1,389		(96)		(96)		1,292				61	05/01/2031 1	L
	FED NATL MTG ASSOC #535933		09/01/2013	SCHEDULED REDEMPTION		533	533	604	605		(71)		(71)		533				6	05/01/2031 1	
	FED NATL MTG ASSOC #536342FED NATL MTG ASSOC #536376		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		8	8		9		(1)		(1))	8 26					04/01/2030 1 04/01/2015 1	1
31384W-2J-8	FED NATL MTG ASSOC #536377		08/01/2013	SCHEDULED REDEMPTION		173	173	176	173		(1)		(1))	173				5	05/01/2015 1	1
	FED NATL MTG ASSOC #536687		09/01/2013	SCHEDULED REDEMPTION		51	51	53	58		(7)		(7)		51				3	.05/01/2030 1	L
	FED NATL MTG ASSOC #536935		09/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2030 1	
	FED NATL MTG ASSOC #536998		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		551 24	551 24	564	582		(31)		(31)		551				30	03/01/2030 1	4
	FED NATL MTG ASSOC #536999FED NATL MTG ASSOC #537344		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		24	24	25	182		(2)		(2)		24 181				1 10	03/01/2030 1 06/01/2015 1	1
	FED NATL MTG ASSOC #537806		09/01/2013	SCHEDULED REDEMPTION		85	85	88	95		(10)		(10)		85				5	.05/01/2030 1	Ĺ
	FED NATL MTG ASSOC #538187		09/01/2013	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	05/01/2030 1	L
	FED NATL MTG ASSOC #538625		09/01/2013	SCHEDULED REDEMPTION		15 37	15	15	17		(2)		(2)		15				1	06/01/2030 1	
	FED NATL MTG ASSOC #540755FED NATL MTG ASSOC #540852		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		7,009	7,009	39 7,357	7, 140		(4) (131)		(4) (131)		37 7,009				2	05/01/2030 1 04/01/2016 1	1
	FED NATL MTG ASSOC #540864		09/01/2013	SCHEDULED REDEMPTION		491	491	515	500		(101)		(101)		491				8	.06/01/2016 1	1
	FED NATL MTG ASSOC #541327		09/01/2013	SCHEDULED REDEMPTION		1,275	1,275	1,300	1,289		(14)		(14)		1,275				69	.05/01/2015 1	L
	FED NATL MTG ASSOC #541827		08/01/2013	SCHEDULED REDEMPTION		154	154	160	172		(18)		(18)		154				8	.06/01/2030 1	<u> </u>
	FED NATL MTG ASSOC #541835		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		924	924	942	938		(14)		(14))	924				50	06/01/2015 1 07/01/2030	4
	FED NATL MTG ASSOC #542991		09/01/2013	SCHEDULED REDEMPTION		7,882	7,882	8,348	9,082		(1, 199)		(1, 199)		7,882				494	.06/01/2030 1	1
	FED NATL MTG ASSOC #543803		09/01/2013	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	.07/01/2030 1	
	FED NATL MTG ASSOC #544188		07/01/2013	SCHEDULED REDEMPTION		7, 123	7, 123	7,261	7,214		(91)		(91)		7, 123				302	08/01/2015 1	L
	FED NATL MTG ASSOC #545138		09/01/2013	SCHEDULED REDEMPTION		878	878	901	937		(59)		(59)		878				46	08/01/2031 1	<u></u>
	FED NATL MTG ASSOC #545146FED NATL MTG ASSOC #545366		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		325 784	325 784	330	337		(12)		(12)		325 784				18 34	07/01/2031 1 12/01/2016 1	1
	FED NATL MTG ASSOC #545556		09/01/2013	SCHEDULED REDEMPTION		168	168	172	178		(10)		(10)		168				8	04/01/2032 1	1
	FED NATL MTG ASSOC #545623		09/01/2013	SCHEDULED REDEMPTION		12,423	12,423	13,003	12,715		(292)		(292)		12,423				539	.05/01/2017 1	L
	FED NATL MTG ASSOC #545723		09/01/2013	SCHEDULED REDEMPTION		2,941	2,941	3,017	3, 148		(207)		(207)		2,941				149	04/01/2032 1	
	FED NATL MTG ASSOC #545760		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		638	638	651 .322	648 313		(10) (6)		(10) (6)		638				30	07/01/2032 1 08/01/2017 1	1
	FED NATL MTG ASSOC #545832FED NATL MTG ASSOC #545891		09/01/2013	SCHEDULED REDEMPTION		307		322	47		(1)		(1)		46					.08/01/2017 1	
	FED NATL MTG ASSOC #546106		09/01/2013	SCHEDULED REDEMPTION		75	75	78	80		(5)		(5)		75				4	.07/01/2030 1	
31385K-NE-1	FED NATL MTG ASSOC #546789		09/01/2013	SCHEDULED REDEMPTION		5,046	5,046	5, 125	5,068		(22)		(22)		5,046				206	.03/01/2016 1	
	FED NATL MTG ASSOC #546795		09/01/2013	SCHEDULED REDEMPTION		174 145	174 145	177 148	175		(1)		(1)		174				9	03/01/2016 1	
	FED NATL MTG ASSOC #546866FED NATL MTG ASSOC #546990		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		145	145	148	147		(2)		(2)		145 18					08/01/2015 1 07/01/2030 1	1
	FED NATL MTG ASSOC #547148		09/01/2013	SCHEDULED REDEMPTION		20	20	20	20				(2)	,	20				1	11/01/2015 1	
31385K-3H-6	FED NATL MTG ASSOC #547200		09/01/2013	SCHEDULED REDEMPTION		655	655		663		(8)		(8))					36	.08/01/2015 1	1
	FED NATL MTG ASSOC #547385		09/01/2013	SCHEDULED REDEMPTION		5	5	5	6						5					.07/01/2030 1	
31385N-EV-7	FED NATL MTG ASSOC #547448		09/01/2013	SCHEDULED REDEMPTION		21	21	22	23	ļ	(2)		(2))	21	ļ		L	1	.09/01/2030 1	

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or	Otherwise [Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31385N-FN-4	FED NATL MTG ASSOC #547473		09/01/2013	SCHEDULED REDEMPTION		68	68	71	74		(6)		(6))	68				4	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		09/01/2013	SCHEDULED REDEMPTION		31	31	32	34		(3)		(3)		31				2	08/01/2030	1
	FED NATL MTG ASSOC #547512		09/01/2013	. SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2030	1
	FED NATL MTG ASSOC #547780	.	09/01/2013	. SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	09/01/2030	1
31385N-7B-9 31385P-H6-4	FED NATL MTG ASSOC #548190FED NATL MTG ASSOC #548453		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		39 6.005	39 6.005	40 6,309	6,366		(3)		(3)	!					2	10/01/2030	1
	FED NATL MTG ASSOC #549063		09/01/2013	SCHEDULED REDEMPTION		1,571	1,571	1,663	1,768		(198)		(198)		1,571				89	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		09/01/2013	SCHEDULED REDEMPTION		32	32	34	36		(4)		(4)		32				2	.08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		09/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2030	1
	FED NATL MTG ASSOC #549852		09/01/2013	SCHEDULED REDEMPTION		426	426	442			(7)		(7)		426				20	08/01/2030	1
	FED NATL MTG ASSOC #550038		09/01/2013	. SCHEDULED REDEMPTION		533	533	543			(7)		(7)		533				29	10/01/2015	1
	FED NATL MTG ASSOC #550319		09/01/2013	SCHEDULED REDEMPTION		47	47	49 147	54		(6)		(6)		47				3	08/01/2030	1
	FED NATL MTG ASSOC #550662FED NATL MTG ASSOC #550815		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		141	141	612	153		(12)		(12)		141				30	12/01/2030	1
	FED NATL MTG ASSOC #550866		09/01/2013	SCHEDULED REDEMPTION		57	57	58	57		(1)		(1)		57				3	10/01/2015	1
	FED NATL MTG ASSOC #551081		09/01/2013	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					.02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		09/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
	FED NATL MTG ASSOC #553162		09/01/2013	SCHEDULED REDEMPTION		65	65	68	71		(6)		(6)		65				4	09/01/2030	1
	FED NATL MTG ASSOC #553589		09/01/2013	SCHEDULED REDEMPTION		58	58	60	63		(5)		(5)		58				3	10/01/2030	1
31385W-BN-8 31385W-KD-0	FED NATL MTG ASSOC #554545FED NATL MTG ASSOC #554792		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		15 10	15 10	15 10	11		(2)		(2)	!	15 10					11/01/2030	1
31385W-SX-8	FED NATE MTG ASSOC #555034		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		27.254	27.254	28.611	27.780		(526)		(1)		27.254				1. 185	09/01/2030	1
31385W-W7-0	FED NATL MTG ASSOC #555170		09/01/2013	SCHEDULED REDEMPTION		16.617	16,617	17.437	17,005		(387)		(320)		16.617				722	11/01/2017	1
	FED NATL MTG ASSOC #555184		_09/01/2013 _	SCHEDULED REDEMPTION		14,567	14,567	15,292	14,873		(305)		(305)		14,567				628	04/01/2017	1
	FED NATL MTG ASSOC #555230		09/01/2013	. SCHEDULED REDEMPTION		3,376	3,376	3,544	3,458		(82)		(82)		3,376				147	11/01/2017	1
	FED NATL MTG ASSOC #555439		09/01/2013	. SCHEDULED REDEMPTION		798	798	830	817		(19)		(19)						35	03/01/2018	1
	FED NATL MTG ASSOC #555454		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,928 13,462	2,928 13,462	3,074	2,983		(55)		(55) (453)		2,928				126 613	03/01/2018	1
	FED NATL MTG ASSOC #555797FED NATL MTG ASSOC #555955		09/01/2013	SCHEDULED REDEMPTION		13,462	13,462	173			(453)		(403)		173				DI3	10/01/2033	1
	FED NATL MTG ASSOC #556182		09/01/2013	SCHEDULED REDEMPTION		55	55	55							55				3	07/01/2030	1
	FED NATL MTG ASSOC #556261		09/01/2013	SCHEDULED REDEMPTION		24	24	24	24						24				1	12/01/2015	1
	FED NATL MTG ASSOC #556278		09/01/2013	SCHEDULED REDEMPTION		1,084	1,084	1, 102			(10)		(10)		1,084				55	03/01/2016	1
	FED NATL MTG ASSOC #556519		09/01/2013	. SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					10/01/2030	1
31386A-CY-0 31386A-4N-3	FED NATL MTG ASSOC #557287FED NATL MTG ASSOC #558029		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		9	9	9	9						9					10/01/2030	1
31386B-M4-3	FED NATL MTG ASSOC #338029		09/01/2013	SCHEDULED REDEMPTION			د	د 10	10		(1)		(1)		د 10				1	09/01/2013	1
31386B-5L-4	FED NATL MTG ASSOC #558951		09/01/2013	SCHEDULED REDEMPTION		414	414	425	422		(8)		(8)		414				21	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2013	SCHEDULED REDEMPTION		2,241	2,241	2,285	2,273		(32)		(32)		2,241				121	11/01/2015	1
	FED NATL MTG ASSOC #559535		09/01/2013	SCHEDULED REDEMPTION		2,740	2,740	2,793	2,768		(29)		(29)		2,740				149	12/01/2015	1
	FED NATL MTG ASSOC #560387		09/01/2013	. SCHEDULED REDEMPTION		753 57	753 57	773			(16)		(16)		753				38	01/01/2016	1
	FED NATL MTG ASSOC #560875FED NATL MTG ASSOC #560879		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		57	18	55 19	56		1		(2)		57 18					03/01/2031 :	1
	FED NATL MTG ASSOC #560881		09/01/2013	SCHEDULED REDEMPTION		78	78	80	82		(4)		(4)		78				4	03/01/2031	1
	FED NATL MTG ASSOC #561329		09/01/2013	SCHEDULED REDEMPTION		17	17	17	17						17				1	12/01/2015	1
	FED NATL MTG ASSOC #561495		09/01/2013	SCHEDULED REDEMPTION		1, 187	1, 187	1,210	1,201		(14)		(14)		1, 187				57	02/01/2016	1
	FED NATL MTG ASSOC #561516		09/01/2013	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		09/01/2013	. SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2031	1
	FED NATL MTG ASSOC #561741FED NATL MTG ASSOC #561769		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		238 138	238 138	242 140	246		(9) (1)		(9) (1)		238 138				13	12/01/2031	1
31386G-CK-7	FED NATL MTG ASSOC #361769		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		10,925	10,925	11,429	11,457		(532)		(532)		10,925				532	02/01/2013	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		09/01/2013	SCHEDULED REDEMPTION		137	137	142	151		(14)		(14)		137				8	12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		09/01/2013	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				ī	12/01/2030	1
	FED NATL MTG ASSOC #563749		07/01/2013	SCHEDULED REDEMPTION		15,895	15,895	16 , 121	16,338		(442)		(442)		15,895				648	02/01/2031	1
	FED NATL MTG ASSOC #563874		09/01/2013	. SCHEDULED REDEMPTION	-	1, 122	1,122	1, 151	1, 143	 	(21)		(21)		1, 122	ļ			57	12/01/2015	1
	FED NATL MTG ASSOC #563955FED NATL MTG ASSOC #566010		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		102 141	102 141	104	103		(1)		(1)		102 141				5	12/01/2015	1
	FED NATE MTG ASSOC #366010		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		141	141	145	36		1		1	` 	36					12/01/2016	1
	FED NATL MTG ASSOC #566852		09/01/2013	SCHEDULED REDEMPTION		1,498	1,498	1,522			(11)		(11)		1,498				70	09/01/2016	1
								,	, , , , , , , , , , , , , , , , , , , ,		. (,				,						

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or 0	Otherwise [Disposed o	of During th	ne Current	t Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in								Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #567105		09/01/2013	SCHEDULED REDEMPTION		28	28	28	30		(2)		(2))	28				2	12/01/2030 1	1
	FED NATL MTG ASSOC #567308		09/01/2013	SCHEDULED REDEMPTION		2,491	2,491	2,471	2,481		11		11		2,491				108	.01/01/2016 1	1
31386M-QP-8 31386M-R7-7	FED NATL MTG ASSOC #567562		07/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		95	95 681	98 674	97		(1)		(1)		95 681				3	01/01/2016 1 02/01/2031 1	1
31386N-VS-4	FED NATL MTG ASSOC #567610FED NATL MTG ASSOC #568625		09/01/2013	SCHEDULED REDEMPTION		681	30	30	31		(1)		10	١	30				2	01/01/2031 1	1
31386P-CX-9	FED NATL MTG ASSOC #568986		09/01/2013	SCHEDULED REDEMPTION		2,910	2,910	2.967	2,937		(26)		(26)	2,910				158	.02/01/2016 1	1
31386P-L6-8	FED NATL MTG ASSOC #569249		_09/01/2013	SCHEDULED REDEMPTION		3,790	3,790	3,850	3,820		(29)		(29		3,790				178	10/01/2016 1	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2013	SCHEDULED REDEMPTION		100	100	104	103		(3)		(3)		100				4	.06/01/2016 1	1
31386P-S6-1	FED NATL MTG ASSOC #569441		09/01/2013	. SCHEDULED REDEMPTION		379	379	394	400		(21)		(21)		379				22	01/01/2031 1	1
	FED NATL MTG ASSOC #569559		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		824 205	824 205		830 208		(6)		(6)		824 205				42 10	03/01/2016 1	1
	FED NATL MTG ASSOC #569977		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		203	∠∪5		208		3)		(3	'	3	·			10	02/01/2016	1
	FED NATL MTG ASSOC #570491		09/01/2013	SCHEDULED REDEMPTION		675	675	688	682		(7)		(7)					36	.01/01/2016 1	1
31386R-WR-6	FED NATL MTG ASSOC #571356		09/01/2013	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1		13				1	.02/01/2031 1	1
	FED NATL MTG ASSOC #571672		09/01/2013	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1))	6					_02/01/2031 1	1
	FED NATL MTG ASSOC #571733		09/01/2013	SCHEDULED REDEMPTION		91	91	90	91						91				4	02/01/2016 1	1
	FED NATL MTG ASSOC #571937FED NATL MTG ASSOC #572020	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION							2		2						19	06/01/2031 1	11
	FED NATL MTG ASSOC #572020		09/01/2013	SCHEDULED REDEMPTION		93	93	96	104		(11)		(11))	93				5	03/01/2010 1	1
	FED NATL MTG ASSOC #572716		09/01/2013	SCHEDULED REDEMPTION		2,535	2,535	2,579	2,566		(31)		(31		2,535				128	.02/01/2016 1	1
31386T-HB-4	FED NATL MTG ASSOC #572726		09/01/2013	SCHEDULED REDEMPTION		469	469	477	473		(4)		(4		469				24	.03/01/2016 1	1
31386T-PE-9	FED NATL MTG ASSOC #572921	.	09/01/2013	SCHEDULED REDEMPTION		334	334	343	340		(6)		(6)					17	.04/01/2016 1	1
31386T-3L-7	FED NATL MTG ASSOC #573303		09/01/2013	. SCHEDULED REDEMPTION		325	325	330 218	331		(6)		(6))	325				16	.03/01/2016 1	1
	FED NATL MTG ASSOC #573893 FED NATL MTG ASSOC #574002		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		224 135	224 135	134	217 135						224 135				10	04/01/2031 1 04/01/2016 1	1
	FED NATL MTG ASSOC #574002		09/01/2013	. SCHEDULED REDEMPTION		293	293	308	300		(7)		(7)	293				13	05/01/2016 1	1
	FED NATL MTG ASSOC #575309		09/01/2013	SCHEDULED REDEMPTION		1,481	1,481	1,512	1,500		(19)		(19		1,481				75	.03/01/2016 1	1
	FED NATL MTG ASSOC #576366		09/01/2013	SCHEDULED REDEMPTION		1,939	1,939	1,990	1,966		(27)		(27		1,939				98	.07/01/2016 1	1
	FED NATL MTG ASSOC #577156	- -	09/01/2013	SCHEDULED REDEMPTION		6,302	6,302	6, 119	6, 152		150		150		6,302				266	05/01/2031 1	1
	FED NATL MTG ASSOC #577321		09/01/2013	. SCHEDULED REDEMPTION		1,780	1,780 13	1,724	1,708		72		72		1,780				77	04/01/2021 1	1
	FED NATL MTG ASSOC #577803 FED NATL MTG ASSOC #579752		09/01/2013 09/01/2013	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		13 58	13	57	13 57		1		1		13 58				اا	04/01/2031 1 04/01/2031 1	1
	FED NATL MTG ASSOC #580165		09/01/2013	SCHEDULED REDEMPTION		2,950	2,950	3,049	2,998		(48)		(48))	2,950				117	09/01/2016 1	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2013	SCHEDULED REDEMPTION		15,332	15,332	15,922	16,335		(1,002)		(1,002		15,332				815	.05/01/2031 1	1
	FED NATL MTG ASSOC #580954		09/01/2013	. SCHEDULED REDEMPTION		644	644	677	655		(11)		(11)		644				27	05/01/2016 1	1
31387E-FB-8	FED NATL MTG ASSOC #581662		09/01/2013	. SCHEDULED REDEMPTION		406	406	417	434		(28)		(28)		406				22	07/01/2031 1	1
31387E-MA-2 31387E-Q4-2	FED NATL MTG ASSOC #581853FED NATL MTG ASSOC #581975	-	09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		7,524 195	7,524 195	7,899 205	7,685 206		(161) (11)		(161)	<u> </u>	7,524 195	·			328 9	07/01/2016 1 08/01/2031 1	1
	FED NATL MTG ASSOC #381973	.	09/01/2013	SCHEDULED REDEMPTION		312	312	324	332		(20)		(20))	312				18	07/01/2030 1	1
	FED NATL MTG ASSOC #583058		09/01/2013	SCHEDULED REDEMPTION		40	40	41	41						40				2	.05/01/2016 1	1
31387H-XK-1	FED NATL MTG ASSOC #584882	.	09/01/2013	SCHEDULED REDEMPTION		566	566	580	576		(10)		(10		566	ļ			29	05/01/2016 1	1
	FED NATL MTG ASSOC #584988	- -	09/01/2013	. SCHEDULED REDEMPTION		52	52	54	56		(3)		(3)		52				3	09/01/2031 1	1
	FED NATL MTG ASSOC #585270FED NATL MTG ASSOC #586021		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		637 929	637 929	647 944	646 940		(9) (12)		(9)		637 929				30 44	07/01/2016 1	1
	FED NATL MTG ASSOC #588091		09/01/2013	SCHEDULED REDEMPTION		100	100	102	103		(12)		(12		100				5	.06/01/2031 1	1
	FED NATL MTG ASSOC #589453		09/01/2013	SCHEDULED REDEMPTION		1,831	1,831	1,833	1,835		(4)		(4		1,831				19	.07/01/2031 1	1
31387N-3T-2	FED NATL MTG ASSOC #589510	.	09/01/2013	SCHEDULED REDEMPTION		93	93	95	97		(4)		(4))	93				5	.08/01/2031 1	1
	FED NATL MTG ASSOC #590721		09/01/2013	SCHEDULED REDEMPTION		579	579	589	585		(6)		(6		579				27	.07/01/2016 1	1
	FED NATL MTG ASSOC #591091	- -	09/01/2013	SCHEDULED REDEMPTION		6,249 53	6,249 53	6,337 54	6,428	 	(180)		(180)		6,249	·			72	.08/01/2031 1	1
31387R-AJ-7 31387S-AE-6	FED NATL MTG ASSOC #591409 FED NATL MTG ASSOC #592305	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2. 160	53	54	55 2,048	 	(2)	 	(2)		53 2.160	 			97	06/01/2030 1	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		09/01/2013	SCHEDULED REDEMPTION		773					(2)		(2)						7	.08/01/2031 1	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		_08/01/2013	SCHEDULED REDEMPTION		13,322	13,322	13,623	14,031		(709)		(709		13,322				665	_09/01/2031 1	1
	FED NATL MTG ASSOC #593876		09/01/2013	SCHEDULED REDEMPTION		68	68	70	69	ļ	(1)		(1)		68	ļ			3	.07/01/2016 1	1
	FED NATL MTG ASSOC #595134	- -	09/01/2013	. SCHEDULED REDEMPTION		505	505	513	510		(6)		(6)		505				24	07/01/2016 1	1
	FED NATL MTG ASSOC #595444FED NATL MTG ASSOC #595826		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		68 534	68 534	71 542	73 539		(6) (6)		(6)		68 534				3	09/01/2031 1 09/01/2016 1	1
	FED NATL MTG ASSOC #393620		09/01/2013	SCHEDULED REDEMPTION		757	757	769	765		(8)		(8)		757	·			25	08/01/2016	1
3100711 EN 0	. LD			JOSEPOLED HEDERN HON	·		J 01				(0)	p	(0	, p							

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or (Otherwise [Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #596510		09/01/2013	SCHEDULED REDEMPTION		734		746	742		(8)		(8)		734				34	09/01/2016	1
	FED NATL MTG ASSOC #597300		09/01/2013	. SCHEDULED REDEMPTION		289	289	300	303		(14)		(14)		289				14	09/01/2031	1
31387X-UC-7 31387Y-YG-2	FED NATL MTG ASSOC #597379		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		497 864	497 864	522 907	506		(9)		(9)		497				22	09/01/2016 10/01/2016	1
	FED NATL MTG ASSOC #598411FED NATL MTG ASSOC #600198	-	09/01/2013	SCHEDULED REDEMPTION		185	185	183	882 184		(19)		(19)		864 185				14 Q	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		09/01/2013	SCHEDULED REDEMPTION		3,503	3,503	3,508	3,507		(5)		(5)		3,503				38	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		09/01/2013	SCHEDULED REDEMPTION		204	204	204	204						204				2	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		09/01/2013	. SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2031	1
	FED NATL MTG ASSOC #600945FED NATL MTG ASSOC #601167		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		828		2			(9)		(9)						39	09/01/2031	1
	FED NATL MTG ASSOC #602008		09/01/2013	SCHEDULED REDEMPTION		66	66	68	73		(7)		(7)		66				4	_08/01/2031	1
	FED NATL MTG ASSOC #602137		09/01/2013	SCHEDULED REDEMPTION		52	52	52	52		(1)		(1)		52				2	09/01/2016	1
	FED NATL MTG ASSOC #602396		08/01/2013	SCHEDULED REDEMPTION		62,053	62,053	64,438	66,606		(4,553)		(4,553)		62,053				3,304	08/01/2031	1
	FED NATL MTG ASSOC #604681		09/01/2013	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				2	09/01/2031	1
	FED NATL MTG ASSOC #604963	-	09/01/2013	SCHEDULED REDEMPTION		43	43	44	45		(2)		(2)		43				2	11/01/2031	1
	FED NATL MTG ASSOC #605947FED NATL MTG ASSOC #606344		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,317 24	1,317 24	1,338 25	1,325 25		(9) (1)		(9) (1)		1,317 24				62	10/01/2016	1
	FED NATL MTG ASSOC #606349		09/01/2013	SCHEDULED REDEMPTION		14,997	14,997	15,307	15,591		(594)		(594)		14,997					10/01/2031	1
	FED NATL MTG ASSOC #607390		09/01/2013	SCHEDULED REDEMPTION		8,041	8,041	8,441	8,222		(181)		(181)		8,041				342	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		09/01/2013	SCHEDULED REDEMPTION		10,088	10,088	9,976	9,999		89		89		10,088				491	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		08/01/2013	SCHEDULED REDEMPTION		7,888	7,888	8,047	8, 134		(246)		(246)		7,888				375	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		09/01/2013	. SCHEDULED REDEMPTION		357	357	363	361		(4)		(4)		357				17	09/01/2016	1
	FED NATL MTG ASSOC #609445FED NATL MTG ASSOC #609600	-	09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		121	121	129	137		(15)		(15)		121 192					07/01/2031	1
	FED NATL MTG ASSOC #609843		09/01/2013	SCHEDULED REDEMPTION		42	42	43	44		(2)		(2)		42				2	10/01/2031	1
	FED NATL MTG ASSOC #610386	-	09/01/2013	SCHEDULED REDEMPTION		192	192	196	199		(7)		(7)		192				10	10/01/2031	1
	FED NATL MTG ASSOC #610518		09/01/2013	SCHEDULED REDEMPTION		117	117	120	124		(7)		(7)		117				6	10/01/2031	1
	FED NATL MTG ASSOC #610528	-	09/01/2013	. SCHEDULED REDEMPTION		241	241	251	258		(17)		(17)		241				12	10/01/2031	1
31388Q-BP-3 31388U-EF-3	FED NATL MTG ASSOC #611246FED NATL MTG ASSOC #614934		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		67 5.381	67 5.381	68 5,648			(3)		(3) (121)		67 5,381				4	12/01/2031	1
	FED NATL MTG ASSOC #615005		09/01/2013	SCHEDULED REDEMPTION		1,401	1,401	1,457	1,433		(32)		(32)		1,401				233	12/01/2016	1
	FED NATL MTG ASSOC #615117	-	09/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		09/01/2013	SCHEDULED REDEMPTION		262	262	269	273		(11)		(11)		262				14	10/01/2031	1
	FED NATL MTG ASSOC #618383		09/01/2013	SCHEDULED REDEMPTION		9	9	9	9						9				1	12/01/2031	1
31388Y-CL-4 31388Y-NY-4	FED NATL MTG ASSOC #618475		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		127 82	127	131	128 86		(2)		(2)		127 82				5	12/01/2016	1
	FED NATL MTG ASSOC #620169		09/01/2013	SCHEDULED REDEMPTION		82	64		66		(4) (2)		(2)		64				د	12/01/2016	1
	FED NATL MTG ASSOC #620451		09/01/2013	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22				1	01/01/2032	1
	FED NATL MTG ASSOC #622546		09/01/2013	SCHEDULED REDEMPTION		586	586	610	613		(27)		(27)		586				28	09/01/2031	1
	FED NATL MTG ASSOC #625092		09/01/2013	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	01/01/2032	1
	FED NATL MTG ASSOC #625989	-	09/01/2013	SCHEDULED REDEMPTION		381	381	400	388		(7)		(7)		381				6	01/01/2017	1
	FED NATL MTG ASSOC #625994	-	09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		101	101	103	102		(1)		(1)		101				4	01/01/2017	1
	FED NATL MTG ASSOC #627001	-	09/01/2013	SCHEDULED REDEMPTION		_20,588	20,588	21,665	21,495		(906)		(906)		20,588				1,003	_06/01/2032	1
	FED NATL MTG ASSOC #627239		09/01/2013	SCHEDULED REDEMPTION		702	702		733		(31)		(31)						30	08/01/2017	1
31389K-L3-3	FED NATL MTG ASSOC #627746		09/01/2013	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	02/01/2032	1
	FED NATL MTG ASSOC #627778		09/01/2013	SCHEDULED REDEMPTION		2, 172	2, 172	2, 178	2, 176		(5)		(5)		2, 172				103	02/01/2032	1
31389K-VS-7 31389M-C9-6	FED NATL MTG ASSOC #628025FED NATL MTG ASSOC #629296	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,977 3,680	4,977 3,680	5,217 3,673	5,300 3,671		(323)		(323)		4,977 3,680				215 160	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296	-	09/01/2013 09/01/2013	SCHEDULED REDEMPTION		3,680	3,680	3,6/3		ļ	J9		9		3,680				1	_03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		09/01/2013	SCHEDULED REDEMPTION		6,634	6,634	6,639	6,641		(7)		(7)		6,634				309	_03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		_09/01/2013	SCHEDULED REDEMPTION		200	200	207	205		(5)		(5)		200				9	_04/01/2032	1
	FED NATL MTG ASSOC #630641	- -	09/01/2013	SCHEDULED REDEMPTION	.	196	196	195	196	ļ					196	ļ		ļ	9	02/01/2032	1
	FED NATL MTG ASSOC #631102	-	09/01/2013	. SCHEDULED REDEMPTION		25,869	25,869	26 , 187	26,322		(453)		(453)		25,869				1,455	02/01/2032	1
	FED NATL MTG ASSOC #631131FED NATL MTG ASSOC #632579	-	09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		404 1.106	404 1, 106	412 1, 152	418 1,199		(14)		(14)		404 1,106				22 58	02/01/2032	1
	FED NATL MTG ASSOC #632727	-	08/01/2013	SCHEDULED REDEMPTION		4.409	4,409	4 . 499	4,556		(94)		(94)		4.409				220	02/01/2032	1
01000Q 4L 0	10 10000 FOOLIET	-		JOSEPOLLO HEDEMI HON	·		, 100		т, 000	·	(170)	p	(170)	p	, 400						

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or 0	Otherwise [Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31389S-S8-8	FED NATL MTG ASSOC #634243		09/01/2013	SCHEDULED REDEMPTION		116	116	122	121		(5)		(5)		116				5	04/01/2032 1	1
	FED NATL MTG ASSOC #634474		09/01/2013	SCHEDULED REDEMPTION		216	216	227	225		(8)		(8)		216				10	03/01/2032 1	1
	FED NATL MTG ASSOC #634770		09/01/2013	SCHEDULED REDEMPTION		8,747	8,747	9,010	8,869		(122)		(122)		8,747				347	02/01/2017 1	1
	FED NATL MTG ASSOC #636056FED NATL MTG ASSOC #636095		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5,656 96	5,656 96	5,593 100	5,590 99		66		66		5,656 96				246	04/01/2032 1 04/01/2032 1	1
	FED NATL MTG ASSOC #636864		09/01/2013	SCHEDULED REDEMPTION		1,070	1,070	1,067	1,067		(3)		Δ		1,070				52	03/01/2032 1	1
	FED NATL MTG ASSOC #636899		09/01/2013	SCHEDULED REDEMPTION		75	75		77		(2)		(2)		75				3	05/01/2032 1	1
	FED NATL MTG ASSOC #637397		09/01/2013	SCHEDULED REDEMPTION		213	213	222	225		(12)		(12)		213				11	.06/01/2032 1	1
	FED NATL MTG ASSOC #638099		09/01/2013	SCHEDULED REDEMPTION		2,248	2,248	2,359	2,274		(26)		(26)		2,248				40	04/01/2017 1	1
	FED NATL MTG ASSOC #638964		09/01/2013	SCHEDULED REDEMPTION		2,531	2,531	2,598	2,549		(18)		(18)		2,531				81	01/01/2017 1	1
	FED NATL MTG ASSOC #639116FED NATL MTG ASSOC #639640		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,079 159	2,079 159	2,054 167	2,049 164		30 (5)		30 (5)		2,079 159				101	08/01/2032 1 01/01/2017 1	1
	FED NATL MTG ASSOC #642312		09/01/2013	SCHEDULED REDEMPTION		527	527	544	544		(18)		(18)		527				23	05/01/2032 1	1
	FED NATL MTG ASSOC #643150		09/01/2013	SCHEDULED REDEMPTION		5,850	5,850	6,085	5,981		(131)		(131)		5,850				258	05/01/2017 1	1
31390D-TG-9	FED NATL MTG ASSOC #643251		09/01/2013	SCHEDULED REDEMPTION		131	131	138	135		(4)		(4)		131				5	08/01/2032 1	1
	FED NATL MTG ASSOC #644142		09/01/2013	SCHEDULED REDEMPTION		168	168	186	180		(13)		(13)		168				2	05/01/2032 1	1
	FED NATL MTG ASSOC #644347		09/01/2013	SCHEDULED REDEMPTION		191	191	189	189		2		2		191				9	06/01/2032 1	1
	FED NATL MTG ASSOC #644486FED NATL MTG ASSOC #645026		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		7,432 84	7,432 84	7 , 698 83	7,715		(283)		(283)		7 , 432 84				349	06/01/2032 1 05/01/2032 1	1
	FED NATL MTG ASSOC #645026		09/01/2013	SCHEDULED REDEMPTION		119	119	118	83 117		1		1		119				6	01/01/2033 1	1
	FED NATL MTG ASSOC #647328		09/01/2013	SCHEDULED REDEMPTION		98	98	109	105		(7)		(7)		98				4	07/01/2032 1	1
	FED NATL MTG ASSOC #647351		09/01/2013	SCHEDULED REDEMPTION		14	14	14	14						14				1	08/01/2032 1	1
	FED NATL MTG ASSOC #648069		09/01/2013	SCHEDULED REDEMPTION		11, 177	11, 177	11 , 188	11, 185		(8)		(8)		11, 177				544	07/01/2032 1	1
	FED NATL MTG ASSOC #648070		09/01/2013	SCHEDULED REDEMPTION		16	16	17	18		(1)		(1)		16				1	07/01/2032 1	1
	FED NATL MTG ASSOC #649428FED NATL MTG ASSOC #649635		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		110 547	110 547	116 547	115 547		(5)		(5)		110 547				5	07/01/2032 1	1
	FED NATE MIG ASSOC #649635		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		225	225	236			(1) (4)		(1)						26 10	07/01/2032 1	1
	FED NATL MTG ASSOC #649851		09/01/2013	SCHEDULED REDEMPTION		38		39	41		(3)		(3)		38				2	06/01/2032 1	1
	FED NATL MTG ASSOC #650156		09/01/2013	SCHEDULED REDEMPTION		6,330	6,330	6 , 656	6,651		(321)		(321)		6,330				308	09/01/2032 1	1
	FED NATL MTG ASSOC #650430		09/01/2013	SCHEDULED REDEMPTION		630	630	661	640		(10)		(10)		630				27	08/01/2017 1	1
	FED NATL MTG ASSOC #650871		09/01/2013	SCHEDULED REDEMPTION		180	180	187	192		(13)		(13)		180				9	06/01/2032 1	1
	FED NATL MTG ASSOC #650996FED NATL MTG ASSOC #651298		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,039 46	2,039 46	2,018 47	2,020 47		19 (1)		19 (1)		2,039 46				99	07/01/2032 1 07/01/2032 1	1
	FED NATL MTG ASSOC #651296		09/01/2013	SCHEDULED REDEMPTION		2.901	2,901	3.011	2,987		(86)		(86)		2,901				141	07/01/2032 1	1
	FED NATL MTG ASSOC #651625		09/01/2013	SCHEDULED REDEMPTION		111	111	115	115		(4)		(4)		111				5	06/01/2032 1	1
	FED NATL MTG ASSOC #651724		09/01/2013	SCHEDULED REDEMPTION		198	198	196	195		3		3		198				9	08/01/2032 1	1
	FED NATL MTG ASSOC #651822		09/01/2013	SCHEDULED REDEMPTION			7	7	7						7					_08/01/2032 1	1
	FED NATL MTG ASSOC #652043		09/01/2013	SCHEDULED REDEMPTION		26	26	26	26		(44)		(14)		26				1	07/01/2032 1	1
	FED NATL MTG ASSOC #652322		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		204	204	212 353	217		(14) (16)		(14) (16)		204 340				16	08/01/2032 1 08/01/2032 1	1
	FED NATL MTG ASSOC #653371		09/01/2013	SCHEDULED REDEMPTION		3,362	3,362	3,522	3,596		(235)		(235)		3,362				157	10/01/2032 1	1
	FED NATL MTG ASSOC #653536		09/01/2013	SCHEDULED REDEMPTION		291	291	287	288		2		2		291				14	08/01/2032 1	1
	FED NATL MTG ASSOC #653650		09/01/2013	SCHEDULED REDEMPTION		1,487	1,487	1,539	1,529		(42)		(42)		1,487				72	08/01/2032 1	1
	FED NATL MTG ASSOC #654073		09/01/2013	SCHEDULED REDEMPTION		393	393	410	414		(21)		(21)		393				20	09/01/2032 1	1
	FED NATL MTG ASSOC #655065		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5,533 8	5,533	5,755	5,654		(121)		(121)		5,533				227	07/01/2017 1 09/01/2032 1	1
	FED NATL MTG ASSOC #655591		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		8, 108	8, 108	8,242	8 8,217		(110)		(110)						395	08/01/2032 1	1
	FED NATL MTG ASSOC #655610	1	09/01/2013	SCHEDULED REDEMPTION		75	75	79	79		(4)		(4)		75				4	08/01/2032 1	1
	FED NATL MTG ASSOC #656244		_09/01/2013	SCHEDULED REDEMPTION		4,530	4,530	4,644	4,645		(116)		(116)		4,530				221	09/01/2032 1	1
	FED NATL MTG ASSOC #656542	-	09/01/2013	SCHEDULED REDEMPTION		187	187	194	194		(7)		(7)		187	ļ			9	09/01/2032 1	1
31390U-QB-5	FED NATL MTG ASSOC #656650	-	09/01/2013	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	05/01/2032 1	1
31390Y-DQ-8 31390Y-E9-5	FED NATL MTG ASSOC #659911		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		10,675 147	10,675 147	11, 243 147	11,349 147		(674)		(674)		10,675 147				520	09/01/2032 1 09/01/2032 1	1
	FED NATE MTG ASSOC #659960		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		253	253	252	147		1		1		253	l				09/01/2032 1	1
	FED NATL MTG ASSOC #660503		09/01/2013	SCHEDULED REDEMPTION		156	156	164	157		(1)		(1)		156				7	06/01/2014 1	1
	FED NATL MTG ASSOC #660564		09/01/2013	SCHEDULED REDEMPTION		426	426	446	446		(20)		(20)		426				20	09/01/2032 1	1
	FED NATL MTG ASSOC #660594		09/01/2013	SCHEDULED REDEMPTION		995	995	1,036	1,074		(80)		(80)		995				52	09/01/2032 1	1
31391B-FE-2	FED NATL MTG ASSOC #661765		09/01/2013	SCHEDULED REDEMPTION	 	51	51	54	55	<u> </u>	(4)		(4)		51	ļ	<u> </u>	ļ	2	10/01/2032 1	1

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or 0	Otherwise I	Disposed	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #662528		09/01/2013	. SCHEDULED REDEMPTION		495	495	496	496		(2		(2)		495				23	09/01/2032 1	1
	FED NATL MTG ASSOC #663188		09/01/2013	SCHEDULED REDEMPTION		58,298	58,298	59,251	58,748		(450		(450)		58,298				2,360	09/01/2017 1	1
	FED NATL MTG ASSOC #663701		09/01/2013	SCHEDULED REDEMPTION		17	17	17	18		(2		(2)		17				1	09/01/2032 1	1
	FED NATL MTG ASSOC #663792 FED NATL MTG ASSOC #663894		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		120	120	126 242	135		(14		(14)		120				D	10/01/2032 1	1
			09/01/2013	SCHEDULED REDEMPTION		252	252	251	251		1	,	1		252				12	10/01/2032 1	1
			_09/01/2013 _	SCHEDULED REDEMPTION		71	71	71	71						71				3	11/01/2032 1	1
	FED NATL MTG ASSOC #666891		09/01/2013	SCHEDULED REDEMPTION		67	67	70	70		(2		(2)		67				3	11/01/2032 1	1
	FED NATL MTG ASSOC #667080		09/01/2013	SCHEDULED REDEMPTION		4,480	4,480	4,716	4,787		(307		(307)		4,480				218	07/01/2032 1	1
	FED NATL MTG ASSOC #668135FED NATL MTG ASSOC #668838	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION		682 2.779	682 2,779	717 2,917			(82		(82)		682 2,779				30 51	11/01/2032 1	1
	FED NATL MTG ASSOC #669345		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		2,779	2,779	2,917	2,810 34		(31		(31)		2,779				2	11/01/2032 1	1
	FED NATL MTG ASSOC #669612	.	09/01/2013	SCHEDULED REDEMPTION		311	311	319	315		(4		(4)		311				11	10/01/2017 1	1
31391M-DN-0	FED NATL MTG ASSOC #670709		09/01/2013	SCHEDULED REDEMPTION		20	20	20	21		(1)	(1)		20				1	11/01/2032 1	1
	FED NATL MTG ASSOC #671437		09/01/2013	SCHEDULED REDEMPTION		7,053	7,053	7,084	7,086		(32)	(32)		7,053				329	10/01/2032 1	1
	FED NATL MTG ASSOC #671934		09/01/2013	SCHEDULED REDEMPTION		260	260	257	256		4		4		260				12	12/01/2032 1	<u> </u>
	FED NATL MTG ASSOC #672379FED NATL MTG ASSOC #672965	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION		3,368 6,003	3,368 6,003	3,457 6,078	3,406		(38		(38)		3,368 6,003				122	12/01/2017 1	1
			09/01/2013	SCHEDULED REDEMPTION		252	252	249	249		3	,	(34)		252				12	10/01/2032 1	1
			09/01/2013	SCHEDULED REDEMPTION		2,055	2,055	2,045	2,044		11				2,055				97	_01/01/2033 1	1
	FED NATL MTG ASSOC #678360		09/01/2013	SCHEDULED REDEMPTION		2,232	2,232	2,216	2,223		10		10		2,232				23	02/01/2033 1	1
	FED NATL MTG ASSOC #681408		09/01/2013	. SCHEDULED REDEMPTION		454	454	466	459		(5)	(5)		454				16	03/01/2018 1	1
			09/01/2013	SCHEDULED REDEMPTION		28,093 65	28,093 65	27,554 65	27,867 65		227		227		28,093 65				804	08/01/2018 1	1
	FED NATL MTG ASSOC #683055	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION		3,839	3,839	3,811	3,822		17		17		3,839				د	02/01/2033 1 02/01/2033 1	1
	FED NATL MTG ASSOC #684933	- -	09/01/2013	SCHEDULED REDEMPTION		32,578	32,578	32,904	32,695		(117)	(117)		32,578				1,028	07/01/2018 1	1
	FED NATL MTG ASSOC #686623		09/01/2013	SCHEDULED REDEMPTION		429	429	426	427		2	,	2		429					_02/01/2033 1	1
	FED NATL MTG ASSOC #687943		09/01/2013	SCHEDULED REDEMPTION		3,078	3,078	3, 188	3,237		(160		(160)		3,078				150	02/01/2033 1	1
	FED NATL MTG ASSOC #688796		09/01/2013	SCHEDULED REDEMPTION		206	206	210	210		(4		(4)		206				10	02/01/2033 1	1
	FED NATL MTG ASSOC #689861FED NATL MTG ASSOC #693834		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		274 2,585	274 2,585	281 2,654	279 2,616		(5		(5)		274 2,585				4 90	06/01/2018 1	1
	FED NATL MTG ASSOC #694804		09/01/2013	SCHEDULED REDEMPTION		1,867	1,867	1,955	1,998		(31		(31)		1,867					05/01/2033 1	1
	FED NATL MTG ASSOC #701705		09/01/2013	SCHEDULED REDEMPTION		256	256	256	256			,			256				12	02/01/2033 1	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		09/01/2013	SCHEDULED REDEMPTION		1,337	1,337	1,373	1,352		(15)	(15)		1,337				47	04/01/2018 1	1
	FED NATL MTG ASSOC #704279		09/01/2013	SCHEDULED REDEMPTION		625	625	618	616		9		9		625				30	05/01/2033 1	1
	FED NATL MTG ASSOC #704625		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		250 160	250 160	262 166	271 167		(20		(20)		250 160				12	05/01/2033 1 06/01/2033	1
		- -	09/01/2013	SCHEDULED REDEMPTION		138	138	142	140		(2		(7)		138					06/01/2033 1	1
	FED NATL MTG ASSOC #711305		09/01/2013	SCHEDULED REDEMPTION		578	578	605	604		(27		(27)		578				27	04/01/2033 1	1
	FED NATL MTG ASSOC #713798		_09/01/2013 _	SCHEDULED REDEMPTION		1,295	1,295	1,308	1,300		(5)	(5)		1,295				42	07/01/2018 1	1
	FED NATL MTG ASSOC #720217		09/01/2013 _	SCHEDULED REDEMPTION		103,212	103,212	108,050	107,385		(4, 173		(4, 173)		103,212				5,029	06/01/2033 1	1
	FED NATL MTG ASSOC #720789		09/01/2013	SCHEDULED REDEMPTION		94	94	93	92		2		2		94				4	09/01/2033 1	1
	FED NATL MTG ASSOC #724359 FED NATL MTG ASSOC #725162		09/01/2013	SCHEDULED REDEMPTION		36,731 9.217	36,731 9,217	36,599 9.075	36,647		84 125		84 125		36,731 9,217				1,324 400	07/01/2033 1	1
	FED NATL MTG ASSOC #725162		09/01/2013	SCHEDULED REDEMPTION		4,936	4,936	4,979	4,956		(20		(20)		4,936				160	02/01/2019 1	1
	FED NATL MTG ASSOC #725193		09/01/2013	SCHEDULED REDEMPTION		7,816	7,816	8,205	8,000		(184		(184)		7,816				139	11/01/2018 1	1
			09/01/2013	SCHEDULED REDEMPTION		3,295	3,295	3,459	3,370		(75		(75)		3,295				56	05/01/2018 1	1
	FED NATL MTG ASSOC #725550	- -	09/01/2013	SCHEDULED REDEMPTION		1,398	1,398	1,423	1,407		(9		(9)		1,398				21	05/01/2019 1	1
	FED NATL MTG ASSOC #726399	- -	09/01/2013	SCHEDULED REDEMPTION		5,200	5,200	5,338 113,947	5,259 114,885		(60		(60)		5,200 116,032				192 4, 152	07/01/2018 1	1
	FED NATL MTG ASSOC #728665FED NATL MTG ASSOC #729724	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION		116,032	116,032	113,947	114,885		1, 147 889		1, 147		116,032				4, 152 5. 178	07/01/2033 1	1
			09/01/2013	SCHEDULED REDEMPTION		834		842	838		(3		(3)							02/01/2019 1	1
	FED NATL MTG ASSOC #731618		_09/01/2013 _	SCHEDULED REDEMPTION		37 , 174	37,174	38,917	39,257		(2,082		(2,082)		37, 174				1,808	09/01/2033 1	1
	FED NATL MTG ASSOC #731623	. -	09/01/2013	SCHEDULED REDEMPTION		55	55	57	58		(4		(4)		55				2	09/01/2033 1	1
	FED NATL MTG ASSOC #731628	- -	09/01/2013	SCHEDULED REDEMPTION		27,963	27,963	28,962	29,268		(1,305		(1,305)		27,963				1,362	10/01/2033 1	1
	FED NATL MTG ASSOC #732244FED NATL MTG ASSOC #732651	-	09/01/2013 09/01/2013	SCHEDULED REDEMPTION		7,948 7,155	7,948 7,155	8,028 7,517	7,977 7,453		(29		(29)		7,948 7,155				258 349	08/01/2018 1	1
	FED NATL MTG ASSOC #732651	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION				13			(298		(298)							08/01/2033	1
J 1402W=1W=4	ILD NAIL U AOOUU #100 72	- -	לו 20 /ו ט /טע	OUTEDOLLD NEDLWETTON		۱۵	IV	IV	j14		h	/	} (I)		IV		<u> </u>		l	UUU / U U / LUUU	1

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or C	Otherwise [Disposed (of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							1
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #733497		09/01/2013	SCHEDULED REDEMPTION		691	691	709	699		(8)		(8)		691				25	08/01/2018	1
	FED NATL MTG ASSOC #735931		09/01/2013	SCHEDULED REDEMPTION		691	691	709	701		(10)		(10)		691				25	10/01/2020	1
	FED NATL MTG ASSOC #736738FED NATL MTG ASSOC #738210		09/01/2013	SCHEDULED REDEMPTION		61 5,010	61 5,010	5,061			(5)		(5)		5,010				162	12/01/2033	
	FED NATL MTG ASSOC #738210		09/01/2013	SCHEDULED REDEMPTION		486	486	503	507		(22)		(22)		486				24	10/01/2010	1
	FED NATL MTG ASSOC #740212		09/01/2013	SCHEDULED REDEMPTION		207	207	204	203		3		3		207				10	_09/01/2033	1
	FED NATL MTG ASSOC #740284		09/01/2013	SCHEDULED REDEMPTION		27	27	27	27						27				1	09/01/2033	1
	FED NATL MTG ASSOC #740600		09/01/2013	SCHEDULED REDEMPTION		16,637	16,637	16,604	16,598		40		40		16,637				810	09/01/2033	1
	FED NATL MTG ASSOC #740716FED NATL MTG ASSOC #740777		09/01/2013	SCHEDULED REDEMPTION	·	4,210 731	4,210 731	4,252 766	4,226 786	<u> </u>	(16)		(16)		4,210 731				137	09/01/2018	
	FED NATL MTG ASSOC #740777		09/01/2013	SCHEDULED REDEMPTION		625	625		633		(8)		(55)		625				34	09/01/2033	1
	FED NATL MTG ASSOC #74016		09/01/2013	SCHEDULED REDEMPTION		105	105	111	109		(4)		(4)		105				5	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2013	SCHEDULED REDEMPTION		1,725	1,725	1,806	1,774		(49))	(49)		1,725				81	09/01/2033	1
	FED NATL MTG ASSOC #743241		09/01/2013	SCHEDULED REDEMPTION		6,529	6,529	6,763	6,893		(364)		(364)		6,529				318	10/01/2033	1
	FED NATL MTG ASSOC #743468		09/01/2013	SCHEDULED REDEMPTION		266	266	265	265		1		1		266				12	10/01/2033	[1
	FED NATL MTG ASSOC #743754FED NATL MTG ASSOC #744251		08/01/2013 09/01/2013	SCHEDULED REDEMPTION		9,553	9,553 785	9,894	9,939 826		(386)		(386)		9,553				361	11/01/2033	1
	FED NATE MTG ASSOC #744251		09/01/2013	SCHEDULED REDEMPTION		785 927	927	813 932	931		(42)		(42)						38	10/01/2033	1
	FED NATL MTG ASSOC #745932		09/01/2013	SCHEDULED REDEMPTION		7,766	7,766	7,961	7,912		(145)		(145)		7,766					11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		09/01/2013	SCHEDULED REDEMPTION		53,756	53,756	55 , 106	54,741		(985))	(985)		53,756				2,529	_10/01/2036	1
	FED NATL MTG ASSOC #746121		09/01/2013	SCHEDULED REDEMPTION		4, 195	4, 195	4,349	4,333		(138)		(138)		4, 195				152	04/01/2023	1
	FED NATL MTG ASSOC #747416		09/01/2013	. SCHEDULED REDEMPTION		383	383	397	409		(25)		(25)		383				19	10/01/2033	1
	FED NATL MTG ASSOC #747521FED NATL MTG ASSOC #747594		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5,201 248	5,201 248	5,387 247	5,371 247		(170) 1	,	(170)		5,201 248				244	10/01/2033	1
	FED NATL MTG ASSOC #747554		09/01/2013	SCHEDULED REDEMPTION		389	389	403	402		(13))	(13)		389				18	12/01/2033	1
	FED NATL MTG ASSOC #749494		09/01/2013	SCHEDULED REDEMPTION		2,271	2,271	2,311	2,295		(23)		(23)		2,271				84	11/01/2018	1
	FED NATL MTG ASSOC #749731		09/01/2013	SCHEDULED REDEMPTION		679	679	713	697		(18)		(18)		679				29	11/01/2018	1
	FED NATL MTG ASSOC #749754		09/01/2013	. SCHEDULED REDEMPTION		6,956	6,956	7,308	7,407		(451)		(451)		6,956				303	02/01/2029	1
	FED NATL MTG ASSOC #750050FED NATL MTG ASSOC #750482		09/01/2013	SCHEDULED REDEMPTION		5,535 28,380	5,535 28,380	5,616 28,813	5,573 29,051		(38)		(38)		5,535				173 1,348	12/01/2018	1
	FED NATL MTG ASSOC #750462		09/01/2013	SCHEDULED REDEMPTION		11,294	20,380	11,698	11,686		(392)		(392)		11,294				549	10/01/2033	1
	FED NATL MTG ASSOC #751150		09/01/2013	SCHEDULED REDEMPTION		10,379	10,379	10,389	10,387		(9)		(9)		10,379				451	_01/01/2034	1
	FED NATL MTG ASSOC #751154	.	09/01/2013	SCHEDULED REDEMPTION		30	30	31	30		(1)		(1)		30				1	01/01/2034	1
	FED NATL MTG ASSOC #751802	.	09/01/2013	SCHEDULED REDEMPTION		92	92	97	99		(7)		(7)		92				4	10/01/2033	1
	FED NATL MTG ASSOC #751810		09/01/2013	SCHEDULED REDEMPTION		1,076	1,076	1,118	1, 123		(47)		(47)		1,076				49	10/01/2033	1
	FED NATL MTG ASSOC #751965FED NATL MTG ASSOC #752715		09/01/2013	SCHEDULED REDEMPTION		8,414 4,493	8,414 4,493	8,715 4.538	8,826 4.509		(412) (16)		(412) (16)		8,414 4,493				410 148	11/01/2033 12/01/2018	1
	FED NATL MTG ASSOC #752715		09/01/2013	SCHEDULED REDEMPTION		1.829	1.829	1.808	1,795	<u></u>	33		33		1,829				89	12/01/2010	1
31403N-HR-1	FED NATL MTG ASSOC #753640		09/01/2013	SCHEDULED REDEMPTION		24	24	25	26		(2))	(2)		24				1	11/01/2033	1
	FED NATL MTG ASSOC #753693		09/01/2013	SCHEDULED REDEMPTION		10,563	10,563	10,668	10,604		(42))	(42)		10,563				348	09/01/2018	1
	FED NATL MTG ASSOC #753709	-	09/01/2013	SCHEDULED REDEMPTION		36	36	36	36	}	(00)		(00)		36				2	11/01/2033	1
	FED NATL MTG ASSOC #754043 FED NATL MTG ASSOC #754049		09/01/2013	SCHEDULED REDEMPTION		2,058 115	2,058 115	2,094 114	2,078 113		(20)		(20)		2,058 115				74	12/01/2018	1
	FED NATE MTG ASSOC #754049		09/01/2013	SCHEDULED REDEMPTION		155	155	114	162		(7)		(7)		155				 7	12/01/2033	1
	FED NATL MTG ASSOC #755813		09/01/2013	SCHEDULED REDEMPTION		1,294	1,294	1,339	1,335		(41)		(41)		1,294				59	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		09/01/2013	SCHEDULED REDEMPTION		3,853	3,853	3,920	3,887	ļ	(34))	(34)		3,853	ļ	ļ	ļ	134	01/01/2019	1
	FED NATL MTG ASSOC #761281		09/01/2013	SCHEDULED REDEMPTION		12,008	12,008	12,217	12,096		(88)		(88)		12,008				447	02/01/2019	1
	FED NATL MTG ASSOC #761331FED NATL MTG ASSOC #761333		09/01/2013	SCHEDULED REDEMPTION		1,976 1,935	1,976	2,042	2,010		(35)		(35)		1,976				79	04/01/2019	1
	FED NATL MTG ASSOC #761333	-	09/01/2013	SCHEDULED REDEMPTION		1,041	935 1,041	949 983	941 1,018		(6)		(6)		935 1,041				30	04/01/2019 05/01/2019	1
	FED NATL MTG ASSOC #761420		09/01/2013	SCHEDULED REDEMPTION		1,041	227	233	230		(2)		(2)						8	01/01/2019	1
	FED NATL MTG ASSOC #761517		09/01/2013	SCHEDULED REDEMPTION		1,455	1,455	1,372	1,421		33		33		1,455				42	05/01/2019	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		09/01/2013	SCHEDULED REDEMPTION		103	103	106	105		(2))	(2)		103				4	01/01/2019	1
	FED NATL MTG ASSOC #762310	.	09/01/2013	SCHEDULED REDEMPTION	ļ	75,851	75,851	78,560	77,214		(1,363)		(1,363)		75,851				3,601	10/01/2032	1
	FED NATL MTG ASSOC #763874		09/01/2013	SCHEDULED REDEMPTION		630 1, 162	630 1,162	652 1 , 193	656 1, 171		(26)		(26)		630				30	02/01/2034	1
	FED NATL MTG ASSOC #764400FED NATL MTG ASSOC #764790		09/01/2013	SCHEDULED REDEMPTION		1,162	1, 162	1, 193	1,1/1		(9)		(9)		1, 162 1, 842				42 27	04/01/2019 03/01/2019	1
	FED NATL MTG ASSOC #764790		09/01/2013	SCHEDULED REDEMPTION		1,039	1.039	1,073	1,060		(21)		(21)		1,039				41	01/01/2019	1
	. 20 . 2.7 2 1110 70000 1700020			ON ADVICED HEDERN HIGH					,000		(41)		(41)	p	,,009	<u> </u>	·	<u> </u>		1/ 0 1/ 40 10	

				Show All Lo	ng-Term Bo	nds and Stoo	ck Sold, Red	deemed or (Otherwise [Disposed o	of During th	ne Current	t Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
									11	12	13	14	15							ı
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31404D-JT-6	FED NATL MTG ASSOC #765374		SCHEDULED REDEMPTION		9, 198	9, 198	9,497	9,437		(239)		(239)		9, 198				429	07/01/2034	1
			SCHEDULED REDEMPTION		20,805	20,805	21,548	21,575		(770)		(770))	20,805				1,014	02/01/2034	1
			SCHEDULED REDEMPTION		236	236	234	233		3		3		236				11	.02/01/2034	1
31404E-FL-5 31404E-GV-2	FED NATL MTG ASSOC #766171		SCHEDULED REDEMPTION		126	126 17,666	133	137		(11)		(11)		126 17,666				b	02/01/2034	1 4
31404E-KR-6	FED NATL MTG ASSOC #766212		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		183	183	191	194		(302)		(11)		183				861 9	03/01/2034 03/01/2034	 1
31404E-MV-5	FED NATL MTG ASSOC #766372	09/01/2013	SCHEDULED REDEMPTION		8,866	8,866	8,876	8,875		(9)		(9)		8,866				432	.03/01/2034	11
31404E-N6-9	FED NATL MTG ASSOC #766413		SCHEDULED REDEMPTION		10,339	10,339	10,552	10,691		(351)		(351)		10,339		ļ		503	.03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		SCHEDULED REDEMPTION		308	308	320	324		(17)		(17)		308	ļ			14	.03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		SCHEDULED REDEMPTION		2,967 482	2,967 482	3,060	3,092 489		(124)		(124)		2,967				144	.03/01/2034	1
31404F-6Z-1 31404G-J3-6	FED NATL MTG ASSOC #767788FED NATL MTG ASSOC #768082		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,729	2,729		2,753		(7)		(7)		482				19	02/01/2019 .01/01/2019	' 1
	FED NATL MTG ASSOC #768436		SCHEDULED REDEMPTION		7,836	7,836	8,226	7,894		(24)		(24)		7,836				342	05/01/2014	· 1
31404G-X9-7	FED NATL MTG ASSOC #768504		SCHEDULED REDEMPTION		55	55	54	54						55				3	.01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		SCHEDULED REDEMPTION		82	82	85	84		(3)		(3)		82				4	.01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		SCHEDULED REDEMPTION		151	151	153	152		(1)		(1)		151				7	_06/01/2032	1
31404H-L9-8 31404J-T5-4	FED NATL MTG ASSOC #769052		SCHEDULED REDEMPTION		9,402	9,402	9,652	9,487		(84)		(84)		9,402				340	11/01/2017	1
31404J-YC-3	FED NATL MTG ASSOC #770172 FED NATL MTG ASSOC #770307		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		232	232 19	241	249		(17)		(17)	,	232				'	03/01/2034 04/01/2034	 1
31404K-FW-7	FED NATL MTG ASSOC #770681	09/01/2013	SCHEDULED REDEMPTION		6,903	6,903	7.107	7,014		(111)		(111))	6,903				248	.04/01/2019	' 1
	FED NATL MTG ASSOC #770919		SCHEDULED REDEMPTION		30	30	31	31		(2)		(2)		30				1	.04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		SCHEDULED REDEMPTION		18,250	18,250	17,550	17,916		334		334		18,250				664	04/01/2034	1
			SCHEDULED REDEMPTION		166	166	169	168		(2)		(2)		166				7	.02/01/2019	1
	FED NATL MTG ASSOC #771402 FED NATL MTG ASSOC #773600		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		249	249 22	261 21	253 21		(5)		(5) 1)	249 22				12	06/01/2032 08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		SCHEDULED REDEMPTION		22	1.460	1,502	1.504		(44)		(44)	١	1.460				69	04/01/2034	 1
31404P-ZY-0	FED NATL MTG ASSOC #774859		SCHEDULED REDEMPTION		74,710	74.710	73,636	74,054		657		657	,	74.710				2,684	.04/01/2034	11
31404P-2Z-3	FED NATL MTG ASSOC #774892		SCHEDULED REDEMPTION		103	103	107	107		(4)		(4)		103				5	.04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		SCHEDULED REDEMPTION		559	559	584	590		(31)		(31))	559				27	.05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469 FED NATL MTG ASSOC #776806		SCHEDULED REDEMPTION		12,961	12,961 3,488	12,817	12,774		187		187		12,961				563	03/01/2034	1
31404S-AF-2 31404U-TD-2	FED NATL MTG ASSOC #77806		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,416	4,416	3,451			100		20		4,416				126	08/01/2034 06/01/2019	 1
	FED NATL MTG ASSOC #779355		SCHEDULED REDEMPTION		4, 126	4, 126	4,265	4,246		(120)		(120)		4, 126				201	.06/01/2034	i
	FED NATL MTG ASSOC #780862		SCHEDULED REDEMPTION		62	62	62	62						62				3	.06/01/2031	1
			SCHEDULED REDEMPTION		224	224	233	235		(10)		(10))	224				11	06/01/2034	1
			SCHEDULED REDEMPTION		17,543	17,543	17,467	17,455		88		88		17,543 14				761	07/01/2034	1
31405C-NE-5 31405D-QP-5	FED NATL MTG ASSOC #785289 FED NATL MTG ASSOC #786262		SCHEDULED REDEMPTION		14	14 10,505	14	14		(1)		(1)		10 , 505				451	09/01/2034 07/01/2019	
31405D-2H-9	FED NATL MTG ASSOC #786576		SCHEDULED REDEMPTION		3,632	3,632	3,763	3,780		(147)		(147)		3.632				177	.07/01/2019	 1
31405D-7D-3	FED NATL MTG ASSOC #786692		SCHEDULED REDEMPTION		90	90	92	93		(3)		(3)		90				4	.08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783	09/01/2013	SCHEDULED REDEMPTION		2,775	2,775	2,874	2,840		(65)		(65))	2,775				120	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		SCHEDULED REDEMPTION		13,612	13,612	13,461	13,456		156		156		13,612					07/01/2034	1
31405E-4F-9 31405E-5P-6	FED NATL MTG ASSOC #787522FED NATL MTG ASSOC #787554		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		12,432	12,432	12,975	12,960		(529)		(529) (472)		12,432				572 994	09/01/2034 02/01/2035	1
	FED NATL MTG ASSOC #789981		SCHEDULED REDEMPTION		22,505	22,303	23,243	23,037		(2)		(2)		22,505				994	.08/01/2034	 1
	FED NATL MTG ASSOC #790824		SCHEDULED REDEMPTION		283	283	293	296		(13)		(13)		283					.09/01/2034	11
31405J-6X-7	FED NATL MTG ASSOC #791186		SCHEDULED REDEMPTION		56,924	56,924	57,215	57,094		(170)		(170))	56,924				2,771	.08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		SCHEDULED REDEMPTION		7,456	7,456		7,559		(103)		(103)		7,456				322	09/01/2034	<u>.</u> 1
31405L-3W-7	FED NATL MTG ASSOC #792913		SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27	·			1	10/01/2034	1
31405M-SS-7 31405P-JN-1	FED NATL MTG ASSOC #793529 FED NATL MTG ASSOC #795069		SCHEDULED REDEMPTION		3,618 95	3,618 95	3,743	3,722 97		(104)		(104)		3,618 95	·			176	10/01/2034	
314050-ES-3	FED NATL MTG ASSOC #795009		SCHEDULED REDEMPTION		12,913	12,913	13,372	13.184		(271)		(271)		12,913				629	10/01/2034	· 1
31405U-DR-7	FED NATL MTG ASSOC #799412		SCHEDULED REDEMPTION		234	234	241	238		(4)		(4)		234				8	10/01/2019	1
	FED NATL MTG ASSOC #800480		SCHEDULED REDEMPTION		1,763	1,763	1,794	1,779		(16)		(16))	1,763	ļ			64	. 11/01/2019	1
			SCHEDULED REDEMPTION		5,904	5,904	6,007	5,945		(41)		(41)		5,904				214	10/01/2019	1
	FED NATL MTG ASSOC #803268FED NATL MTG ASSOC #803543		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		669	669 327	681 334	674 332		(4)		(4)		669 327				24 15	11/01/2019	
	FED NATI MTG ASSOC #803043		SCHEDULED REDEMPTION		505	505		526		(31)		(21)		505					11/01/2034	

Cut						Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or 0	Otherwise [Disposed of	of During th	ne Current	Quarter							
CLISIF For Deposit Deposit D	1	2	3	4	5	6	7									16	17	18	19	20	21	22
Current Curr											11	12	13	14	15							1
CLISP CLISP Control														Total	Total							NAIC
Company Comp													Current	Change in	Foreign							Desig-
Cub Part Cub													Year's			Book/				Bond		nation
Process Proc. Department Department										Prior Year		Current					Foreign			Interest/	Stated	or
Control Cont										Book/	Unrealized							Realized		Stock	Con-	Market
	CLISIP					Number of											_		Total Gain		tractual	In-
Description Description Object			For-	Disposal	Name		Consid-		Actual			`									Maturity	dicator
Second Column C		Description						Par Value													Date	(a)
3-998-6-7 The N. D. (2000 04777)			eigii			Olock					(Decrease)		HIZEU		value		Disposai	Disposai	Disposai		01/01/2035	(a)
																					07/01/2036	1
3-300-2-6-7 The Nut 4-5 000 4-5 000 1-5 000																					12/01/2021	1
1.00 1.00																					.02/01/2035	1
1.50 1.50	31406U-B4-9	FED NATL MTG ASSOC #820059		09/01/2013	SCHEDULED REDEMPTION		201													9	04/01/2035	1
2500 - 40 10 25 11 15 15 15 15 15 15							4	4	4	4						4					06/01/2035	1
1400 1400																					05/01/2035	1
2007-0-1 TO N. P. P. SEPT (1997) 5,000			-																		05/01/2035	1
2007-1-16 Fig. Nr.																					07/01/2035 06/01/2035	1
34007-6-6 Fig. Nr. 19 Mil. 1																					06/01/2035	1
1,400-7-16 Feb N																					_06/01/2035	1
1400-14-03 FC WAL REF SECT #801-16 1700 170																					07/01/2020	1
1500 1500	31407H-L5-3	FED NATL MTG ASSOC #831148					7,644		7 ,866	7,819										321	12/01/2035	1
SAMPATI-S Fig. Nat. UT 0.500 (1980) SAMPATI-S																					07/01/2035	1
1409-1-1-5 Fig. Nat. 117 1505 1409																					_08/01/2020	1
3469-4-6 Fig. Nat. U 3502 (28522) .0991/2013 .5950.018 (28569) .1088 .1078 .1088 .1078 .1089 .1089 .1099 .1089 .10			-																		11/01/2035	1
34197-4-0 Fig. Nat. III																					07/01/2035	1
34079-2-6 Fig. 101, 11 5802 58704 0.091/2013																					08/01/2020 10/01/2035	1
34970-0-1 150 WILL IN \$800 \$80718 990 V2013 35900.50 \$EREPTION 1,985 1,586 1,500 1,586 2,71 1,585 1,580 1,500 1,585 1,580 1,500 1,585 1,580			- -																		10/01/2020	1
SAMPR-4-0 ED NIT UP SASS (198900)																					.02/01/2021	1
34077-4-0 FED N.T. UTG (SSC) #89070 9,901/2015 SCREALD PERDET (0) 5 5 5 5 6 6 6 6 6 6														(2,421)							_09/01/2035	1
SAMPA-T-4-F ED NALL ING ASSOC 6941676 0.9010/12013 SCHELLD RECEPTION					SCHEDULED REDEMPTION		919	919	946	934		(16)		(16)		919				40	11/01/2035	1
SAMPT-N=F FEW NATION SASO 1842817 09/07/2013 SEPELLE BEEDETION 90 90 92 91 11 11 19 90 3 10/07/2013 SEPELLE BEEDETION 440 444 443 442 2 2 2 2 2 4 40 92 3 10/07/2013 SEPELLE BEEDETION 355 356 367 383 11 11 356 3 41 10/07/2013 SEPELLE BEEDETION 356 356 367 383 11 11 356 3 41 10/07/2013 SEPELLE BEEDETION 356 356 367 383 11 11 356 3 41 10/07/2013 SEPELLE BEEDETION 150 1							5	5	6							5					10/01/2035	1
34071-8-7 FD MATI ING 8800 849329 0901/2013 SPECIAL RECEPT ION 440 443 442 (2) (2) (440 56 56 56 56 56 56 56 5																				13	09/01/2020	1
34071-40-0 FED WITH MER ASSIC MEMBER 22 0.0917/2013 SCREULD RECEPTION 396 397 383 11 11 356 5 5 707																				3	10/01/2020	1
3.407-40-7 FD WILL IN GASSIC 644087 9.901/2013 SPEALER RESIDEFTION 120 121 120 120 121 120 1																					10/01/2035	1
31407-4-2 FED NITL INFO ASSOC ABSCTSS 0.901/12/31 S SCREALED PECEPHT (IN) 5.90 5.90 5.95 5.98 (9) (19) 5.90 5.91 5.90																				5	12/01/2035	1
31407-49-7 FED NITL INF SASC): FEBSTER SECTION 1.00 (19) (19) (574 (21) (219) (5.656 ((9)		(9)						21	12/01/2020	1
34086-G- FED NAIL WIG ASSC) #849654 0.001/2013 SCHELLED RECEIPTION 3.89 3.89 3.89 3.99 1.10 1.10 3.99 3.99 3.99 3.90 3.9	31407Y-4R-7	FED NATL MTG ASSOC #845132			SCHEDULED REDEMPTION			574						(9)						21	12/01/2020	1
3.140BC-H-3 ED JMT. INF SSOC 886722 0.901/2013 SCEPLLE RECEPTION 20 280 287 284 44 44 44 428 54 54 54 54 54 54 54 5																					06/01/2021	1
31408-46-6 FED NITL INT & SSC #849723 0.9/01/2013 SPEDILED RECIDEPT (ION 5.60 5.61 5.62 1.21 1.01/0 31408-34-3 FED NITL INT & SSC #850502 0.9/01/2013 SPEDILED RECIDEPT (ION 5.656 5.656 5.867 5.734 1.79 1.79 1.79 5.656 1.94 1.27 1.3408-34-7 1.3408																				19	12/01/2035	1
3408F-G-8 FED NATL WIG ASSOC 8800150 0.90/01/2013 SPEDLED REDEPTION																				10	11/01/2020	1
34408F-3c-3 FED NATL MTG ASSOC #850502 09/01/2013 SCREULED RECEIPTION 7-24																				l	01/01/2036 12/01/2020	1
3.14086-Th-7 FED NATL WTG ASSOC #551157 0.99/01/2013 SCHEDLED RECEIPTION 8.927 8.927 8.937 8.949 (22) (22) 8.927			- -																		12/01/2020	1
314086-UA-3 FED NATL NTG ASSOC #86177 0.99/11/2013 SOFEDLED RECEIPTION 1,074 1,074 1,103 1,094 (20) (22) (22) 8,897 3,408UA-0 FED NATL NTG ASSOC #863291 0.99/01/2013 SOFEDLED RECEIPTION 1,074 1,1074 1,1074 1,074																					04/01/2036	1
31408X-C4-0 FED NATL MTG ASSOC 8683291 0.9701/2013 SCHELLED REDEIPTION 1.074 1.103 1.094 (20) (20) 1.074 1.074 1.074 1.074 1.074 1.074 1.074 1.075 1.077 1.077 (5) (5) (5) (5) (5) (1.074 1.074 1.074 1.074 1.075 1.075 1.077 (5) (5) (5) (5) (5) (1.074 1.074 1.074 1.075 1																				435	_04/01/2036	1
31409A-Lii-7 FED NATL MTG ASSOC #865341 0.99/01/2013 SCHEDULED REDEIPTION 840	31408X-C4-0	FED NATL MTG ASSOC #863291					1,074	1,074		1,094		(20)		(20)							11/01/2020	1
314094-02-8 FED NATL NTG ASSOC #868473 .09/01/2013 SOFEDILED REDEMPTION .10,876 .10,876 .10,929 .(52) .10,929 .(52) .10,976 .50 .02/01 .31409C-07-6 .50 .09/01/2013 .50 .50 .50 .50 .50 .50 .50 .50 .50 .50 .50 .50 .50 .5																					02/01/2036	1
31409C-W7-6 FED NATL NTG ASSOC #867653 .09/01/2013 .SCHEDULED REDEMPTION .46,584 .46,584 .43,337 .45,189 .1,395 .1,395 .46,584 .6,584 .6,584 .6,584 .6,584 .6,584 .6,584 .6,584 .6,584 .6,584 .6,584 .6,584 .6,585 .6,58																					02/01/2021	1
31409E-9V-4 FED NATL NTG ASSOC #867653 .09/01/2013																					02/01/2036 06/01/2036	1
31409F-W-4 FED NATL NTG ASSOC #868876 .09/01/2013 SOMEDILED REDEMPTION .86																					05/01/2036	1
31409F-GJ-1 FED NATL NTG ASSOC #869701 .09/01/2013 SCHEDULED REDEMPTION .6,143 .6,143 .5,871 .6,008 .135 .135 .6,143 .247 .04/0 31409F-OP-6 FED NATL NTG ASSOC #869862 .09/01/2013 .SCHEDULED REDEMPTION .04,541 .40,541			-																		04/01/2036	1
31409F-QP-6 FED NATL NTG ASSOC #869962 .09/01/2013 SCHEDULED REDEMPTION .40,541 .40,750 .40,732 .191) .191) .40,541 .40,541 .40,541 .40,750 .40,732 .191) .40,541 .40,750 .40,732																					04/01/2036	1
31409G-WH-4 FED NATL NTG ASSOC #871080 .09/01/2013 SCHEDULED REDBIRPTION .991 .1,027 .1,030 .(39) .(39) .(39) .991 .991 .1,027 .1,030 .(39) .31409G-YG-WH-4 FED NATL NTG ASSOC #871080 .09/01/2013 SCHEDULED REDBIRPTION .115,938 .115,938 .116,937 .116,624 .(687) .(687) .116,624 .(687) .116,024 .(687) .116,024 .(687) .116,024 .(687) .116,024 .(687) .116,024 .(687) .(687			.						40,750	40,732											_04/01/2036	1
31409H-DN-1 FED NATL NTG ASSOC #878103 0.99/01/2013 SCHEDULED REDEMPTION 900 920 921 (21) (21) 900 3.0 0.5/0			-																		11/01/2021	1
31409T-RY-6 FED NATL NTG ASSOC #878103																					12/01/2036	1
.31409U-AIV-5 FED NATL NTG ASSOC #878521 .09/01/2013 SCHEDULED REDEMPTION .1,291 .1,295 .1,296 .66 .1,291 .31409V-GJ-6 FED NATL NTG ASSOC #879601 .09/01/2013 SCHEDULED REDEMPTION .3,123 .3,123 .3,241 .3,224 .101 .101 .3,123																					05/01/2036	1
31409V-GJ-6 FED NATL NTG ASSOC #879601																	·				04/01/2036	L
10 July 100											ļ						·				02/01/2036 03/01/2021	1
31409V-2C-6 FED NATL NTG ASSOC #880171				09/01/2013	SCHEDULED REDEMPTION		5, 123	5, 123	5,038	5,056				47		5, 103				224	02/01/2021	1
					SCHEDULED REDEMPTION									2							_06/01/2036	1
			<u> </u> [618				<u> </u>	(19)	<u> </u>	(19)	<u> </u>					6	.04/01/2036	1

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or 0	Otherwise [Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #882132		09/01/2013	SCHEDULED REDEMPTION		15,845	15,845	15, 141	15,518		327		327		15,845				653	07/01/2036	1
	FED NATL MTG ASSOC #882474		09/01/2013	. SCHEDULED REDEMPTION		74	74	76	76		(2)		(2)		74				4	04/01/2036	1
31410A-EC-6 31410C-X3-1	FED NATL MTG ASSOC #883131		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		301 9, 108	301	312 9,442	311		(10) (315)		(10)		301 9,108				337	03/01/2021 :	1
314100-X3-1	FED NATL MTG ASSOC #885498FED NATL MTG ASSOC #885739		09/01/2013	SCHEDULED REDEMPTION		323	9, 108 323	331	9,423		(313)		(315)		323				15	06/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		09/01/2013	SCHEDULED REDEMPTION		16,569	16,569	16,986	16,898		(329)		(329)		16,569				628	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		_09/01/2013	SCHEDULED REDEMPTION		171	171	175	176		(5)		(5)		171				4	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		09/01/2013	SCHEDULED REDEMPTION		7,095	7,095	7 , 274	7,216		(120)		(120)		7,095				79	07/01/2036	1
31410G-EH-2	FED NATL MTG ASSOC #888536		09/01/2013	. SCHEDULED REDEMPTION		8,942	8,942	9,269	9,233		(291)		(291)		8,942				322	07/01/2022	1
	FED NATL MTG ASSOC #888815FED NATL MTG ASSOC #889255		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5,647 35.357	5,647 35,357	5,854 36,653	5,820 36,559		(173)		(173)		5,647 35,357				183	11/01/2022	1
	FED NATL MTG ASSOC #889599		09/01/2013	SCHEDULED REDEMPTION		6, 158	6, 158	6,383	6,359		(202)		(202)		6, 158				221	_03/01/2023	1
	FED NATL MTG ASSOC #891709		09/01/2013	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		09/01/2013	SCHEDULED REDEMPTION		20 , 142	20,142	20,648	20,381		(239)		(239)		20, 142				435	07/01/2036	1
	FED NATL MTG ASSOC #892537		09/01/2013	SCHEDULED REDEMPTION		3,914	3,914	4,013	3,979		(64)		(64)		3,914				38	09/01/2036	1
	FED NATL MTG ASSOC #893303		09/01/2013	SCHEDULED REDEMPTION		7,996	7,996	8,197	8, 182		(186)		(186)		7,996				92	08/01/2036	1
31410Q-L4-1 31410Q-6U-0	FED NATL MTG ASSOC #894147FED NATL MTG ASSOC #894683	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,384 5,078	3,384 5,078	3,469 5,205	3,445 5,157		(61) (80)		(61)		3,384				38	10/01/2036	11
314100-60-0	FED NATL MTG ASSOC #894063		09/01/2013	SCHEDULED REDEMPTION		1, 124	1, 124	1,149	1, 151		(28)		(28)		1, 124				59	05/01/2036	1
	FED NATL MTG ASSOC #895669		_09/01/2013	SCHEDULED REDEMPTION		1,975	1,975	1,993	1,989		(14)		(14)		1,975				21	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		09/01/2013	SCHEDULED REDEMPTION		13,707	13,707	14,051	13,929		(222)		(222)		13,707				659	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		09/01/2013	SCHEDULED REDEMPTION		21,598	21,598	22, 140	21,937		(340)		(340)		21,598				417	09/01/2036	1
31410U-EU-2	FED NATL MTG ASSOC #897547		09/01/2013	. SCHEDULED REDEMPTION		176	176	183	184		(7)		(7)		176				6 869	01/01/2022	1
	FED NATL MTG ASSOC #899043FED NATL MTG ASSOC #899044		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		27,626 30,711	27,626 30,711	28,341 31,870	28,272 31,771		(646)		(046)		27,626				1,087	02/01/2022	1
	FED NATL MTG ASSOC #899331		09/01/2013	SCHEDULED REDEMPTION		60,204		61,764			(1,446)		(1,446)							05/01/2022	1
	FED NATL MTG ASSOC #899401		09/01/2013	SCHEDULED REDEMPTION		65,320		67,713			(2,437)		(2,437)						2,224	04/01/2022	1
	FED NATL MTG ASSOC #899468		09/01/2013	SCHEDULED REDEMPTION		11,995	11,995	12,448	12,449		(454)		(454)		11,995				437	06/01/2022	1
	FED NATL MTG ASSOC #899744	. -	09/01/2013	. SCHEDULED REDEMPTION		20,770	20,770	19,405	20 , 134		636		636		20,770				179	07/01/2037	1
	FED NATL MTG ASSOC #899790 FED NATL MTG ASSOC #899885	- -	09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		59,475 17,922	59,475 17,922	61,654 18,113	61,504 18,056		(2,028)		(2,028)		59,475				1,990 738	07/01/2022	1
	FED NATL MTG ASSOC #899885		09/01/2013	SCHEDULED REDEMPTION		313	313	321	320		(134)		(134)		313				15	10/01/2036	1
	FED NATL MTG ASSOC #900661		09/01/2013	SCHEDULED REDEMPTION		9,358	9,358	9,593	9,562		(205)		(205)		9,358				407	09/01/2036	1
31410X-2T-2	FED NATL MTG ASSOC #900886		09/01/2013	SCHEDULED REDEMPTION		1,549	1,549	1,606	1,606		(57)		(57)		1,549				56	01/01/2022	1
	FED NATL MTG ASSOC #900962		09/01/2013	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2036	1
31410Y-R6-3 31411A-DF-9	FED NATL MTG ASSOC #901509 FED NATL MTG ASSOC #902002		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		895 581	895 581	929 595	923		(28)		(28)		895 581				33	12/01/2021	1
	FED NATL MTG ASSOC #902002	- -	09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		43.720	43,720	44.818	591 44,698		(10)		(10)		43,720				2, 130	09/01/2036	1
	FED NATL MTG ASSOC #902897		09/01/2013	SCHEDULED REDEMPTION		3.196	3. 196	3,313	3,291		(95)		(95)		3, 196				115	12/01/2021	1
	FED NATL MTG ASSOC #902930		09/01/2013	SCHEDULED REDEMPTION		2,023	2,023	2,044	2,044		(20)		(20)		2,023				20	12/01/2036	1
	FED NATL MTG ASSOC #903188		09/01/2013	SCHEDULED REDEMPTION		871	871	893	882		(11)		(11)		871				41	08/01/2036	1
	FED NATL MTG ASSOC #903858	- -	09/01/2013	. SCHEDULED REDEMPTION		6	6	6	6		(540)		(540)		6					10/01/2036	1
	FED NATL MTG ASSOC #904659 FED NATL MTG ASSOC #905171		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		17,949	17,949 23,605	18,606 24,198	18,467		(519) (523)		(519) (523)		17,949				660 879	11/01/2021	1
	FED NATL MTG ASSOC #905921		09/01/2013	SCHEDULED REDEMPTION		4,669	4,669	4,786	4,747		(78)		(323)		4,669				59	12/01/2036	1
	FED NATL MTG ASSOC #906252		09/01/2013	SCHEDULED REDEMPTION		11,391	11,391	11,808	11,716		(325)		(325)		11,391				424	01/01/2022	1
	FED NATL MTG ASSOC #906304		09/01/2013	SCHEDULED REDEMPTION		707	707	734	732		(25)		(25)		<i>7</i> 07				25	01/01/2022	1
31411F-6K-5	FED NATL MTG ASSOC #907274	- -	09/01/2013	. SCHEDULED REDEMPTION		617	617	633	627		(10)		(10)		617				29	12/01/2036	1
	FED NATL MTG ASSOC #908890	- -	09/01/2013	SCHEDULED REDEMPTION		480 2,419	480	484 2,441	483		(3)		(3)	}	480				23	02/01/2037	1
31411H-Y5-3 31411J-H5-8	FED NATL MTG ASSOC #908932FED NATL MTG ASSOC #909352	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,419	2,419 24.027	2,441	2,433	·	(14)		(14)	}	2,419				22	02/01/2037	1
31411J-WR-3	FED NATL MTG ASSOC #909756	. []	09/01/2013	SCHEDULED REDEMPTION		8,910	8,910	9, 134	9,090		(180)		(180)		8,910				158	02/01/2022	1
31411K-FF-5	FED NATL MTG ASSOC #910166		_09/01/2013	SCHEDULED REDEMPTION		1,549	1,549	1,588	1,577		(28)		(28)		1,549				69	03/01/2037	1
	FED NATL MTG ASSOC #910214		09/01/2013	SCHEDULED REDEMPTION	.	19,358	19,358	19,844	19,760		(401)		(401)	ļ	19,358			ļ	215	03/01/2037	1
	FED NATL MTG ASSOC #910393	- -	09/01/2013	. SCHEDULED REDEMPTION		3,919	3,919	4,017	3,994		(76)		(76)		3,919				43	03/01/2037	1
	FED NATL MTG ASSOC #911032 FED NATL MTG ASSOC #911067	- }-	09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,791 99.395	3,791 99,395	3,930 103,145	3,915 102,160		(124)		(124)		3,791 99,395				139 3.718	07/01/2022	1
	FED NATL MTG ASSOC #911007		09/01/2013	SCHEDULED REDEMPTION		40.690		41.634	41,273		(2,763)		(2,763)						1,524	03/01/2027	1
		. , -		TOTAL STREET	· · · · · · · · · · · · · · · · · · ·					F	(000)	r	(000)	r	, 000				,		

					Show All Lo	ng-Term Bo	nds and Stock	k Sold, Red	leemed or C	Otherwise [Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of										Value at			Total Gain	Dividends		In-
		Гот	Diamagal	Nama		Canaid		Astual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted		Gain	Gain			tractual	
Ident-	Description	For-		Name	Shares of	Consid-	D== \/-l	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #912555FED NATL MTG ASSOC #912704		09/01/2013	SCHEDULED REDEMPTION		5, 153 97, 480	5, 153 97, 480	5,347	5,351		(198)		(198)		5, 153				185	02/01/2022	1
	FED NATL MTG ASSOC #912704		09/01/2013	SCHEDULED REDEMPTION		97,480			99,059		(1,579) (684)		(1,579) (684)		97,480 22,729				2,026 790	03/01/2037	1
	FED NATL MTG ASSOC #914541		09/01/2013	SCHEDULED REDEMPTION		6,843	6,843	7,093	7,072		(230)		(230)		6,843				233	04/01/2022	1
	FED NATL MTG ASSOC #915079		09/01/2013	SCHEDULED REDEMPTION		7,534	7,534	7,810	7,859		(325)		(325)		7,534				271	04/01/2022	1
	FED NATL MTG ASSOC #915084		09/01/2013	SCHEDULED REDEMPTION		132	132	133	134		(2)		(2)		132				6	04/01/2037	1
31411U-ZW-4	FED NATL MTG ASSOC #915257		09/01/2013	SCHEDULED REDEMPTION		48,899	48,899	50,034	49,680		(781)		(781)		48,899				850	05/01/2037	1
	FED NATL MTG ASSOC #915841		09/01/2013	SCHEDULED REDEMPTION		3,686	3,686	3,821	3,796		(110)		(110)		3,686			ļ	134	03/01/2022	1
	FED NATL MTG ASSOC #916350		09/01/2013	SCHEDULED REDEMPTION	ļ	81	81	83	83		(2)		(2)		81				2	04/01/2037	1
	FED NATL MTG ASSOC #917010		09/01/2013	SCHEDULED REDEMPTION		100,141	100 , 141	103,810	103,008		(2,867)		(2,867)		100 , 141				3,564	04/01/2022	1
	FED NATL MTG ASSOC #917558FED NATL MTG ASSOC #917874		09/01/2013	SCHEDULED REDEMPTION		214	214	220 33,799	220		(6) (244)		(6) (244)		214				2	04/01/2037	1
	FED NATL MTG ASSOC #917874		09/01/2013	SCHEDULED REDEMPTION	}	50,803	50,803	51,982	51,579		(244)		(244)		50,803			l	497	05/01/2037	1
	FED NATL MTG ASSOC #918104		09/01/2013	SCHEDULED REDEMPTION		118.230	118.230	122.605	122.674		(176)		(4,444)		118.230				4.310	05/01/2022	1
	FED NATL MTG ASSOC #918497		09/01/2013	SCHEDULED REDEMPTION		53, 118	53.118	55.064	54,946		(1,828)		(1,828)		53.118				1,828	05/01/2022	1
	FED NATL MTG ASSOC #918614		09/01/2013	SCHEDULED REDEMPTION		8,476	8,476	8,796			(295)		(295)		8,476				315	_06/01/2022	1
	FED NATL MTG ASSOC #918664		09/01/2013	SCHEDULED REDEMPTION		11,319	11,319	11,603	11,694		(375)		(375)		11,319				125	06/01/2037	1
	FED NATL MTG ASSOC #918898		09/01/2013	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	04/01/2022	1
	FED NATL MTG ASSOC #918899		09/01/2013	SCHEDULED REDEMPTION		11,073	11,073	11,491	11,507		(435)		(435)		11,073				398	04/01/2022	1
	FED NATL MTG ASSOC #918900		09/01/2013	SCHEDULED REDEMPTION		30,767	30,767	31,894	31,946		(1, 179)		(1, 179)		30,767				1,085	04/01/2022	1
	FED NATL MTG ASSOC #919039		09/01/2013	SCHEDULED REDEMPTION		3,234 28,706	3,234	3,263	3,255		(21)		(21)		3,234				35	05/01/2037 :	1
	FED NATL MTG ASSOC #919156FED NATL MTG ASSOC #919596		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		9,675	9,675		29, 194		(488)		(488)		9,675				1,398 336	07/01/2022	1
	FED NATL MTG ASSOC #919631		09/01/2013	SCHEDULED REDEMPTION		43.758	43,758	45,361	44.847		(1,089)		(1,089)		43.758				1.636	08/01/2022	1
	FED NATL MTG ASSOC #919636		09/01/2013	SCHEDULED REDEMPTION		14,098	14,098	14,615	14,535		(436)		(436)		14,098				496	09/01/2022	1
	FED NATL MTG ASSOC #919637		09/01/2013	SCHEDULED REDEMPTION		46, 136	46,136	46,626	46,432		(296)		(296)		46 , 136				1,871	09/01/2037	1
31412B-KG-6	FED NATL MTG ASSOC #920195		09/01/2013	SCHEDULED REDEMPTION		8,617	8,617	8,932	8,922		(305)		(305)		8,617				321	12/01/2021	1
	FED NATL MTG ASSOC #922472		09/01/2013	SCHEDULED REDEMPTION		6,415	6,415	6,576	6,533		(118)		(118)		6,415				292	03/01/2037	1
	FED NATL MTG ASSOC #922776		09/01/2013	SCHEDULED REDEMPTION		95	95	97	97		(3)		(3)		95				2	12/01/2036	1
	FED NATL MTG ASSOC #923772		09/01/2013	SCHEDULED REDEMPTION		43,914	43,914	45,017	44,822		(908)		(908)		43,914				1,398	05/01/2037	1
	FED NATL MTG ASSOC #924723FED NATL MTG ASSOC #928325		09/01/2013	SCHEDULED REDEMPTION		161,267 471	161,267 471	167 , 176 483	165,679 484		(4,412) (13)		(4,412)		161,267 471				5, 173 22	05/01/2022 :	1
	FED NATL MTG ASSOC #928511		09/01/2013	SCHEDULED REDEMPTION		15,733	15,733	16 , 129	15,979		(13)		(13)		15,733				766	06/01/2037	1
	FED NATL MTG ASSOC #928535		09/01/2013	SCHEDULED REDEMPTION		4.305	4,305	4,462	4,491		(186)		(186)		4,305				156	07/01/2022	1
	FED NATL MTG ASSOC #928738		09/01/2013	SCHEDULED REDEMPTION		122	122	125	124		(2)		(2)		122				6	10/01/2037	1
31412M-XL-7	FED NATL MTG ASSOC #929583		09/01/2013	SCHEDULED REDEMPTION		9, 165	9, 165	9,501	9,458		(292)		(292)		9, 165				330	06/01/2023	1
	FED NATL MTG ASSOC #929875		09/01/2013	SCHEDULED REDEMPTION		100,254	100,254	103,081	102,474		(2,220)		(2,220)		100,254				3,315	06/01/2023	1
	FED NATL MTG ASSOC #929975		09/01/2013	SCHEDULED REDEMPTION	ļ	1,500	1,500	1,555	1,557	ļ	(56)		(56)		1,500			ļ	54	09/01/2023	1
	FED NATL MTG ASSOC #930019		09/01/2013	SCHEDULED REDEMPTION		962	962	998	1,003		(41)		(41)		962				35	10/01/2023	1
	FED NATL MTG ASSOC #930126		09/01/2013	SCHEDULED REDEMPTION		26,329 16,804	26,329 16,804	27,010 17,420	26,924 17,371		(596) (567)		(596)		26,329 16,804				221 615	11/01/2023	1
	FED NATL MTG ASSOC #930127 FED NATL MTG ASSOC #930297		09/01/2013	SCHEDULED REDEMPTION	}	16,804		17,420	17,358		(399)		(399)		16,804			·	540	12/01/2023	1
	FED NATE MTG ASSOC #930470		09/01/2013	SCHEDULED REDEMPTION		17,644	17,644	18,310	18,299		(655)		(655)		17,644				640	01/01/2024	1
	FED NATL MTG ASSOC #930855		09/01/2013	SCHEDULED REDEMPTION		731	731	742			(8)		(8)						21	04/01/2024	1
	FED NATL MTG ASSOC #931004		09/01/2013	SCHEDULED REDEMPTION		5,285	5,285	5,366	5,346		(61)		(61)		5,285				153	04/01/2024	1
31412Q-BY-4	FED NATL MTG ASSOC #931655	⁻	09/01/2013	SCHEDULED REDEMPTION	ļ	35,233	35,233	35,770	35,641	ļ	(409)		(409)		35,233	L	L	ļ		07/01/2024	1
	FED NATL MTG ASSOC #931719		09/01/2013	SCHEDULED REDEMPTION		3,706	3,706	3,762	3,749		(43)		(43)		3,706				106	08/01/2024	1
	FED NATL MTG ASSOC #931739		09/01/2013	SCHEDULED REDEMPTION		2,619	2,619	2,659	2,649		(31)		(31)		2,619				75	08/01/2024	1
	FED NATL MTG ASSOC #933488		09/01/2013	SCHEDULED REDEMPTION	}	13,469	13,469	13,977	13,909		(441)		(441)		13,469				489	03/01/2023	1
	FED NATL MTG ASSOC #933886FED NATL MTG ASSOC #933915		09/01/2013	SCHEDULED REDEMPTION		146,802 21,144	146,802	150,942 21,692	150,206		(3,404)		(3,404)		146,802 21,144				4,786 336	04/01/2023	1
	FED NATL MTG ASSOC #933915		09/01/2013	SCHEDULED REDEMPTION		21, 144	21, 144	21,692	19,936		(464)		(312)		21, 144					07/01/2023	1
	FED NATE MTG ASSOC #934483		09/01/2013	SCHEDULED REDEMPTION		6,511	6,511	6,749	6,728		(312)		(217)		6,511					10/01/2023	1
	FED NATL MTG ASSOC #934500		09/01/2013	SCHEDULED REDEMPTION		11.865	11,865	12,300	12,263		(398)		(398)		11,865				417	10/01/2023	1
31412U-L8-1	FED NATL MTG ASSOC #935151		09/01/2013	SCHEDULED REDEMPTION		26,921	26,921	27,331	27,219		(298)		(298)		26,921				756	04/01/2024	1
31412U-N2-2	FED NATL MTG ASSOC #935209		09/01/2013	SCHEDULED REDEMPTION		9,321	9,321	9,662	9,613		(292)		(292)		9,321				347	04/01/2024	1
	FED NATL MTG ASSOC #935761		09/01/2013	SCHEDULED REDEMPTION		88,339		89,685	89,224		(885)		(885)							11/01/2024	1
31412W-PY-6	FED NATL MTG ASSOC #937039	ļ	09/01/2013	SCHEDULED REDEMPTION		3,394	3,394	3,518	3,487		(93)	<u> </u>	(93)		3,394				123	04/01/2022	1

				Show All Lo	ng-Term Bo	and Stoo	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During th	he Current	: Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
									11	12	13	14	15							I
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #937755		SCHEDULED REDEMPTION		26,305	26,305	26,915	26,719		(414)		(414)		26,305				939	.06/01/2037	1
	FED NATL MTG ASSOC #937775				56,451	56,451	58,520	58,529		(2,078)		(2,078)		56,451				2,077	_06/01/2022	1
	FED NATL MTG ASSOC #937776FED NATL MTG ASSOC #937870		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		123 7,813	123 7.813	126	127 8.064		(4)		(4)		123 7.813				284	.06/01/2037 .07/01/2022	1
31412X-W1-8	FED NATL MTG ASSOC #937870		SCHEDULED REDEMPTION		15,777	15,777	16,173	16,042		(251)		(251)		15,777				738	.07/01/2022	 1
31412X-XV-1	FED NATL MTG ASSOC #938192		SCHEDULED REDEMPTION		31,360	31,360		32,386		(1,026)		(1,026)		31,360					.07/01/2022	11
31412X-ZF-4	FED NATL MTG ASSOC #938242		SCHEDULED REDEMPTION		32,716	32,716		33,485		(769)		(769)		32,716				752	_07/01/2022	1
31412X-2U-7	FED NATL MTG ASSOC #938287		SCHEDULED REDEMPTION		27,650	27,650	28,663	28,626	ļ	(976)		(976)		27,650	ļ			1,024	27/01/2022	1
31412Y-GK-2	FED NATL NTG ASSOC #938602		SCHEDULED REDEMPTION		123	123	126	126		(4)		(4)		123				2	.05/01/2022	1
31413A-3Y-7 31413B-H9-5	FED NATL MTG ASSOC #940115 FED NATL MTG ASSOC #940456		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		252 9,072	252 9,072	258	256 9,331		(5)		(5)		252 .9,072					_09/01/2037 _06/01/2022	I 1
			SCHEDULED REDEMPTION		1,765	1,765	1,810	1,798		(33)		(33)		1,765				54	_07/01/2022	· I1
			SCHEDULED REDEMPTION		15,553	15,553	15,697	15,680		(127)		(127)		15,553					.07/01/2037	1
31413C-SV-2	FED NATL MTG ASSOC #941632		SCHEDULED REDEMPTION		4,547	4,547	4,719	4,748		(200)		(200)		4,547				163	.06/01/2022	1
			SCHEDULED REDEMPTION		20,709	20,709	21,490	21,339		(630)		(630)		20,709				773	_07/01/2022	1
	FED NATL MTG ASSOC #944174		SCHEDULED REDEMPTION		172	172	176	175		(4)		(4)		172				3	.06/01/2037	1
31413F-P8-9 31413F-S6-0	FED NATL MTG ASSOC #944247FED NATL MTG ASSOC #944341		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,232	4,232 19,812	4,387 20,310	4,363 20,163		(131)		(131)		4,232 19,812				153	.06/01/2022 .06/01/2037	
31413H-LU-0	FED NATL MTG ASSOC #945939		SCHEDULED REDEMPTION		34,853	34,853		35,571		(718)		(718)		34,853				1,592	.08/01/2037	 1
31413K-GS-4	FED NATL MTG ASSOC #947609	09/01/2013	SCHEDULED REDEMPTION		3,294	3,294	3,418	3,404		(110)		(110)		3,294				119	_10/01/2022	1
	FED NATL MTG ASSOC #949445		SCHEDULED REDEMPTION		27,467	27,467	28,504	28,313		(845)		(845)		27,467					.06/01/2023	1
	FED NATL MTG ASSOC #954240		SCHEDULED REDEMPTION		1,652	1,652	1,712	1,707		(55)		(55)		1,652					.01/01/2023	1
	FED NATL MTG ASSOC #955203		SCHEDULED REDEMPTION		4,070	4,070 3,453	4,224 3,580	4,237 3,566		(167)		(167)		4,070				150 L	_12/01/2022	1
	FED NATL MTG ASSOC #955408FED NATL MTG ASSOC #955943		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,453 10,116		10 , 486	10,475		(113)		(113)		3,453 10,116				364	_12/01/2022 _10/01/2022	 1
31413U-VQ-9	FED NATL MTG ASSOC #956123		SCHEDULED REDEMPTION		3,978	3,978	4, 124	4, 127		(148)		(148)		3,978				146	10/01/2022	I 1
	FED NATL MTG ASSOC #961563		SCHEDULED REDEMPTION		17,370	17,370	18,025	17,975		(605)		(605)		17,370					_02/01/2023	1
	FED NATL MTG ASSOC #961642		SCHEDULED REDEMPTION		15,717	15,717	16,293	16,304		(587)		(587)		15,717					_02/01/2023	1
31414B-6U-9	FED NATL MTG ASSOC #961783		SCHEDULED REDEMPTION		139, 129	139,129	143,053	142,345		(3,215)		(3,215)		139, 129				4,582	.02/01/2023	1
31414C-AV-0 31414C-TX-6	FED NATL MTG ASSOC #961820FED NATL MTG ASSOC #962366		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		9,219 	9,219 802	9,433 9,823	9,357 819		(138)		(138)		9,219 802				162 .	_03/01/2038 _04/01/2023	 1
		09/01/2013 _	SCHEDULED REDEMPTION		97	97	100	99		(17)		(17)		97				3	_06/01/2023	 1
			SCHEDULED REDEMPTION		2,478	2,478	2,569	2,572		(93)		(93)		2,478				89	.08/01/2023	1
	FED NATL MTG ASSOC #964703		SCHEDULED REDEMPTION		5,056	5,056	5,241	5,227		(171)		(171)		5,056					.08/01/2023	1
			SCHEDULED REDEMPTION		3,571	3,571	3,654	3,616		(45)		(45)		3,571				128	.09/01/2038	1
	FED NATL MTG ASSOC #965355FED NATL MTG ASSOC #965387		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,872 64,391	1,872 64,391	1,942 66,751	1,926 66,152		(54)		(54)		1,872 64,391				68 2.178	_10/01/2023 _10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #993387		SCHEDULED REDEMPTION		282	282	289	287		(1,760)		(1,760)						2, 1/0	_09/01/2022	 1
31414G-DY-2	FED NATL MTG ASSOC #965519		SCHEDULED REDEMPTION		1,654	1,654	1,716	1,733		(78)		(78)		1,654				60	.01/01/2023	11
31414G-ES-4	FED NATL MTG ASSOC #965545		SCHEDULED REDEMPTION		9,385	9,385	9,729	9,790		(406)		(406)		9,385				347	_01/01/2023	1
31414G-VM-8	FED NATL MTG ASSOC #966020		SCHEDULED REDEMPTION		3,283	3,283	3,403	3,393		(110)		(110)		3,283				119	_02/01/2023	1
	FED NATL MTG ASSOC #966679		SCHEDULED REDEMPTION		4,512 12,478	4,512 12,478	4,682	4,676		(164)		(164)		4,512 12,478					_02/01/2023	1
	FED NATL MTG ASSOC #966689 FED NATL MTG ASSOC #966726		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,478	2,478	2,543	2,944		(85)		(85)		2,478				455	_06/01/2023 _12/01/2022	 1
	FED NATL MTG ASSOC #966754	09/01/2013	SCHEDULED REDEMPTION		17.338	17,338	17,974	17,733		(395)		(395)		17.338					01/01/2023	i
	FED NATL MTG ASSOC #967450		SCHEDULED REDEMPTION		2,352	2,352	2,438	2,442		(90)		(90)		2,352					.12/01/2022	1
	FED NATL MTG ASSOC #967605		SCHEDULED REDEMPTION		7,953	7,953	8,245			(350)		(350)		7,953				296	_12/01/2022	1
31414J-SN-4	FED NATL MTG ASSOC #967725		SCHEDULED REDEMPTION		24,307	24,307	25, 198	25, 132		(825)		(825)		24,307					_01/01/2023	1
31414J-UC-5 31414J-3Y-7	FED NATL MTG ASSOC #967779 FED NATL MTG ASSOC #968015		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,375 13,370	1,375 13,370	1, 425 13, 860	1,429 13,742	·	(54)		(54)		1,375 13,370					_06/01/2023 _01/01/2023	 1
31414K-GB-0	FED NATL MTG ASSOC #968294		SCHEDULED REDEMPTION	·	8.904	8.904	9,110	9.047	<u> </u>	(3/2)		(372)							_02/01/2038	1 1
31414L-P4-4	FED NATL MTG ASSOC #969443		SCHEDULED REDEMPTION		28,394	28,394	29,442	29,734		(1,340)		(1,340)		28,394					_01/01/2023	1
	FED NATL MTG ASSOC #969481	09/01/2013	SCHEDULED REDEMPTION		9,343	9,343	9,685	9,777		(434)		(434)		9,343				324	_01/01/2023	1
			SCHEDULED REDEMPTION		16,505	16,505	16,932	16,909	ļ	(404)		(404)		16,505					.02/01/2023	1
			SCHEDULED REDEMPTION		2,077 1,905	2,077 1,905	2, 155 1,977	2,143		(67)		(67)		2,077				75 L	.06/01/2023	1
	FED NATL MTG ASSOC #970997FED NATL MTG ASSOC #971394		SCHEDULED REDEMPTION SCHEDULED REDEMPTION				1,977	1,971 4,604		(123)		(66)		1,905 4,481					_01/01/2024 _05/01/2023	' 1
	FED NATI MTG ASSOC #9/1394	00/01/2013	SCHEDULED REDEMPTION		11 702	4,401	4,000	12 035	ļ	(333)		(333)		11 702					05/01/2023 05/01/2023	' 1

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or (Otherwise [Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31414P-7G-8	FED NATL MTG ASSOC #972595		09/01/2013	SCHEDULED REDEMPTION		16, 134	16, 134	16,508	16,407		(273)		(273)		16, 134				600	04/01/2038	1
	FED NATL MTG ASSOC #972942		09/01/2013	SCHEDULED REDEMPTION		9,669	9,669	10,024	10,075		(406)		(406)		9,669				334	02/01/2023	1
	FED NATL MTG ASSOC #973091		09/01/2013	SCHEDULED REDEMPTION		36,851	36,851	37,706	37,455		(604)		(604)		36,851				1,292	03/01/2038	1
	FED NATL MTG ASSOC #973192 FED NATL MTG ASSOC #973297		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		50,776 16.627	50,776 16.627	52,637 17,057	52,630		(1,854)		(1,854)		50,776				1,580 540	03/01/2023	1
	FED NATL MTG ASSOC #973297		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		6,611	6,611	6,854	6,817		(205)		(358)		16,627 6,611				239	03/01/2023	1
	FED NATL MTG ASSOC #974678		09/01/2013	SCHEDULED REDEMPTION		131,725	131,725	135,440	135,227		(3,502)		(3,502)		131,725				3,979	04/01/2023	1
	FED NATL MTG ASSOC #974744		09/01/2013	SCHEDULED REDEMPTION		49,044	49,044	50 , 182	49,811		(767)		(767)		49,044				1,730	04/01/2038	1
	FED NATL MTG ASSOC #975019		09/01/2013	SCHEDULED REDEMPTION		47,420	47,420	48,757	48,531		(1, 111)		(1, 111)		47 , 420				1,541	04/01/2023	1
	FED NATL MTG ASSOC #975116		09/01/2013	SCHEDULED REDEMPTION		35, 127	35, 127	35,942	35,644		(517)		(517)		35, 127				573	05/01/2038	1
	FED NATL MTG ASSOC #975207 FED NATL MTG ASSOC #975288		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		6,663 1,136	6,663 1,136	6,914 1,166	6,886 1,163		(224)		(224)		6,663 1,136	·			229 14	03/01/2023 05/01/2023	1
	FED NATL MTG ASSOC #975266		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		13,836	13,836	14,227	1, 103		(368)		(368)		13,836				442	05/01/2023	1
	FED NATL MTG ASSOC #976421		09/01/2013	SCHEDULED REDEMPTION		357	357	367	367		(10)		(10)		357				12	03/01/2023	1
	FED NATL MTG ASSOC #976524		09/01/2013	SCHEDULED REDEMPTION		41,034	41,034	42,538	43,315		(2,281)		(2,281)		41,034				1,377	05/01/2023	1
	FED NATL MTG ASSOC #976607		09/01/2013	SCHEDULED REDEMPTION		4,376	4,376	4,536	4,553		(177)		(177)		4,376				158	04/01/2023	1
	FED NATL MTG ASSOC #976710		09/01/2013	SCHEDULED REDEMPTION		24,595	24,595	25,289	25,276		(681)		(681)		24,595				825	04/01/2023	1
	FED NATL MTG ASSOC #976789		09/01/2013	SCHEDULED REDEMPTION		146	146 40,663	150 42 , 153	149		(3)		(3)		146 40,663				5	04/01/2023	1
	FED NATL MTG ASSOC #979443FED NATL MTG ASSOC #981059		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,093	1,093		1,136		(1,476)		(43)		1,093				1,437	08/01/2023 04/01/2023	1
	FED NATL MTG ASSOC #981272		09/01/2013	SCHEDULED REDEMPTION		360.713	360.713	370.886	370.839		(10, 126)		(10, 126)		360.713				12.074	04/01/2023	1
	FED NATL MTG ASSOC #981365		09/01/2013	SCHEDULED REDEMPTION		1,954	1,954	2,005	1,992		(37)		(37)		1,954				65	04/01/2023	1
	FED NATL MTG ASSOC #981614		09/01/2013	SCHEDULED REDEMPTION		1,852	1,852	1,922	1,912		(60)		(60)		1,852				66	06/01/2023	1
	FED NATL MTG ASSOC #981658		09/01/2013	SCHEDULED REDEMPTION		2,055	2,055	2,130	2, 125		(70)		(70)		2,055				74	06/01/2023	1
	FED NATL MTG ASSOC #981715		09/01/2013	SCHEDULED REDEMPTION		9,523	9,523	9,882	9,846 10,632		(323)		(323)		9,523				348	07/01/2023	1
	FED NATL MTG ASSOC #981774FED NATL MTG ASSOC #981781		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		10,207 60.922	10,207 60,922				(425)		(425)		10,207				381 2.037	05/01/2023	1
	FED NATL MTG ASSOC #982170		09/01/2013	SCHEDULED REDEMPTION		6, 136	6,136	6,368	6,350		(214)		(214)		6,136				21	06/01/2023	1
	FED NATL MTG ASSOC #982291		09/01/2013	SCHEDULED REDEMPTION		71, 135	71,135	72,219	71,799		(664)		(664)		71,135				2,096	06/01/2024	1
	FED NATL MTG ASSOC #982432		09/01/2013	SCHEDULED REDEMPTION		251	251	260	258		(7)		(7)		251				9	05/01/2023	1
	FED NATL MTG ASSOC #982798		09/01/2013	SCHEDULED REDEMPTION		138,037	138,037	141,930	141,588		(3,551)		(3,551)		138,037				4,640	05/01/2023	1
	FED NATL MTG ASSOC #982831		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		18,716	18,716 138,563	19, 150 142, 471	19,016 142,874		(300) (4,310)		(300)		18,716				673	05/01/2038	1
	FED NATL MTG ASSOC #982892 FED NATL MTG ASSOC #983104		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		138,563		142,471	904		(4,310)		(4,310)						4,536 32	05/01/2023	1
	FED NATL MTG ASSOC #983131		09/01/2013	SCHEDULED REDEMPTION		27.883	27,883	28,905	28,912		(1,029)		(1,029)		27,883				933	05/01/2023	1
	FED NATL MTG ASSOC #983470		09/01/2013	SCHEDULED REDEMPTION		6,963	6,963	7 , 125	7,067		(104)		(104)		6,963				252	05/01/2038	1
	FED NATL MTG ASSOC #983550		09/01/2013	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				1	05/01/2023	1
	FED NATL MTG ASSOC #983675		09/01/2013	SCHEDULED REDEMPTION		6,917	6,917	7 , 170	7, 157		(240)		(240)		6,917				250	11/01/2023	1
	FED NATL MTG ASSOC #984076FED NATL MTG ASSOC #984804		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		175,702 6,878	175,702 6,878	180,657 7,130	180,378 7,138		(4,676) (259)		(4,676)		175,702 6,878				5,795 247	06/01/2023	1
	FED NATL MTG ASSOC #985782		09/01/2013	SCHEDULED REDEMPTION		49,717	49,717	50,871	50,694		(977)		(977)		49,717				562	08/01/2038	1
	FED NATL MTG ASSOC #986078		09/01/2013	SCHEDULED REDEMPTION		13.632	13,632	14, 131	13,976		(344)		(344)		13,632				508	09/01/2023	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		Q9/01/2013	SCHEDULED REDEMPTION		153,034	153,034	158,642	156,351		(3,316)		(3,316)		153,034				5,728	09/01/2023	1
	FED NATL MTG ASSOC #986114		09/01/2013	SCHEDULED REDEMPTION		4,413	4,413	4,574	4,515		(103)		(103)		4,413				160	10/01/2023	1
	FED NATL MTG ASSOC #986389		09/01/2013	SCHEDULED REDEMPTION		18,600	18,600	19,281	19, 126		(526)		(526)		18,600				696	07/01/2023	1
	FED NATL MTG ASSOC #986997FED NATL MTG ASSOC #987072		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		25,983 1.465	25,983 1,465	26,935 1,503	27,039 1,492		(1,057)		(1,057)		25,983 1,465				927 47	07/01/2023	
	FED NATL MTG ASSOC #987072		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		5,330	5,330	5,525	5,572		(26)		(242)		5,330				192	07/01/2023	1
	FED NATL MTG ASSOC #987484		09/01/2013	SCHEDULED REDEMPTION		10,991	10,991	11,394	11,306		(314)		(314)		10,991				397	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2013	SCHEDULED REDEMPTION		16,986	16,986	17,608	17,581		(595)		(595)	ļ	16,986	ļ			624	08/01/2023	1
	FED NATL MTG ASSOC #987944		09/01/2013	SCHEDULED REDEMPTION		69, 148	69, 148	71,682	71, 113		(1,965)		(1,965)		69, 148				2,584	12/01/2023	1
	FED NATL MTG ASSOC #988388		09/01/2013	SCHEDULED REDEMPTION		3,614	3,614	3,750	3,724		(110)		(110)		3,614				131	09/01/2023	1
	FED NATL MTG ASSOC #988799 FED NATL MTG ASSOC #988859		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		45,706 9.939	45,706 9,939	47,381 10,091	47,423 10,063		(1,716)		(1,716)		45,706 9.939				1,601 269	08/01/2023 07/01/2024	11
	FED NATL MTG ASSOC #988899		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		14,290	14,290	14,829	14,977		(124)		(124)		14,290	<u> </u>			522	08/01/2023	1
	FED NATL MTG ASSOC #990239		09/01/2013	SCHEDULED REDEMPTION		2,369	2,369	2,456	2,486		(118)		(118)		2,369				86	11/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		09/01/2013	SCHEDULED REDEMPTION		13,963	13,963	14,490	14,493		(530)		(530)		13,963				501	09/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961	.	09/01/2013	SCHEDULED REDEMPTION	<u> </u>	25,466	25,466	26 , 125	25,988	<u> </u>	(522)	<u> </u>	(522)	L	25,466	 			<i>7</i> 71	09/01/2023	1

CLISP						Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or 0	Otherwise [Disposed o	of During th	ne Current	Quarter							
Care Care	1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
Prior Part Prior											11	12	13	14	15							.
Cut Cut														Total	Total							NAIC
Column C													Current	Change in	Foreign							Desig-
Coling																Book/				Bond		nation
										Prior Year		Current					Foreign				Stated	or
Company Comp										Book/	Unrealized							Realized		Stock	Con-	Market
Second Process Proce	CUSIP					Number of													Total Gain			In-
Part Part			For-	Dienosal	Name		Consid-		Actual			`										dicator
1.50 1.50		Description						Par Value														(a)
Methods Property			eigii			Olock					(Decrease)		HIZEU		value		Disposai	Disposai	Disposai			(a)
2009-0-1-																						1
1.50 1.50																						1
2-00-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-																						1
1.00 1.00	31415W-3G-6	FED NATL MTG ASSOC #991899		09/01/2013	SCHEDULED REDEMPTION		2,674	2,674						(24)						107	.10/01/2038 1	1
1.5 1.5																						1
1.50 1.50																						1
241 10 10 10 10 10 10 10			-																			1
1.50 1.50			-																			1
2-94-1-1-1 TO NIL IN 1 1900 (PROPER)																						1
SECURITY SECURITY			-																			1
Security Security																						1
\$400 \$400					SCHEDULED REDEMPTION																	1
\$400 \$400																						1
34496-6-4 Por No. 18 3650 For No. 18			. -																			1
14 14 15 15 15 15 15 15			-																			1
3449-34 Fig. Will, 19 365 MAPT 19 367 MAPT 19 36			-																			1
34149-7-4 Fig. Mal. Inf. 8050 14075 1509																						1
341400-2-0-1 PM ML III 3.800 1.000 1																						1
3448_4-P-6 Fig Will, III 3850; MASS 5001/2018			- -		SCHEDULED REDEMPTION																	1
SHALLA-13 F20 M.T. III NSS0 MASS2 MASS2																						1
3446-02-2-3 FED WIT IN \$500	31416L-FM-3	FED NATL MTG ASSOC #AA2871			SCHEDULED REDEMPTION		252,467	252,467	259,587			(5, 187)		(5, 187)						8,488	_03/01/2024 1	1
SHIPP-IN-PROPERTY STATE					. SCHEDULED REDEMPTION																	1
SMM-RI-OF FED NULL IN SECTION ALGOST ALG																						1
34494-0-1 FD NRI, IT ON SSOC MASTS 0,001/203 5260LD RECEPTION 5,587 5,387 5,484 5,696 6,288 7,745 7,755 5,596 1,316 0,001/2024 3,34494-0-1 FD NRI, IT ON SSOC MASTS 0,001/203 5260LD RECEPTION 7,200 7,200 7,201 7,351 (61) (61) 7,200 2,21 0,001/2024 3,34494-0-1 FD NRI, IT ON SSOC MASTS 0,001/203 5260LD RECEPTION 7,200																						1
SHEWLY S			- -																			1
34489-24 FEM MLT IN 6 8505 M-8505 .0001/2013 .5000LD PERSPETION .7 200 .			-																			1
34469-09-4 FO NUTL INTO ASSIC MASSICS 1,0001/2023																						1
3469-R-9 FED NUTL ING ASSIC HASPIS 0901/231 SCHELLE PEELEPTION 16,334 16,533 16,533 16,533 16,533 16,533 17,70 179																						1
3.1449-75-0 FED NAIL NO ASSIC ALABOTS D901/12073 SCHULLED RECEIPTION 245 245 249 248 (.3) (.3) (.2) 2.55 7 D401/12074 1.3449-75-0 FED NAIL NO ASSIC ALABOTS D901/12073 SCHULLED RECEIPTION 5.6 (350 2.6 (350 3.6 (3	31416P-MP-9	FED NATL MTG ASSOC #AA5765	.																		.04/01/2024 1	1
31490-9F-9 FD MIL WIG ASSOC HARAGE? FD MIL WIG ASSOC HARAGE? FD MIL WIG ASSOC HARAGE? FD MIL WIG ASSOC HARAGE																				20,725		1
34160-28-4 FED MIT, ING SSSC #AR6769 0,9071/2013 SOFELLIDE FISEIPTION 16,993 16,999 17,292 1,199 1,1																				7		1
34466-349 FED MATE (FED																						1
34160-7h-1 FED NITL ITIC ASSCC #AZF199 0.9011/2013																						1
34146F-V-R FED NATL NTG ASSIC AA7808 0.90/01/2013 SCHEDLED RECEIPTION 1.384 1.384 1.405 1.399 (14) (14) 1.384 3.446F-30-3 FED NATL NTG ASSIC AA7807 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4277 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4077 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4078 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4078 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4078 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4078 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4078 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4078 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4078 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4079 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4079 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4079 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4079 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSIC AA4079 0.90/01/2013 3.456F-30-3 FED NATL NTG ASSI																						1
314168-NP-9 FED NATL INTG ASSOC #A7887 99/01/2013 SCHEDLED RECEIPTION 15,149 15,149 15,289 15,297 (148) 1,149 1,	31416R-VA-8																					1
31416S-VS-5 FED NATL MTG ASSOC #ARAF88 0.99/10/2013 SCHELLED RECEPTION 21.266 21.266 21.590 21.477 (211) (211) 21.266 5.907 0.09/10/2013 0.09							15, 149		15,380													1
31416T_JK-8 EED NATL MIG ASSOC #A0277 0.90/01/2013 SCHEDULED RECEIPTION 5.1,122 5.1,																						1
31477_DX-5 FED NATL MTG ASSOC #AC0117 0.9/01/2013 SCHEDLED REDEIPT ION 0.9/388 94.388 94.388 95.836 95.294 (896) (896) (896) 94.388 94.388 94.388 94.388 94.388 95.836 95.294 (896) (896) (896) 94.388 94.388 94.388 94.388 94.388 94.388 95.836 95.294 (896) (896) (896) (896) 94.388 94.388 94.388 94.388 94.388 94.388 95.836 95.294 (896)																						1
314171-D9-8 FED NATL MTG ASSOC #A0127 0.99/01/2013 SOHEDULED REDEIPTION 2.519 2.518 2.558 2.545 (26)																						1
31417L-E6-3 FED NATL NTG ASSOC #ACC0156 .09/01/2013 .SCHEDULED REDEMPTION .4,396 .4,463 .4,440 .(44) .(44) .(44) .4,396 .4,396 .4,396 .4,493 .4,403 .4,404 .(44) .(44) .(44) .4,496 .4,498 .4,498 .4,498 .4,498 .4,498 .4,490																						1
31417J-RJ-1 FED NATL NITG ASSOC #ACO588 .09/01/2013 .SCHEDULED REDEMPTION .174,239 .174,239 .180,610 .179,648 .65,410 .65,410 .174,239 .65,410 .174,239 .65,621 .09/01/2024 .18147J-V-V-0 .56,410 .09/01/2013 .SCHEDULED REDEMPTION .1015 .1,015 .1,031 .1,027 .12 .12 .12 .12 .12 .12 .13 .14 .14 .177 .14 .177 .15,002 .14,925 .147 .14 .177 .15,002 .14,925 .147 .14 .177 .15,002 .14,925 .147 .14 .177 .15,002 .14,925 .147 .14 .14 .177 .15,002 .14																						1
34147K-9C-6 FED NATL NTG ASSOC #AC0520 .99/01/2013 .SCHEDULED REDEMPTION .1.015 .1.031 .1.027 .1.031 .1.027 .1.031 .1.027 .1.031 .1.027 .1.031 .1.027 .1.031 .1.031 .1.027 .1.031 .1.031 .1.027 .1.031 .1.031 .1.027 .1.031 .1.031 .1.027 .1.031 .																						1
3.3417K-Q-Q-6 FED NATL NTG ASSOC #AC1370 0.90/01/2013 SCHEDULED REDEMPTION 14,777 15,002 14,925 (147) (147) (147) 14,777 14,777 3.3417K-Q-Q-5 FED NATL NTG ASSOC #AC1524 0.90/01/2013 SCHEDULED REDEMPTION 3,136 3,184 3,189 (33)			. []							1,027												1
31417K-VS-3 FED NATL NTG ASSOC #AC1524			.		SCHEDULED REDEMPTION	ļ				14,925		(147)		(147)		14,777						1
31417K-VU-8 FED NATL NTG ASSOC #AC1526 .09/01/2013 .SCHEDULED REDEMPTION .1,163 .1,163 .1,176 .133 .1,163 .1,			- -																			1
31417K-3T-2 FED NATL NTG ASSOC #AC1709 .09/01/2013 SCHEDULED REDEMPTION .39,225 .39,822 .39,599 .(374) .(374) .39,225 .39,225 .39,822 .39,599 .(374) .31417K-4D-6 FED NATL NTG ASSOC #AC1719 .09/01/2013 SCHEDULED REDEMPTION .12,266 .12,453 .12,386 .(120) .12,266 .12,453 .12,386 .(120) .12,266 .12,453 .12,386 .(120) .12,266 .12,453 .12,386 .(120) .12,266 .12,453 .12,386 .(120) .12,266 .12,453 .12,386 .(120) .12,266 .12,453 .12,386 .(120) .12,266 .12,266 .12,266 .12,266 .12,266 .12,266 .12,266 .12,266 .12,266 .12,266 .12,267 .12,266 .12			-																			1
31417K-4D-6 FED NATL NTG ASSOC #AC1719					. SUMEDULED REDEMPTION			,														1
31417L-KZ-7 FED NATL NTG ASSOC #AC2111																						1
.31417L-QT-5 FED NATL INTG ASSOC #AC2265			- -																			1
																						1
31417L_YIM_1 FED NATL NTG ASSOC #AC2515			<u>. [</u>	09/01/2013	SCHEDULED REDEMPTION		3,719	3,719	3,855	3,860	<u> </u>	(141)	<u> </u>	(141)		3,719	<u> </u>			125	.08/01/2024 1	1

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or 0	Otherwise [Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FED NATL MTG ASSOC #AC3562	U.g.	09/01/2013	SCHEDULED REDEMPTION	Ctoon	15.799	15.799	16.039	15.982	(200,0400)	(183)	HIZOG	(183)	Value	15,799	2.opood.	2.opood.	2.opcou.	455	.10/01/2024	1
	FED NATL MTG ASSOC #AC3608		09/01/2013	SCHEDULED REDEMPTION		5,219	5,219	5,299	5,262		(43)		(43)		5,219				151	08/01/2024	1
	FED NATL MTG ASSOC #AC3616		09/01/2013	SCHEDULED REDEMPTION		1,204	1,204	1,222	1,216		(12)		(12)		1,204				36	08/01/2024	1
	FED NATL MTG ASSOC #AC4594	-	09/01/2013	SCHEDULED REDEMPTION		6,280	6,280	6,375	6,349		(69)		(69)		6,280				188	12/01/2024	1
	FED NATL MTG ASSOC #AC4696		09/01/2013	. SCHEDULED REDEMPTION		13, 198	13, 198	13,399	13,349		(151)		(151)		13, 198				378	10/01/2024	1
	FED NATL MTG ASSOC #AC4863FED NATL MTG ASSOC #AC4918		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		29,332 5,019	29,332 5,019	29,778 5,095	29,622 5,076		(290)		(290)		29,332 5,019				849 146	11/01/2024	1
	FED NATL MTG ASSOC #AC5176	-	09/01/2013	SCHEDULED REDEMPTION		77.692	77.692	78.875	78,375		(683)		(683)		77.692				2.321	11/01/2024	1
	FED NATL MTG ASSOC #AC5747		09/01/2013	SCHEDULED REDEMPTION		19,633	19,633	20,350	20,155		(523)		(523)		19,633				598	12/01/2024	1
	FED NATL MTG ASSOC #AC6095		09/01/2013	SCHEDULED REDEMPTION		19,944	19,944	20,248	20, 171		(227)		(227)		19,944				575	11/01/2024	1
	FED NATL MTG ASSOC #AC6427		09/01/2013	SCHEDULED REDEMPTION		365	365	370	369		(5)		(5)		365				11	11/01/2024	1
	FED NATL MTG ASSOC #AC6502		09/01/2013	SCHEDULED REDEMPTION		166, 161	166, 161	168,692	168,822		(2,661)		(2,661)		166 , 161				4,878	12/01/2024	1
	FED NATL MTG ASSOC #AC6938	-	09/01/2013	SCHEDULED REDEMPTION		3,598	3,598	3,653	3,635		(38)		(38)		3,598				107	11/01/2024	1
	FED NATL MTG ASSOC #AC7282FED NATL MTG ASSOC #AC7604		09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1, 134 74, 590	1, 134 74, 590	1, 152 75,727	1, 146 75, 422		(12)		(12)		1, 134 74,590				33 2.150	11/01/2024	1
	FED NATL MTG ASSOC #AC7604		09/01/2013	SCHEDULED REDEMPTION		157 . 107	157, 107	159,500	159,299		(2, 192)		(2, 192)		157, 107				4,683	11/01/2024	1
	FED NATL MTG ASSOC #AC7686	- -	09/01/2013	SCHEDULED REDEMPTION		12,716	12,716	12,910	12,856		(139)		(139)		12,716				350	12/01/2024	1
	FED NATL MTG ASSOC #AC7690		09/01/2013	SCHEDULED REDEMPTION		20,422	20,422	20,734	20,661		(239)		(239)		20,422				580	11/01/2024	1
	FED NATL MTG ASSOC #AC7721		09/01/2013	SCHEDULED REDEMPTION		6,676	6,676	6,777	6,739		(63)		(63)		6,676				199	11/01/2024	1
	FED NATL MTG ASSOC #MA0043		09/01/2013	SCHEDULED REDEMPTION		26,988	26,988	27,399	27,286		(299)		(299)		26,988				769	04/01/2024	1
	FED NATL MTG ASSOC #MA0203	-	09/01/2013	. SCHEDULED REDEMPTION		1,243,935	1,243,935	1,293,498	1,279,685		(35,750)		(35,750)		1,243,935				35,856	10/01/2019	1
	FED NATL MTG ASSOC #MA0233	-	09/01/2013	. SCHEDULED REDEMPTION		1,606	1,606	1,631	1,623		(17)		(17)		1,606				46	11/01/2024	1
	FED NATL MTG ASSOC #MA0266FED NATL MTG ASSOC #MA0275		09/01/2013 .09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		736,008 16.786	736,008 16,786	777 ,063 17 .042	766,651 16.964		(30,643)		(30,643)		736,008 16.786				24,232 473	12/01/2019 12/01/2024	1
	FED NATL MTG ASSOC #MA0273		09/01/2013	SCHEDULED REDEMPTION		16,767	16,767	17,584	17,536		(769)		(769)		16,767				355	07/01/2024	1
	FED NATL MTG ASSOC 1988-16 E RMBS		09/01/2013	SCHEDULED REDEMPTION		1,606	1,606	1,651	1,653		(46)		(46)		1,606				105	06/25/2018	1
	FED NATL MTG ASSOC 1990-139 X RMBS		09/01/2013	SCHEDULED REDEMPTION		16, 181	16, 181	11,930	14,673		1,509		1,509		16,181					11/25/2020	1
	FED NATL MTG ASSOC 1992-103 Z RMBS		09/01/2013	SCHEDULED REDEMPTION		34,659	34,659	28,080	32,269		2,390		2,390		34,659				1,858	06/25/2022	1
	FED NATL MTG ASSOC 1992-G 64 Z RMBS		09/01/2013	. SCHEDULED REDEMPTION		271,456	271,456	251,877	261,318		10 , 138		10 , 138		271,456				14,833	11/25/2022	1
	FED NATL MTG ASSOC G39 ZB RMBS		09/01/2013	. SCHEDULED REDEMPTION		74,995	74,995		66,173		8,822		8,822		74,995				3,771	07/25/2022	1
	FHR 1602 PJ RMBSFHR 2335 PZ RMBS		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		13,714	13,714 358,456	14,475	14,036 347,315		(322) 11, 141		(322)		13,714				643 17,268	10/15/2023	1
313399-AJ-6	FHR 2344 QG RMBS	-	09/01/2013	SCHEDULED REDEMPTION		12,491	12,491	12, 187	12,410		81		81		12,491				233	08/15/2016	1
313399-TE-7	FHR 2345 PZ RMBS		09/01/2013	SCHEDULED REDEMPTION		158.315	158,315	149,462	154,360		3,955		3,955		158.315				7,506	.08/15/2031	1
313399-FX-0	FHR 2351 AZ RMBS		09/01/2013	SCHEDULED REDEMPTION		84,703	84,703				1,477		1,477		84,703				4,010	08/15/2031	1
31339N-2C-9	FHR 2398 ZP RMBS		09/01/2013	SCHEDULED REDEMPTION		541,455	541,455	517,081	530,693		10,762		10,762		541,455				25,792	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC RMBS	-	09/01/2013	. SCHEDULED REDEMPTION		210,533	210,533	201,055	205, 191		5,342		5,342		210,533				9,816	02/15/2032	1
	FHR 2448 TN RMBSFHR 2498 BM RMBS	- -	09/01/2013 09/01/2013	SCHEDULED REDEMPTION		58,655 41,510	58,655 41,510	61,074 42,466	59,894		(1,240)		(1,240)		58,655 41,510	}			2,715	05/15/2032	1
	FHR 2547 BE RMBS		07/01/2013 07/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1.749	41,510	42,466	41,912 1,752		(402)		(402)		1,749				389	09/15/2017 03/15/2032	1
	FHR 2575 EB RMBS		09/01/2013	SCHEDULED REDEMPTION		370,403	370,403	373,354	371,176		(774)		(774)		370,403				2,594	02/15/2018	1
	FHR 2649 OD RMBS		09/01/2013	SCHEDULED REDEMPTION		761,201	761,201	790,460	766, 149		(4,948)		(4,948)		761,201				5,233	11/15/2031	1
31394H-NQ-0	FHR 2663 LE RMBS		08/01/2013	SCHEDULED REDEMPTION		351,448	351,448	332,283	350,312		1, 136		1, 136		351,448				4,030	03/15/2032	1
	FHR 2676E LG RMBS		09/01/2013	SCHEDULED REDEMPTION		391,982	391,982	408,642	395,639		(3,656)		(3,656)		391,982				2,647	06/15/2032	1
	FHR 2727B UD RMBS		09/01/2013	. SCHEDULED REDEMPTION		421,738	421,738	438,213	424,459		(2,721)		(2,721)		421,738				15, 191	02/15/2032	1
	FHR 2736A PD RMBS		07/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		318,806 1,589,506	318,806 1,589,506	332, 156 1, 656, 191	320,206		(1,401) (10,442)		(1,401) (10,442)		318,806 1,589,506				1,475 46,659	03/15/2032 08/15/2032	1
	FHR 2777E PE RMBS		09/01/2013	SCHEDULED REDEMPTION		2,348,180	2,348,180	2,445,410	2,375,969		(10,442)		(10,442)		2,348,180					04/15/2032	1
	FHR 2778 JD RMBS		09/01/2013	SCHEDULED REDEMPTION		2,487,115	2,487,115	2,589,320	2,509,743		(22,628)		(22,628)		2,487,115					12/15/2032	1
	FHR 2861 JL RMBS		09/01/2013	SCHEDULED REDEMPTION		1,400,098	1,400,098	1,289,602	1,369,110		30,989		30,989		1,400,098				9, 130	09/15/2019	1
31395U-XT-3	FHR 2991D QE RMBS		09/01/2013	SCHEDULED REDEMPTION			875,745	912,417	882,376		(6,631)		(6,631)		875,745				31,460	08/15/2034	1
	FHR 3079 MD RMBS		09/01/2013	SCHEDULED REDEMPTION		7, 164, 074	7, 164, 074	7,462,391	7,217,570		(53,495)		(53, 495)		7, 164, 074				256 , 185	03/15/2034	1
	FHR 3087 VJ RMBS		09/01/2013	SCHEDULED REDEMPTION		2, 159, 326	2,159,326	2,049,504	2,147,040		12,286		12,286		2, 159, 326				15,467	06/15/2022	1
	FNR 1993-70 Z RMBS		09/01/2013 09/01/2013	SCHEDULED REDEMPTION	.	7,004 161,290	7,004	7,302 158,884	7,004 160,714		576				7,004 161,290	}			356 5,798	05/25/2023 01/25/2018	1
	FNR 2002-89 CB RMBS		09/01/2013 09/01/2013	SCHEDULED REDEMPTION			161,290 633,941	643,648			(1,974)		(1,974)		633,941				5,798	05/25/2018	1
	FNR 2008–82 EY RMBS		09/01/2013	SCHEDULED REDEMPTION		1.991.052	1,991,052	1,927,276	1,967,192		(1,374)		23.860		1,991,052				54, 159	09/25/2023	1
	MS MTG TR 30 SER 30 CL 6 RMBS		09/01/2013	SCHEDULED REDEMPTION		8,345	8,345		8,345				,		8,345				555	12/01/2018	1FE
	•				•																

					Show All Loi	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or (Otherwise [Disposed (of During th	he Current (Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS	- 3	09/01/2013	SCHEDULED REDEMPTION		321,418	321,418	359,056	331,681		(10,263)		(10,263)		321,418				27,321	09/01/2019 .	1FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3 RMBS		09/01/2013	SCHEDULED REDEMPTION		5,025	5,025	4,868		4,950	75		5,025		5,025				283	01/01/2019 .	6*
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		09/01/2013	SCHEDULED REDEMPTION		5,596	5,596	5,336		5,488	108		5,596		5,596				408	09/01/2017 _	6*
81237E-AH-7 911760-AP-1	SEARS MTG FUNDING TR 1988 1 CL Z RMBS		09/01/2013	SCHEDULED REDEMPTION		12,435	12,435 98,592	10,389	11,547				888 .		12,435					12/01/2018 .	1FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		09/01/2013	SCHEDULED REDEMPTION CALLED @ 100.00000000		98,592		91,114	94,756		3,836		3,836		98,592 60.000				4,222 3,930	05/15/2022 . 08/15/2037 .	 1FF
26116P-BG-4	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB		07/01/2013	MATURED		3,255,000	3,255,000	3,255,000	3,255,000						3,255,000				167,958	07/01/2013 .	
				BLAIR, WILLIAM, &			, ,								,,				, 300		
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP		07/11/2013	COMPANY, L.L.C.		36,872	105,000	24,003	39, 199		1,205		1,205		40,405		(3,533)	(3,533)		08/15/2030 .	
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		09/01/2013	CALLED @ 100.00000000		195,000	195,000	189,569	190,309		166		166		190,475		4,525	4,525	15,600	09/01/2038 .	
91857P-AC-1 526602-AA-5	VACAVILLE CA REDEV HSG TAX ALLOC 06A		09/01/2013 07/15/2013	MATURED		410,000 174.380	410,000 174,380	433,899 174,380	413,045 174.380		(3,045)		(3,045)		410,000 174,380				28,700 4.468	09/01/2013 .	
	FORT LEONARD WOOD MO MILITARY HSG 05 NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		07/15/2013 07/01/2013	CALLED @ 100.00000000 CALLED @ 100.00		1/4,380	1/4,380	174,380	174,380	}					174,380	l			4,468 7,140	07/15/2020 _ 01/01/2037 _	
67884R-AT-7	OKLAHOMA DEV FIN IDR GOODYEAR 2004		07/01/2013	MATURED		1,310,000	1,310,000	1,310,000	1,310,000						1,310,000					07/01/2037 .	
			08/15/2013	MATURED		2,445,000	2,445,000	1,626,463	2,362,408		82,592		82,592		2,445,000					08/15/2013 .	
	ENERGY NORTHWEST WA COLUMBIA GEN 04B		07/01/2013	MATURED		4,850,000	4,850,000	4,929,443	4,855,418		(5,418)		(5,418)		4,850,000				266,750	07/01/2013 .	1FE
	<u> Subtotal - Bonds - U.S. Special Reven</u>					58, 187, 291	58, 255, 420	58,313,267	58,612,453	10,438	(436,592)		(426, 153)		58, 186, 299		992	992	1,954,159	XXX	XXX
00287Y-AC-3			08/12/2013	EXCHANGE		4,969,919	5,000,000	4,967,800	4,968,211		1,724		1,724		4,969,934		(16)	(16)	110,361	11/06/2022 .	
00287Y-AF-6			08/12/2013	EXCHANGE		4,976,796	5,000,000	4,973,650	4,974,261		2,558		2,558		4,976,819		(23)	(23)	76,111		
82773W-AD-4 00512N-AD-2	ACCUDYNE (SILVER II SCA 2013) TLACXIOM CORP EXTENDED TL TRANCHE 2		09/30/2013 09/30/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,875 4,708	1,875 4,708	1,875 4,665	4,650		58		58		1,875 4,708				39 26	12/13/2019	
00512N-AD-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%		08/06/2013	SCHEDULED REDEMPTION		390.625	390,625	390,625	390.625		٥٠رــــــــ				390.625				32,422	08/06/2017 .	2
006848-AP-0	ADELPHIA COMMUNICATIONS CORP		08/29/2013	DISTRIBUTION		5,071											5,071	5,071		03/01/2007 .	6
00100U-AD-4	ADS WASTE MANAGEMENT HLDGS INC NEW TLB		09/30/2013	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				28	10/09/2019 .	
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		09/30/2013	SCHEDULED REDEMPTION		3,674	3,674	3,661	3,660		14		14		3,674				81	12/17/2017 .	
001110-AA-2 05377R-AD-6	AES HAWAII (HEPCO)		09/30/2013 08/20/2013	SCHEDULED REDEMPTION		1,666,667	311,150 1,666,667	1,741,602	311, 150 1, 678, 944		(12,277)		(12,277)		311, 150 1, 666, 667				16,032	06/30/2022 . 08/20/2014 .	
	AFFINION GROUP TRANCHE B TERM LOAN		09/30/2013	SCHEDULED REDEMPTION		21,280	21,280	21, 181	21,083				198		21,280				1,007	10/09/2016 .	
02640F-AA-6	AGFMT 2010-1A A1 RMBS		09/01/2013	SCHEDULED REDEMPTION		432,716	432,716	432,612	432,677		39		39		432,716				16,160	03/25/2058 .	
L0001U-AB-5	AT CHEM & CY SCA TRANCHE B-1 TL		09/30/2013	SCHEDULED REDEMPTION		1,646	1,646	1,638			8		8		1,646				17	10/03/2019 .	
L0001U-AC-3	AT CHEM & CY US ACQUICO INC TRANCHE B-2	F	09/30/2013	SCHEDULED REDEMPTION		854	854				4		4						9	10/03/2019 .	
01449H-AD-1	ALERE TERM LOAN B		09/30/2013	SCHEDULED REDEMPTION		15,000	15,000	14,946	14,940		60		60		15,000				9,822	06/30/2017 .	4FE
	ALESCO IVA1 CDO - CF - PREFERRED	E	07/30/2013 07/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		208,110	208,11075,000	208,110	208,110 75,000						208,110 75,000				397 4,416	07/30/2034	
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		09/30/2013	SCHEDULED REDEMPTION		4.950	4.950	4.906	4.903		48		48		4.950				16	08/23/2019	
37042G-4F-0			08/15/2013	CALLED @ 100.00		779,000	779,000	766,341	768,741		1,004		1,004		769,745		9,255	9,255	38,561	05/15/2018 .	
37042G-5F-9	ALLY FINANCIAL INC		09/15/2013	CALLED @ 100.00000000		472,000	472,000	464,330	465,765		683		683		466,448		5,552	5,552	23,010	06/15/2018 .	
021345-AA-1	ALTA WIND HOLDINGS, LLC ALTA II-V ABS		06/30/2013	SCHEDULED REDEMPTION		98,776	98,776	98,776	98,776						98,776				6,914	06/30/2035 .	
03064E-AE-6 025816-AQ-2	AMCAR 2010-2, C ABS		09/08/2013 07/15/2013	SCHEDULED REDEMPTION		3,374,544	3,374,54421,003,000	3,373,506	3,374,293		251		251 .		3,374,544					10/08/2015 . 07/15/2013 .	
U23610-AQ-2	AMENICAN EXPRESS		5/ 13/ 20 13	MORGAN STANLEY DEAN		21,003,000	21,003,000	20,040,231	20,992,437		10,505		10,505		21,003,000				1,023,090	017 13/2013 .	. IFE
0258M0-DJ-5	AMERICAN EXPRESS CREDIT		_08/08/2013	WITTER		20,084,400	20,000,000	19,979,200		L	154		154		19,979,354	L	105,046	105,046	16,528	07/27/2018 .	1FE
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIVA ABS		09/08/2013	SCHEDULED REDEMPTION			826,839	826,621	826,783		56		56		826,839				4,217	09/08/2015 .	
	AMKOR TECHNOLOGY INC		08/16/2013	EXCHANGE		514,530	500,000	515,000			(470)		(470)		514,530				11,953	10/01/2022 .	
	AMPLIFON S.P.A 7YR		08/02/2013	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000		0.050.044	0.050.044	1,346,729	08/02/2013 .	
032355-A*-0 037411-AU-9	AMTRUST FINANCIAL CORPORATION 11.78% SEN		08/27/2013 09/15/2013	DISTRIBUTION		3,356,041	10,000,000	9.947.600	9,991,570		8.430		8,430		10,000,000		3,356,041	3,356,041	600,000	10/20/2012 . 09/15/2013 .	
037411-AU-9 037833-AJ-9	APPLE INC		08/21/2013	DEUTSCHE BANK AG		4,775,200	5.000,000	9,947,600		 					4.982.681	 	(207,481)	(207,481)	15.694	05/03/2018 .	
677755-C*-9	AQUA AMERICA / AQUA OHIO		00/21/2013	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,563		437		437		300,000		(207,401)	(207, 401)	29,400	07/15/2020 .	
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)		_09/27/2013	SCHEDULED REDEMPTION		209,767	209,767	206,719	206,260		3,506		3,506		209,767				2,445	07/26/2016 .	
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		09/30/2013	SCHEDULED REDEMPTION		8, 122	8, 122	8,080	8,076	ļ	46		46		8, 122	ļ			122	05/16/2018 .	
007036-FW-1	ARMT 2005-1 5A2 RMBS		09/25/2013	SCHEDULED REDEMPTION		33,391			33,395		(3)		(3)		33,391				66	05/25/2035 .	
007036-UQ-7 .2254W0-MM-4	ARMT 2005-11 5A1 RMBS		09/25/2013 09/25/2013	SCHEDULED REDEMPTION		155, 137 257.653	155, 137 257, 653	72,915 116,185	75, 186 119, 724		79,952 137,929		79,952 137,929		155, 137 257, 653				516 861	08/26/2050 ₋ 02/25/2041 ₋	
2254WU-MM-4 04269G-AD-4	ARRIS GROUP TERM LOAN B		09/25/2013 09/30/2013	SCHEDULED REDEMPTION		257,653		9,975	119,724	l	137,929		25			l			59	02/25/2041 . 04/17/2020 .	
			09/30/2013	SCHEDULED REDEMPTION		12,216	12,216	12,149			67		67		12,216				144	05/24/2019 .	
	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		.09/15/2013	SCHEDULED REDEMPTION		242.896	242.896	265, 442	253.210		(10.314)		(10,314)		242.896					.07/15/2016	

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Re	deemed or (Otherwise I	Disposed (of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- Disi	posal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description		ate	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)			13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB	- 3	0/2013	SCHEDULED REDEMPTION		1,563	1,563	1,552	1,551	(200.000)	12	200	12	7 4.40	1,563				13	11/30/2019 .	3FE
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011		0/2013	SCHEDULED REDEMPTION		2,494	2,494	2,494	2,494						2,494				17	12/15/2016 .	3FE
	AVALON CAPITAL 3, CLASS C CLO LOANS		2/2013	CALLED @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				90,687	02/24/2019 .	
05342R-AC-0	AVALON CAPITAL LTD 3, CLASS B CLO LOANS		2/2013	CALLED @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				20,546	02/24/2019 .	
05342R-AA-4 05368B-AA-8	AVAILAN CAPITAL LTD. 3, CLASS A-1 CLO LOA		2/2013	CALLED @ 100.00		3,621,592	3,621,592	3,621,592	3,621,592						3,621,592				12,607	02/24/2019 .	1FE
05377J-AL-6	AVIATION SECURITIZATION II LLC ABS		6/2013 0/2013	SCHEDULED REDEMPTION		20,811	20,811 2,494	20,811 2,470	20,811		24		2/		20,811 2,494				53 42	12/15/2023 .	3FF
90347B-AB-4	AXALTA COATING (DUPONT) TERM LOAN B		0/2013	SCHEDULED REDEMPTION		2,494	2,500	2,475	2,409		25		25		2,494				31	02/03/2020 .	4FE
	BABSON 05-2A A1 CDO - CF - LOANS		2/2013	SCHEDULED REDEMPTION		5,247,261	5,247,261	4,623,293	4,951,683		295,578		295,578		5,247,261				21,846	07/20/2019 .	
05615M-AA-5	BABSON 05-3A A1 CD0 - CF - LOANS	E08/12	2/2013	SCHEDULED REDEMPTION		845,414	845,414	778,955	808,992		36,422		36,422		845,414				4,995	11/10/2019 .	1FE
05615U-AC-3	BABSON 05-I A-1B1 CD0 - CF - LOANS		5/2013	SCHEDULED REDEMPTION		6,748,339	6,748,339	6,748,339	6,748,339						6,748,339				30,564	04/15/2019 _	
	BACM 2003-2, B CMBS		1/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,025,122	5,003,103		(3, 103)		(3, 103)		5,000,000				183,817	03/11/2041 _	
05947U-MA-3 059523-BB-5	BACM 2003-2, C CMBS		1/2013 1/2013	SCHEDULED REDEMPTION			164,939 670,388	165,774	165,065		(126)		(126)	·	164,939				1,436	03/11/2041 . 02/25/2052 .	
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		1/2013 1/2013	SCHEDULED REDEMPTION				769,041	769,808		1, 161		1, 161		770,969				10,527	09/26/2037 .	IFM
05955Y-AS-8	BAFC 2010-R3 4A4 RMBS		1/2013	SCHEDULED REDEMPTION		290,429	290,429	291, 156	291,086		(657)		(657)		290,429				3,069	_06/26/2036 _	
05874D-AA-1	BALLYROCK 06-1A-A CDO - CF - LOANS		3/2013	SCHEDULED REDEMPTION		546,281	546,281	462,973	517,212		29,069		29,069		546,281				1,378	08/28/2019 .	
05874G-AA-4	BALLYROCK 06-2A A CDO - CF - LOANS		5/2013	SCHEDULED REDEMPTION		3,995,719	3,995,719	3,711,024	3,820,105		175,614		175,614		3,995,719				10,324	01/14/2020 .	1FE
059172-AA-4	BALTIMORE GAS & ELECTRIC		1/2013	MATURED		4,500,000	4,500,000	4,776,420	4,541,057		(41,057)		(41,057)		4,500,000				275,625	07/01/2013 .	
	BANK OF AMERICA ALT LOAN TRUST RMBS		1/2013	SCHEDULED REDEMPTION		313,845	313,845	315,692	314,658		(814)		(814)		313,845				3, 172	08/25/2049 _	
160841-AA-0 067901-AP-3	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41% BARRICK GOLD CORP		1/2013 0/2013	SCHEDULED REDEMPTION EXCHNG NR		313,298	4,000,000	313,298	313,298		6 214		6,314		313,298		(243)	(243)		12/01/2016 . 05/01/2023 .	1FM
06849R-AF-9	BARRICK NA FINANCE LLC		2/2013 2/2013	BANK OF AMERICA		7, 123,800		7,021,280			6,314				7,021,683		(243)	(243)		05/30/2021 _	2FE
06849R-AH-5	BARRICK NA FINANCE LLC		0/2013	EXCHNG NR		6,522,949	8,000,000	6,519,500			3,529		3,529		6,523,029		(79)	(79)	189, 111	_05/01/2043 _	2FE
071813-BF-5	BAXTER INTERNATIONAL INC		1/2013	CREDIT SUISSE		13,577,550	15,000,000	15,083,950	15,082,948		(5, 108)		(5, 108)		15,077,840		(1,500,290)	(1,500,290)	371,333	08/15/2022	1FE
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		1/2013	SCHEDULED REDEMPTION		589,529	589,529	594,687	593,364		(3,836)		(3,836)		589,529				26,500	05/26/2037 .	1FM
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM LOAN C		0/2013	SCHEDULED REDEMPTION		9,770	9,770	9,770	9,770						9,770				36	04/03/2015 .	
086516-AJ-0 09061A-AN-4	BEST BUY CO		5/2013 5/2013	MATURED		5,000,000 964,699	5,000,000 964,699	4,991,200 957,433	4,998,916 954,935		1,084 9,763		1,084 9,763		5,000,000 964,699				362,500 24,734	07/15/2013 . 07/25/2017 .	3FE
	BIOMET INC DOLLAR TERM LOAN B-1		0/2013 0/2013	Various SCHEDULED REDEMPTION				825,327			(3.040)		(3,040)						61,588	12/30/2016 .	2 4FE
055921-AB-6	BMC SOFTWARE INC		0/2013	TENDER OFFER		14.850.000	15.000.000	14.920.200	14.925.961		4.658		4,658		14.930.619		(80,619)	(80,619)	1.056.771	02/15/2022	2FE
	BOAA 2005-11 4A5 RMBS		1/2013	SCHEDULED REDEMPTION		485,845	523,253	463,946	448,261		37,585		37,585		485,845				5,234	08/25/2049	1FM
05948K-E5-4	BOAA 2005-6 2CB1 RMBS		1/2013	SCHEDULED REDEMPTION		355,203	355,203	338,948	327,995		27,209		27, 209		355,203				5,538	09/25/2049 .	
05949C-GV-2	BOAMS 2005-8 A8 RMBS		1/2013	SCHEDULED REDEMPTION		301,413	301,413	276,691	287,861		9,792		9,792		301,413				11,959	09/25/2035	1FM
097760-AB-7 101137-AJ-6	BON SECOURS HEALTH SYS LEASE COL		5/2013 2/2013	SCHEDULED REDEMPTION CALLED @ 105.20600000		149,200	149,200 12,719,000	171,054 12,570,096	161,521 12.651.591		(12,321)		(12,321)		149,200		45.134	45.134	1.325.129	09/15/2021 .	1 2FE
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		2/2013 1/2013	SCHEDULED REDEMPTION		628.930	12,719,000	624.355	624,213		4.717		4.717		628.930	·	40, 104	40, 104	2,472	12/14/2017 _	3FE
	BRISTOL-MEYERS SQUIBB		5/2013	MATURED		5,000,000	5,000,000	5,460,200	5,078,209		(78,209)		(78, 209)		5,000,000				262,500	08/15/2013 .	
110394-AE-3	BRISTOW GROUP INC		0/2013	BARCLAYS		186,300	180,000	180,000	180,000		, , , , , , , , , , , , , , , , , , , ,				180,000		6,300	6,300	10,344	10/15/2022 .	3FE
11442#-AA-7	BROOKS PROVISIONS, LLC (14% SR. SUB NOTE		9/2013	DIRECT			934,571													05/09/2013 _	5Z
	BSARM 2004-12 2A1 RMBS		1/2013	SCHEDULED REDEMPTION		401,153	401, 153	394,446	394,758	 	6,395		6,395		401,153	}			8, 162	10/25/2051 _	1FM
07383F-XJ-2 07383F-WE-4	BSCMS 2003-PWR2, A4 CMBS		1/2013 1/2013	SCHEDULED REDEMPTION		5,000,000	310,322 5,000,000	308,446	310,204		118		118		310,322				7,409	05/11/2039 . 05/11/2039 .	1FM
07383F-U7-1	BSCMS 2004-T16, A6 CMBS		1/2013	SCHEDULED REDEMPTION		523,901	523,901	509,869	520,983		2,917		2,917		523,901				6,026	02/13/2046 _	1FM
07388L-AK-6	BSCMS 2006-PW13, X2 CMBS		1/2013	SCHEDULED REDEMPTION				3,935,175	552,884		(552,884)		(552, 884)						622,266	09/11/2041 .	1FE
07388R-AC-1	BSCMS 2007-PW15 A3 CMBS		1/2013	SCHEDULED REDEMPTION		1,706,826	1,706,826	1,713,426	1,707,909		(1,083)		(1,083)		1,706,826				196,509	02/11/2044 .	1FM
	BSIS 05-2A A1 CD0 - CF - LOANS		6/2013	SCHEDULED REDEMPTION		1,024,284	1,024,284	757 , 970	882,319		141,965		141,965		1,024,284				4,201	05/25/2017 .	1FE
	BUFFALO GULF COAST TERMINALS TERM LOAN		3/2013	SCHEDULED REDEMPTION		2,475	2,475	2,435	2,433		42		42		2,475				13,216	10/31/2017 .	3FE
	BURLINGTN NORTH SANTA FE ABS		5/2013 5/2013	SCHEDULED REDEMPTION		3,072	3,072 18,481	3,072 17,237	3,072	·	677		677		3,072 18,481	·			88 846	01/15/2024 _ 01/15/2021 _	1FE
12200B-AA-6	BURLINGTON NORTHERN LEASE-BACKED CRTS. A		5/2013 1/2013	SCHEDULED REDEMPTION				26,556		ļ	0//		0//	ļ		 			1,564	08/01/2021 .	2
	BURLINGTON NORTHERN PASS THROUGH CERTIFI		2/2013	SCHEDULED REDEMPTION		113,757	113,757	113,757	113,757						113,757				6,406	07/02/2016 .	1
127391-AA-8	CADETS TRUST 2003-1		5/2013	MATURED		20,000,000	20,000,000	19,974,050	20,032,547		(32,547)		(32,547)		20,000,000				960,000	_07/15/2013 _	1
127693-AC-3	CAESARS OPERATING ESCROW		3/2013	EXCHANGE		750,000	750,000	750,000	750,000						750,000				64,875	02/15/2020 .	4FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		0/2013	. SCHEDULED REDEMPTION		52,272	52,272	52,272	52,272						52,272				2,266	05/10/2025 .	2
129268-AA-6	CALLIDUS IV A1B CDO - CF - LOANS		0/2013 7/2013	SCHEDULED REDEMPTION			600,159 938,273	600 , 159 876 , 112	600 , 159 906 , 208		32.065		32,065		600 , 159 938 . 273				8,420 2,596	02/28/2022 . 04/17/2020 .	
	CALPINE CORP 7Y SECURED TIR		7/2013 1/2013			1 250	1 250	1 210	1 244		32,003		32,000		1 250				2,090		

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or 0	Otherwise [Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
13134M-AY-9	CALPINE CORP SENIOR SECURED (6-11) TLB		09/30/2013	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				36	04/01/2018 .	
13134M-AW-3	CALPINE CORP TERM LOAN B		09/30/2013	SCHEDULED REDEMPTION WELLS FARGO BROKERAGE		6,250	6,250	6,250	6,250						6,250				129	04/01/2018 .	3FE
136069-DS-7	CANADIAN IMPERIAL BANK	A	08/14/2013	SERVICES		5, 166, 200	5,000,000	4,994,850	4,996,891		640		640		4,997,531		168 . 669	168,669	79,639	12/11/2015 .	1FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS ABS	A	09/03/2013	SCHEDULED REDEMPTION		468,424	468,424	458,740	460,665		7,760		7,760		468,424				12,671	03/03/2024 .	
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A AB	I	07/15/2013	SCHEDULED REDEMPTION		743,452	743,452	743,452	741,887		1,565		1,565		743,452				55,685	01/15/2021 .	
13973U-AJ-8	CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM		09/30/2013	SCHEDULED REDEMPTION		43,528	43,528	43,224			304		304		43,528				5, 114	04/10/2019 .	3FE
14155#-AB-6 147446-AP-3	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2013 09/01/2013	SCHEDULED REDEMPTION		3,000,000	482,751		480,902		1,849				482,751				13,927	09/30/2027 . 09/01/2013 .	2
147528-D#-7	CASE NEW HOLLAND INC		09/01/2013	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,350,000	1,350,000		(17,082)				1,350,000				38,610	09/30/2019 .	
12489W-QG-2	CBASS 2005-CB8 AF5 RMBS		09/01/2013	SCHEDULED REDEMPTION		617,248	617,248	588,956	609,702		19,579		19,579		617,248				9,813	03/25/2042 _	
1248MG-AP-9	CBASS 2007-CB1 AF6 RMBS		_09/01/2013	SCHEDULED REDEMPTION		134,388	134,388	75,428	68,835		65,553		65,553		134,388				3,295	_01/25/2047 _	1FM
17311Y-AE-3	CBASS 2007-CB3 A5 RMBS		09/01/2013	SCHEDULED REDEMPTION		247,300	247,300	140,294	134,649		112,650		112,650		247,300				5,710	02/25/2047 .	
16678R-AV-9	CCMFC 2004-1A V1 RMBS		09/01/2013	SCHEDULED REDEMPTION		55,456	55,456	53,368	53,383		2,073		2,073		55,456				178	01/25/2035 .	
16678R-BW-6 16678R-BT-3	CCMFC 2004-3 B1 RMBS		09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		27,736 26,693	27,736 26,693	16,360 18,698	16,309 18,642		11,427 8,051		11,427 8,051		27,736 26,693				50 122	08/25/2035 _ 03/25/2035 _	
16678R-CM-7	CCMFC 2004-B B1 RMBS		09/01/2013	SCHEDULED REDEMPTION		52,201	52,201	36.882	36,773		15, 428		15, 428		52,201				226	10/25/2035 .	
16678R-FD-4	CCMFC 2006-1A B1 RMBS		09/25/2013	SCHEDULED REDEMPTION		11,623	178,751	12,104			11,623		11,623		11,623					12/25/2046 .	
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		07/03/2013	Various		617,663	665,000	658,523	658,698		261		261		658,960		(41,297)	(41,297)	30,728	09/30/2022 .	3FE
1248EP-BE-2	CCO HLDGS LLC/CAP CORP		07/12/2013 _	OPPENHEIMER & CO. INC		482,500	500,000	500,000							500,000		(17,500)	(17,500)	5,910	01/15/2024 _	3FE
150101 10 0	25010 5110 10 (01110110 W		09/04/2013	JEFFERIES & COMPANY,		4 775 000	5 000 000	4 004 050							4 000 450		(007.450)	(007, 450)	400 400	00/45/0004	455
150191-AD-6 15018L-AF-8	CEDAR FAIR LP/CANADA'S W CEDAR FAIR, L.P. NEW TERM LOAN B		09/04/2013	SCHEDULED REDEMPTION		4,775,000 2,500	5,000,000 2,500	4,981,250 2,494			909		909		4,982,159 2,500		(207, 159)	(207, 159)	133,438	03/15/2021 _ 03/06/2020 _	
15135U-AB-5		Α	09/30/2013	TENDER OFFER		2,079,240	2,000,000	1,998,060	1,999,288		289		289		1,999,577		79.663	79,663	90,250	09/15/2014 .	
153527-AG-1	CENTRAL GARDEN & PET CO		08/26/2013	Various		2, 161, 443	2,198,000	2,297,930	2,272,086		(13,683)		(13,683)		2,258,403		(96,961)	(96,961)	176,566	03/01/2018 .	
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		09/30/2013	SCHEDULED REDEMPTION		17,500	17,500	17 , 187	17, 160		340		340		17,500				131	02/14/2019 .	
161630-BD-9	CHASE 2007-A1 11M1 RMBS		09/01/2013	SCHEDULED REDEMPTION		606,119	644,593	465, 229	456,669		149,450		149,450		606,119				12,286	03/25/2037 .	1FM
165258-AA-2 166764-AB-6	CHESAPEAKE 01L 0P/FINCHEVRON CORP		07/22/2013 08/20/2013	EXCHANGE				5,000,000	5,000,000		(997)		(997)		769,628 5,000,000		22	22	35, 185 83, 733	11/15/2019 . 12/05/2022 .	
166764-AE-0	CHEVRON CORP		08/21/2013	Various		12,825,330	13,000,000	13,000,000							13,000,000		(467,900)	(467,900)	37,032	06/24/2018 .	
16937#-AB-6			09/30/2013	SCHEDULED REDEMPTION		323,677	323,677	323,677	322,926		751		751		323,677				26, 185	09/30/2017 .	
	CHWL 2003-39 A17 RMBS		09/01/2013	SCHEDULED REDEMPTION		139,307	139,307	132,532	136,266		3,041		3,041		139,307				2,608	05/25/2038 .	1FM
				MIZUHO SECURITIES USA																	
125509-BR-9 12558M-AG-7	CIGNA CORP		08/19/2013 09/01/2013	SCHEDULED REDEMPTION		3, 109,710 128,890	3,000,000128,890	2,997,630	2,998,142 131,488		295		295		2,998,436 128,890		111,274	111,274	63,479 2,628	11/15/2016 . 02/25/2030 .	
172967-FA-4	CITIE NWBS		09/01/2013	TENDER OFFER		5,074,342	4,900,000	4,991,929	4.938.979		(13,664)		(13,664)		4.925.315		149.027	149.027	368.686	01/15/2015 .	
172967-FD-8	CITIGROUP INC		09/16/2013	TENDER OFFER		2,724,324	2,641,000	2,626,395	2,633,603				2, 112		2,635,715				182,724	05/19/2015 .	
18451Q-AJ-7	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE		396 , 194	400,000	396,000	396,034		160		160		396, 194		ļ	l	17,333	11/15/2022 .	4FE
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				43,333	11/15/2022 .	
12572Q-AA-3	CME GROUP INC		08/01/2013	MATURED		5,000,000	5,000,000	5,016,700	5,026,141		(26, 141)		(26, 141)		5,000,000				270,000	08/01/2013 .	
172981-AE-2 17316D-AG-9	CMLTI 2006-4 2A1B RMBS		08/25/2013 09/01/2013	Various		10,432 2.432.858	432,145 2.432.858	158,043 2.422.975	2.425.813		10,432		10,432		10,432 2.432.858				13,451 96.910	12/25/2035 . 08/25/2037 .	
17316D-AU-9			09/01/2013	SCHEDULED REDEMPTION		347,069	347,069	345,008	345,572		1,497		1,497		347.069				6,281	08/25/2037 .	1FM
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		09/01/2013	SCHEDULED REDEMPTION		2,326,652	2,326,652	2,312,111	2,312,455		14, 197		14, 197		2,326,652				24,378	10/25/2035 .	1FM
94978#-CC-9			09/10/2013 _	SCHEDULED REDEMPTION		60,853	60,853	60,853	60,853						60,853				827	06/10/2024 .	
19416Q-EA-4	COLGATE-PALMOLIVE CO		08/02/2013	CITIBANK		13,558,500	15,000,000	14,780,550	14,788,377		11,376		11,376		14,799,752		(1,241,252)	(1,241,252)	297,375	02/01/2023 .	
199648-AA-4 20337E-AK-7	COLUMBUS NOV 061A CDO - CF - LOANS	E	07/18/2013	SCHEDULED REDEMPTION		943,460 2.500	943,460 2,500	869,870 2,491	903,757		39,702		39,702		943,460				1,281	07/18/2018 . 01/14/2018 .	
ZUUTL-NN-1	COMMISSION L TWO. INAINGIL 2 ILIM LOAN		53/ 50/ 20 13	MORGAN STANLEY DEAN		2,300	£,500	491	∠,490						∠,300				10	01/ 14/2010 .	U L
20825C-AU-8	CONOCOPHILL IPS		08/05/2013	WITTER	ļ	5, 958, 950	5,000,000	6, 199, 850	6,022,049		(79,974)		(79,974)		5,942,075		16,875	16,875	319, 167	01/15/2020 .	1FE
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		06/30/2013	SCHEDULED REDEMPTION		13, 165	13, 165	13 , 165	13, 165						13, 165				573	06/30/2022 .	1
210797-AH-9	CONTINENTAL (UNITED) AIRLINES CLASS B TL		07/01/2013	SCHEDULED REDEMPTION		10,625	10,625	10,732			(107)		(107)		10,625				44	04/01/2019 .	
210805-AM-9 212015-AK-7	CONTINENTAL AIRLINES ABS		07/15/2013 07/19/2013	SCHEDULED REDEMPTION		7, 159 300,000	7,159	7,047	7 , 154		5		5		7, 159 300.000				124	10/15/2013 . 04/15/2023 .	
212015-AK-7	CONTL AIRLINES 2010-A ABS		07/19/2013 07/12/2013	SCHEDULED REDEMPTION	·	466,441	466,441	464,575	464,849		1,592		1,592		466,441	ļ			22,156	04/15/2023 . 07/12/2022 .	
IOIOI AA-I	SALE MILETIES ESTO M ADS			JEFFERIES & COMPANY,		, 100, 111			,043						, 100, 141						
		E	08/16/2013	INC		4,838,500	5,000,000	4,984,600	4,985,369		856		856		4,986,225		(147,725)	(147,725)	109,333		
22237P-AC-7	CPMH 2005-1, A3 ABS	Il	09/01/2013	SCHEDULED REDEMPTION		298.682	298.682	298 . 644	298.670	L	L11		11		298.682				10.439	12/15/2035	2AM

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or C	Otherwise [Disposed o	of During th	he Current (Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Valu	ne	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
226829-AA-7	CROCKETT COGENER		.09/30/2013	SCHEDULED REDEMPTION		175,478	175,478	175,478	175,478		7.047				175,478				2,575	03/30/2025	2FE
12629C-AA-7 22541Q-SG-8	CSAM FUNDING II 2A, CLASS A CLO LOANS CSFB 2003-C4. B CMBS		_07/15/2013 _07/01/2013	SCHEDULED REDEMPTION		398,532	398,532 3,781,482	3,800,598	391,486		7,047 (1,315)		7,047		398,532 3,781,482				1,536 107,191	10/15/2016 08/15/2036	1FE
225458-6G-8			.09/01/2013	SCHEDULED REDEMPTION		234,649	373,603	273,233	270,043		(1,313)		(35, 394)						14,884	04/25/2036	1FM
12644J-AE-5	CSMC 10-10R 2A1 RMBS		.09/01/2013	SCHEDULED REDEMPTION		1,282,235	1,282,235	1,291,451	1.290.260		(8,025)		(8,025)		1.282.235					.03/26/2037	1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		.09/01/2013	SCHEDULED REDEMPTION		230,935	253,977	212,517	178,505		52,430		52,430		230,935				11,424	04/25/2036	1FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		_09/01/2013	SCHEDULED REDEMPTION		492,878	492,878	502,273	500,839		(7,961)		(7,961)		492,878				21,436	09/26/2037	. 1FM
12642Y-FC-3	CSMC 2009-16R 8A1 RMBS		.09/01/2013	SCHEDULED REDEMPTION			813,398	832,208	827,369		(13,970)		(13,970)		813,398				9,392	07/26/2037	. 1FM
913028-E#-9 23157#-AB-5	CTL EMBARQ / UNITED TELEPHONE COMPANY OF CURTISS-WRIGHT CORP SER B GTD SR NTS		.08/01/2013 .09/25/2013	SCHEDULED REDEMPTION		107,040	107,040	107,040	105,707		1,333		1,333		107,040				9,387 861,000	08/01/2017 09/25/2013	- 2
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		_09/10/2013	SCHEDULED REDEMPTION		434 , 185	434, 185	434 , 185	484,620		(50,436)		(50,436)		434, 185				12,661	01/10/2028	2FE
	CVS CTL CERTS/FIRST SEC. BK DUE 2024 ABS		_09/10/2013	SCHEDULED REDEMPTION		59,053	59,053	59,053	59,053						59,053				3,106	_01/10/2024	2
12667F-LV-5	CWALT 2004-16 CB 1A3 RMBS		.09/01/2013	SCHEDULED REDEMPTION		1,054,532	1,054,532	1,052,555	1,053,725		807		807		1,054,532				14,321	07/25/2034	2FM
12667F-DN-2	CWALT 2004-3T1 A1 RMBS		.09/25/2013	SCHEDULED REDEMPTION		245,218	245,218	245,601	245,306		(87)		(87)		245,218				371	05/25/2034	1FM
12667F-XJ-9 12667G-US-0	CWALT 2004-J11 1CB1 RMBS		_09/01/2013 _09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		93,249 917,351	93,249 917,351	90,582 841,427	90,701 824,692		2,547 92,660		2,547 92,660		93,249 917,351				3,722 36,357	04/25/2035 07/25/2035	
12668B-VD-2	CWALT 2005-29 CB AG RINDS		_09/01/2013	SCHEDULED REDEMPTION		521.401		617.137	523,251		(1,850)		92,000		521.401				28.616	05/25/2036	
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		.09/01/2013	SCHEDULED REDEMPTION		399,712	399,712	397,405	399, 179		533		533		399,712				13,982	08/25/2036	1FM
	CWALT 2007-18C 3FL3 RMBS		.09/25/2013	SCHEDULED REDEMPTION		434,342	506,608	332,955	339,579		94,763		94,763		434,342				2, 185	08/25/2037	1FM
			_09/25/2013	SCHEDULED REDEMPTION		345,262	609, 197	361,430	357,477		(12,215)		(12,215)		345,262				988	08/25/2047	1FM
	CWHL 2003-20, 3A1 RMBS		.09/01/2013 .09/01/2013	SCHEDULED REDEMPTION		162,010	162,010 164,483	160 , 491	161,432 165,057		578 (574)		578(574)		162,010 164,483				1, 109 1, 078	07/25/2033	
	CWHL 2004-31 2A3 HMBS		_09/25/2013	SCHEDULED REDEMPTION				166,269			(302)		(302)						1,078	01/25/2019 03/25/2035	4FM
	CWHL 2006-17 A6 RMBS		_09/01/2013	SCHEDULED REDEMPTION		563,050	596,480	456,381	467,847		95,203		95,203		563,050				26,633	01/25/2038	1FM
12543P-AK-9	CWHL 2006-21 A10 RMBS		.09/01/2013	SCHEDULED REDEMPTION		396,255	435,819	364,652	331,582		64,673		64,673		396,255				18,326	03/25/2039	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		.09/01/2013	SCHEDULED REDEMPTION		1,250,436	1,420,509	1, 170, 061	1,190,812		59,624		59,624		1,250,436				61,661	05/25/2036	. 1FM
12544W-AG-2	CWL 2007-HY3 4A1 RMBS		_09/01/2013 09/01/2013 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		474,602 1,501,239	511,468 1,501,239	410,034 1,482,270	383, 127 1, 479, 979		91,475 21,260		91,475 21,260		474,602 1.501.239				20,360 14,509	06/25/2047 02/25/2036	. 1FM
	CWL 2005-13, AF6 RMBS		.09/01/2013	SCHEDULED REDEMPTION		1,301,239	138,114	123,724	128,460		27, 167		27,167		138,114				1,435	04/25/2036	1FM
	CWL 2006-1, AF6 RMBS		.09/01/2013	SCHEDULED REDEMPTION		240,733	240,733	225,232	224,038		16,696		16,696		240,733				3,608	07/25/2036	2FM
			.09/01/2013	SCHEDULED REDEMPTION		311,065	311,065	269,307	261,428		51,941		51,941		311,065				12,378	10/25/2046	3FM
	CWL 2006-S8, A6 RMBS		_09/01/2013	SCHEDULED REDEMPTION		129,955	129,955	129,952	129,953		2		2		129,955				5, 115	04/25/2036	
	CWL 2007-S1 A3 RMBS		.09/01/2013 .09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		40,869	40,869 31,787	40,868 31,785	30,004 19,878	10,899	(34)		10,865		40,869 31,787				673 530	11/25/2036 11/25/2036	
			.09/01/2013	SCHEDULED REDEMPTION		285, 128	285, 128	285, 125	285, 126		2		2		285, 128				11,653	11/25/2036	
12670B-AF-6	CWL 2007-S2 A6 RMBS		_09/01/2013	SCHEDULED REDEMPTION			333,840	333,825	333,841		(1)		(1)		333,840				13,792	05/25/2037	
				WELLS FARGO BROKERAGE																	
233851-BA-1 23918V-AM-6	DAIMLER FINANCE NA LLCDAVITA INC. TRANCHE B TERM LOAN		_08/12/2013 _09/30/2013	SERVICES		19,991,100	20,000,000 7,500	19,950,400	7.550		339		339(50)		19,950,739 7,500		40,361	40,361	17 , 153 57	08/01/2018 10/20/2016	
	DAVITA INC. TRANCHE B TERM LOAN		_09/30/2013	SCHEDULED REDEMPTION		4,375	4,375	4,335	4.332		(50)		43		4.375				30	11/01/2019	
			09/23/2013	PRINCIPAL PAYDOWN		10,000,000	10,000,000	10,000,000	5,000,000						10,000,000				1,064,033	05/15/2019	
				DEUTSCHE BANK SECURITIES																	
244199-BE-4	DEERE & COMPANY		.08/05/2013			4,733,500	5,000,000	4,987,300	4,987,932		682		682		4,988,614		(255, 114)	(255, 114)	86,306	06/08/2022	
247367-BH-7 24736V-AA-0	DELTA AIR LINES 2007-1 A ABS		_08/10/2013 _07/02/2013	SCHEDULED REDEMPTION		76,613 323,529		81,018 323,529			(3,871)		(3,871)						2,613 20,059	02/10/2024 01/02/2020	
	DESTIN WATER USERS INC FL 05 REF TXBL		_08/01/2013	CALLED @ 100.00		200.000	200,000	200.000	200.000						200.000				5,250	08/01/2015	
25156P-AF-0	DEUTSCHE TELEKOM INT FIN		.07/22/2013	MATURED		20,000,000	20,000,000	19,229,950	20,018,831		(18,831)		(18,831)		20,000,000				1,050,000	07/22/2013	
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		.09/30/2013	SCHEDULED REDEMPTION		5,000	5,000	5,044			(44)		(44)		5,000				49	01/31/2020	
25459H-BF-1	DIRECTY HOLDINGS/FING		_08/01/2013	Various		14,272,500	15,000,000	14,993,700	14,994,128		322		322		14,994,450		(721,950)	(721,950)	508,250	03/15/2022	
25470X-AM-7 25470X-AN-5	DISH DBS CORP		.08/29/2013 .09/04/2013	EXCHNG_NR		1,850,000	1,850,000 1,850,000	1,850,000 1,850,000					}		1,850,000 1,850,000				31,450 39,242	04/01/2018 05/01/2020	3FE
2547UX-AN-5	DJO FINANCE (AKA REABLE) TRANCHE B TL		.09/30/2013	SCHEDULED REDEMPTION		7.320			7.272		48		48							09/15/2017	
	DMSI 2010-RS1 A1 RMBS		_09/01/2013	SCHEDULED REDEMPTION		533,917	533,917	539,256	537,989		(4,072)		(4,072)		533,917				5,630	10/25/2035	
251563-CG-5	DMS1 RMBS		.09/01/2013	SCHEDULED REDEMPTION		61,998	61,998	60 , 186	60,285		1,713		1,713		61,998				583	09/25/2033	
482030-AA-0	DOMINION RESOURCES / JUNIPER CAPITAL ABS		.08/15/2013	MATURED		6,200,000	6,200,000	6,200,000	6,287,130		(87, 130)		(87, 130)		6,200,000				194,913	08/15/2013	. 2
48203@-AB-8 48203@-AD-4	DOMINION RESOURCES / JUNIPER CAPITAL ABS DOMINION RESOURCES / JUNIPER CAPITAL ABS		_08/15/2013 _08/15/2013	MATURED		2,300,000	2,300,000 8,275,000	2,300,000 8,275,000	2,332,350 8,275,000		(32,350)		(32,350)		2,300,000 8,275,000					08/15/2013 08/15/2013	. 2
	DOUGLAS DYNAMICS L.L.C. TERM LOAN					8,275,000	8,2/5,000	8,275,000	8,275,000		25		25		8,275,000				298,934	04/18/2018	

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or 0	Otherwise [Disposed o	of During th	ne Current Qua	rter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Value	10	6	17	18	19	20	21	22
										11	12	13	14	15							
													Total T	otal							NAIC
												Current	Change in Fo	eign							Desig-
												Year's	Book/ Exc	nange Boo	ok/				Bond		nation
									Prior Year		Current	Other Than	Adjusted Cha	nge in Adju	sted I	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying B	ook Carr	ying E	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Ad	usted Valu	e at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		rying Disp	osal (L	Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13) V	lue Da	te E	Disposal	Disposal	Disposal	DuringYear	Date	(a)
26358B-AA-6	DUANE ST 06-3A A1 CD0 - CF - LOANS	. E	07/11/2013	. SCHEDULED REDEMPTION		3,872,072	3,872,072	3,300,941	3,615,663		256,409		256,409	3,	372,072				16,446	01/11/2021	1FE
				BANK OF AMERICA/MERRILL																	
			08/20/2013 _	LYNCH		4,598,550	5,000,000	4,998,250			79		79	4,	998,329		(399,779)	(399,779)	72,333	02/15/2023 _	1FE
26987E-AB-7			06/28/2013	. SCHEDULED REDEMPTION		1,046	1,046	1,046	00.005				} }		1,046				814	01/28/2017	3FE
28108P-AA-4 28108P-AB-2	EDLING STUDENT LOAN FUNDING ABS		07/01/2013 07/01/2013	. SCHEDULED REDEMPTION		32,395	32,395	32,395	32,395						.32,395					10/01/2025	
913026-AS-9	EMBARQ / UNITED TELEPHONE OF FLORIDA		07/15/2013 _	MATURED		4,342,000	4,342,000	5, 124, 168	4,393,742		(51,742)		(51,742)		342.000				298.513	07/15/2013 _	2FE
291011-BE-3	EMERSON ELECTRIC CO		08/05/2013	BARCLAYS BANK		4,746,600	5,000,000	4,978,250			888		888		979, 138		(232,538)	(232,538)	60,885	02/15/2023	1FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	08/25/2013	. SCHEDULED REDEMPTION		189,277	189,277	189,277	189,277	ļ			ļ		189,277				8, 163	05/25/2025	2FE
29265W-AA-6		F	09/18/2013	Various		3,051,250	3,000,000	2,975,490					ļ		975,490		75,760	75,760		09/24/2073	
29273R-AG-4	ENERGY TRANSFER PARTNERS		07/01/2013	MATURED		8,915,000	8,915,000	9,583,837	9,012,773		(97,773)		(97,773)		915,000				534,900	07/01/2013 _	
29364D-AN-0 26878U-AF-4	ENTERGY ARKANSAS INCEP ENERGY LLC (EVEREST) TRANCHE B-2 TL		08/01/2013 08/16/2013	MATURED		2,000,000 937,500	2,000,000 937,500	1,999,860	1,999,982 935,172	ļ			18		000,000 937,500				108,000	08/01/2013 04/30/2019	
26878U-AF-4 26878U-AG-2			08/16/2013	SCHEDULED REDEMPTION			937,500	681,709			(16, 114)		(16, 114)		666,667				12,038	05/24/2018	
29439@-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED		08/31/2013	SCHEDULED REDEMPTION		423,500	423,500	461,335	449,448		(25,948)		(25, 948)		423,500				23,474	02/28/2016	
26924X-AE-5			09/07/2013	SCHEDULED REDEMPTION		718,457	718,457	718,116	718,383		74		74		718,457				7, 179	11/07/2031 _	
	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2013	. SCHEDULED REDEMPTION		1, 181, 818	1, 181,818	1, 181, 818	1, 181, 818						181,818					07/31/2017	2
302182-AF-7	EXPRESS SCRIPTS INC		08/19/2013	BARCLAYS		5,210,750	5,000,000	5, 121, 350	5,087,514		(16,082)		(16,082)		071,431		139,319	139,319	120,226	05/15/2016	
307040-AB-0 32051D-A7-7	FAMILY DOLLAR STORES, SER 2005-A TR. B FHASI 2003-7 1A13 RMBS		09/27/2013 09/01/2013	SCHEDULED REDEMPTION		3, 120,000	3,120,000	3, 120, 000	3,115,081		4,919 673		4,919		120,000				163,488 10,090	09/27/2015	
			09/01/2013	. SCHEDULED REDEMPTION			622,023 82,839	621,981 79,267	621,350 81.352		1.488		673 1.488		622,023 .82.839				1,258	09/25/2033 09/25/2033	
316175-2#-4	FIDELITY INSTL CASH PORTFOLIOS ABS		09/01/2013	Various		44,956,929	44,955,943	10,000,000	42,834,686		2, 121, 257		2, 121, 257		955,943		986	986		08/12/2013	
31677Q-AV-1	FIFTH THIRD BANCORP		08/21/2013	JPMORGAN CHASE & CO		9,598,200	10,000,000	9,981,800			1,740		1,740		983,540		(385,340)	(385,340)	71,694	02/28/2018	
33842E-AB-8	FLAGSHIP IV A CDO - CF - LOANS	E	09/03/2013	SCHEDULED REDEMPTION		473, 160	473, 160	434 , 125	456,992		16, 168		16 , 168		173, 160				634	_06/01/2017 _	1FE
33938E-AR-8	FLEXTRONICS INTL LTD	F	08/30/2013	EXCHNG_NR		8 , 448 , 163	8,575,000	8,447,500			663		663	8,	148 , 163				177,674	02/15/2023	3FE
045007 W/ 5	FORD HOTOR OPERIT OF LLO		00 (04 (0040	RBC DOMINION SECURITIES		0.004.704	0.050.000	0.040.744						0.1	140 744		40.040	40.040		00 (00 (0000	orr
345397-WK-5 Q3930A-AB-4	FORD MOTOR CREDIT CO LLC		08/01/2013 09/30/2013	SCHEDULED REDEMPTION		3,334,724 6.875	3,350,000 6.875	3,318,711	6.808		67		67	3,	318,711 6.875		16,013	16,013	61	08/06/2023	2FE
		١	06/20/2013	Various		(6)	(6)	(6)	1,575,411		(13,043)		(13,043)		(6)				113,639	06/20/2023	3FE
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL		09/27/2013	. SCHEDULED REDEMPTION		10,001	10,001	9,536			465		465		.10,001					03/01/2020 _	
33848J-AE-5			09/01/2013	. SCHEDULED REDEMPTION		1,330,873	1,330,873	1,330,857	1,182,988		(71)		(71)		330,873				54,682	01/25/2035	
	FTI CONSULTING INC		07/31/2013	EXCHANGE		3,522,612	3,350,000	3,530,000	350,000		(7,388)		(7,388)		522,612				136,233	11/15/2022	
363176-AE-8	GALAXY IV CLO CLASS B CLO LOANS	E	07/17/2013	. SCHEDULED REDEMPTION		1,440,201	1,440,201	1,440,201	1,440,201				}		440,201				8,232	04/17/2017	
363176-AG-3 364731-AA-7	GALAXY IV CLO CLASS C CLO LOANS	E	07/17/2013 07/29/2013	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		10,000,000	10,000,000 5,159,595	10,000,000	10,000,000 5,159,595				·		000,000 159,595					04/17/2017 10/27/2020	
36804P-AF-3		L	07/02/2013	SCHEDULED REDEMPTION		99.343		99,343							.99,343				2.830	01/02/2025	
396789-ET-2	GCCFC 2003-C2, B CMBS		09/01/2013	SCHEDULED REDEMPTION		4,054,194	4,054,194	4,074,189	4,085,794		(31,600)		(31,600)	4,	054, 194				153,066	01/05/2036 _	1FM
36828Q-LX-2	GECMC 2005-C1, AAB CMBS		09/01/2013	. SCHEDULED REDEMPTION		155,764	155,764	156,541	155,846		(82)		(82)		155,764				5,083	06/10/2048	1FM
200004 85 :	OFFICE STORES		00 (05 (00:5	JEFFERIES & COMPANY,		4 750 755	5 000 055	4 000 5==	4 000 :	I					200 440		(000 4:5:	4000 4:	440 :	40 (00 (005	455
369604-BD-4 36312K-AA-0	GENERAL ELECTRIC CO		08/05/2013 09/11/2013	. INC		4,752,700 314,162	5,000,000 314,162	4,988,250 323,120	4,988,485 317,323		626		626		989, 110 314, 162		(236,410)	(236,410)	112, 125 4, 994	10/09/2022 04/11/2014	
36312K-AA-U	GENERAL BLECTRIC LEASE / SFHI 7.01% CERT		09/11/2013	MATURED		2.500.000	2.500.000	2.702.675	2.534.572	ļ	(3, 161)		(3, 161)		500.000				4,994	04/11/2014	
37048@-AG-9	GENERAL PARTS INTERNATIONAL INC 2020		07/01/2013	SCHEDULED REDEMPTION		450,000	450,000	459,000	455, 170		(54,372)		(5, 170)		150.000				43,065	07/01/2020	
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		09/30/2013	SCHEDULED REDEMPTION		5,000	5,000	5,022	4,951		49		49		5,000				62	10/18/2019 _	
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		09/01/2013 _	SCHEDULED REDEMPTION		315,758	315,758	269,527	269,335		65, 114		65, 114		315,758				12,591	11/19/2035 _	
38012T-AC-6	GMACM 2006-HE3, A3 RMBS		09/01/2013	. SCHEDULED REDEMPTION		730,705	825,778	627,344	693,917		36,788		36,788		730,705				34,587	12/25/2040	4FM
384313-AC-6 384313-AD-4	GRAFTECH INTERNATIONAL		08/09/2013	JPMORGAN CHASE & CO		700,000 705,250	700,000 L	700,000 700,000	700,000				·		700,000 700.000		5.250	5.250	32, 105	11/15/2020	3FE
384313-AD-4 389376-AQ-7	GRAY TELEVISION INC INITIAL TERM LOAN		11/15/2012	VARIOUS									ł		00,000			ე,∠50	15,867	10/12/2019 _	
33632*-PE-1	GREAT PLAINS ENERGY / KANSAS CITY PWR &		08/13/2013	SCHEDULED REDEMPTION		102.961	102.961	102.891			70		70		102.961				7.752	02/13/2014	2
39121J-AH-3	GREAT RIVER ENERGY		07/01/2013	CALLED @ 100.00		506,000	506,000	506,000	506,000						506,000				22,659	07/01/2030	1FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2013	. SCHEDULED REDEMPTION		311,520	311,520	311,520	311,520						311,520				16,845	02/10/2024	
		R	09/30/2013	. SCHEDULED REDEMPTION		16,096	16,096	15,456	15,454		642		642		.16,096				515	06/01/2017	
39926L-AD-4	GROSVENOR CAPITAL MGMT TRANCHE C TL		08/20/2013	. SCHEDULED REDEMPTION		28,495	28,495	28 , 101	28,038	ļ	457		457		.28,495				100	12/05/2016	
36245E-AG-3	GSAMP 2006-HE7 M2 RMBS		09/25/2013	. SCHEDULED REDEMPTION		469,781	1,342,008 469,781	7,568			101.823		101,823		169.781				5,504,597 1,329	10/25/2046 08/25/2046	
	GSR 2007-1F 3A1 RMBS		09/25/2013	SCHEDULED REDEMPTION		545,781	558,780	478,742	462,660		83,339		83,339		545,999				24,381	01/25/2037	
	GUN HILL ROAD II LLC DRAW 1 ABS	1	_08/15/2013 _			1.200.892	1.200.892	1,200,892	1.196.164		2,420		2,420		198.584		2.308	2.308	9,255		

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or 0	Otherwise [Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Uproplized					Carrying	Exchange	Realized		Stock	Con-	Market
OLICID					Ni					Unrealized	Year's	Temporary	Carrying	Book				T-4-1 O-1-			
CUSIP		_	D: .		Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-		Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	HEALTH MGMT ASSOCIATES INC NEW TLB		09/30/2013	. SCHEDULED REDEMPTION		10,227	10,227	10,312			(85)		(85)		10,227				106	11/16/2018	3FE
	HEINZ (H.J.) CO.		07/08/2013	CALLED @ 100.096		3,000,000	3,000,000	2,998,950	2,999,873		122		122		2,999,995		5	5	160,259	07/15/2013	3FE
	HEINZ (HJ) CO TLB-2		09/30/2013	. SCHEDULED REDEMPTION		12,500	12,500	12,556			(56)		(56)		12,500				(4)		3FE
	HELM FINANCIAL CORPORATION TERM LOAN		09/30/2013	. SCHEDULED REDEMPTION		3, 125	3, 125	3, 103	3, 100		25		25		3, 125				33		
	HERTZ CORP TRANCHE B-2 TERM LOAN		09/30/2013	. SCHEDULED REDEMPTION		2,450	2,450	2,441	2,440		10		10		2,450				13		3FE
	HEWETTS ISLND IVA CDO - CF - LOANS	E	08/09/2013	. SCHEDULED REDEMPTION		1, 163, 982	1,163,982	1,101,709	1, 121, 429		42,552 150.555		42,552		1,163,982				1,592	05/09/2018	1FE 1FF
	HICDO_06-5A CDO - CF - LOANS HIDCO (HEWITT'S ISLAND) CLO 2005-1A, A1	[E	09/05/2013	. SCHEDULED REDEMPTION		2,906,548 192.382	2,906,548 192,382	2,681,290 182,763	2,755,992 186.788		5.594		150 , 555 5 , 594		2,906,548 192.382				11,705 291	12/05/2018 08/09/2017	IFE 1FE
	HMBT 2005-4 A1 RMBS	J =	09/25/2013	SCHEDULED REDEMPTION		297,251		229,812	236,057	 	5,594		61.194			 		 	1.013	10/25/2035	IFE 1FM
4364/4_411_2	HOLOGIC, INC. TRANCHE B REFI - TL		08/02/2013	SCHEDULED REDEMPTION		297,251	119,626	118,571	118,482		1, 194		1, 194		119,626	····		·	4,342		
	HORNBECK OFFSHORE SERV		09/30/2013	EXCHNG NR		4,300,000	4,300,000	4,300,000	110,402				1, 144		4,300,000				50,257		3FE
	HOST MARRIOTT LP		09/30/2013	CALLED @ 101.12500000		373,000	373,000	378,595	375,993		(1.549)	1	(1,549)		374,444		(1,444)	(1,444)	25, 108		
	HOUSEHOLD FINANCE CORP	R	07/15/2013	MATURED		2,750,000	2,750,000	2.668.133	2,741,910	ļ		,			2,750,000		(1, 774)	(1,774)	130,625	07/15/2013	
	HOWARD HUGHES MEDICAL IN	10	08/16/2013	CALLED @ 103.30570740		8.840.000	8.840.000	9.093.232	8.931.454		(33,786))	(33,786)		8.897.668		(57,668)	(57,668)	584.497	09/01/2014	
	HUDSON TRANSMISSION PARTNERS, LLC SEN SE		08/31/2013	SCHEDULED REDEMPTION		6.564.539	6.564.539	6.564.539	6,564,539						6.564.539				278.709	05/31/2033	2
	HUDSON TRANSMISSION PARTNERS, LLC SEN SE		08/31/2013	SCHEDULED REDEMPTION		1,983,530	1,983,530	1,983,530	1,983,530						1,983,530				68,010	05/31/2033	2FE
	HUDSON TRANSMISSION PARTNERS, LLC SEN SE		08/31/2013	SCHEDULED REDEMPTION		3,337,367	3,337,367	3,337,367	3,337,367						3,337,367				109,214	05/31/2033	
	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		08/31/2013	SCHEDULED REDEMPTION		1,511,261	1,511,261	1,511,261	1,511,261						1,511,261				48 , 167		
	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		08/31/2013	SCHEDULED REDEMPTION		1,353,838	1,353,838	1,353,838	1,353,838						1,353,838				41,226		2FE
44416*-9E-8	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		08/31/2013	SCHEDULED REDEMPTION		1,479,919	1,479,919	1,479,919	1,479,919						1,479,919				44,224	05/31/2033	2FE
	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		08/31/2013	SCHEDULED REDEMPTION		5,525,547	5,525,547	5,525,547	5,525,547						5,525,547				163,550	05/31/2033	
41161P-CX-9	HVMLT 2004-1 1A RMBS		09/19/2013	SCHEDULED REDEMPTION		35,971	35,971	35,983	35,981		(10))	(10)		35,971				42	09/19/2034	1FM
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		09/19/2013	SCHEDULED REDEMPTION		60,929	60,929	33,718	26,846		34,084		34,084		60,929				266	11/19/2034	_ 1FM
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL) ABS		09/05/2013	SCHEDULED REDEMPTION		153 , 139	153 , 139	153 , 139	153, 139						153, 139				8,208	10/05/2021	. 1
				SUSQUEHANNA FINANCIAL																	
459200-HK-0			08/21/2013	GROUP LLLP		9,746,500	10,000,000	9,954,200			4,890		4,890		9,959,090		(212,590)	(212,590)	68,750	02/08/2018	
	INFOR US INC TRANCH B-2 TL (LAWSON)		09/30/2013	. SCHEDULED REDEMPTION		33,507	33,507	33, 163	33, 131		376		376		33,507				462	04/05/2018	
	INGERSOLL-RAND FIN I	E	07/17/2013	CALLED @ 100.429		1,500,000	1,500,000	1,499,355	1,499,909		79		79		1,499,989		11	11	89,435	08/15/2013	
458140-AH-3			08/21/2013	HSBC SECURITIES, INC		15,376,500	15,000,000	14,977,050	14,982,689		2,922		2,922		14,985,611		390,889	390,889	264,063	10/01/2016	
458140-AM-2			08/05/2013	BANK OF AMERICA		15,446,534	16,505,000	16,369,734	9,957,507		6,682		6,682		16,376,623		(930,089)	(930,089)	293,376	12/15/2022	
	INTELSAT JACKSON NEW TERM LOAN B1	E	07/11/2013	. SCHEDULED REDEMPTION		14,868	14,868	14,865	14,864		4		405.500		14,868				137		3FE
	INWOOD PRK 061AA2 CDO - CF - LOANS	E	07/22/2013	. SCHEDULED REDEMPTION		4,022,003	4,022,003	3,849,057	3,886,495		135,508		135,508		4,022,003		(007, 500)	(007, 500)	5,247	01/20/2021	1FE
	JC PENNEY CORPORATION IN	E	08/21/2013	GOLDMAN, SACHS & CO SCHEDULED REDEMPTION		703,313 5.403.713	1,023,000 5,403,713	1,009,650 4,444,554	1,010,701 5.057.573		147 346 . 140		147 346 , 140		1,010,848 5,403,713		(307,536)	(307,536)	56,340	10/15/2036 10/20/2018	5FE 1FE
	JETBLUE AIRWAYS CORP (UNITED STATES) APR	[E	07/15/2013	SCHEDULED REDEMPTION		5,403,713	5,403,713	4,444,554			140 , 140		40, 140 مەد		5,403,713				22,497	10/20/2018	I'E
	JOHN DEERE CAPITAL CORP		09/09/2013	MATURED REDEMPTION		7,000,000	7,000,000	6,984,950	6,997,715		2,285		2,285		7,000,000				343,953	01/15/2018	1FE
	JOHN SEVIER COMB CYCLE		07/15/2013	SCHEDULED REDEMPTION		65.517	65.517	65.517	65.517						65.517				3.031	01/15/2042	1FF
46628G-AF-6			09/01/2013	SCHEDULED REDEMPTION		334,220	468.454	357 . 197	358.066		(23,846))	(23,846)		334.220				9.639	05/25/2036	4FM
	JPMAC 2006-CH2, MF1 RMBS		09/01/2013	SCHEDULED REDEMPTION			419,677		7,746	L	(7,746)		(7,746)			[L	7,673	10/25/2036	1FM
	JPMAC 2006-CW2 AF6 RMBS		09/01/2013	SCHEDULED REDEMPTION		69,284	69,284	51,388	47,602		22,241		22,241		69,284				2,932	12/25/2050	1FM
	JPMAC 2007-CH1 MF5 RMBS		09/01/2013	SCHEDULED REDEMPTION			599,548	44,452	19,352		(8,437)	[(8,437)						21,657	11/25/2036	1FM
	JPMAC 2007-CH2 AF6 RMBS		09/01/2013	SCHEDULED REDEMPTION		146,888	146,888	121,032	118,470		32,740		32,740		146,888				5,445		2FM
	JPMAC 2007-CH2 MF1 RMBS		09/01/2013	SCHEDULED REDEMPTION			1,076,143	162,798	21,937		6, 107		6,107						17,845	01/25/2037	1FM
	JPMCC 2003-C1B6, A2 CMBS		09/01/2013	SCHEDULED REDEMPTION		1, 132, 487	1, 132, 487	1, 172, 567	1, 136, 688		(4,200)		(4,200)		1, 132, 487				14,457	07/12/2037	1FM
	JPMCC 2004-CBX, A5 CMBS		_09/01/2013	SCHEDULED REDEMPTION	ļ	736,288	736,288	703,601	732,909	ļ	3,379		3,379		736,288	L		ļ	7,433	01/12/2037	1FM
	JPMCC 2006-CB16, X2 CMBS		09/01/2013	SCHEDULED REDEMPTION			ļ ļ.	10,942,207	1,452,481	ļ	(1,452,481)		(1,452,481)		L	ļ	ļ	ļ	1,700,400	05/12/2045	1FE
	JPMMT 2004-S1 1A4 RMBS		09/01/2013	SCHEDULED REDEMPTION		649,686	649,686	625,678	643,283		6,404		6,404		649,686				5,341	09/25/2034	. 3FM
	JPMMT 2004-S2 2A5 RMBS		09/01/2013	SCHEDULED REDEMPTION		151,462	151,462	151,016	150,865		597		597		151,462				1,616	12/25/2042	
	JPMMT 2006-A2 2A1 RMBS		09/01/2013	SCHEDULED REDEMPTION		294,291	328,021	260,500	230,300		63,992		63,992		294,291				7,373	04/25/2036	1FM
	JRMT 2004-A, A2 ABS		09/15/2013	. SCHEDULED REDEMPTION		162,824	162,824	142,574	109,639	ļ	53, 184		53, 184		162,824				4,812	04/15/2022	
	JUNIPER GENERATION LLC SR SECD NTS		06/30/2013	. SCHEDULED REDEMPTION		349,520	349,520	349,520	351,438		(1,918)		(1,918)		349,520				17,616	12/31/2014	
	JUNIPER GENERATION LLC SR. SUB. NTS		06/30/2013	SCHEDULED REDEMPTION		251,338	251,338	247 , 113	249,600		1,738		1,738		251,338				15,053	12/31/2014	
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B		07/22/2013	SCHEDULED REDEMPTION		1,698	1,698	1,692	1,691		7		7		1,698				3,297	05/19/2017	. 3FE
I				BANK OF AMERICA/MERRILL						Ì											1
487836-BL-1			08/20/2013	LYNCH		4,573,400	5,000,000	4,969,500		ļ	1,375		1,375		4,970,875	ļ	(397,475)	(397,475)	71,424	03/01/2023	
	KENAN ADVANTAGE GROUP TERM LOAN B		09/30/2013	. SCHEDULED REDEMPTION		4, 186	4, 186	4, 163	4, 155		32		32		4, 186				27	06/11/2016	
49327M-2A-1			08/19/2013	Various		9,733,500	10,000,000	9,990,400			1,013		1,013		9,991,413		(257,913)	(257,913)		02/01/2018	
492914-AS-5	KEY ENERGY SERVICES INC		09/18/2013	Various		8,984,688	9, 175,000	9,349,250	8,777,760	L	(11,953))	(11,953)	 	9,314,432	ļ	(329,744)	(329,744)	583,252	03/01/2021	_ 4FE

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or (
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
										11	12	13	_14	_15							
													Total	Total							NAIC
												Current	Change in	Foreign	D 1/				Б		Desig-
									D.:			Year's	Book/	Exchange	Book/	F			Bond	04-41	nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign	Dealized		Interest/	Stated	Or
CUSIP					Number of				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized	Total Cain	Stock	Con-	Market
Ident-		For Dio	oosal	Name	Number of Shares of	Consid		Actual	Adjusted Carrying	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at Disposal	Gain (Loss) on	Gain (Loss) on	Total Gain (Loss) on	Dividends Received	tractual Maturity	In-
ification	Description		ate	of Purchaser	Stock	Consid- eration	Par Value	Actual Cost	Value	Increase/ (Decrease)	tization)/	Recog-	(11 + 12 - 13)	Carrying Value	Disposai	Disposal	Disposal	Disposal	DuringYear	Date	dicator (a)
	KEYC 2007–SL1, A2 CMBS		/2013	SCHEDULED REDEMPTION	Stock	822,636	822,636	827,111	824,421	(Decrease)	Accretion (1,785)	nized	(1,785)	value	822,636	Disposai	Dispusai	Disposai	15,203	12/15/2040	1FF
	KIMBERLY-CLARK CORP		5/2013	MATURED		13,232,000	13,232,000	13,212,267	13,230,449		1,551		1,551		13,232,000				661,600	08/15/2013	
49725V-AA-0			/2013	SCHEDULED REDEMPTION		607,549	607,549	607,549	607,549						607,549				21,922	12/30/2013	2FE
	LAFARGE CORP		/2013	MATURED		6,000,000	6,000,000	6,247,380	6,014,123		(14, 123)		(14, 123)		6,000,000				240,625		3FE
52108H-TD-6 52108H-TE-4	LBUBS 2003-C5, C CMBS		/2013 /2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,000,000	930,033 4,000,000	3,908,532	928,575		1,458 6,261		1,458		930,033				23,989	04/15/2037 04/15/2037	1FM
52108H-TF-1	LBUBS 2003-C5, E CMBS		/2013 /2013	SCHEDULED REDEMPTION		9,807,000	9,807,000	9,567,983	9,789,349		17,651		6,261 17,651		9,807,000				275,225	04/ 15/2037 04/ 15/2037	1FM
52108H-TG-9	LBUBS 2003-C5, F CMBS		/2013	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,009,861	2,000,649		(649)		(649)		2,000,000					04/15/2037	1FM
52108H-XM-1	LBUBS 2003-C8, A4 CMBS		/2013	SCHEDULED REDEMPTION		2,215,527	2,215,527	2,269,531	2,229,454		(13,927)		(13,927)		2,215,527				63,353	11/15/2032	. 1FM
52108H-XN-9 52108H-XP-4	LBUBS 2003-C8, B CMBS		/2013 /2013	SCHEDULED REDEMPTION		5,000,000 2,000,000	5,000,000	5,024,825 2.009.852	5,002,440 2,000,969		(2,440)		(2,440) (969)		5,000,000 2,000,000				172,600	09/15/2037 .09/15/2037	. IFM
52108H-XP-4 52108H-XQ-2	LBUBS 2003-C8, C CNBS		/2013 /2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,000,000	2,000,000 3,000,000	3,014,893	3,001,467		(1.467)		(1,467)		2,000,000					09/15/2037 09/15/2037	1FM
52108H-YK-4	LBUBS 2004-C1, A4 CMBS		/2013	SCHEDULED REDEMPTION		8,284,509		7,873,017			(124,764)		(124,764)						94,381	01/15/2031	1FM
52108H-ZY-3	LBUBS 2004-C2, A4 CMBS		/2013	SCHEDULED REDEMPTION		1,940,357	1,940,357	1,793,997	1,991,747		(51,389)		(51, 389)		1,940,357				20,111	03/15/2036	1FM
52108H-K6-0	LBUBS 2004-C6, A5 CMBS		/2013	SCHEDULED REDEMPTION		1,371,028	1,371,028	1,377,844	1,371,721		(693)		(693)		1,371,028				46,170	08/15/2029	1FM
	LBUBS 2004-C7, X-OL CMBS		/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3.400.275	3.400.275	3.277.015	59,201 3,514,614		(59,201) (114,338)		(59, 201)		3.400.275				17,919 123,117	10/15/2036 02/15/2040	1FE
	LEA POWER PARTNERS 2033		5/2013	SCHEDULED REDEMPTION		67,895	67,895		65,731				2, 163		67.895				1,788	06/15/2033	3FE
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		/2013	SCHEDULED REDEMPTION		20,332	20,332	24,854	24, 189		(3,857)		(3,857)		20,332				956	01/10/2034	1
	LEE MEMORIAL CTL (2006 TRANSACTION) ABS		/2013	SCHEDULED REDEMPTION		59,713	59,713	59,713	59,713						59,713				2,629	_08/15/2033	. 1
	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		5/2013 3/2013	SCHEDULED REDEMPTION EXCHNG_NR			40,8111,000,000		40,811		1.226		1,226		40,811 981.956				1,654 44,424	02/05/2027 11/15/2022	1
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB			SCHEDULED REDEMPTION		4,163		4.180			1,220								44,424	07/24/2017	3FE
	LINN ENERGY LLC/FIN CORP			Various		1,001,250	1,000,000	1,077,500			(7,418)		(7,418)		1,070,082		(68,832)	(68,832)		02/01/2021	
	LMT 2006-1 1A5 RMBS		/2013	SCHEDULED REDEMPTION		661,211	1,235,717	1,016,326	988,698		(327,486)		(327,486)		661,211				47,928	02/25/2036	3FM
	LXS 2006-17, WF62 RMBS		/2013 /2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		135,559	290,121 105,542	232,002 85,910	239,927		(104,369)		(104,369)		135,559				12,380	11/25/2036 04/25/2037	4FM
	LYONDELLBASELL IND NV		1/2013 1/2013	CREDIT SUISSE		1,094,060	1,000,000	992,500	992.818		(46,713)		(46, 713)		993, 139		100.921	100,921		04/25/2037 04/15/2024	- 11 III.
	MALT 2004-4 7A1 RMBS		/2013	SCHEDULED REDEMPTION		294,066	294,066	305,507	308,906		(14,840)		(14,840)		294,066				3,361		
	MARM 2004-13 3A1 RMBS		/2013	SCHEDULED REDEMPTION		558,954	558,954	540,526	541,599		17,355		17,355		558,954				10,398	DO/ E 1/ E000	
	MARP 2005-1 1A2 RMBS		/2013 /2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		314,855 277,357	314,855 277,357	326,723 288,430	326,577		(11,722)		(11,722)		314,855 277,357				14,416 5,482	06/25/2043 09/25/2051	4FM
	MARRIOTT VACATION CLUB OWNER T ABS		1/2013 1/2013	SCHEDULED REDEMPTION		167, 169	167,169		167, 153		(9,398) 15		(9,398) 15		167 . 169				1,329	10/20/2032	
574754-AC-1	MASHANTUCKET (WESTERN) PEQUOT TRIBE SER		/2013	EXCHANGE		4, 857, 354	7,000,000	2,857,358	3,545,246		155,466		155,466		3,700,712		1, 156, 641	1, 156, 641		09/01/2021	6
				MORGAN STANLEY DEAN																	
57629W-BS-8	MASSMUTUAL GLOBAL FUNDIN ABS		3/2013	WITTER		15,024,600	15,000,000	14,972,400	004 100		161		161		14,972,561		52,039	52,039	9,625	08/02/2018	1FE
55265K-TK-5 55265K-YV-5	MASTR 2003-3 2A3 RMBS		/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	·	900,044 739,923	900,044 739,923		894, 186 725, 117		5,857 14.806		5,857 14.806		900,044 739.923	ļ			32,282 26,785	04/25/2018 07/25/2033	1FM
57643M-EE-0	MASTR 2004-8 1A1 RMBS		/2013	SCHEDULED REDEMPTION		126,048	126,048	124,521	125,252		795		795		126,048				4,325	08/25/2019	1FM
579780-AG-2	MCCORMICK & CO		/2013	MATURED		2,000,000	2,000,000	1,996,280	1,999,447		553		553		2,000,000				105,000	09/01/2013	1FE
	MCE FINANCE LTD		3/2013 3/2013	CREDIT AGRICOLE		4,775,000	5,000,000 42,917	4,750,000 42,702			3,287 215		3,287 215		4,753,287 42,917		21,713	21,713	156,944 887	02/15/2021	4FE
	MEIJER INC SR SECURED NOTES ABS		1/2013 1/2013	MATURED		42,917 423.505	42,917	439.095	423.649		(143)		(143)		423,505					12/13/2019	1
	MEZZ 2006-C4 A CMBS		/2013	SCHEDULED REDEMPTION			304,450	59,253	27,401	7, 120	(34,520)		(27,401)						2,000	07/15/2045	6FE
	MEZZCAP 2005-C3, X CMBS		/2013	SCHEDULED REDEMPTION				63,127	23,655		(17,755)		(17,755)						8,507	05/15/2044	
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		/2013	SCHEDULED REDEMPTION		5,000	5,000	4,944			56		56		5,000				25	12/20/2017	
	MGM RESORTS INTERNATIONAL TERM B LOAN		/2013 5/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		6,250 215,166	6,250 215,166	6,219 215,637	215,266		31 (99)		31		6,250 215,166				37	12/20/2019 12/25/2034	
	MHL 2005-1 1A2 RMBS		5/2013 5/2013	SCHEDULED REDEMPTION		44,864	44,864	44,864	44,864		(33)		(33)		44,864				184	02/25/2035	
61913P-AS-1	MHL 2005-1 1M1 RMBS		/2013	SCHEDULED REDEMPTION		112, 160	112,160	112, 160	112, 160						112,160				530	02/25/2035	4FM
	MHL 2005–3 A1 RMBS			SCHEDULED REDEMPTION		377,811	377,811	369,839	370,476		7,336		7,336		377,811				1,329	08/25/2035	
594088-AJ-5 59565T-AD-1	MICHAELS STORES INC TERM LOAN B		/2013 /2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		5,000 498.049	5,000 498,049	5,000	498.049						5,000 498.049				48	01/28/2020 12/31/2016	
	MIDLAND COGENERATION VENTURE L.P.		i/2013 i/2013	SCHEDULED REDEMPTION		825,900	825,900	825,900	825,900						825,900	<u> </u>			49,554		
60687V-BB-0	MLCFC 2006-3, XP CMBS		/2013	SCHEDULED REDEMPTION				493,748	139,348		(139,348)		(139,348)						72,894	07/12/2046	1FE
	MLMI 2005-A2 A2 RMBS		/2013	SCHEDULED REDEMPTION		507,380	507,380	495,508	496,868		10,512		10,512		507,380				9,386	02/25/2035	
	MLMI 2005-A7 2A1 RMBS		/2013	SCHEDULED REDEMPTION		509,430	509,430	426,560	420,761		96,659		96,659		509,430				19,067	09/25/2035	
59023B-AC-8	MLMT 2006-C1 A3 CMBS		/2013	SCHEDULED REDEMPTION		1,380,946	1,380,946	1,424,101	1,394,801		(13,854)	ļ	(13,854)		1,380,946				13,515	05/12/2039	1FM

					Show All Lo	ng-Term Bo	nds and Stoc	ck Sold, Red	deemed or C	Otherwise [Disposed o	of During th	ne Current Qi	uarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Value)	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's		xchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted C	hange in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized		Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
			09/30/2013	SCHEDULED REDEMPTION		7,500	7,500	7,525	4 000		(25)		(25)		7,500				142	03/28/2020 .	4FE
61684#-AB-7 61684#-AA-9			09/30/2013 09/30/2013	SCHEDULED REDEMPTION		1,389 11,111	1,389 11,111	1,385 1,080	1,382 11,057		55		55		1,389 11,111				9 72	05/10/2014 . 05/10/2014 .	4
96122#-AA-5			09/05/2013	SCHEDULED REDEMPTION		60,209		57,592	58,590		1,619		1.619		60.209				716	01/05/2025 .	
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS ABS		09/01/2013	SCHEDULED REDEMPTION		24,939	24,939	25,230	25,023		(84)		(84)		24,939				1,056	02/01/2015 .	
04853#-AA-4			09/01/2013	SCHEDULED REDEMPTION		146,594	146,594	131,988	143,320		3,274		3,274		146,594				6,668	10/01/2014 .	
04853#-AB-2 61745M-T4-5			09/01/2013 09/01/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		458,410 1,209,713		1, 196, 811	459,824 1,207,416		(1,415) 2,297		(1,415)		458,410 1,209,713				21,248 40,207	02/01/2015 . 04/14/2040 .	
	MSC 2004-1Q7, A4 CMBS		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		2,018,167	2,018,167	2, 121, 834	2,031,459	<u></u>	(13,293)		(13, 293)		2.09,713					06/15/2038 .	
61745M-L4-3	MSC 2004-T15, A4 CMBS		09/01/2013	SCHEDULED REDEMPTION		4,790,788	4,790,788	4,898,558	4,836,837		(46,049)		(46,049)		4,790,788				190 , 178	Q6/13/2041 .	1FM
			09/01/2013	SCHEDULED REDEMPTION		194,960	194,960	190,829	194,094		866		866		194,960				6,584	12/13/2041 .	
	MSC 2006-HQ8, X CMBS		09/01/2013	SCHEDULED REDEMPTION		1 470 000	4 470 000	14,690	5,063		(3,844)		(3,844)		1 470 000				250	03/12/2044 _	
61746W-ZC-7 61748H-AN-1	MSDWC 2003-T0P9, C CMBS		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		1, 478, 260 154, 188	1,478,260 154,188	1,457,558	1,477,150 153,795		1,110		1,110		1,478,260 154,188				48,607 934	11/13/2036 . 07/25/2034 .	
61748H-HC-8			09/25/2013	SCHEDULED REDEMPTION		149,276	149,276	149,276	149.314		(38)		(38)		149.276				542	07/25/2043 .	
61748H-VW-8	MSMT 2006-2 6PT RMBS		09/01/2013	SCHEDULED REDEMPTION		316,551	477,531	394,558	393,915		(77,364)		(77,364)		316,551				22,420	_04/25/2058	
			09/30/2013	SCHEDULED REDEMPTION		12,459	12,459	12,493	12,495		(36)		(36)		12,459				273	06/29/2018 .	
62536*-AA-1	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC MVCOT 2007-1A C ABS		08/26/2013 09/01/2013	PRINCIPAL PAYMENT		916,360 37,635	916,360 37,635		875,226 37,635		3,268		3,268		908,738 37,635		7,622	7,622	113,249	11/07/2014 . 05/20/2029 .	
	MVCOT 2007-1A C ABS		09/01/2013 09/01/2013	SCHEDULED REDEMPTION											28,227				1,258	05/20/2029 .	
			07/18/2013	CALLED @ 110.6929449		4. 190.000	4.190.000	4.318.379	4.278.476		(12,377)		(12, 377)		4.266.099		(76.099)	(76.099)	770 . 184		
			09/01/2013	SCHEDULED REDEMPTION		628,873	628,873	628,861	628,865		8		8		628,873				10,594	03/25/2047 .	5FM
	NAAC 2006-AR2 1A4 RMBS		09/01/2013	SCHEDULED REDEMPTION		334, 138	334, 138	209,869	185,018		149, 120		149, 120		334, 138				11,804	10/25/2051 .	
62983P-AB-1 754427-AA-0	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS		06/30/2013 07/15/2013	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		112,200	112,200	109,708	110,178 1,237,605		2,022 703		2,022 703		112,200 1.238.308				3,516 49,499	12/31/2033 . 01/15/2019 .	1FE
64408#-AC-4			09/17/2013	SCHEDULED REDEMPTION		345,000	345,000	345,000	344,402		598		598		345,000				23,485	10/17/2015 .	2
637432-LM-5	NATIONAL RURAL UTIL COOP ABS		07/01/2013	MATURED		5,334,000	5,334,000	5,850,758	5,408,493		(74,493)		(74, 493)		5,334,000				293,370	07/01/2013 .	
			08/29/2013	SCHEDULED REDEMPTION		171,023	171,023	171,355	89, 166		(319)		(319)		171,023				6,736	05/16/2018 _	
			09/30/2013 08/09/2013	SCHEDULED REDEMPTION		492, 157 1, 955, 534			489,624		2,533 (341)		2,533(341)		492, 157 1, 955, 534				21,394 48,019	06/30/2027 . 01/15/2023 .	
04120A-AA-U	NEOSTAN TING		J0/09/2013	BANK OF AMERICA/MERRILL		1,933,334	1,930,000				(041)		(341)						40,019	. 15/2023 / 1 ע	. OFE
64126X-AC-6	NEUSTAR INC		09/19/2013	LYNCH		1, 111, 688	1,225,000	1,227,296			(33)		(33)		1,227,263		(115,576)	(115,576)	10,566	_01/15/2023 _	3FE
65120F-AC-8			07/12/2013	BARCLAYS BANK		6,803,200	8,000,000	7,953,520	7,954,464		2,071		2,071		7,956,534		(1,153,334)	(1,153,334)	266,233	10/01/2022 .	
651639-AL-0			08/21/2013	Various		8,399,072	8,000,000	8, 159, 120			(10,412)		(10,412)		8, 120, 943		278 , 129	278 , 129	352, 144		
651639-AN-6 654090-AZ-5			07/17/2013 08/29/2013	Various		7, 489, 440 993, 133	8,500,000 1,000,000		8,439,757 992,600		3, 118 534		3,118 534		8,442,875 993.133		(953, 435)	(953,435)	104,951 40.875	03/15/2022 . 10/01/2020 .	
65539B-AA-6			09/01/2013	SCHEDULED REDEMPTION		782,540	782,540	785,963	784,891		(2,351)		(2, 351)		782,540				34, 184	07/26/2037 .	
			07/30/2013	TENDER OFFER		3,094,800	3,000,000	3,225,000	3, 159, 190		(30,411)		(30,411)		3, 128, 778		(33,978)	(33,978)	277,740		
66977W-AN-9			09/18/2013	BARCLAYS		1, 102,750	1,100,000	1, 100,000							1,100,000		2,750	2,750	8,502	08/01/2023 .	
	NOVELIS CORPORATION TERM LOAN		09/30/2013 07/31/2013	SCHEDULED REDEMPTION		3,369	3,369 8,025,000	3,345 8,493,063	3,345 1,517,178		24		24(19,221)		3,369 8,473,519		(3, 433)	(3,433)	97 403,794	03/10/2017 . 03/15/2023 .	
			09/30/2013	SCHEDULED REDEMPTION		1.397	1.397	1.397	1,317,176		(19,221)		(19,221)		1.397		(0,400)	(3,433)	12	04/07/2017 .	
67085X-AD-6	OAK HILL APA I CDO - CF - LOANS		09/16/2013	SCHEDULED REDEMPTION		1,040,391	1,040,391	1,040,391	1,040,391						1,040,391				2,454	03/14/2022 _	
67133X-AG-1			09/13/2013	MATURED		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				20,609	09/13/2013 .	
67133X-AJ-5 67085M-AG-3			09/13/2013 09/13/2013	MATURED		15,000,000	15,000,000	15,000,000	15,000,000 17.500.000				·		15,000,000 17.500.000				111,033	09/13/2013 _	
67085M-AG-3	OAK HILL SECURITIES FUND FINANCING 2006, OAK HILL SECURITIES FUND FINANCING 2006,		09/13/2013 09/13/2013	MATURED		17,500,000 7,250,000	17,500,000 7,250,000	17,500,000	7,500,000						7,250,000					09/13/2013 . 09/13/2013 .	
67085M-AL-2			09/13/2013	MATURED		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				53,609	09/13/2013 .	
67085P-AL-5	OAK HILL SECURITIES FUND FINANCING 2006	E	09/13/2013	MATURED		16,000,000	16,000,000	16,000,000	16,000,000				ļ		16,000,000				214,435	09/13/2013 _	2AM
677415-CN-9			09/01/2013	MATURED		5,000,000	5,000,000	4,996,000	4,999,398		602		602		5,000,000				287,500	09/01/2013 .	
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2013	SCHEDULED REDEMPTION OPPENHEIMER & CO INC.		254, 176	254, 176	254 , 176	271, 122		(16,945)		(16,945)		254, 176				16,267	06/15/2040 .	2
678026-AD-7	OIL STATES INTL INC		09/26/2013	OFFLINIAE IMEN α UU., INU.		970,960	916,000	957,220	953,675	L	(5,791)		(5,791)		947.885		23.075	_23,075	49,617	_06/01/2019 _	3FE
678026-AE-5			07/08/2013	BANK OF AMERICA		672,413	645,000	649,450	200,000		(110)		(110)		649,340		23,073	23,073	18,365		
14173V-AE-3			09/30/2013	SCHEDULED REDEMPTION		58,034	58,034	57,842			192		192		58,034				492	06/07/2019 .	4FE
	ONGLT 2006-A, A ABS		09/01/2013	SCHEDULED REDEMPTION		515,923	515,923	515,909	515,919		4		4		515,923				21,525	11/15/2021 .	
	OOMLT 2007-FXD2 2A6 RMBS OOMLT 2007-FXD2 M1 RMBS		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		15,707	15,707 1,057,515	14,536 91.211	14,737		1,205		1,205		15,707				468	03/25/2037 . 03/25/2037 .	
JUOTUUUTI 1-0	OOME 4001 AU4 II IIIIUU	1 h-4	20/ U I/ EU IU	LOVERDOLLD HEDLING LIVIN	L L							p	k						11.440		

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or 0	Otherwise [Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15						i !	
													Total	Total						i !	NAIC
												Current	Change in	Foreign						i !	Desig-
												Year's	Book/	Exchange	Book/				Bond	i '	nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
68389X-AP-0	ORACLE CORP		.08/20/2013	GOLDMAN, SACHS & CO		4,550,500	5,000,000	4,993,900	4,993,999		348		348		4,994,348		(443,848)	(443,848)	102,778	10/15/2022	1FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		.09/15/2013	. SCHEDULED REDEMPTION		1, 173,000	1, 173,000	1, 173,000	1, 174, 467		(1,467)		(1,467)		1,173,000				75,788	03/15/2014	2
	PACIFICA CDO 2004-3A, CLASS A2B CDO - CA	E	_09/13/2013	SCHEDULED REDEMPTION		2,676,200	2,676,200	2,702,962	2,693,048		(16,848)		(16,848)		2,676,200				94,001		
	PAMCO III 98-1 B1 CD0 - CF - LOANS	E	.08/01/2013	SCHEDULED REDEMPTION		14, 152	14, 152	1,030	6,423		14,456		14,456		14, 152				264	12/01/2013	
	PAMCO III 98-1 B2 CDO - CF - LOANSPANHANDLE EASTERN PIPELN	E	.08/01/2013 .08/15/2013	. SCHEDULED REDEMPTION MATURED		28,304	28,304				9,748		9,748 (89,167)		28,304				175	12/01/2013 08/15/2013	
	PANOCHE ENERGY CENTER SENIOR SECURED		_08/31/2013	SCHEDULED REDEMPTION		564, 167	564, 167	564,167	564, 167		(09, 107)				564, 167					07/31/2029	
				J. P. MORGAN SECURITIES.																1	
	PEABODY ENERGY CORP		.07/17/2013	INC	ļ	354,375	350,000	367,063		L	(536)		(536)		366,526	ļ	(12,151)	(12, 151)	15,009	11/15/2021	
	PEGASUS AVIATION, INC SERIES 2000-A A-1		.09/25/2013	DISTRIBUTION		20,081		20,081	20,081						20,081					04/27/2015	
	PENN NATIONAL GAMING, INC TERM B		.08/09/2013	SCHEDULED REDEMPTION		113,559	113,559	113,511	113,506		53		53		113,559		(000 000)	(000,000)	2,400	07/16/2018	
	PENNEY (JC) CO INC		_09/04/2013 _08/26/2013	GOLDMAN, SACHS & CO CALLED @ 101.73200000	}	1,756,250	2,500,000	2,580,000 9,978,800	2,577,503 9,994,693	}	(856) 2,939		(856) 2.939	<u> </u>	2,576,646 9,997,632	}	(820,396)	(820,396)	173,694 542,992	04/01/2037 03/01/2014	5FE
713448-BK-3 713448-BM-9			.08/19/2013	BARCLAYS		10,000,000 3,102,150	10,000,000	2.996.970	2,998,708		2,939		2,939		9,997,632		2,368	2,368	542,992		
713448-CK-2			.08/14/2013	HSBC SECURITIES, INC.		12.955.540	13,000,000	12.985.570	2,330,700		132		132		12.985.702		(30, 162)	(30, 162)	15.438	01/07/2019	
	PETROLEOS MEXICANOS	F	_09/04/2013	EXCHNG NR		14,960,679	15,000,000	14,958,600			2,079		2,079		14,960,679				312,083	_01/30/2023	
71656L-AQ-4	PETROLEOS MEXICANOS	F	.09/04/2013	EXCHNG_NR		994,859	1,000,000	994,810			49		49		994,859				6,229		2FE
	PFMLT 2005-1 2A1 RMBS		.09/01/2013	. SCHEDULED REDEMPTION		242,457	242,457	236,310	236,534		5,923		5,923		242,457				1,087		1FM
	PFMLT 2005–2 2A1B RMBS		.09/01/2013	SCHEDULED REDEMPTION		130,761	130,761	70,611	72,591		58, 171		58 , 171		130,761				2,676	9 .7 207 2000	1FM
	PHHMC 2007-1 A5 RMBS		_09/01/2013 _09/01/2013	SCHEDULED REDEMPTION		1,235,961 1,104,313	1,235,961 1.104.313	1,241,386 1,116,772	1,235,668 1.107.491		293		293		1,235,961 1.104.313				27,289	02/18/2037 05/18/2037	1FM
	PHMC 2007-2 AT HMBS		.09/01/2013	SCHEDULED REDEMPTION		1, 104,313					2.117		(3, 1/8)		375.236				47,169 6,072	08/15/2037	1FM
	PHHIC 2007-5 A3 RMBS		_09/01/2013	SCHEDULED REDEMPTION		682,345	682,345	656,439	680,657		1,688		1,688		682,345						1FM
	PILOT TRAVEL CENTERS REFIN TRANCHE B TL		_09/30/2013	SCHEDULED REDEMPTION		4,857	4,857	4,859	4,860		(3)		(3)		4,857				31	_03/30/2018	3FE
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TLA		.08/13/2013	SCHEDULED REDEMPTION		1, 185,000	1,185,000	1, 174, 285	1, 174, 262		10,738		10,738		1,185,000				29,710	03/19/2019	3FE
	POPLR 2005-5, AF6 RMBS		.09/01/2013	SCHEDULED REDEMPTION		284,436	284,436	282,848	284,368		1,814		1,814		284,436				10,695		2FM
	POPLR 2005-6 A6 RMBS		.09/01/2013	SCHEDULED REDEMPTION		231,263	231,263	231,480	231,326		(63)		(63)		231,263				8,747	9 i/ Lo/ Looo	4FM
	PPG INDUSTRIES / SC LEASING LLC SR SECD PRATT INDUSTRIES (USA), INC. / CADDO-BOS		_09/30/2013 _07/26/2013	. SCHEDULED REDEMPTION PRINCIPAL PAYDOWN		15.500.000	89,942 15,500,000	87,455 15,500,000			1,757 2,409		1,757 2,409		89,942 15.471.779		28.221	28,221	4,157 4,635,030	12/31/2022 06/30/2018	2
	PREF TRM XIII CDO - CF - PREFERRED	F	.09/24/2013	SCHEDULED REDEMPTION		15,500,000	15,500,000	15,500,000	15,469,370		2,409		2,409		15,471,779		28,221	28,221	1,222	03/24/2034	3
	PRESTOLITE ELECTRIC TERM LOAN (5/05)		.09/01/2013	DISTRIBUTION		688.474		131,040									688.474	688.474		12/31/2012	
	PRICOA GLOBAL FUNDING 1		_09/27/2013	MATURED		6,000,000	6,000,000	5,989,260	5,998,673		1,327		1,327		6,000,000				318,000		1FE
	PROGRESSIVE WASTE SOLUTIONS TERM B	A	.09/30/2013	. SCHEDULED REDEMPTION		3, 125	3, 125	3,111	3,110		15		15		3, 125				29		3FE
	PRUDENTIAL/PHL FUNDING I INC		.07/20/2013	. SCHEDULED REDEMPTION	ļ	220 , 162	220 , 162	192,710	211,649		8,513		8,513		220 , 162	ļ			15,274	07/20/2016	1
	PUTNAM LOVELL 2000-1 CLASS A2 NOTES ABS		.08/30/2013	Various		14,541	444 400	440 044					571		444 400		14,541	14,541	0.700		1AM
	PVH CORP. TRANCHE B TL		_07/17/2013 09/16/2013	. SCHEDULED REDEMPTION JPMORGAN CHASE & CO.		114, 182 349, 688	114, 182 375,000	113,611 379.688	379.586		571 (247)		(247)		114, 182 379, 339		(29,651)	(29.651)	2,702 17,391		3FE
74735V-AU-4			_08/29/2013	EXCHNG NR	ļ	22.992.906	23,000,000	22.992.640			266		266		22.992.906	<u> </u>	(20,001)	(23,031)	450.017		2FE
	QWEST/TUCKAHOE CTL ABS		.09/20/2013	SCHEDULED REDEMPTION		126,217	126,217	132,283	130,093		(3,876)		(3,876)		126,217				8,593		3FE
76110H-S4-2	RALI 2005-QA2 A1 II RMBS		_09/01/2013	SCHEDULED REDEMPTION		30,330	30,330	27,468	26,901		3,429		3,429		30,330				291	02/25/2035	3FM
	RAMP 2004-RZ2 A16 RMBS		_09/01/2013	SCHEDULED REDEMPTION		626,790	694, 164	658,366	659,334		(32,543)		(32,543)		626,790				8,501		3FM
	RAMP 2004-RZ4, M1 RMBS		.09/25/2013	SCHEDULED REDEMPTION		1,208,608	1,208,608	1,208,608	1,208,608						1,208,608				6,002		1FE
	RASC 2001-KS2 A15 RMBS		_09/01/2013 _09/01/2013	SCHEDULED REDEMPTION Various		816 91.374	816 110.048	850	816		(11,086)		(11.086)						10		3FM
75405U-AB-2		F	09/30/2013	SCHEDULED REDEMPTION		970.500	970,500	956,945	963,016		7,484		7.484		970,500				47,166	09/30/2016	1FF
	RASGAS 11 2020	F	.09/30/2013	SCHEDULED REDEMPTION			882,000	832,529	857,313		24,687		24,687								1FE
	RAST 2003-A11 A9 RMBS		.09/01/2013	SCHEDULED REDEMPTION		253,543	253,543	255,960	254,610		(1,067)		(1,067)		253,543				1,888		1FM
	RAST 2003-A13 RMBS		.09/01/2013	SCHEDULED REDEMPTION		713,820	713,820	688,615	700,210		13,611		13,611		713,820				28,509	9 ., 20, 200	1FM
	RAST 2004-A4 A15 RMBS		_09/01/2013	SCHEDULED REDEMPTION	ļ	379,932	379,932	376,334	377, 191	ļ	2,741		2,741		379,932	ļ			6,788	91/20/2011	1FM
45660L-EW-5	RAST 2005-A1 A3 RMBS		.09/01/2013	. SCHEDULED REDEMPTION	,}	365,058	365,058	302,998	316,757	}	48,301		48,301		365,058	}			14,504	03/25/2042	. 1FM
755111-BW-0	RAYTHEON COMPANY		.08/08/2013	DEUTSCHE BANK SECURITIES	`I	9.980.700	10,000,000	9,952,000	9,952,802		481		481		9.953.283	1	27 .417	27.417	310,722	12/15/2041	1FE
	REG DIVER 041 CD0 - CF - PREFERRED	F	_08/08/2013	SCHEDULED REDEMPTION		146 . 193	10,000,000	9,952,000	9,952,802		40 I		461		146 . 193		411		308	12/ 15/2041	3AM
	REYNOLDS & REYNOLDS (DEALER COMPTR SVC)		.09/30/2013	SCHEDULED REDEMPTION		43,415	43,415	43,232	43,208		207		207		43,415				166	04/21/2016	3FE
	REYNOLDS GROUP HOLDINGS U.S. TERM LOAN		.09/30/2013	. SCHEDULED REDEMPTION		1,998	1,998	1,998	1,998						1,998				47	09/18/2018	4FE
76110V-LA-4	RFMS2 02 HI4 A-6 RMBS		.09/01/2013	SCHEDULED REDEMPTION		97 , 786	97,786	97,752	97,762		24		24						1, 179	10/25/2027	1FM
	RFMS2 2001-HI3 AI7 RMBS		_09/01/2013	SCHEDULED REDEMPTION		70,275	70,275	72,773	71,323		(1,048)		(1,048)		70,275					07/25/2026	
76110V-JX-7	RFMS2 2002-H13 RMBS		.09/01/2013	SCHEDULED REDEMPTION	ļ	440,031	440,031	414,094	374, 120	L	65,911		65,911		440,031				10,802	06/25/2032	1FM

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or 0	Otherwise [Disposed of	of During th	he Current Qua	rter							
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							
													Total T	otal							NAIC
												Current	Change in Fo	reign							Desig-
												Year's		nange	Book/				Bond		nation
									Prior Year		Current	Other Than			Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary			Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP		1_			Number of				Adjusted	Valuation	(Amor-	Impairment		_	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-			Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized		alue	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
76110V-JQ-2	RFMS2 2002-H12, A7 RMBS		09/01/2013	SCHEDULED REDEMPTION		66,575			66,790		(214)		(214)		66,575				3,565	03/25/2032	. 1FM
76110V-LM-8 76110V-MG-0	RFMS2 2002-H15, A7 RMBS		09/01/2013 09/01/2013	. SCHEDULED REDEMPTION			302,416	302,261			64		64		302,416				7,895 1,095	01/25/2028 04/25/2028	1FM
76110V MG 0	RFMS2 2003-H12, A-6 RMBS		09/01/2013	SCHEDULED REDEMPTION		178,478	178,478	178,438	178,463		16		16		178.478				3,033	07/25/2028	1FM
76110V-SF-6	RFMS2 2005-H13, M1 RMBS		09/01/2013	SCHEDULED REDEMPTION		1,306,330	1,306,330	1,303,880	1,306,040		289		289		1,306,330				13,054	09/25/2035	. 1FM
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		09/01/2013	SCHEDULED REDEMPTION		556,451	556,451	556,372	556,408		43		43		556,451				23,007	04/25/2037	. 5FM
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS		09/01/2013	SCHEDULED REDEMPTION		323,755	323,755	323,644	212,894	110,797	64		110,861		323,755				14, 143	06/25/2037	5FM
76111X-MG-5 74957V-AJ-8	RFMSI 2004-S6 3A6 RMBS		09/01/2013 09/01/2013	SCHEDULED REDEMPTION		348,454 119,486	348,454 128,535	343,227 98.792	347, 175 97, 590		1,279 21,895		1,279 21,895		348,454 119.486				12,807 5,560	07/25/2034 12/25/2039	IFM
			09/01/2013	SCHEDULED REDEMPTION			1,049,416	835,896	822,582		162,351		162,351		984.932				44,726	09/25/2037	1FM
771196-AS-1	ROCHE HLDGS INC	R	08/29/2013	CALLED @ 120.23500000		3,980,000	3,980,000	4,451,471	4,338,085		(34,006)		(34,006)		4,304,079		(324,079)	(324,079)	957,986	03/01/2019 _	1FE
774478-AS-0	ROCKWOOD SPECIALTIES GROUP INC TL		09/04/2013	SCHEDULED REDEMPTION		1,727,206	1,727,206	1,727,206	1,727,206	ļ			ļ		1,727,206				53,064	02/10/2018	
776696-AB-2	ROPER INDUSTRIES INC		08/15/2013	MATURED		18,000,000	18,000,000	18,286,284	18,051,539		(51,539)		(51,539)		18,000,000				1, 192,500		
777779-AD-1 74966U-AE-0	ROSETTA RESOURCES INC		09/19/2013	CANTOR FITZGERALD		192,000	200,000 6,849	200,000	6.834		15		15		200,000 6.849		(8,000)	(8,000)	4,438 63	05/01/2021 05/09/2018	4FE
75405R-AA-1	RPRO 2005, G ABS		09/20/2013	SCHEDULED REDEMPTION		717,883	717,883	717,883	717,883						717,883				1,233	03/23/2010	1FE
	RUBY WESTERN PIPELINE TERM LOAN		07/10/2013	SCHEDULED REDEMPTION							(672)		(672)		87,360				25,386	03/27/2020	3FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		07/15/2013	SCHEDULED REDEMPTION		215,625	215,625	215,625	214,401		1,224		1,224		215,625				14, 183	07/15/2025	2FE
	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		07/15/2013	. SCHEDULED REDEMPTION		43, 125	43, 125	43, 125	43, 125						43, 125				2,296	07/15/2025	
	SASC 2005-17 5A1 RMBS	-	09/01/2013 07/12/2013	SCHEDULED REDEMPTION		786, 190 4, 137, 740	910,509 4.000.000	725,034 4.145.000	720,082		72,983 (7,260)		72,983		786,190 4.137.740				36,291 177.500	10/25/2035 10/01/2019	
	SBA TELECOMMUNICATIONS		07/12/2013	EXCHANGE				4, 145,000	350,000		(7,200)		(7,200)		4, 137, 740				20,069	07/15/2020	4FE
	SENSUS USA INC. TERM LOAN FIRST LIEN		09/30/2013	SCHEDULED REDEMPTION		3,750	3,750	3,738	3,736		14		14		3,750				11	05/09/2017	4FE
822582-AM-4	SHELL INTERNATIONAL FIN	F	08/05/2013	SOCIETE GENERALE		5,515,400	5,000,000	5,572,100	5,489,969		(37,083)		(37,083)		5,452,886		62,514	62,514	190, 191	03/25/2020 _	1FE
826418-BH-7	SIERRA PACIFIC POWER CO		09/01/2013	MATURED		4,000,000	4,000,000	3,928,480	3,987,969		12,031		12,031		4,000,000		(5,000)	·	218,000	09/01/2013	
78428G-AA-2 863572-AW-3	SIWF MERGER SUB/SPRING I		09/20/2013	JPMORGAN CHASE & CO		395,000	400,000 618	400 , 000 635	619		(1)		(1)		400,000 . 618		(5,000)	(5,000)	7,708	06/01/2021 10/25/2020	4FE
	SM ENERGY CO		09/16/2013	JPMORGAN CHASE & CO		922,500	1.000.000	1,000,000					(1)		1.000.000		(77,500)	(77,500)	16,528	01/15/2024	
			11907 107 20 10 1.	MORGAN STANLEY DEAN																	. G. Z
843646-AH-3	SOUTHERN POWER CO		07/11/2013	WITTER		4,012,760	4,000,000	4,058,600	4,057,616		(495)		(495)		4,057,121		(44,361)	(44, 361)	172,239	09/15/2041	
844741-AR-9	SOUTHWEST AIR ABS		07/01/2013	MATURED		55,783	55,783	56,767	55,788		(5)		(5)		55,783				4,028	07/01/2013	
84604K-AE-9 84755T-AB-3	SOVC 2007-C1, AJ CMBS		09/01/2013 09/15/2013	. SCHEDULED REDEMPTION		7,356,655 5,000,000	7,356,655 5,000,000	7,261,628 4,991,750	7,760,737 4,998,692		(404,082) 1,308		(404, 082)		7,356,655 5.000.000				324,801	07/22/2030 09/15/2013	
	SPEEDWAY MOTORSPORTS INC		09/18/2013	BARCLAYS		1,601,250	1,500,000	1,540,359	1,477,735		(4,645)		(4,645)		1,525,386		75.864	75,864		02/01/2019	
	SPIRITS OF ST. LOUIS BASKETBALL CLUB ABS		09/30/2013	SCHEDULED REDEMPTION		343,405	343,405	341,289	335,886		1,286		1,286		343,405				13,594	12/31/2021	
				BANK OF AMERICA/MERRILL																	
85207U-AB-1	SPRINT CORP	.	09/11/2013	LYNCH		774,375	750,000	750,000			(500)		(500)		750,000		24,375	24,375	820	09/15/2023	. 1
852061-AS-9 96928*-BA-4	SPRINT NEXTEL CORPST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		09/04/2013 09/15/2013	Various		558,000 154,126	600,000 154.126	619,500 154.607			(589)		(589) (482)		618,911 . 154,126		(60,911)	(60,911)	29,500 5.643	11/15/2022 04/15/2028	4FE
	STEEL DYNAMICS INC		08/08/2013	EXCHANGE		750,000	750,000	750,000	750.000		(402)		(402)		750.000					08/15/2019	3FE
858119-AU-4	STEEL DYNAMICS INC		_08/08/2013 _	EXCHANGE		1, 125,000	1,125,000	1, 125, 000	1,125,000						1,125,000				70,125	_08/15/2022	
864486-AG-0	SUBURBAN PROPANE PARTNRS		08/02/2013	Various		720,000	720,000	765 , 188	765,036		(3,311)		(3,311)		761,724		(41,724)	(41,724)	79,798	08/01/2021	
	SUNGARD DATA SYSTEMS INC		07/31/2013	EXCHANGE		400,000	400,000	400,000	400,000						400,000				19,875	11/01/2019	
	SUNGARD DATA TRANCHE D TERM LOAN		09/30/2013 09/30/2013	. SCHEDULED REDEMPTION		5,000 10,570	5,000 10,570	5,000 10,377			193		193		5,000 10,570				76 245	01/31/2020 _03/08/2020	3FE
G07340-AD-1	SVG CAPITAL - 2007 DEAL 7 YEAR	F	09/30/2013	PRINCIPAL PAYDOWN		14, 110, 250	14,110,250	14, 110, 250	14.433.596		(152,668)		(152,668)		14.280.928		(170.678)	(170.678)	2,327,302	07/18/2014	3
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS		08/01/2013	SCHEDULED REDEMPTION		150,429	150,429	147,985	148,473		1,956		1,956		150,429				9,251	02/01/2024	1FE
00386S-AE-2	TAQA ABU DHABI NATL ENER	F	08/01/2013	MATURED		4,500,000	4,500,000	4,625,250	4,521,819		(21,819)		(21, 819)		4,500,000				297,000	08/01/2013	1FE
070400 411 0	TARGA RECOURCES DARTHERS		00/40/0040	STERNE AGEE CLEARING		4 000 500	0 000 000	0 405 000			075		675		0 405 075		(440 475)	(110 175)	32.465	11 /15 /0000	200
87612B-AN-2 87650Q-AF-9	TARGA RESOURCES PARTNERS TASC, INC. TERM LOAN B		09/16/2013 09/30/2013	SCHEDULED REDEMPTION		1,963,500 2,496	2,200,000 2,496	2, 105,000 2,487	2.487		675 8				2, 105, 675 2, 496		(142, 175)	(142, 175)		11/15/2023 12/18/2015	3FE
	TATE & LYLE (A.E. STALEY) SECD NTS 2004A	R	07/15/2013	SCHEDULED REDEMPTION		464.704		464,704	464,704		0				464,704				27,092	01/15/2021	2
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS		09/01/2013 _	Various		8,276	3,790										8,276	8,276		12/31/2014	
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		09/30/2013	SCHEDULED REDEMPTION		6,404	6,404	6,340		ļ	64		64		6,404				39		
88031R-AA-6	TENASKA ALABAMA		09/30/2013	. SCHEDULED REDEMPTION		296,448	296,448	298,591	297,712		(1,264)		(1,264)		296,448				13,618		
88031V-AA-7 880310-AA-8	TENASKA GATEWAY		09/30/2013	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		197,601 249,952	197,601 249,952	192,946 250,477	194,046 250,273		3,556		3,556(321)		197,601 249,952				8,969 3,824	12/30/2023 03/30/2024	2FE
	TENET HEALTHCARE CORP		07/03/2013	EXCHANGE			1.000.000	998.750	998.768		71		71		249,932						

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C	Otherwise D	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP		1_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
88033G-BX-7	TENET HEALTHCARE CORPTESORO CORP INITIAL TERM LOAN		09/18/2013 .	EXCHNG_NR		1,861,583	2,000,000	1,860,000			1,583		1,583		1,861,583				55,750	04/01/2021	3FE
88160J-AB-5 882508-AR-5	TEXAS INSTRUMENTS INC		09/30/2013 08/21/2013	. SCHEDULED REDEMPTION GOLDMAN, SACHS & CO		8,250	8,250 L 10,000,000	8,320	10,121,678		(70)		(70)		8,250		259, 151	259, 151	9,694 185,382	05/30/2016 05/16/2016	
884903-BA-2	THOMSON REUTERS CORP	Α	07/15/2013 .	MATURED		7,500,000	7,500,000	7,915,378	7,565,799		(65,799)		(65, 799)		7,500,000		200, 101	200, 101	446,250	07/15/2013	
87244E-AG-7	TIAA GLOBAL MARKETS		07/15/2013 .	MATURED		15,761,000	15,761,000	16,926,684	15,937,031		(176,031)		(176,031)		15,761,000				780, 170	07/15/2013	
69349F-AH-4	TOMKINS TL B2	E	09/30/2013	. SCHEDULED REDEMPTION		1,064	1,064	1,056	1,053		11		11		1,064				28	09/29/2016	
891145-LV-4	TORONTO-DOMINION BANK	A	08/14/2013 .	CITIBANK		15,448,350	15,000,000	14,978,850	14,988,805		2,656		2,656		14,991,461		456,889	456,889	345,583	07/29/2015	
89334G-AK-0 893647-AQ-0	TRANS UNION LLC 2013 REPLACEMENT TLTRANSDIGM INC		09/30/2013	SCHEDULED REDEMPTION		11,000	11,000 1,000,000	11,000	11,000		(1, 157)		(1, 157)		11,000 1,038,843				122	02/10/2018 10/15/2020	3FE 5FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		09/30/2013 .	SCHEDULED REDEMPTION		1,036,643	1,000,000	1,040,000			15		15		11,063				108	02/28/2020	
89604B-AP-3	TRIBUNE CO TRANCHE B TL (EXIT)		01/22/2013 _	VARIOUS															10,278		
	TRL 2004-1 ABS		09/14/2013 _	SCHEDULED REDEMPTION		79,361		79,361	79,361										3,021	08/14/2027	
89655X-AA-6	TRL 2006-1A, A1 ABS		09/14/2013	. SCHEDULED REDEMPTION		347,201	347,201	347,201	359,927	ļ	(12,726)		(12,726)		347,201	ļ			11,388		
89655V-AA-0 87305N-AR-9	TRLT II 2003-1 ABS		09/12/201307/15/2013	. SCHEDULED REDEMPTION PRINCIPAL PAYMENT		121, 146	121,146 . 2,712	121, 146 3, 049	121,146 2,754						121, 146 2,759		(47)	(47)	3, 191	10/12/2026	
87311X-AD-0	TTX CO. 6.61% SR NTS ABSTW TELECOM HOLDINGS INC		09/17/2013 _	CREDIT SUISSE		2,712	275,000	275,000	2,734		b		o		275,000		(12,719)	(12,719)	179	01/15/2015 10/01/2022	
90170W-AB-0			09/30/2013	. SCHEDULED REDEMPTION		9.778	9,778	9.884			(106)		(106)		9.778			(12,710)	112	11/10/2018	
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A AB		08/14/2013 .	SCHEDULED REDEMPTION		486,111	486,111	486 , 111	486,111						486,111				28,583	02/14/2014	1
			09/26/2013 _	Various		8,720,525	8,720,525	8,720,525	8,720,525						8,720,525				2,691,072	03/31/2021	1
			09/30/2013	SCHEDULED REDEMPTION		611 3.614	611	611	611						611				11	07/28/2017	
	U.S. SECURITY ASSOC. HLDGS TLB UNIFRAX HOLDING CO NEW TERM DOLLAR LOAN		09/30/2013	. SCHEDULED REDEMPTION			3,614 1,250		3,587		27 6		27		3,614 1,250				66	07/28/2017 11/28/2018	
	UNION PACIFIC CORP		08/21/2013	EXCHNG NR		4,032,388	3,998,000	4,038,140	4,032,911		(520)		(520)		4,032,391		(2)	(2)	201,288	05/01/2034	2FE
907818-CZ-9			_08/21/2013	Various		3,498,762	3,500,000	3,497,480	3,498,599		163		163		3,498,761		1	1	154,292	11/15/2017	2FE
	UNION PACIFIC CORP		09/01/2013 .	Various		527	500	567			27		27		567		(40)	(40)		02/15/2024	1Z
	UNION PACIFIC EQUIP. NTS SER A 2004-I AB UNION PACIFIC EQUIP. NTS SER B 2004-I AB		07/02/2013 .	. SCHEDULED REDEMPTION		167,546 335.016	167,546 . 335.016	167,546	167,546						167,546				4,608 17.957	01/02/2022 01/02/2023	. 1
	UNION PACIFIC EQUIP. NIS SEN B 2004-1 AB		07/02/2013	SCHEDULED REDEMPTION		424.059	424.059	423,990			70		70		424.059				11.683	07/01/2015	1
	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2013	SCHEDULED REDEMPTION		184,527	184,527	182,905	183,551		976		976		184,527				4,862	01/02/2021	1
	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2013 .	. SCHEDULED REDEMPTION		141,979	141,979	140,731	141,229		751		751		141,979				3,741	01/02/2021	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2013 .	. SCHEDULED REDEMPTION		407,316	407,316	403,755	405,228		2,088		2,088		407,316				12,521	01/02/2021	
	UNION PACIFIC RAILROAD LSE-BACKED NTS, S UNION PACIFIC RAILROAD SECD NTS SER B AB		07/02/2013 . 07/02/2013 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		409,395 12,459	409,395 L	405, 355	406,896		2,498		2,498		409,395 12,459				25,785 628	01/02/2022 01/02/2020	1
	UNION PACIFIC RAILROAD SERIES 2005-1 ABS		07/02/2013 .	SCHEDULED REDEMPTION			334,835	334,835	328,293						334.835				17,016	01/02/2020	1
90783X-AA-9	UNION PACIFIC RR CO 07-3 ABS		07/02/2013 .	. SCHEDULED REDEMPTION		64,087	64,087	64,087	64,087						64,087				1,979	01/02/2031	1FE
91324P-CB-6	UNITEDHEALTH GROUP INC		08/21/2013 _	BARCLAYS		14,345,250	15,000,000	14,939,850			4,691		4,691		14,944,541		(599,291)	(599,291)	120,521	03/15/2019	
91335F-AE-1 903329-AA-8	UNIVAR INC TERM B LOAN		09/30/2013 08/01/2013 .	SCHEDULED REDEMPTION		7,487	7,487	7,487	7,487						7,487 3.372.278				119	06/30/2017	
003329-AA-8	US CAPITAL I CDO - CF - PREFERRED VALEANT PHARMACEUTICALS TLB SERIES C2	Δ	09/26/2013 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,372,278 9,375	3,372,278 9,375	3,372,278	3,372,278 9,328		47		47		3,372,278				28,098	05/01/2034 12/11/2019	
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2	A	09/26/2013	SCHEDULED REDEMPTION		7.481	7,481	7,246	7,300		181		181		7.481				6.516	02/13/2019	
	VELO HOLDINGS INC TERM LOAN		09/24/2013	SCHEDULED REDEMPTION		76,906	76,906				76,906		76,906						5,613	_02/04/2018 _	
				BANK OF AMERICA/MERRILL																	
			09/12/2013	LYNCH		368,000	400,000	400,000	47 500		477		477		400,000		(32,000)	(32,000)	7,760	05/01/2023	
92549*-AR-6	VETCOR PROF PRACTICES TLA (NEW)		09/30/2013	. SCHEDULED REDEMPTION RBC DOMINION SECURITIES		18,000	18,000	17,544	17,523		477		477		18,000				353	12/19/2017	5
92553P-AT-9	VIACOM INC		08/19/2013	NDC DOMINION SECONTITES		4,860,150	5.000.000	4.948.400			11		11		4.948.411		(88,261)	(88, 261)	590	09/01/2023	2FE
92553P-AU-6	VIACOM INC		08/13/2013 .	Various		5,021,950	5,000,000	4,967,650							4,967,650		54,300	54,300		09/01/2043	
927804-FN-9	VIRGINIA ELEC & POWER CO		08/05/2013 .	BARCLAYS BANK		4,815,900	5,000,000	4,984,400			542		542		4,984,942		(169,042)	(169,042)	54,618	03/15/2023	1FE
92966*-AB-5	WABASH VALLEY POWER ASSOCIATION		07/31/2013 _	SCHEDULED REDEMPTION		404,893	404,893	404,893	404,893						404,893				4,646	04/30/2019	1
94978#-DC-8 94978#-CY-1	WACHOVIA BANK LEASE BACKED NOTES TRANCHE WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2013 . 07/02/2013 .	. SCHEDULED REDEMPTION		194,017	194,017 28,509	194,017	194,017 28,509	I		<u> </u>			194,017 28,509				10,632 1,562	01/02/2024 01/02/2025	-
	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2013 .	Various			28,509	28,509	172,434						28,509				9,910	01/02/2025 01/02/2025	1
	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2013	SCHEDULED REDEMPTION		31,488	31,488	31,488	31,488						31,488				863	01/02/2025	1
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2013 .	. SCHEDULED REDEMPTION		4,722	4,722	4,722	4,722						4,722				259	01/02/2025	1
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES		06/15/2013 .	. PRINCIPAL PAYMENT		4,368	4,368	4,368	4,368		(44 (44)		/44 /44		4,368				354	09/26/2029	1
931422-AD-1	WALGREEN CO		08/01/2013 .	MATURED		6,000,000	6,000,000	6, 110, 160	6,014,444		(14,444)		(14,444)		6,000,000				292,500	08/01/2013	_ ZFE
931142-CT-8	WAL-MART STORES INC		08/14/2013 .	SERVICES		10.324.300	10.000.000	9,969,500	9.984.194		3.890		3.890		9.988.084	1	336.216	336.216	250,625	07/08/2015	1FE

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Rec	leemed or C	Otherwise [Disposed o	of During th	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
Ident-		For- Disposal		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
93443N-AX-7	WARNER CHILCOTT CORP TERM B-2 LOAN (CO.)		SCHEDULED REDEMPTION		179,259	179,259	178,964	178,933		326		326		179,259				987	03/15/2018	3FE
93443N-AW-9 93443N-AZ-2	WARNER CHILCOTT CORP TL B-1 WARNER CHILCOTT CORP TL B-1 ADDITIONAL				3,419 1,465	3,419 1,465	3,413 1,463	3,413		b		b		3,419 1,465				38	03/15/2018 03/15/2018	3FE
93443N-AY-5	WARNER CHILCOTT CORP TL B-3 (LUXCO)	E09/30/2013	SCHEDULED REDEMPTION		2,686	2,686	2,682	2,682		5		5		2,686				19		3FE
939322-AG-8	WASHINGTON MUTUAL INC		DISTRIBUTION		3,078											3,078	3,078		01/15/2007	. 1Z
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		SCHEDULED REDEMPTION		8,750	8,750		8,664		86		86		8,750				91	10/12/2019	4FE
95235L-AN-0 88880L-AB-9	WEST CORPORATION TERM B-8 WEST VIRGINIA TOBACCO STLEMNT FIN 07B AB		SCHEDULED REDEMPTION FIRST MIAMI SECURITIES .		9,617 360.900	9,617 10,000,000	9,504 178,896	211,306		113		113		9,617 223,470		137 . 430	137 . 430	61	06/30/2018 06/01/2047	3FE
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		SCHEDULED REDEMPTION		169,807	169,807	171,621	171,013		(1,205)		(1,205)		169,807				6,832	05/01/2047	1
962166-AR-5	WEYERHAEUSER CO.		MATURED		2,000,000	2,000,000	2, 132, 540	2,008,241		(8,241)		(8,241)		2,000,000				145,000	07/01/2013	2FE
949757-AG-3	WFMBS 2004-6 A7 RMBS		SCHEDULED REDEMPTION		384,343	384,343	377,617	381,435		2,909		2,909		384,343				4,228	06/25/2034	1FM
94981Q-AU-2 94984M-AE-4	WFMBS 2005-AR16 6A3 RMBS WFMBS 2006-AR14 1A5 RMBS		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		396, 104 79, 254	396, 104 79, 254	395,284	395,566		538 15.600		538		396, 104 79, 254				7,613 2.990	10/25/2035 10/25/2036	1FM
94984M-AE-4 94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		SCHEDULED REDEMPTION					217,888											10/25/2036	IFM
94983P-AA-6			SCHEDULED REDEMPTION		290,575	341,923	249,297	265,400		25, 174		25, 174		290,132				14,414	04/25/2036	1FM
			SCHEDULED REDEMPTION		238,505	238,505	224,349	216,076		22,723		22,723		238,505				10,913	07/25/2037 _	. 1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		SCHEDULED REDEMPTION		638,966	638,966	563,104	552,099		87,099		87,099		638,966				27,535	09/25/2041	1FM
94985L-AG-0 94983U-AD-9	WFMBS 2007-13 A7 RMBS		SCHEDULED REDEMPTION SCHEDULED REDEMPTION		327,616	343,059 465,899	309,019 360,520	300,384		27,232 92,476		27,232 92,476		327,616				14,378	09/25/2037 04/27/2037	. 1FM
966387-AG-7	WHITING PETROLEUM CORP	09/11/2013			977.438	975.000	975.000					32,470		975.000		2.438	2.438	542	_03/15/2019	3FE
		E09/01/2013			7,745,000	7,745,000	7,813,979	7,784,686		(39,686)		(39,686)		7,745,000				301,474	03/01/2017	1FE
			BANK OF AMERICA/MERRILL																	
146303-AF-9	WILLIAM CARTER				2,900,000	2,900,000	2,900,000	0.000.400		(0.400)		(0.400)		2,900,000				13, 110	08/15/2021	. 3FE
97381W-AC-8 97381H-AN-7	WINDSTREAM CORP				3,000,000 10,000	3,000,000 10,000	3,045,000 10,000	3,009,183		(9, 183)		(9, 183)		3,000,000 10.000				243,750 41	08/01/2013 01/23/2020	
	WINDSTREAM CORP. TRANCHE B-3 TERM LOAN				6,000	6,000	5,947	5,942		58		58		6,000				28	08/08/2019	
	Subtotal - Bonds - Industrial and Misce				1,348,776,003	1,377,676,220	1,333,908,155	1,054,760,049	140,751	1,933,743		2,074,494		1,354,332,037		(5,556,033)	(5,556,033)	60,951,520	XXX	XXX
8399997.	Total - Bonds - Part 4	,	,		1,455,172,543	1,484,562,688	1,441,324,768	1,162,483,673	151, 189	1,458,711		1,609,901		1,461,423,013		(6,250,469)	(6,250,469)	72,133,612	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				1,455,172,543	1,484,562,688	1,441,324,768	1,162,483,673	151, 189	1,458,711		1,609,901		1,461,423,013		(6,250,469)	(6,250,469)	72,133,612	XXX	XXX
46183P-AA-4	INVICTA CAPITAL LLC ABS		DIRECT	20,000,000.000	20,000,000	0.00	20,000,000	17,400,000	2,600,000			2,600,000		20,000,000				96,915		RP5A
	Subtotal - Preferred Stocks - Industrial	and Miscellaned	ous (Unaffiliated)		20,000,000	XXX	20,000,000	17,400,000	2,600,000			2,600,000		20,000,000				96,915	XXX	XXX
	Total - Preferred Stocks - Part 4				20,000,000	XXX	20,000,000	17,400,000	2,600,000			2,600,000		20,000,000				96,915	XXX	XXX
	Total - Preferred Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Total - Preferred Stocks				20,000,000	XXX	20,000,000	17,400,000	2,600,000			2,600,000		20,000,000				96,915	XXX	XXX
	AGILENT TECHNOLOGIES INC			45,443.000	2,353,841	} }	1,942,381		l			}		1,942,381		411,460	<u>4</u> 11,460	5,453	ļ	- L
	DEUTSCHE TELEKOM A COMMON STOCK	D	Various DISTRIBUTION	0.000	24		24							24		102	102			L
	GMO EMERGING DOMESTIC OPPORTUNITIES FUND	09/01/2013	DISTRIBUTION	0.000	668,183											668 , 183	668,183			U
JN4578E-41-3	ING GROEP NV -CVA OTHER	D09/20/2013		16,054.000	188,344	ļ [192,229		L	ļ	ļ	ļ		192,229	2,485	(6,370)	(3,885)		ļ	L
464287-43-2	I SHARES BARLCAYS 20+ YR TR ETF			0.000	88,510											498	400			- L
516806-10-6 67020Y-10-0	LAREDO PETROLEUM HOLDINGS INC		GOLDMAN, SACHS & CO GOLDMAN, SACHS & CO	7,315.000 15,988.000	150 , 155 295 , 735		149,658 303,580							149,658		(7,846)	498			-
67389#-10-6	OAKRIVER TECHNOLOGY, INC		DISTRIBUTION	0.000	13,812											13,812	13,812			A
724479-10-0	PITNEY BOWES INC		Various	259,955.000	3,886,048		3,789,769							3,789,769		96,279	96,279			L
74965L-10-1	RLJ LODGING TRUST		Various	1,063,514.000	25,814,743		19,143,252	20,600,266	(1,457,014)			(1,457,014)		19,143,252		6,671,491	6,671,491	654,061		- L
842587-10-7 855030-10-2	SOUTHERN COSTAPLES INC.		Various Various	24,803.000 253,940.000	1, 128,858 3,568,055		1, 169, 631 3, 614, 855							1,169,631 3,614,855		(40,772)	(40,772) (46,800)	5,981		-
855030-10-2	TIMKEN CO.		GOLDMAN. SACHS & CO	253,940.000	1.334.874		3,614,855					·····		3,614,855		(46,800)	(46,800)	5,091	·····	L
H27013-10-3			Various	281,571.000	4,298,542		3,797,077							3,797,077		501,465	501,465			L
949746-10-1	WELLS FARGO CO		DISTRIBUTION	0.000	193,766											193,766	193,766			- L
	WESTERN UN CO COM		Various	231,889.000	4, 192,825	 	3,717,155							3,717,155		475,670	475,670	28,986	ļ	- L
989209-10-1 G0692#-10-2	ZEBU INCAURIGEN RE CAPITAL LIMITED		DISTRIBUTION	0.00.0	3, 166										(1.740)	3, 166	3, 166 (1, 740)			A
	recovered the Oth Little EdmillED	V	ous (Unaffiliated)		(1,770)	XXX	39.142.916				***************************************	(1.457.014)		39.142.916	745		(1,170)		XXX	XXX

SCHEDULE D - PART 4

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

		1 -		_			_														T 1
1	2	3	4	5	6	/	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	1/	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		07/19/2013 .	. MORGAN STANLEY	200.000	20,814		18,009	2, 107	(51)			(51)		18,009		2,805	2,805	119		L
9299999.	Subtotal - Common Stocks - Mutual F	unds				20,814	XXX	18,009	2,107	(51)			(51)		18,009		2,805	2,805	119	XXX	XXX
9799997.	Total - Common Stocks - Part 4					48, 198, 657	XXX	39,160,925	20,602,373	(1,457,065)			(1,457,065)		39,160,925	745	9,036,987	9,037,732	730, 164	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					48, 198, 657	XXX	39,160,925	20,602,373	(1,457,065)			(1,457,065)		39, 160, 925	745	9,036,987	9,037,732	730, 164	XXX	XXX
9899999.	Total - Preferred and Common Stocks	3				68, 198, 657	XXX	59,160,925	38,002,373	1,142,935			1,142,935		59,160,925	745	9,036,987	9,037,732	827,080	XXX	XXX
9999999 -	Totals					1,523,371,200	XXX	1,500,485,693	1,200,486,047	1,294,124	1,458,711		2,752,835		1,520,583,938	745	2,786,518	2,787,262	72,960,691	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

				S	Showing a	all Options	s, Caps, Floo	ors, Collai	rs, Swaps a	and Forwar	ds Open a	s of Currer	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
	Description								01-31	Cumulative	0									0	Under
	of Item(s) Hedged,								Strike Price,	Prior Year(s)	Current Year Initial					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or		Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	10/19/2012 _	10/18/2013		1,000,000	S&P 500	11,900		377	3,259	3,25	q		377				100/100
S&P500 CLIQUET	EQUITY HELK MINOTH	EXIIDIT 0	EQUITY/INDEX	CREDIT SUISSE	10/ 10/ 2012 .	10/10/2010 _		1,000,000							•						100/ 100
10/18/2013 CALL	EQUITY INDEX ANNUITY.	EXHIBIT 5		INTERNATIONAL	10/19/2012 .	10/18/2013 _		1,000,000	S&P 500	10,000		(239)	1,276	1,27	6		(239)				100/100
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	10/19/2012	10/18/2013		1,000,000	S&P 500	13,800		2,260	6,706	6,70	6		2,260				100/100
S&P500 CLIQUET	EQUITI HADEX ANNOTH.	LAIIIDII 3	EQUITY/INDEX	CREDIT SUISSE	10/13/2012 _	10/10/2010 _		1,000,000	gai 500	10,000			,0,700	,0,70	•						100/100
10/25/2013 CALL	EQUITY INDEX ANNUITY.	EXHIBIT 5		INTERNATIONAL	10/26/2012 .	10/25/2013 .		1,000,000	S&P 500	14,900		9,220	17,575	17,57	5		9,220				100/100
S&P500 CLIQUET 10/25/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	10/26/2012 _	10/25/2013 _		1,000,000	S&P 500	11, 100		3,327	7,875		5		3,327				100/100
S&P500 CLIQUET	EQUITE INDEX ANNUITY.		EQUITY/INDEX	CREDIT SUISSE	10/ 20/ 20 12 _	10/20/2010 _		1,000,000	Jar J00	11, 100			C10, L		`						100/ 100
10/25/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5		INTERNATIONAL	10/26/2012 .	10/25/2013 .	ļ	1,000,000	S&P 500	12,900		6 , 154	12,490	12,49	0		6, 154				100/100
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/02/2012	11/01/2013 _		1.000.000	S&P 500	11,500		2.929	9.921	9.92	,		2.929				100/100
S&P500 CLIQUET	EQUITI INDEX ANNUITI.	LAIIDII J	EQUITY/INDEX	CREDIT SUISSE	11/02/2012 _	11/01/2010 _		1,000,000	Jar 300					9,92	'		,2,929				100/ 100
11/01/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5		INTERNATIONAL	11/02/2012 .	11/01/2013 .		1,000,000	S&P 500	13,300		7,206	17, 129	17 , 12	9		7,206				100/100
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/02/2012	11/01/2013		1.000.000	S&P 500	15,400		13,265	26,352	26 , 35	2		13,265				100/100
S&P500 CLIQUET	EQUITI INDEX ANNUITT .	EXHIBIT 3	EQUITY/INDEX	CREDIT SUISSE	11/02/2012 .	11/01/2013 _		1,000,000	βαΓ 300	13,400		13,203	20,332	20,3	۷		13,203				100/ 100
11/08/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5		INTERNATIONAL	11/09/2012 .	11/08/2013 .		1,000,000	S&P 500	10,100		29,649	38,446	38,44	6		29,649				100/100
S&P500 CLIQUET 11/08/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/09/2012 _	11/08/2013 _		1,000,000	S&P 500	11,300		37,479	49,977	49,97	7		37,479				100/100
S&P500 CLIQUET	EQUIT INDEX ANNUITT.	EXHIBIT 3	EQUITY/INDEX	CREDIT SUISSE	11/09/2012 .	11/00/2013 _		1,000,000	βαΓ 300	11,300		419, الا	49,977	49,91	′		419, الا				100/100
11/08/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5		INTERNATIONAL	11/09/2012 .	11/08/2013 _		1,000,000	S&P 500	13,200		45,396	62, 122	62, 12	2		45,396				100/100
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY	EVUIDIT E	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11 /16 /0010	11/15/2012		1 000 000	COD EOO	10 100		7.760	16,507	16 F	7		7 760				100/100
S&P500 CLIQUET	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE	11/16/2012 .	11/15/2013 _		1,000,000	S&P 500	10,100			10,507	16,50	′		7,760				100/100
11/15/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5		INTERNATIONAL	11/16/2012 .	11/15/2013 .		1,000,000	S&P 500	11,900		10,990	23,568	23,56	8		10,990				100/100
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/16/2012 .	11/15/2013 .		1,000,000	S&P 500	13,900		15,241	32,059	32.05	0		15,241				100/100
S&P500 INDEX	EQUITI INDEX ANNOTTE.	EXHIBIT 3	EQUITY/INDEX	INTERNATIONAL	11/10/2012 .	11/13/2013 .		1,000,000	sar 300	13,900		15,241	32,039		9		13,241				100/100
12/20/2013 1375 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	12/10/2012 .	12/20/2013 .	70		1,375.00	788,900		1,285,200	2, 118, 900	2,118,90	0		1,285,200				100/100
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/30/2012 .	11/29/2013 .		1.000.000	S&P 500	11.100		(1,084)	3,553	3.55	2		(1,084)				100/100
S&P500 CLIQUET	EQUITI INDEX ANNUITT.	EXHIBIT 3	EQUITY/INDEX	CREDIT SUISSE	11/30/2012 .	11/29/2013 .		1,000,000		11, 100		(1,004)			٠		(1,004)				100/100
11/29/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5		INTERNATIONAL	11/30/2012 .	11/29/2013 .		1,000,000	S&P 500	13,000		(1, 183)	6,111		1		(1, 183)				100/100
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/30/2012 .	11/29/2013 .		1,000,000	S&P 500	15,200		(1, 117)	9,059	9.05	٥		(1, 117)				100/100
S&P500 CLIQUET	LACTIT HADEN MANUELL	LAIIDII J	EQUITY/INDEX	CREDIT SUISSE	11/30/2012 .	1/23/2013 .		1,000,000		10,200		(1,117)		9,03	· · · · · · · · · · · · · · · · · · ·		(1,117)				100/ 100
12/13/2013 CALL	EQUITY INDEX ANNUITY _	EXHIBIT 5		INTERNATIONAL	12/14/2012	12/13/2013 _	ļ ļ	1,000,000	S&P 500	12,100		15, 138	19,673	19,67	3		15, 138				100/100
S&P500 CLIQUET 12/13/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE	12/14/2012 .	12/13/2013 .		1,000,000	S&P 500	14,000		18,796	24, 176	24 , 17	6		18,796				100/100
S&P500 CLIQUET	EQUITI INDEX ANNOTH.	LAIIIDII J	EQUITY/INDEX	CREDIT SUISSE	12/ 14/ 2012	12/10/2010 _		1,000,000	bai 500	14,000		10,730	24, 170		•						100/100
12/13/2013 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	FOULTY (LABEL)	INTERNATIONAL	_12/14/2012	12/13/2013 _	ļ	1,000,000	\$&P 500	10,400		11,757	15,485	15,48	5		11,757				100/100
S&P500 INDEX 01/17/2014 1400 CALL _	FOLLITY INDEX ANNULTY	EXHIBIT 5	EQUITY/INDEX	CB0E	01/04/2013 .	01/17/2014 .	100		1.400.00		1.252.000	1,544,000	2,796,000	2,796,00	0		1,544,000				100/100
S&P500 INDEX			EQUITY/INDEX						,		1,202,000										
01/17/2014 1450 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5	FOULTY (INFER:	CB0E	01/11/2013 _	01/17/2014 _	120		1,450.00		1, 166, 400	1,627,200	2,793,600	2,793,60	0		1,627,200				100/100
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	JPMORGAN CHASE BANK, N.A.	01/04/2013 .	01/03/2014 .		1,000,000	S&P 500		10,800	(7,050)	3,750	3,75	0		(7,050)				100/100
S&P500 CLIQUET			EQUITY/INDEX	JPMORGAN CHASE						•	·										
01/03/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	FOULTY (INDEX	BANK, N.A.	01/04/2013 _	01/03/2014 _		1,000,000	\$&P 500		13,000	<u>(</u> 7,054)	5,946	5,94	6		(7,054)	ļ			100/100
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	JPMORGAN CHASE BANK, N.A.	01/04/2013 .	01/03/2014		1,000,000	S&P 500		15,200	(6,737)	8,464	8,46	4		(6,737)				100/100
S&P500 INDEX			EQUITY/INDEX					, 550, 500													
	EQUITY INDEX ANNUITY .	EXHIBIT 5	FOULTY (1175)	CB0E	01/11/2013 _	01/17/2014 .	70		1,475.00		585,900	883,400	1,469,300	1,469,30	0		883,400				100/100
S&P500 INDEX 01/17/2014 1475 CALL _	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CB0E	01/22/2013 .	.01/17/2014 .	200		1,475.00		1.704.000	2,494,000	4, 198,000	4, 198, 00	0		2.494.000				100/100
S&P500 INDEX			EQUITY/INDEX								, ,						, ,				
01/17/2014 1475 CALL _	EQUITY INDEX ANNUITY _	EXHIBIT 5		CB0E	01/28/2013 .	_01/17/2014 _	150		1,475.00		1,335,000	1,813,500	3, 148, 500	3, 148, 50	0 [1,813,500				100/100

SCHEDULE DB - PART A - SECTION 1

				S	Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwai	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
	Description								Strike	Cumulative	Oat									O alia	Hedge
	of Item(s) Hedged,								Price,	Prior Year(s)	Current Year Initial					Total	Current	Adjustment		Credit Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted		Valuation		(Amorti-	Value of		Refer-	and at
.	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description S&P500 INDEX	or Replicated	Identifier	(a) EQUITY/INDEX	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Va	lue (Decrease) B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
01/17/2014 1475 CALL _	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	_02/19/2013 .	_01/17/2014 _	30		1,475.00		316,200	313,500	629,700	62	,700		313,500				100/100
S&P500 INDEX	FOULTY INDEX AND UTY	EWILDIT 5	EQUITY/INDEX	anar.	00 (00 (00 40	04 (47 (0044			4 475 00		450,000	500 500	4 040 500		500		500 500				100 / 100
01/17/2014 1475 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CBOE	02/26/2013 .	01/17/2014 .	50		1,475.00		450,000	599,500	1,049,500	1,04	,500		599,500				100/100
01/17/2014 1500 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	_02/04/2013	_01/17/2014 _	115		1,500.00		886,650	1,268,450	2, 155, 100	2, 15	, 100		1,268,450				100/100
S&P500 INDEX 01/17/2014 1500 CALL _	FOLLEY INDEX ANNULTY	EXHIBIT 5	EQUITY/INDEX	CDOF.	02/08/2013 .	01/17/2014 .	220		1,500.00		1.865.600	2,257,200	4, 122,800	4, 12	000		2,257,200				100/100
S&P500 INDEX	EQUIT INDEX ANNUITY	EVUIDII 9	EQUITY/INDEX	CDUE	02/00/2013 .	01/11/2014 .	220		1,300.00		1,600,600	2,237,200	4, 122,000	4, 12	,000		2,237,200				100/100
	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	02/19/2013 .	01/17/2014 _	60		1,500.00		540,000	584,400	1, 124, 400	1, 12	,400		584,400				100/100
S&P500 INDEX 01/17/2014 1500 CALL _	ECHITY INDEX ANNIHTY	EXHIBIT 5	EQUITY/INDEX	CB0E	02/26/2013 .	01/17/2014 .	50		1.500.00		380.000	557,000	937,000	93	000		557.000				100/100
S&P500 INDEX			EQUITY/INDEX						,		,				,		,				
01/17/2014 1500 CALL . S&P500 CLIQUET	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEV	CBOECREDIT SUISSE	03/06/2013 .	01/17/2014 _	100		1,500.00		994,000	880,000	1,874,000	1,87	,000		880,000				100/100
01/10/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL	_01/11/2013	01/10/2014 .		1,000,000	S&P 500		10,900	(4,302)	6,598		,598		(4,302				100/100
S&P500 CLIQUET			EQUITY/INDEX	CREDIT SUISSE																	
01/10/2014 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY.	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL	01/11/2013 .	01/10/2014 .		1,000,000	S&P 500		12,700	(3,704)	8,996		,996		(3,704	·			100/100
01/10/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITITINOEX	INTERNATIONAL	01/11/2013 .	01/10/2014 .		1,000,000	S&P 500		14,800	(3, 171)	11,629	1	,629		(3, 171)			100/100
S&P500 CLIQUET	FOULTY INDEX AND UTY	EWILDIT 5	EQUITY/INDEX	CREDIT SUISSE	0.1 (10 (00.10	04 (47 (0044			000 500		40.000										100 / 100
01/17/2014 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY.	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL CREDIT SUISSE	01/18/2013 .	01/17/2014 _		1,000,000	S&P 500		10,200	(8,650)	1,551		,551		(8,650				100/100
01/17/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5		INTERNATIONAL	01/18/2013 .	01/17/2014 .	ļ ļ.	1,000,000	S&P 500		12,100	(9,910)	2, 190		, 190		(9,910)			100/100
S&P500 CLIQUET	FOLLEY INDEX ANNULTY	EVIIIDIT E	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	04 /40 /0040	04/47/0044		1 000 000	COD FOO		14 000	(44,004)	0.400		100		/11 004				100/100
01/17/2014 CALL S&P500 INDEX	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL	01/18/2013 .	01/17/2014 _		1,000,000	S&P 500		14,200	(11,034)	3, 166		, 166		(11,034	'			1007 100
01/17/2014 1525 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	03/06/2013 .	01/17/2014 .	90		1,525.00		748,800	740,700	1,489,500	1,48	,500		740,700				100/100
S&P500 CLIQUET 01/24/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/25/2013 .	_01/24/2014 _		1,000,000	S&P 500		11,600	(10,748)	852		852		(10,748	,			100/100
S&P500 CLIQUET			EQUITY/INDEX	CREDIT SUISSE														/			
01/24/2014 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL	01/25/2013 .	01/24/2014 .		1,000,000	S&P 500		13,700	(12, 169)	1,531		,531		(12, 169				100/100
01/24/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL	01/25/2013 .	.01/24/2014		1.000.000	S&P 500		15.900	(13,689)	2,211		,211		(13,689				100/100
S&P500 CLIQUET			EQUITY/INDEX					, ,													
02/14/2014 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	BARCLAYS BANK PLC	02/15/2013 .	02/14/2014 .		1,000,000	S&P 500		11,700	(11,700)	·				(11,700	h			100/100
02/14/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5		BARCLAYS BANK PLC	02/15/2013 .	02/14/2014 .		1,000,000	S&P 500		13,800	(13,631)	169		169		(13,631)			100/100
S&P500 CLIQUET	EQUITY INDEX ANNUTY	EXHIBIT 5	EQUITY/INDEX	BARCLAYS BANK PLC	00/15/0010	00/14/0014		1 000 000	S&P 500		4E 000	(15.452)	448		448		/45 450	j			100/100
02/14/2014 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY	EVUIDI1 2	EQUITY/INDEX	CREDIT SUISSE	02/15/2013 .	02/14/2014 _	 	1,000,000	S&P 500		15,900	(15,452)	448		_448		(15,452	1			100/ 100
02/28/2014 CALL	EQUITY INDEX ANNUITY.	EXHIBIT 5		INTERNATIONAL	03/01/2013 .	02/28/2014 .		1,000,000	S&P 500		10,500	(10,500)					(10,500)			100/100
S&P500 CLIQUET 02/28/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	_03/01/2013	_02/28/2014 _		1,000,000	S&P 500		12,500	(12,500)	J				(12,500				100/100
S&P500 CLIQUET			EQUITY/INDEX	CREDIT SUISSE														1			
02/28/2014 CALL	EQUITY INDEX ANNUITY.	EXHIBIT 5	FOULTY / INDEY	INTERNATIONAL	03/01/2013 .	02/28/2014 .		1,000,000	S&P 500		14,800	(14,800)					(14,800				100/100
S&P500 CLIQUET 03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	_03/08/2013	_03/07/2014 _		1,000,000	S&P 500		10,800	(10,800))				(10,800)			100/100
S&P500 CLIQUET			EQUITY/INDEX	CREDIT SUISSE																	
03/07/2014 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL CREDIT SUISSE	03/08/2013 .	03/07/2014 .		1,000,000	S&P 500		12,900	(12,900)					(12,900)			100/100
03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	LQUIII/INDEX	INTERNATIONAL	_03/08/2013 .	_03/07/2014 _		1,000,000	S&P 500		15,200	(15,200)					(15,200				100/100
S&P500 CLIQUET	EQUITY INDEX AND	EWILDIT 5	EQUITY/INDEX	CREDIT SUISSE					000 ===]]			
03/14/2014 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL CREDIT SUISSE	03/15/2013 .	03/14/2014 .		1,000,000	S&P 500		10,900	(10,900)					(10,900	1			100/100
03/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5		INTERNATIONAL	_03/15/2013	03/14/2014 _		1,000,000	S&P 500		13,000	(13,000)					(13,000				100/100
S&P500 CLIQUET 03/14/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/15/2013 .	.03/14/2014 .		1.000.000	S&P 500		15.300	/45 000	J				/45 000	j			100/100
S&P500 INDEX	EQUITY INDEX ANNUITY.	EVUIDI1 2	EQUITY/INDEX	TIVIENIVATI ONAL	03/ 13/20 13 .	03/ 14/2014 .		1,000,000				(15,300)					(15,300	'l			100/ 100
03/21/2014 1500 CALL .	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	03/22/2013 .	_03/21/2014	100		1,500.00		1,140,000	797,000	1,937,000	1,93	,000		797,000				100/100

SCHEDULE DB - PART A - SECTION 1

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

				_	Ji lowing a	ан Орионк	3, Οαρ3, ι ιο	Jois, Colla	iis, Swaps i	and Forwar	us Open a	o or ourie	ni Stateme	III Dale								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												1
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
S&P500 INDEX	or reprioated		EQUITY/INDEX	or contrar croamignedec	Date	Exp. a.o.	Contracto	7 11110 01110	(1 4.4)		. α.α		14.40		un valuo	(200:0000)	2.,,	71001011011				· · · · · · · · · · · · · · · · · · ·
	EQUITY INDEX ANNUITY _	EXHIBIT 5		CB0E	_03/18/2013	_03/21/2014	325		1,500.00		3,575,000	2,720,250	6,295,250		6,295,250			2,720,250				100/100
S&P500 INDEX			EQUITY/INDEX																			1
03/21/2014 1525 CALL .	EQUITY INDEX ANNUITY.	EXHIBIT 5		CB0E	04/19/2013 .	03/21/2014 .	100		1,525.00		990,000	740,000	1,730,000		1,730,000			740,000				100/100
S&P500 INDEX			EQUITY/INDEX																			1
03/21/2014 1525 CALL _	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	03/18/2013 .	03/21/2014 _	325		1,525.00		3, 126, 500	2,496,000	5,622,500		5,622,500			2,496,000				100/100
S&P500 INDEX			EQUITY/INDEX																			1
03/21/2014 1575 CALL . S&P500 INDEX	EQUITY INDEX ANNUTTY .	EXHIBIT 5	EQUITY/INDEX	CB0E	05/06/2013 .	03/21/2014 _	250		1,575.00		2,500,000	842,500	3,342,500		3,342,500			842,500				100/100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CBOE	_03/22/2013	_03/21/2014	350		1,550.00		2,999,500	2,355,500	5,355,000		5,355,000			2,355,500				100/100
S&P500 INDEX	LUOTTI INDLA ANNOTTI .	LAHIDII J	EQUITY/INDEX	CDOL	03/22/2013 .	03/21/2014 .			1,350.00		2,333,300	2,000,000	3,353,000		5,555,000			2,000,000				1007 100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	qoiii/ inoLA	CB0E	04/03/2013 .	03/21/2014 .	300		1,550.00		2,490,000	2, 100,000	4,590,000	l	4,590,000	<u> </u>	<u> </u>	2, 100,000				100/100
S&P500 INDEX			EQUITY/INDEX						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,			,,				i
03/21/2014 1550 CALL _	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	04/19/2013 .	_03/21/2014 _	100		1,550.00		850,000	680,000	1,530,000		1,530,000			680,000				100/100
S&P500 INDEX			EQUITY/INDEX																			ı
	EQUITY INDEX ANNUITY.	EXHIBIT 5		CB0E	05/06/2013 .	03/21/2014 .	300		1,550.00		3,450,000	1, 140,000	4,590,000		4,590,000			1, 140,000				100/100
S&P500 CLIQUET	EQUITY INDEX		EQUITY/INDEX	CREDIT SUISSE	04/05/55	04/04/						=]					=				400 /400
04/04/2014 CALL	EQUITY INDEX ANNUITY.	EXHIBIT 5	FOULTY (INDEX	INTERNATIONAL	04/05/2013 .	04/04/2014 _		1,000,000	1.00		10,700	(10,700)						(10,700)				100/100
S&P500 CLIQUET	FOULTY INDEX ANNULTY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE	04/05/0040	04/04/0014		1 000 000	000 500		10 700	(10.700)						(40.700)				100 /100
04/04/2014 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY .	EXHIBIT 2	EQUITY/INDEX	INTERNATIONAL CREDIT SUISSE	04/05/2013 .	04/04/2014 .		1,000,000	S&P 500		12,700	(12,700)						(12,700)				100/100
04/04/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITIT/ INDEX	INTERNATIONAL	04/05/2013	_04/04/2014 _		1,000,000	S&P 500		14,900	(14,900)						(14,900)				100/100
S&P500 CLIQUET	Equiti Hibba Autorit .	2	EQUITY/INDEX																			1
04/11/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5		CITIBANK N. A	04/12/2013	04/11/2014 .		1,000,000	S&P 500		10,600	(10,600)						(10,600)				100/100
S&P500 CLIQUET			EQUITY/INDEX								•											i
04/11/2014 CALL	EQUITY INDEX ANNUITY.	EXHIBIT 5		CITIBANK N.A	04/12/2013 .	04/11/2014 .		1,000,000	S&P 500		15,400	(15,222)	178		178			(15,222)				100/100
S&P500 CLIQUET			EQUITY/INDEX																			1
	EQUITY INDEX ANNUITY.	EXHIBIT 5	FOULTY (INDEX	CITIBANK N.A	04/12/2013 .	04/11/2014 .	 	1,000,000	S&P 500		12,900	(12,900)	ļ					(12,900)	l			100/100
S&P500 INDEX 06/20/2014 1600 CALL _	EQUITY INDEX ANNUITY.	EXHIBIT 5	EQUITY/INDEX	CDOE	05/20/2013 .	06/20/2014	15		1,600.00		210,000	(15,600)	194,400		194,400			(15,600)				100/100
S&P500 INDEX	EQUITY INDEX ANNUITY.	EXHIBIT 5	EQUITY/INDEX	UBUE	05/20/2013 .	06/20/2014 .			1,600.00		210,000	(15,600)	194,400		194 , 400			(15,600)				100/100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	EGOTTI/ INDEX	CB0E	07/09/2013	.06/20/2014	400		1.600.00		4.752.000	432.000	5. 184.000		5. 184.000			432.000				100/100
S&P500 INDEX	EGOTTI THEEX MINOTITE	EXIIIDIT 0	EQUITY/INDEX	0000	2.017 007 20 10 1	2.00/20/2014			1,000.00						, 104,000							1
06/20/2014 1550 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	04/29/2013 .	06/20/2014 .	150		1,550.00		1,713,000	762,000	2,475,000		2,475,000			762,000				100/100
S&P500 INDEX			EQUITY/INDEX																			i
06/20/2014 1575 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	04/29/2013	06/20/2014 .	150		1,575.00		1,485,000	718,500	2,203,500		2,203,500			718,500				100/100
S&P500 INDEX	FOULTY INDEX AND TOTAL	EVIIIDIT E	EQUITY/INDEX	one.	05 (00 (00 10	00 (00 (00 ;	7-		4 575 00		007 500	404 050	4 404 750		4 404 750			404 050				400 (400
06/20/2014 1575 CALL .	EQUITY INDEX ANNUTTY .	EXHIBIT 5	EQUITY/INDEX	UBUE	05/08/2013 .	06/20/2014 _	75		1,575.00		907,500	194,250	1, 101, 750		1,101,750			194,250				100/100
S&P500 INDEX 06/20/2014 1575 CALL _	ENTITY INDEX ANNUITY	EXHIBIT 5	EQUITY INDEX	CB0E	_07/08/2013	_06/20/2014	150		1,575.00		1,984,500	219,000	2,203,500		2,203,500			219,000				100/100
S&P500 INDEX	EQUITE INDEX ANNUITE.	LAIIDII 3	EQUITY/INDEX		01/00/2010 .	00/20/2014 _	130		1,373.00		1,304,300	213,000	2,200,300		2,200,000			213,000	<u> </u>			100/ 100
	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	06/24/2013 .	06/20/2014 _	265		1,625.00		1,885,475	1, 114, 325	2,999,800		2,999,800			1, 114, 325				100/100
S&P500 INDEX			EQUITY/INDEX									/ /	,,									
	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	06/28/2013	_06/20/2014 _	200		1,625.00		1,840,000	424,000	2,264,000		2,264,000			424,000				100/100
S&P500 INDEX		l	EQUITY/INDEX																			i
	EQUITY INDEX ANNUITY.	EXHIBIT 5	FOULTY (1157)	CB0E	07/22/2013 .	06/20/2014 .	80		1,625.00		1,040,000	(134,400)	905,600		905,600			(134 , 400)	ļ			100/100
S&P500 INDEX	FOULTY INDEX ANNUTY	EVIIIDIT E	EQUITY/INDEX	CDOF.	00/00/0040	00/00/0044	050		1 005 00		0.075.000	455 000	0.000.000		0 000 000			4EE 000				100 /100
06/20/2014 1625 CALL _ S&P500 INDEX	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	VDUE	09/09/2013 .	06/20/2014 _	250		1,625.00		2,675,000	155,000	2,830,000		2,830,000			155,000	<u> </u>			100/100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	LQUIII/INDEX	CB0E	06/18/2013 .	06/20/2014 .	15		1,650.00		145,500	1,200	146,700		146,700			1,200				100/100
S&P500 INDEX	EQUITE INDEX ANNUITE.	LAIIDII 3	EQUITY/INDEX	VIOL.							140,500	1,200	140,700		170,700			1,200				100/ 100
06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Egotti, mock	CB0E	_07/10/2013	_06/20/2014	75		1,650.00		675,000	58,500	733,500		733,500			58,500				100/100
S&P500 INDEX			EQUITY/INDEX			T																i
06/20/2014 1650 CALL .	EQUITY INDEX ANNUITY.	EXHIBIT 5		CB0E	07/22/2013 .	06/20/2014 .	80		1,650.00		912,000	(129,600)	782,400		782,400			(129,600)				100/100
S&P500 INDEX			EQUITY/INDEX																			i
06/20/2014 1650 CALL _	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	09/09/2013 .	06/20/2014 _	250		1,650.00		2,315,000	130,000	2,445,000		2,445,000			130,000				100/100
S&P500 CLIQUET	FOULTY INDEX AND TO	EVIIIDIT 5	EQUITY/INDEX	OLT I DAWY N. A.	00 (00 (00 1	04/05/004		0 500 000	200 5		00 50-	/00 555]					100 555				400 /400
04/25/2014 CALL	EQUITY INDEX ANNUITY.	EXHIBIT 5	EQUITY / INDEY	CITIBANK N.A	06/06/2013 .	04/25/2014 .	 	2,500,000	S&P 500		26,500	(26,500)						(26,500)	·			100/100
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	_06/06/2013	_04/25/2014 _		2,500,000	S&P 500		32,500	(32,500)						(32,500)				100/100
U4/23/2014 UALL	EQUITY INDEX ANNUITY.	EVUIDII 9 ****		UTITIDANA N.A.	00/00/2013 .	1_04/23/2014 _		∠,500,000	JAP 500		ა∠,ე∪∪	(3∠,500)						(3∠,500)				100/ 100

SCHEDULE DB - PART A - SECTION 1 Showing all Ontions Cans Floors Collars Swans and Forwards Open as of Current Statement Date

				9	Showing a	all Option:	s, Caps, Flo	ors, Colla	rs, Swaps a	and Forwaı	ds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative	_											1
	of Item(s)								Strike	Prior	Current						Total	Current	Adjustment		Credit	Hedge
	Hedged, Used for		Type(s)			Date of			Price, Rate or	Year(s) Initial Cost	Year Initial Cost of		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality	Effectiveness at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fai	r Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	_06/06/2013	04/25/2014 _		2,500,000	S&P 500		39,250	(39,250)						(39,250)				100/100
S&P500 CLIQUET	EQUITI INDEX ANNUTTI	LAIIIDII 3	EQUITY/INDEX	CITIDANK N.A.	00/00/2013	04/23/2014 _		2,300,000	αι 300			(39,230)	'					(39,230)				100/ 100
05/09/2014 CALL	EQUITY INDEX ANNUITY.	EXHIBIT 5		CITIBANK N.A	06/06/2013	05/09/2014 .		2,500,000	S&P 500		23,750	(21,371)	2,379		2,379			(21,371)				100/100
S&P500 CLIQUET 05/09/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2012	05/09/2014 _		2,500,000	S&P 500		28,500	(25,323)	3, 177		3, 177			(25,323)				100/100
S&P500 CLIQUET	EQUITI INDEX ANNOTH.	LAIIDII 3	EQUITY/INDEX	OTTIDANK N.A.	00/00/2010	00/03/2014 _		2,300,000	gui 300		20,000	(25,020)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		9, 177			(20,020)				100/100
05/09/2014 CALL	EQUITY INDEX ANNUITY.	EXHIBIT 5		CITIBANK N.A	06/06/2013	05/09/2014 .		2,500,000	S&P 500		34,000	(30,024)	3,976		3,976			(30,024)				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2013	05/23/2014 _		2,500,000	S&P 500		19,500	(19,500)						(19,500)				100/100
S&P500 CLIQUET	EGOTT THEEX MINOTTY	EXIIDIT 0	EQUITY/INDEX	OTTIONE (I.M.	2.00/ 00/ 20 10			£,000,000	bur 000			(10,000)	/					(10,000)				1007 100
05/23/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	FOULTY (INDEX	CITIBANK N.A	06/06/2013	05/23/2014 .		2,500,000	S&P 500		23,750	(23, 119)	631		631			(23, 119)				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	.06/06/2013	05/23/2014 _		2.500.000	S&P 500		28.250	(26,721)	1.529		1.529			(26,721)				100/100
S&P500 CLIQUET			EQUITY/INDEX	CREDIT SUISSE				, ,			, ,		1,020		, 020							
05/30/2014 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL	06/10/2013	05/30/2014 .		1,000,000	S&P 500		10,800	(10,800)	·					(10,800)	ļ			100/100
05/30/2014 CALL	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL	06/10/2013	05/30/2014 _		1.000.000	S&P 500		12,600	(12,592)	8		8			(12,592)				100/100
S&P500 CLIQUET			EQUITY/INDEX	CREDIT SUISSE				, ,			·											
05/30/2014 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL	06/10/2013	05/30/2014 .		1,000,000	S&P 500		14,600	(14,233)	367		367			(14,233)				100/100
	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/14/2013	06/10/2014 _		2,000,000	1.00		17,400	(17,400)						(17,400)				100/100
S&P500 INDEX			EQUITY/INDEX																			
10/18/2013 1400 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CB0E	06/26/2013	10/18/2013 .	500		1,400.00		10,600,000	3,395,000	13,995,000	1	3,995,000			3,395,000				100/100
	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITI/ INDEX	CB0E	07/09/2013	10/18/2013 .	200		1,400.00		4,960,000	638,000	5,598,000		5,598,000			638,000				100/100
S&P500 INDEX			EQUITY/INDEX																			1
10/18/2013 1375 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CB0E	07/09/2013	10/18/2013 .	200		1,375.00		5,420,000	674,000	6,094,000		6,094,000			674,000				100/100
	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	07/09/2013	10/18/2013 .	200		1,425.00		4,480,000	620,000	5, 100,000		5,100,000			620,000				100/100
CALL OPTION on EQUITY	FOULTY INDEX AND UTY	EWILDIT 5	EQUITY/INDEX	9995	00 (40 (00 40	10 /10 /00 / 1	400		4 075 00		200 200	440 500	4 000 500					440 500				1,,,,,,,
DEC14 SPX C @ 1675 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	080E	08/19/2013	12/19/2014 .	100		1,675.00		980,000	116,500	1,096,500	l	1,096,500			116,500				100/100
DEC14 SPX C @ 1625	EQUITY INDEX ANNUITY.	EXHIBIT 5		CB0E	09/17/2013	12/19/2014 .	100		1,625.00		1,510,000	(131,500)	1,378,500		1,378,500			(131,500)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CROE	09/16/2013	12/19/2014	150		1,650.00		2,028,000	(177 750)	1 050 050		1,850,250			(177,750)				100/100
CALL OPTION on EQUITY	EQUIT INDEX ANNUITY	EVUIDII 2	EQUITY/INDEX	CBOE	09/ 10/2013	12/ 19/2014 .	130				2,026,000	(177,750)	1,850,250		1,000,200			(177,750)				100/100
DEC14 SPX C @ 1650	EQUITY INDEX ANNUITY.	EXHIBIT 5		CB0E	09/17/2013	12/19/2014 .	100		1,650.00		1,360,000	(126,500)	1,233,500		1,233,500			(126,500)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CROF	09/30/2013	09/19/2014	225		1.650.00		2.497.500	15.750	2,513,250		2,513,250			15,750				100/100
CALL OPTION on EQUITY			EQUITY/INDEX						, ,		, , ,		,010,200									
	EQUITY INDEX ANNUITY.	EXHIBIT 5	EQUITY/INDEX	CB0E	09/30/2013	09/19/2014 .	225		1,675.00		2, 175, 750	22,500	2, 198, 250		2,198,250			22,500				100/100
S&P500 INDEX 12/20/2013 1400 CALL _	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CB0E	11/30/2012	12/20/2013	245		1,400.00	2,374,050		4,270,350	6,823,250		6,823,250			4,270,350				100/100
S&P500 INDEX			EQUITY/INDEX						,	, , , , , , , , , , , , , , , , , , , ,												
12/20/2013 1400 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CB0E	01/03/2013	12/20/2013 _	250		1,400.00		3,000,000	3,962,500	6,962,500		6,962,500			3,962,500				100/100
12/20/2013 1400 CALL _	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY INDEX	CB0E	_02/06/2013	12/20/2013	160		1,400.00		2,291,200	2, 164,800	4,456,000		4,456,000			2, 164,800				100/100
S&P500 CLIQUET			EQUITY/INDEX	CREDIT SUISSE			[1
10/11/2013 CALL S&P500 CLIQUET	EQUITY INDEX ANNUITY.	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL	10/12/2012	10/11/2013 _		2,000,000	S&P 500	21,800		38,787	41,810		41,810			38,787				100/100
10/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5		INTERNATIONAL	10/12/2012	_10/11/2013 _		2,000,000	S&P 500	25,400		64,570	70,288		70,288			64,570				100/100
S&P500 CLIQUET	FOULTY INDEX AND TO	EVILID/T 5	EQUITY/INDEX	CREDIT SUISSE	40 /40 /00 / -	40 (44 (001-		0.000.000	200 500	20 45-		20 2	00 7		00.705			20.0				400 /400
10/11/2013 CALL S&P500 INDEX	EQUITY INDEX ANNUITY.	EXHIBIT 5	EQUITY/INDEX	INTERNATIONAL	10/12/2012	10/11/2013 _		2,000,000	S&P 500	29,400		89,944	98,766		98,766							100/100
12/20/2013 1350 CALL _	EQUITY INDEX ANNUITY .	EXHIBIT 5		CB0E	11/30/2012	12/20/2013	150		1,350.00	1,890,000		2,883,000	4,905,000		4,905,000			2,883,000				100/100
S&P500 INDEX	FOULTY INDEX AND UTY	EVIIID/T 5	EQUITY/INDEX	0005	10 (00 (0010	10/00/0010	400		4 405 00	0 470 000		0 570 000	10 101 000		104 000			0 570 000				100 /100
12/20/2013 1425 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY .	EXHIBIT 5	EQUITY/INDEX	CB0E	12/28/2012	12/20/2013 .	400		1,425.00	3,476,000		6,576,000	10 , 184 , 000	1	0,184,000			6,576,000				100/100
	EQUITY INDEX ANNUITY	EXHIBIT 5		CB0E	_12/21/2012	12/20/2013	460		1,425.00	4,314,800		7,562,400	11,711,600	1	1,711,600			7,562,400	L			100/100

SCHEDULE DB - PART A - SECTION 1

				3	snowing a	ali Options	s, Caps, Floo	irs, Collai	rs, Swaps a	and Forwar	as Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or		Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
			(α)		Date	Expiration	Contracts	AIIIOUIII	(Faiu)							(Decrease)	B./A.C.V.		iteiii	Exposure		(-/
				all Options and Warrants						13, 181, 450	97,888,975	66,908,892	178, 151, 227		178, 151, 227			66,908,892			XXX	XXX
	 Purchased Option 	is - Hedging	Effective	1	1					13, 181, 450	97,888,975	66,908,892	178, 151, 227	XXX	178, 151, 227			66,908,892			XXX	XXX
BAS026GN4 ON			l	PUODO IN CILIOS																		
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JPMORGAN CHASE BANK, N.A.	44 /45 /0040	10/15/2017		000 000	0.77	44 775			21,467		04 407	0.740						0004
BASO26GN4 ON	I-LINKED PHODOCIS	ЕХПІВІІ Э	Rate	DANK, N.A.	11/15/2012 .	10/15/2017 .		300,000	0.77	11,775			∠1,40/		21,467	8,749						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK, N.A	11/15/2012	10/15/2017 .		3,600,000	0.77	141,300			257,599		257,599	104,984						0001
BAS02M6C4 ON	I-LINKLD PHODOGIS	LAHIDH J	na to	DANK, N.A.	11/13/2012 .	10/13/201/ .		3,000,000		141,300			231 , 333		237 , 333	104,304						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK. N.A	12/14/2012	11/15/2017 .		200,000	0.81	8,564			14,394		14,394	5,900						0001
BAS02M6C4 ON	1 2111125 111050010 11111	2,4110111 0 1111		D. 11.11.		, 10, 2011	I	200,000		,001												
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	12/14/2012 .	11/15/2017 .		2,700,000	0.81	115,615			194,317		194,317	79,646						0001
BAS02YCQ0 ON																						
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																		
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA	01/15/2013 .	12/15/2017 .		100,000	0.86		4,480		6,391		6,391	1,911						0001
BAS02YCQ0 ON																						
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA	01/15/2013 .	12/15/2017 .	·	1,200,000	0.86		53,760		76,694		76,694	22,934						0001
BASO3GAF4 ON			l	PUODO IN CILIOS																		
LIABILITY-STRIKE 5YR	T I INVED PRODUCTO	EXHIBIT 5	Interest	JPMORGAN CHASE BANK, N.A.	00/40/0040	04 (45 (0040		000 000	4.00		00 407		F4 FF0		54 550	45 000						0004
CMS RESET ANNUALLY BAS03U668 ON	T-LINKED PRODUCTS	EXHIBIT 2	Rate	BANK, N.A.	02/19/2013 .	01/15/2018 _		800,000	1.02		39,467		54,553		54,553	15,086						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK, N.A.	03/15/2013	02/15/2018 .		100,000	1.00		.5. 154		7,087		7,087	1,933						0001
BAS03U668 ON	T ETHALD THOUGHTO	LAIIIDII J	πατο	DANK, N.A.	00/ 13/ 20 10 .	02/ 13/2010 .		100,000			, 134		, ,007			1,300						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK. N.A.	03/15/2013	02/15/2018 .		600,000	1.00		30,923		42,520		42,520	11,597						0001
BASO482X1 ON											, 0.20		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
LIABILITY-STRIKE 5YR			Interest	BANK OF AMERICA,																		
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	N.A	04/15/2013 .	03/15/2018 .		300,000	0.87		13,636		23,236		23,236	9,599						0001
BAS0482X1 ON																						
LIABILITY-STRIKE 5YR			Interest	BANK OF AMERICA,																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	N.A	04/15/2013 .	03/15/2018 _	·	1,100,000	0.87		50,000		85, 198		85, 198	35, 198						0001
BASO4HXJ8 ON																						
LIABILITY-STRIKE 5YR	T I INVER PROPURTO		Interest	JPMORGAN CHASE	05 (45 (00 40	04/45/0040			2.00		40.007		45.000		45 000	4 740						0004
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	05/15/2013 .	04/15/2018 .		200,000	0.99		10,267		15,006		15,006	4,740						0001
BASO4HXJ8 ON LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK, N.A	05/15/2012	04/15/2018 .		800,000	0.99		41,067		60,025		60,025	18,959						0001
BAS04V517 ON	. LINKLD INODUCIO	LAIIDII J	114 t 0	Drum, N.A.			†	,000,000	פפ. ע		41,007		, 00, 023									0001
LIABILITY-STRIKE 5YR			Interest	BANK OF AMERICA.																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	N.A.	_06/14/2013	.05/15/2018		100,000	1.20		5,750		6,937		6,937	1,187						0001
BAS04V517 ON		1						/ [
LIABILITY-STRIKE 5YR			Interest	BANK OF AMERICA,																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	N.A	06/14/2013 .	05/15/2018 .		700,000	1.20		40,250		48,556		48,556	8,306						0001
BAS055N21 ON																						
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	07/15/2013 .	06/15/2018 .	ļ	100,000	1.58		6,531		5,859		5,859	(672)						0001
BAS055N21 ON			l																			
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	07/15/2013 .	06/15/2018 .	 	1, 100,000	1.58		71,844		64,449		64,449	(7,395)						0001
BASO5H1G8 ON			l	COL DUAN. CACALO DANIC																		
LIABILITY-STRIKE 5YR	T I INVEN PRODUCTO	EVUIDIT F	Interest	GOLDMAN SACHS BANK	00/15/0010	07/15/0010		100 000	4 70		6 700		E 040		E 040	(4.000)						0001
CMS RESET ANNUALLY BAS05H1G8 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UON	08/15/2013 .	07/15/2018 _	 	100,000	1.72		6,700		5,610		5,610	(1,090)			·			0001
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																		1
	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	INTERIOR ON THE BANK	08/15/2012	_07/15/2018 _		900,000	1.72		60,300		50 , 494		50 , 494	(9,806)						0001
OMO REGET ANNOHELT	I LINKLD FRUDUCIO	בייי כ וומווואי	וומנד	vun	00/13/2013 .	+-01/10/2016 -			1.72						494, ∪د	(૭,૦૫૦)						0001

SCHEDULE DB - PART A - SECTION 1 Showing all Ontions Cans Floors Collars Swans and Forwards Open as of Current Statement Date

					SHOWING &	ali Options	s, Caps, Flo	ors, cona	is, Swaps	and Forwa	as Open a	s of Curre	ni Sialeme	ni Dale								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,								Strike Price,	Cumulative Prior Year(s)	Current Year Initial						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of	5	- .	Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code F	air Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
BASO5H1H6 ON	or replicated	identine	(a)	or Central Clearinghouse	Date	Lxpiration	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code	all value	(Decrease)	D./A.O.V.	Accretion	item	Lxposure	Littly	(6)
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBEWO ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	08/15/2013 .	07/15/2018 .		400,000	1.73		26,000		22,337		22,337	(3,663)						0001
LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	01/16/2009 .	10/15/2013 _		6, 100,000	2.76	114,035												0001
BRSCMBF17 ON LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																		
CMT RESET ANNUALLY BRSCMBFC3 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA	11/01/2009 .	10/15/2013 .		3,600,000	2.74	69,232												0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBFC3 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	05/20/2011 .	04/15/2016 .		5,200,000	2.03	377,534			52,695		52,695	30,064						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	05/20/2011 .	04/15/2016 .		2,100,000	2.03	152,466			21,281		21,281	12,141						0001
BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	.04/21/2010	03/15/2015 _		2,000,000	2.67	144,048			1, 109		1, 109							0001
BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS		Interest	JPMORGAN CHASE BANK, N.A.		.03/15/2015		2,100,000	2.67	151,251			1, 164		1, 164							0001
BRSCMBFL3 ON LIABILITY-STRIKE 5YR	I-LINNED PRODUCTS		Rate Interest	JPMORGAN CHASE		03/ 13/2013 .		∠, 100,000	∠.0/	131,231			·		1, 104							0001
CMS RESET ANNUALLY BRSCMBFL3 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	BANK, N.A	04/07/2011 .	03/15/2016 .		9,300,000	2.50	695,763			53, 183		53 , 183	31,842						0001
CMS RESET ANNUALLY BRSCMBFN9 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	04/07/2011 .	03/15/2016 _		1,700,000	2.50	127 , 182			9,722		9,722	5,820						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBFN9 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/12/2011 .	11/15/2015 .		9,700,000	2.19	714,382			46, 198		46 , 198	26, 177						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBFQ2 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/12/2011 .	11/15/2015 .		3,200,000	2.19	235,673			15,241		15,241							0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A	01/14/2011 .	12/15/2015 .		6,700,000	2.13	498,953			38,723		38,723	21,808						0001
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	.01/14/2011	12/15/2015		1.800.000	2.13	134,047			10,403		10.403	5.859						0001
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY CAPITAL SERVICES		.05/15/2015		3,550,000					6,541									
BRSCMBFT6 ON LIABILITY-STRIKE 5YR			Rate Interest	MORGAN STANLEY CAPITAL SERVICES					2.26						6 , 541	4,090						0001
CMS RESET ANNUALLY BRSCMBFT6 ON LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	Rate Interest	LLCMORGAN STANLEY CAPITAL SERVICES	06/17/2010 .	05/15/2015 .		650,000	2.26	42,959			1, 198		1, 198	749						0001
CMS RESET ANNUALLY BRSCMBFU3 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	06/17/2010 .	05/15/2015 _		1,700,000	2.26	112,356			3, 132		3, 132	1,959					-	0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBFU3 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/18/2010 .	04/15/2015 .		3,800,000	2.46	275,219			4,078		4,078	2,641						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBFY5 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A	05/18/2010 .	04/15/2015 .		2,000,000	2.46	144,852			2, 146		2, 146	1,390						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	02/17/2010 .	01/15/2015 .		1, 100,000	2.67	83,438			226		226	128					-	0001
BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	02/17/2010 _	_01/15/2015		1,600,000	2.67	121,365			329		329	187						0001

SCHEDULE DB - PART A - SECTION 1

					snowing a	ali Options	s, Caps, Fid	oors, Colla	rs, Swaps a	and Forwa	rds Open a	is of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												1
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of ´	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BRSCMBG65 ON			(5.7				0 0 1 11 01 01 0		(1 5.15)							(= 00:00:00)			100111			(4)
LIABILITY-STRIKE 5YR			Interest																			1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	11/01/2009 .	04/15/2014 .		3,500,000	2.83	254,581												0001
BRSCMBG65 ON																						1
LIABILITY-STRIKE 5YR			Interest																			1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	_05/27/2009 _	04/15/2014 _		3, 100,000	2.83	225,486												0001
BRSCMBGA6 ON																						1
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11 /01 /2000	06/11/2014 .		2,000,000	3.42	153,042												0001
BRSCMBGA6 ON	I-LINKED PRODUCTS	EXHIBIT 3	na le	UB3 AU	11/01/2009 .	00/11/2014 .		2,000,000	42.د	133,042												0001
LIABILITY-STRIKE 5YR			Interest																			1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	_06/09/2009	06/11/2014 .		2,500,000	3.42	191,303												0001
BRSCMBGC2 ON				MORGAN STANLEY				,- ,														
LIABILITY-STRIKE 5YR			Interest	CAPITAL SERVICES																		1 1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	_03/17/2010 _	02/15/2015 _	ļ ļ.	900,000	2.61	65,561		ļ	383		383	242	 		 			0001
BRSCMBGC2 ON			I	MORGAN STANLEY]						1 1
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T I INVED PRODUCTO	EXHIBIT 5	Interest	CAPITAL SERVICES	00/47/0040	00/45/0045		1 000 000	0.04	04.000			554			350						0001
BRSCMBGL2 ON	T-LINKED PRODUCTS	EXHIBIT 2	Rate	LLU	03/1//2010 .	02/15/2015 _		1,300,000	2.61	94,699			504		554	350						0001
LIABILITY-STRIKE 5YR			Interest																			1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	11/01/2009	_01/15/2014 .		2,200,000	2.83	148,402												0001
BRSCMBGL2 ON		2,411211 0		000 //4	, 0 ., 2000 .																	
LIABILITY-STRIKE 5YR			Interest																			1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	05/27/2009 .	01/15/2014 .		4,300,000	2.83	290,058												0001
BRSCMBGMO ON																						1
LIABILITY-STRIKE 5YR			Interest																			1
CMS RESET ANNUALLY BRSCMBGMO ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	11/01/2009 .	02/15/2014 _		5,200,000	2.83	359,576												0001
LIABILITY-STRIKE 5YR			Interest																			1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	05/27/2009 .	02/15/2014		3,700,000	2.83	255,852												0001
BRSCMBGN8 ON		2,411211 0		000 //0																		
LIABILITY-STRIKE 5YR			Interest																			1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	11/01/2009 .	03/15/2014 .		2,400,000	2.83	170,341												0001
BRSCMBGN8 ON																						1
LIABILITY-STRIKE 5YR			Interest																			1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	05/27/2009 .	03/15/2014 .		7 , 200 , 000	2.83	511,022												0001
BRSCMBGS7 ON LIABILITY-STRIKE 5YR			Interest	MORGAN STANLEY CAPITAL SERVICES																		1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	III C	09/16/2010	_08/15/2015 _		2,500,000	1.71	155,405			14,543		14,543	7,851						0001
BRSCMBGS7 ON	. L.IALD INDUOTO			MORGAN STANLEY	00/ 10/ 20 10 .			,,000,000		100,400						,,001						
LIABILITY-STRIKE 5YR			Interest	CAPITAL SERVICES																		1 1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	09/16/2010 .	08/15/2015 .		1,200,000	1.71	74,595			6,980		6,980	3,769						0001
BRSCMBGU2 ON			1	MORGAN STANLEY																		1 1
LIABILITY-STRIKE 5YR	T I INVED PRODUCTS	EVIIDIT	Interest	CAPITAL SERVICES	40 /44 /00 40	00/45/0045		0 000 000		440 700			05.070		05 070	45.007						0004
CMS RESET ANNUALLY BRSCMBGU2 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	MORGAN STANLEY	10/14/2010 .	09/15/2015 .		2,000,000	1.41	118,788		411	25,279		25,279	15,887			·			0001
LIABILITY-STRIKE 5YR			Interest	MUHGAN STANLEY CAPITAL SERVICES]						1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	10/14/2010	_09/15/2015		1,300,000	1.41	77,212		267	16,432		16,432	10,327						0001
BRSCMBGX6 ON						T		, 500, 000				[, .02						[
LIABILITY-STRIKE 5YR			Interest	GOLDMAN SACHS BANK																		1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA	11/01/2009 .	12/15/2013 .		2,600,000	1.53	194,684												0001
BRSCMBGX6 ON			l																			1
LIABILITY-STRIKE 5YR	T I INVED PRODUCTS	EVIIIDIT 5	Interest	GOLDMAN SACHS BANK	00/44/0000	40/45/0046		0.000.00		440 0==]						0004
CMT RESET ANNUALLY BRSCMBGY4 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	USA MORGAN STANLEY	03/11/2009 .	12/15/2013 .		6,000,000	1.53	449,272		ŀ				····						0001
LIABILITY-STRIKE 5YR			Interest	MUHGAN STANLEY CAPITAL SERVICES]						1 1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	06/16/2011	.05/15/2016		8, 100,000	1.84	573,639			107,293		107,293	59,644						0001
BRSCMBGY4 ON				MORGAN STANLEY		1,, 2010						[,200			20,011						/
LIABILITY-STRIKE 5YR			Interest	CAPITAL SERVICES																		1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	06/16/2011 .	_05/15/2016 _		4,100,000	1.84	290,361			54,309		54,309	30, 190						0001

				5	Showing a	all Options	s, Caps, Floo	ors, Colla	rs, Swaps	and Forwa	ds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Paradatas	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or		Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Premium (Received)	Current Year Initial Cost of Premium (Received)	Current Year	Book/ Adjusted Carrying	O de la C	Selection of the select	Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Quarter-end
Description BRSCMBH07 ON	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A	08/12/2010 .	07/15/2015 .		2,900,000	1.66	168,881			15,916		15,916	8,688						0001
BRSCMBH23 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	11/01/2009 .	11/15/2013 _		2,200,000	2.30	105,543												0001
BRSCMBH23 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	02/11/2009 .	11/15/2013 _		3,600,000	2.30	172,707												0001
	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A	01/22/2010 .	12/15/2014 .		700,000	2.68	52,799			58		58	20						0001
	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/22/2010 .	12/15/2014 _		2,600,000	2.68	196,110			214		214	73						0001
BRSCMBHD9 ON LIABILITY-STRIKE 5Y CMS RESET ANNUALLY BRSCMBHD9 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	12/21/2009 .	11/15/2014 .		1,400,000	2.73	106,723			26		26	(12)						0001
LIABILITY-STRIKE 5Y CMS RESET ANNUALLY BRSCMBLK8 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	12/21/2009 .	11/15/2014 .		2,400,000	2.73	182,954			44		44	(21)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBLK8 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A	07/16/2010	07/15/2015 .		3,550,000	1.94	225,433			13,824		13,824	8,076						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBLK8 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	07/16/2010	07/15/2015 _		350,000	1.94	22,226			1,363		1,363	796						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBLT9 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	07/16/2010	07/15/2015 _		2,000,000	1.94	127,004			7,788		7,788	4,550						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBLT9 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009 .	03/15/2014 .		2,300,000	2.89	154,991												0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBLW2 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A	07/16/2009 .	03/15/2014 .		2,900,000	2.89	195,424												0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBLW2 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009 .	05/15/2014 _		2,500,000	2.89	177,990												0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBM84 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/16/2009 .	05/15/2014 .		2,500,000	2.89	177,990												0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBM84 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/23/2009 .	10/15/2014 .		740,000	2.49	51,131						(23)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBM84 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/23/2009 .	10/15/2014 .		160,000	2.49	11,055						(5)						0001
BRSCMBMSO ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/23/2009 .	10/15/2014 .		3,200,000	2.49	221, 107						(100)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBMSO ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009 .	07/15/2014 .		5,400,000	2.83	423,437						(1)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY BRSCMBMT8 ON	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/14/2009	07/15/2014 .		6,000,000	2.83	470,485						(1)						0001
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A	11/01/2009	_04/15/2014 _		1,200,000	2.83	87,828												0001

SCHEDULE DB - PART A - SECTION 1 Showing all Ontions Cans Floors Collars Swans and Forwards Open as of Current Statement Date

				5	Showing a	all Options	s, Caps, Flo	ors, Colla	rs, Swaps	and Forwa	rds Open a	is of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												İ
	of Item(s)								Strike	Prior	Current							_			Credit	Hedge
	Hedged,		l						Price,	Year(s)	Year Initial						_Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/ Exhibit	of	Freehaman Carratamanti	Tuesda	Maturity	Number	National	Index	of Premium	Premium (Danai)	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Datastial	Refer-	and at
Description	Generation or Replicated	Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
BRSCMBMT8 ON	or nepricated	identine	(a)	or Central Clearinghouse	Date	Expiration	Contracts	AIIIOUIII	(Faiu)	Faiu	Faiu	Income	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accretion	цеп	Exposure	Lillity	(0)
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	08/14/2009 .	04/15/2014 .		4,800,000	2.83	351,314												0001
BRSCMBMU5 ON																						1
LIABILITY-STRIKE 5YR	T I INVES PRODUCTO	EWILDIT 5	Interest	JPMORGAN CHASE	44 (04 (0000	00/45/0044			. 74	200 207						(40)						1,,,,,
CMS RESET ANNUALLY BRSCMBMU5 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	11/01/2009 .	09/15/2014 _		3,000,000	2.74	208,897						(18)						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	10/19/2009	.09/15/2014		4,000,000	2.74	278,529						(24)						0001
BRSCMBMV3 ON				,				, ,		, , ,						,						
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	11/01/2009 .	08/15/2014 .		4,500,000	2.77	322,314						(8)						0001
BRSCMBMV3 ON LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	_09/21/2009	_08/15/2014		5,400,000	2.77	386,777						(9)						0001
BRSCMBMW1 ON																(0)						
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	11/01/2009 .	05/15/2014 _		1,275,000	2.77	86, 185												0001
BRSCMBMW1 ON			l	PHODO IN CLUSE																		1
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	00/21/2000	05/15/2014 .		2,625,000	2.77	177,440												0001
BRSCMBMX9 ON	I-LINKLD PHODUCIS	LAHIDII J	na to	DAINT, IV.A.	03/21/2003	03/ 13/2014 .		2,025,000		177,440												0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	11/01/2009 .	06/15/2014 .		2,000,000	2.74	130,806												0001
BRSCMBMX9 ON			l																			1
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	10 /10 /0000	06/15/2014		4.000.000	2.74	261.613												0001
BRSCMBNOO ON	I-LINKED PHODUCIS	EXHIBIT 5	Hate	MORGAN STANLEY	10/ 19/2009 .	06/ 13/2014 .		4,000,000	2.14	201,013												0001
LIABILITY-STRIKE 5YR			Interest	CAPITAL SERVICES																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	02/18/2011 .	01/15/2016 _		4,000,000	2.56	295,273			16,876		16,876	10,086						0001
BRSCMBN00 ON				MORGAN STANLEY																		1
LIABILITY-STRIKE 5YR	T I INVED PRODUCTO	EVILIBIT 5	Interest	CAPITAL SERVICES	00/40/0044	04 (45 (0040		4 500 000	0.50	440 707			0.000		0.000	0.700						0004
CMS RESET ANNUALLY BRSCMBN42 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	MORGAN STANLEY	02/18/2011 .	01/15/2016 .		1,500,000	2.56	110,727			6,328		6 , 328	3,782						0001
LIABILITY-STRIKE 5YR			Interest	CAPITAL SERVICES																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	03/15/2011 .	.02/15/2016 .	ļ ļ	4,900,000	2.20	360,387	ļ	 	34, 147		34 , 147	19,721			ļ			0001
BRSCMBN42 ON				MORGAN STANLEY																		1
LIABILITY-STRIKE 5YR	T I INVED PRODUCTO	EVILIDIT 5	Interest	CAPITAL SERVICES	00/45/0044	00/45/0040		4 000 000	0.00	05.040			0.050		0.050	F 000						0001
CMS RESET ANNUALLY BRSCRBGL7 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLV	03/15/2011 .	02/15/2016 _	···	1,300,000	2.20	95,613		·	9,059		9,059	5,232						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE								1				1						1 1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	07/21/2011 .	06/15/2016 .	L	7,900,000	1.84	568,023			112,308		112,308	61,719						0001
BRSCRBGL7 ON															•							"
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE								1										1
CMS RESET ANNUALLY BRSD6FLY5 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	07/21/2011 .	06/15/2016 .	 	4,300,000	1.84	309, 177		·	61, 130		61,130							0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE								1				1						1 1
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	_08/25/2011	_07/15/2016 _		1,400,000	1.29	81,748		881	36,219		36,219	18,833						0001
BRSD6FLY5 ON															,							
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	08/25/2011 .	07/15/2016 _		6,600,000	1.29	385,383		4, 152	170,746		170,746	88,786						0001
BRSD6FM16 ON LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1 1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK. N.A	09/22/2011 .	08/15/2016 .		5,000,000	1.11	240,960		3,412	162,744		162,744							0001
BRSD6FM16 ON										2		, 412	102,744			1,070						
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		1 1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	09/22/2011 .	08/15/2016 .	 	4,600,000	1.11	221,683		3, 139	149,724		149,724	75,417	}	ļ	-			0001
BRSDNJ2Q6 ON				MORGAN STANLEY																		1 1
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	CAPITAL SERVICES	12/22/2011	09/15/2016		3.300.000	1.29	145.200		843	102.716		102.716	55.680						0001
OMO NEGET ANNOALET	II FINKED LUODOOLO	LVIIIDII 2	. I I I I I I I	LLV	L. 14/44/4011 .	03/13/4010 _	L	0,000,000		140.200	L		104./10				L				. 1	

SCHEDULE DB - PART A - SECTION 1 Showing all Ontions Cans Floors Collars Swans and Forwards Open as of Current Statement Date

				5	Showing a	all Options	s, Caps, Flo	ors, Colla	rs, Swaps	and Forwa	rds Open a	is of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or		Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	ir Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BRSDNJ2Q6 ON			l	MORGAN STANLEY																		
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	CAPITAL SERVICES	12/22/2011	09/15/2016 .		2,000,000	1.29	88,000		511	62,252		62,252	33,745						0001
BRSDNJ310 ON	I-LINKED PHODUCIS	EXHIBIT 5	. Hate	MORGAN STANLEY	12/22/2011 .	09/13/2016 .	 	∠,000,000	1.29						DZ,202	33,740						0001
LIABILITY-STRIKE 5YR			Interest	CAPITAL SERVICES																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	12/22/2011 .	10/15/2016	L L	2,400,000	1.29	108,960			72,101		72,101	35,646						0001
BRSDNJ310 ON				MORGAN STANLEY																		
LIABILITY-STRIKE 5YR			Interest	CAPITAL SERVICES																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	12/22/2011 .	10/15/2016 .		2,000,000	1.29	90,800			60,084		60,084	29,705						0001
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR			1-44	MORGAN STANLEY CAPITAL SERVICES																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	LLC	12/22/2011	11/15/2016 .		700,000	1.29	32,620			22.087		22,087	10,812						0001
BRSDNJ3D4 ON	I LINKLD I NUDUUIO		1 α ι υ	MORGAN STANLEY				00,000		020 , علا			22,001		42,007	10,012						0001
LIABILITY-STRIKE 5YR			Interest	CAPITAL SERVICES								1										
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	12/22/2011	11/15/2016 _	ļ	900,000	1.29	41,940		ļ	28,398		28,398	13,901						0001
BRSDTB3N3 ON			1.	MORGAN STANLEY																		
LIABILITY-STRIKE 5YR	T I INVED PRODUCTS	EVILIBIT 5	Interest	CAPITAL SERVICES	04 (47 (00 10	40/45/0040		000 000		40.000			44 440		44 440	F 050						0004
CMS RESET ANNUALLY BRSDTB3N3 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	01/1//2012 .	12/15/2016 .		300,000	1.11	13,920			11,412		11,412	5,353						0001
LIABILITY-STRIKE 5YR			Interest	CAPITAL SERVICES																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	LLC	01/17/2012	12/15/2016 .		500,000	1.11	23,200			19,020		19,020	8,921						0001
BRSDZCAE6 ON								,					, , , , , , , , , , , , , , , , , , , ,			, , , , , , , , , , , , , , , , , , , ,						
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	02/08/2012 .	01/15/2017 .		400,000	1.09	20,889			12,869		12,869	4,204						0001
BRSDZCAE6 ON LIABILITY-STRIKE 5YR			1-44	JPMORGAN CHASE																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK. N.A.	02/08/2012	01/15/2017		300.000	1.09	15.667			9.652		9.652	3, 153						0001
BRSECSJ47 ON	I LINKED THODOUTO	LAIIDII 3	11010	DANK, N.A.	02/00/2012					13,007												0001
LIABILITY-STRIKE 5YR			Interest																			
	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	03/22/2012 .	02/15/2017 .		500,000	1.36	26,100			17,481		17,481	8,557						0001
BRSECSJ47 ON			1.																			
LIABILITY-STRIKE 5YR	T I INVED PRODUCTO	EVILIDIT 5	Interest	100.10	00 (00 (0040	00/45/0047		000 000	4.00	04 000			00 077		00 077	40,000						0004
CMS RESET ANNUALLY BRSEJUBE1 ON	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	03/22/2012 .	02/15/2017 .		600,000	1.36	31,320			20,977		20,977	10,268						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	04/16/2012	.03/15/2017 .		1, 100,000	1.12	51,563			46,939		46,939	21,465						0001
BRSEJUBE1 ON				·																		1
LIABILITY-STRIKE 5YR	T	EVILIB/ = -	Interest	JPMORGAN CHASE	04/40/22	00/45 : :-				- · ·					76							
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	04/16/2012 .	03/15/2017 _		1,800,000	1.12	84,375		}	76,810		76,810	35, 125						0001
BRSESKFW9 ON LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK. N.A	05/11/2012	_04/15/2017		200,000	1.10	8.840		L	9.126		9, 126	4, 147						0001
BRSESKFW9 ON													, 120			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE								1										
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	05/11/2012 .	04/15/2017 .		1,600,000	1 . 10	70,720		ļ	73,009		73,009	33, 173						0001
BRSFOMEN3 ON				IDMODCAN, CHACE								1										1
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	06/13/2012	05/15/2017		300.000	1.00	11,714			14.811		14.811	6.248						0001
BRSFOMEN3 ON	I-FINVEN LUNDOR19	LATIDII J	na le	DANK, N.A.	00/10/2012	1.03/13/201/		300,000	1.00	11,714		<u> </u>	14,811		14,011							0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE								1										1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	06/13/2012 .	05/15/2017 _		1,400,000	1.00	54,667			69,116		69,116	29, 156						0001
BRSF855J1 ON																						1
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE					_													1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	07/11/2012 .	06/15/2017 .		1,300,000	0.86	49,605		1,734	73,993		73,993	29,925						0001
BRSF855J1 ON LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE								1										1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A	07/11/2012	.06/15/2017 .		2, 100,000		80, 132		2,801	119,527		119,527	48,341						0001
BRSFGTPY5 ON			""	,			[, .50,000					110,021			30,041						
LIABILITY-STRIKE 5YR			Interest	BANK OF AMERICA,																		1
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	N. A.	_08/15/2012	_07/15/2017	L l	1,500,000	0.98	67.200		1.925	86.549		86.549	38.784						0001

				5	Showing a	all Options	s, Caps, Flo	ors, Colla	rs, Swaps	and Forwar	ds Open a	s of Currer	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	_	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BRSFGTPY5 ON LIABILITY-STRIKE 5YR			Interest	BANK OF AMERICA.																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	N.A	08/15/2012	07/15/2017 .		3,000,000		134,400		3,851	173,099		173,099	77,568						0001
BRSFPPBQ5 ON	1 2111125 11105010 11111				1007 107 20 12	100000000000000000000000000000000000000						,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						0001
LIABILITY-STRIKE 5YR			Interest	JPMORGAN CHASE																		
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	BANK, N.A.	09/11/2012	08/15/2017 _		400,000	0.82	18,083		421	26,891		26,891	11,720						0001
BRSFPPBQ5 ON				IDMODOLAL CHAOS																		
LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	00/11/2012	08/15/2017		3,300,000	0.82	149, 187		3,475	221,851		221,851	96,686						0001
BRSG0H7K6 ON	I-LINKLD PHODOGIS	LAIIDII 3	na te	DAWN, N.A.	09/11/2012	00/15/2017 _		3,300,000		143, 107			221,031		221,031							0001
LIABILITY-STRIKE 5YR			Interest																			
CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Rate	UBS AG	10/15/2012	09/15/2017 .	ļ	200,000				98	14,299		14,299	6,299						0001
BRSG0H7K6 ON			l																			
LIABILITY-STRIKE 5YR	T-LINKED PRODUCTS	EXHIBIT 5	Interest	LIDS AC	10 /15 /0010	.09/15/2017		2,900,000	0.80	118,900		1,422	007 000		207,339	04 000						0001
	I - Purchased Option		Rate	UBS AG	L_10/15/2012	1.09/10/201/	 	∠,900,000	J.80	19.111.382	466 . 129	29.341	207,339 4,006,790		4.006.790	91,329 1.762.381					XXX	0001
0109999. Subtotal		9								19,111,382	466, 129 466, 129	29,341	4,006,790		4,006,790	1,762,381			1		XXX	XXX
	I - Purchased Option	9								19,111,302	400, 129	29,341	4,000,790	XXX	4,000,790	1,702,301					XXX	XXX
	I - Purchased Option													XXX							XXX	XXX
	I - Purchased Option		acriciation											XXX							XXX	XXX
	rchased Options - C		and Warrants							13, 181, 450	97,888,975	66,908,892	178, 151, 227	XXX	178, 151, 227			66,908,892			XXX	XXX
	rchased Options - F		and manana							10, 101, 100	0.,000,0.0	00,000,002	110,101,221	XXX	,,			00,000,002			XXX	XXX
	rchased Options - C									19.111.382	466 . 129	29.341	4.006.790	XXX	4.006.790	1.762.381					XXX	XXX
0399999. Total Pu	rchased Options - F	loors									,	,		XXX							XXX	XXX
0409999. Total Pu	rchased Options - C	Collars												XXX							XXX	XXX
0419999. Total Pur	rchased Options - C	Other												XXX							XXX	XXX
0429999. Total Pu	rchased Options								1	32,292,832	98,355,104	66,938,233	182, 158, 017	XXX	182, 158, 017	1,762,381		66,908,892			XXX	XXX
S&P500 INDEX	FOULTY INDEX ANNUALY	EXHIBIT 5	F 14 (1 1	CB0E	12/10/2012	40 (00 (0040	50		1.525.00	(205,000)		(500 500)	(000,000)		(000,000)			/F00 F00				100/100
12/20/2013 1525 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY .	. EXHIBIT 3	Equity/Index.	UBUE	12/ 10/ 20 12	12/20/2013 .			1,525.00	(205,000)		(586,500)	(809,000)		(809,000)			(586,500	/			100/ 100
	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	_02/06/2013	12/20/2013 .	70		1,525.00		(459.900)	(672,700)	(1,132,600)		(1, 132, 600)			(672,700)			100/100
S&P500 INDEX									, , ,		,	, ,	, , , ,					,				
12/20/2013 1550 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	12/21/2012	12/20/2013 .	80		1,550.00	(307,200)		(830,400)	(1, 118, 400)		(1,118,400)			(830,400)			100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNULTY	EVUIDIT E	Eastitu/Ind	CB0E	.02/04/2013	.01/17/2014	100		1.550.00		(525,500)	(916,500)	(1,442,000)		(1,442,000)			(916,500	,			100/100
S&P500 INDEX	LQUITT INDEX ANNUITT.	LATIDII 3	Equity/Index_	UUL	02/04/2013	01/1//2014 .	100		1,000.00		(020,000)	(910,500)	(1,442,000)		(1,442,000)			(910,500	/			100/100
01/17/2014 1550 CALL .	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	CB0E	02/08/2013	01/17/2014 .	270		1,550.00		(1,587,600)	(2,305,800)	(3,893,400)		(3,893,400)			(2,305,800)			100/100
S&P500 INDEX																						
01/17/2014 1550 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	02/19/2013	01/17/2014 .	80		1,550.00		(500,800)	(652,800)	(1,153,600)		(1,153,600)			(652,800)			100/100
S&P500 INDEX 01/17/2014 1550 CALL -	FOLLITY INDEX ANNIHTY	EXHIBIT 5	Fauity/Index	CB0E	02/26/2012	01/17/2014 .	50		1.550.00		(260,000)	(461,000)	(721,000)		(721,000)			(461,000	1			100/100
S&P500 INDEX	EQUITE INDEX ANNUITE		Equity/ IIIudx.	ODOL	02/20/2010						(200,000)								,			100/ 100
01/17/2014 1550 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	_02/27/2013	01/17/2014 .	75		1,550.00		(442,500)	(639,000)	(1,081,500)		(1,081,500)			(639,000)			100/100
S&P500 INDEX			L			1																
01/17/2014 1550 CALL .	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CB0E	_03/06/2013	01/17/2014 .	100		1,550.00		(697,000)	(745,000)	(1,442,000)		(1,442,000)			(745,000)			100/100
S&P500 INDEX 01/17/2014 1575 CALL _	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index_	CB0E	02/04/2013	01/17/2014 .	35		1,575.00		(147,875)	(285,075)	(432,950)		(432,950)			(285,075	1			100/100
S&P500 INDEX	EQUITE INDEX ANNUITE.		Equity/ IIIudx.	UDUL	02/04/2010						(47,073)	(205,075)	(402, 330)		(+02 , 530)				/			100/ 100
	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	CB0E	_02/19/2013	_01/17/2014	130		1,575.00		(661,700)	(946,400)	(1,608,100)		(1,608,100)	.		(946,400)			100/100
S&P500 INDEX]											
01/17/2014 1575 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CBOE	02/26/2013	01/17/2014 .	50		1,575.00		(210,000)	(408,500)	(618,500)		(618,500)			(408,500)			100/100
S&P500 INDEX 01/17/2014 1575 CALL _	ENTITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	CB0E	02/27/2012	01/17/2014	75		1,575.00		(351,000)	(576,750)	(927,750)		(927,750)			(576,750	,			100/100
S&P500 INDEX	EQUITE INDEX ANNUITE		Equity/ IIIudx_		02/2//2010						(001,000)	(370,730)	(521,130)		(321,130)				/			100/ 100
01/17/2014 1575 CALL .	EQUITY INDEX ANNUITY .	EXHIBIT 5	Equity/Index.	CB0E	03/06/2013	01/17/2014 .	100		1,575.00		(577,000)	(660,000)	(1,237,000)		(1,237,000)			(660,000)			100/100
S&P500 INDEX		1	1		1	1	1		l	l		1	l i	1		l			1		1	1
			I																			
	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	OBOE	_02/06/2013	12/20/2013 _	20		1,575.00		(86,000)	(151,200)	(237, 200)		(237, 200)			(151, 200)			100/100

SCHEDULE DB - PART A - SECTION 1 Showing all Ontions Cans Floors Collars Swans and Forwards Open as of Current Statement Date

					Showing a	all Option:	s, Caps, Flo	ors, Colla	rs, Swaps	and Forwaı	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 1	17	18	19	20	21	22	23
	Description of Item(s)								Strike	Cumulative Prior	Current									Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/		Unrealiz		Year's	to Carrying		of '	at Inception
	Income	Schedule/ Exhibit	of Dial/(a)	Fushama Caustamast.	Tueste	Maturity	Number of	National	Index	of Premium	Premium (Danai)	Current Year	Adjusted		Valuatio	3 -	(Amorti-	Value of	Potential	Refer-	and at
Description	Generation or Replicated	Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Income	Carrying Value	Code Fair \	Increas alue (Decreas		zation)/ Accretion	Hedged Item	Exposure	ence Entity	Quarter-end (b)
S&P500 INDEX						•			` '												
01/17/2014 1600 CALL _ S&P500 INDEX	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index_	CBOE	_02/26/2013	01/17/2014 _	50		1,600.00		(160,000)	(360,500	(520,500)	(0,500)		(360,500				100/100
01/17/2014 1600 CALL .	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	CB0E	03/18/2013	01/17/2014 .	60		1,600.00		(300,000)	(324,600	(624,600)	(6	4,600)		(324,600				100/100
S&P500 INDEX 01/17/2014 1625 CALL _	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	CB0E	03/18/2013	01/17/2014 _	60		1,625.00		(240,000)	(274,200	(514, 200)) (5	4,200)		(274,200				100/100
S&P500 INDEX																					
03/21/2014 1600 CALL . S&P500 INDEX	EQUITY INDEX ANNUTTY	. EXHIBIT 5	Equity/Index.	CB0E	03/22/2013	03/21/2014 .	175		1,600.00		(1,053,500)	(964,250)(2,017,750)	(2,0	7 , 750)		(964,250				100/100
03/21/2014 1600 CALL _	EQUITY INDEX ANNUITY	_ EXHIBIT 5	Equity/Index_	CB0E	_04/03/2013	03/21/2014 _	300		1,600.00		(1,743,000)	(1,716,000)(3,459,000)	(3,4	9,000)		(1,716,000				100/100
S&P500 INDEX 03/21/2014 1600 CALL _	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	CB0E	04/19/2013	03/21/2014 .	300		1,600.00		(1,770,000)	(1,689,000)(3,459,000)	(3.4	9,000)		(1,689,000				100/100
S&P500 INDEX			' '																		
03/21/2014 1600 CALL _ S&P500 INDEX	EQUITY INDEX ANNUITY	_ EXHIBIT 5	Equity/Index_	CB0E	05/06/2013	03/21/2014 _	300		1,600.00		(2,550,000)	(909,000)(3,459,000)	(3,4	9,000)		(909,000				100/100
01/17/2014 1650 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	CBOE	03/18/2013	01/17/2014 .	60		1,650.00		(186,000)	(225,600	(411,600)	(4	1,600)		(225,600				100/100
03/21/2014 1625 CALL _	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	CB0E	05/06/2013	03/21/2014 _	300		1,625.00		(2, 127,000)	(813,000)(2,940,000)	(2,9	0,000)		(813,000				100/100
S&P500 INDEX 03/21/2014 1650 CALL _	EQUITY INDEX ANNUITY	_ EXHIBIT 5	Emity/Index	CB0E	04/00/2012	03/21/2014 _	25		1,650.00		(00.050)	(108,250	(204 500)		4 500)		(108, 250				100/100
S&P500 INDEX	EQUITY INDEX ANNUITY		Equity/Index.	OBUE							(96,250))(204, 500)		4,500)		(108,250				
03/21/2014 1650 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index_	CBOE	05/15/2013	03/21/2014 _	75		1,650.00		(637,500)	24,000	(613,500)	(6	3,500)		24,000				100/100
06/20/2014 1500 CALL .	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index_	CBOE	07/10/2013	06/20/2014 .	75		1,500.00		(1,398,750)	(126,000)(1,524,750)	(1,5	4,750)		(126,000				100/100
S&P500 INDEX 03/21/2014 1700 CALL _	FOULTY INDEX ANNULTY	EXHIBIT 5	Equity/Index	CB0E	05/07/2013	03/21/2014	200		1,700.00		(802,000)	(268,000)(1,070,000)	(1.0	0,000)		(268,000				100/100
S&P500 INDEX			' '							***************************************	, ,										
03/21/2014 1700 CALL _ S&P500 INDEX	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	CB0E	06/05/2013	03/21/2014 _	100		1,700.00		(490,000)	(45,000	(535,000)	(5	5,000)		(45,000				100/100
06/20/2014 1675 CALL .	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	CB0E	09/09/2013	06/20/2014 _	160		1,675.00		(1,264,000)	(70,400)(1,334,400)	(1,3	4,400)		(70,400				100/100
S&P500 INDEX 03/21/2014 1675 CALL _	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/15/2013	03/21/2014	75		1,675.00		(533, 250)	31,500	(501,750)	(5	1,750)		31,500				100/100
S&P500 INDEX							400														
03/21/2014 1675 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY	_ EXHIBIT 5	Equity/Index.	CB0E	05/20/2013	03/21/2014 _	100		1,675.00		(825,000)	156,000	(669,000)) (6	9,000)		156,000				100/100
	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index_	CB0E	05/31/2013	03/21/2014	100		1,725.00		(497,000)	81,000	(416,000)	(4	6,000)		81,000				100/100
	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	CB0E	09/09/2013	06/20/2014 _	165		1,700.00		(1,089,000)	(69,300)(1, 158, 300)	(1,	8,300)		(69,300				100/100
S&P500 INDEX 06/20/2014 1800 CALL	FOLLITY INDEX VINITIA	EXHIBIT 5	Equity/Index_	CB0E	05/20/2013	06/20/2014	90		1.800.00		(412,200)	144,900	(267, 300)	, ,	7,300)		144.900				100/100
S&P500 INDEX									,								,	<u> </u>			
03/21/2014 1800 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	CB0E	_05/20/2013	03/21/2014 _	100		1,800.00		(330,000)	167,500	(162,500)	(2,500)		167,500				100/100
06/20/2014 1725 CALL _	EQUITY INDEX ANNUITY	_ EXHIBIT 5	Equity/Index_	CB0E	_05/28/2013	06/20/2014	75		1,725.00		(516,000)	80,250	(435,750)	(4	5,750)		80,250				100/100
S&P500 INDEX 06/20/2014 1725 CALL .	EQUITY INDEX ANNUITY	EXHIBIT 5	. Equity/Index.	CB0E	06/24/2013	06/20/2014 _	75		1,725.00		(255,000)	(180,750)(435,750)		5,750)		(180,750				100/100
S&P500 INDEX			' '																		
06/20/2014 1725 CALL _ S&P500 INDEX	EQUITY INDEX ANNUITY	_ EXHIBIT 5	Equity/Index_	CBOE	07/22/2013	06/20/2014 _	80		1,725.00		(584,000)	119,200	(464,800)	(4	4,800)		119,200				100/100
06/20/2014 1725 CALL .	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	CB0E	07/30/2013	06/20/2014 .	60		1,725.00		(405,600)	57,000	(348,600)	(3	8,600)		57,000				100/100
S&P500 INDEX 06/20/2014 1725 CALL _	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index_	CBOE	_08/06/2013	06/20/2014 _	200		1,725.00		(1,340,000)	178,000	(1,162,000))(1,1	2.000)		178,000				100/100
S&P500 INDEX																					-
06/20/2014 1725 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	CBOE	08/23/2013	06/20/2014 .	350		1,725.00		(1,785,000)	(248,500)(2,033,500)	(2,0	3,500)		(248,500				100/100
06/20/2014 1750 CALL _	EQUITY INDEX ANNUITY	_ EXHIBIT 5	Equity/Index_	CB0E	_06/24/2013	06/20/2014 _	75		1,750.00		(210,750)	<u>(</u> 144,000)(354,750)	(3	4,750)		(144,000				100/100
S&P500 INDEX 06/20/2014 1750 CALL _	EQUITY INDEX ANNUITY	. EXHIBIT 5	Equity/Index.	CB0E	07/30/2013	06/20/2014 .	60		1,750.00		(342,000)	58,200	(283,800)	(2	3,800)		58,200				100/100
S&P500 INDEX																					
06/20/2014 1750 CALL _	EQUITY INDEX ANNULLY	_ EXHIBIT 5	Equity/Index_	UBUE	1.08/06/2013	06/20/2014 _	200		1,750.00	L	(1, 120, 000)	174,000	(946,000)	//(§	6,000)	L	174,000	L	L		100/100

SCHEDULE DB - PART A - SECTION 1

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

		_				an Options			ırs, Swaps a													
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative	_											1
	of Item(s)								Strike	Prior	Current							_			Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
S&P500 INDEX 06/20/2014 1750 CALL _	EQUITY INDEX ANNUITY	EXHIBIT 5	Earlity/Index	CROF	_08/23/2013	06/20/2014 _	350		1,750.00		(1,470,000)	(185,500	(1,655,500)		(1,655,500)			(185,500)				100/100
S&P500 INDEX	EQUIT INDEX ANNUIT	- EVUIDII 3	_ Equity/Index_	CDUE	00/23/2013	00/20/2014 .			1,730.00		(1,470,000)	(165,500)(1,655,500)		(1,000,000)			(165,500)				100/100
	EQUITY INDEX ANNUITY	. EXHIBIT 5	. Equity/Index.	CB0E	06/26/2013	10/18/2013 .	500		1,475.00		(7,340,000)	(2,935,000	(10,275,000)		(10,275,000)			(2,935,000)				100/100
S&P500 INDEX	Egotti mazit milotti		Equity/ maox.						, 0.00		(1,010,000)	(2,000,000	,(:0,2:0,000)		-4 10,210,000,			(2,000,000)				1
	EQUITY INDEX ANNUITY	. EXHIBIT 5	_ Equity/Index_	CB0E	_07/09/2013	10/18/2013 _	200		1,475.00		(3,560,000)	(550,000	(4, 110, 000)		(4, 110, 000)			(550,000)				100/100
S&P500 INDEX																						1
10/18/2013 1450 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY	EXHIBIT 5	. Equity/Index.	CB0E	07/09/2013	10/18/2013 .	200		1,450.00		(4,020,000)	(584,000)(4,604,000)		(4,604,000)			(584,000)				100/100
10/18/2013 1500 CALL _	FOLLITY INDEX ANNULTY	EXHIBIT 5	_ Equity/Index_	CB0E	_07/09/2013	10/18/2013 .	200		1,500.00		(3, 120, 000)	(496,000	(3,616,000)		(3,616,000)			(496,000)				100/100
S&P500 INDEX	EQUITE HIDEX MINOTE	- LXIIIBIT 0	_ Equity/ Indox.	0002	2.017 007 20 10	1.10/ 10/2010 .			1,000.00		(0, 120,000)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,(0,010,000)		(0,010,000)							1
06/20/2014 1775 CALL .	EQUITY INDEX ANNUITY	. EXHIBIT 5	. Equity/Index.	CB0E	07/22/2013	06/20/2014 .	80		1,775.00		(408,000)	105,600	(302,400)		(302,400)			105,600				100/100
S&P500 INDEX																						1
06/20/2014 1775 CALL _	EQUITY INDEX ANNUITY	EXHIBIT 5	_ Equity/Index_	CBOE	07/30/2013	06/20/2014 _	60		1,775.00		(276,000)	49,200	(226,800)		(226,800)			<u>4</u> 9,200				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	. EXHIBIT 5	Earlity/Index	CB0E	09/16/2013	12/19/2014 .	25		1,700.00		(267,500)	25,625	(241,875)		(241,875)			25,625				100/100
CALL OPTION on EQUITY	EQUIT INDEX ANNUIT	- EVUIDII 3	. Equity/Index.	CDUE	09/ 10/2013	12/ 19/2014 .	20				(201,300)	23,023	(241,073)		(241,0/3)			23,623				100/100
DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	_ Equity/Index_	CB0E	_09/17/2013	12/19/2014 .	25		1,700.00		(267,500)	25,625	(241,875)		(241,875)			25,625				100/100
CALL OPTION on EQUITY																						1
DEC14 SPX C @ 1725	EQUITY INDEX ANNUITY	. EXHIBIT 5	. Equity/Index.	CB0E	08/19/2013	12/19/2014 .	125		1,725.00		(937,500)	(121,875)(1,059,375)		(1,059,375)	ļ		(121 , 875)				100/100
CALL OPTION on EQUITY	FOULTY INDEX ANNUAL	EVIUDIT E	F 14 /1 4	onor.	00 /47 /00 40	40 (40 (0044	0.5		4 705 00		(007 500)	05.005	(044, 075)		(044 075)			05 005				400 /400
DEC14 SPX C @ 1725 CALL OPTION on EQUITY	EQUITY INDEX ANNUITY	EXHIBIT 5	_ Equity/Index_	CB0E	09/17/2013	12/19/2014 .	25		1,725.00		(237,500)	25,625	(211,875)		(211,875)			25,625				100/100
DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CB0E	08/19/2013	12/19/2014 .	125		1,750.00		(812,500)	(108, 125	(920,625)		(920,625)			(108 , 125)				100/100
CALL OPTION on EQUITY	Egotti mazit milotti		Equity/ maox		107 107 20 10	1 10, 20 11 1					(012,000)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(020,020)							1
DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	. EXHIBIT 5	_ Equity/Index_	CBOE	09/17/2013	12/19/2014 .	25		1,750.00		(207,500)	23,375	(184, 125)		(184 , 125)			23,375				100/100
CALL OPTION on EQUITY																						l '
	EQUITY INDEX ANNUITY	EXHIBIT 5	. Equity/Index.	CBOE	09/17/2013	12/19/2014 .	25		1,775.00		(180,000)	21,375	(158,625)		(158 , 625)	}		21,375				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	_ Equity/Index_	CBOE	09/17/2013	12/19/2014 .	25		1.800.00		(155,000)	19,625	(135, 375)		(135, 375)			19,625				100/100
CALL OPTION on EQUITY	EQUITI INDEX ANNOTT	. LAHIBH 3	Lquity/illuex.	GDUL	03/11/2013	12/ 13/2014 .	20		1,600.00		(155,000)	119,023	(100,070)		(100,070)			19,025				1007 100
DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	. EXHIBIT 5	. Equity/Index.	CB0E	09/17/2013	12/19/2014 .	25		1,825.00		(132,500)	17,875	(114,625)		(114,625)			17,875				100/100
CALL OPTION on EQUITY																						1
DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	. EXHIBIT 5	_ Equity/Index_	CBOE	09/17/2013	12/19/2014 .	25		1,850.00		(112,500)	16,625	(95,875)		(95,875)			16,625				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	F: 4 / I = d	CROF	09/30/2013	09/19/2014	225		1,750.00		(1,350,000)	(33,750)(1,383,750)		(1,383,750)			(33,750)				100/100
CALL OPTION on EQUITY	EQUIT INDEX ANNUIT	- EVUIDII 3	. Equity/Index.	COUE	1.09/30/2013	09/ 19/2014 .	223				(1,350,000)	1(33,730)(1,303,730)		(1,303,730)			(33,730)				100/100
	EQUITY INDEX ANNUITY	EXHIBIT 5	_ Equity/Index_	CB0E	09/30/2013	09/19/2014 .	225		1,775.00		(1,147,500)	(11,250)(1,158,750)		(1,158,750)	L		(11,250)	l			100/100
S&P500 INDEX			1,.								, , ,							, , ,				1
	EQUITY INDEX ANNUITY	_ EXHIBIT 5	_ Equity/Index_	CB0E	12/21/2012	12/20/2013 .	225		1,475.00	(1,525,500)	ļ	(3, 199, 500	(4,666,500)		(4,666,500)	ļ		(3, 199, 500)	ŀ			100/100
S&P500 INDEX	COULTY INDEX AND UT	EVUIDIT F	Earlite / I = 4	OROE	12/28/2012	12/20/2013 .	400		4 475 00	(2,520,000)	J	/E 000 000	(0 000 000)		(0.000.000)			/E 000 000				100/100
12/20/2013 1475 CALL . S&P500 INDEX	EQUITY INDEX ANNUITY	. EXHIBIT 5	_ Equity/Index_	CBOE	12/28/2012	12/20/2013 .	400		1,475.00	(2,520,000)	1	(5,688,000)(8,296,000)		(8,296,000)	1		(5,688,000)	1			100/100
12/20/2013 1475 CALL _	EQUITY INDEX ANNUITY	EXHIBIT 5	_ Equity/Index_	CBOE	12/14/2012	12/20/2013	95		1,475.00	(581,400)		(1,350,900	(1,970,300)		(1,970,300)			(1,350,900)				100/100
S&P500 INDEX												, , , , , , , , , , , , , , , ,										
12/20/2013 1450 CALL .	EQUITY INDEX ANNUITY	. EXHIBIT 5	_ Equity/Index.	CB0E	11/30/2012	12/20/2013 .	55		1,450.00	(387,750)		(844,800)(1,269,400)		(1,269,400)			(844,800)				100/100
S&P500 INDEX	FOULTY INDEX AND TO	EVILIDIT 5	Emile (I d	onor.	10 /01 /0010	10/00/0010	205		4 450 00	(4 000 000)	J	(0.450.000	/E 400 000		/F 400 000			(0.450.000)				100 /100
12/20/2013 1450 CALL _ S&P500 INDEX	EQUITY INDEX ANNUITY	EXHIBIT 5	_ Equity/Index_	CBOE	12/21/2012	12/20/2013 _	225		1,450.00	(1,800,000)	1	(3,456,000)(5, 193,000)		(5, 193,000)	·		(3,456,000)	ŀ			100/100
	EQUITY INDEX ANNUITY	EXHIBIT 5	. Equity/Index.	CB0E	12/14/2012	12/20/2013 .	400		1,450.00	(2,888,000)	J	(6,144,000)(9,232,000)		(9,232,000)			(6, 144, 000)	l			100/100
S&P500 INDEX	Equition index minor	- LAMBIT O	quity/ index.						1, 100.00	(2,000,000)		(5, 144,000	,(0,202,000)		(0, LOL, 300)			(0, 144,000)				
	EQUITY INDEX ANNUITY	EXHIBIT 5	_ Equity/Index_	CB0E	_02/06/2013	12/20/2013 .	115		1,500.00		(909,650)	(1,210,950	(2,120,600)		(2, 120, 600)			(1,210,950)				100/100
				Options and Warrants					·	(10,214,850)	(58,725,025)	(45,071,925	(114,251,450)		(114,251,450)			(45,071,925))		XXX	XXX
0499999. Subtotal										(10,214,850)	(58,725,025)	(45,071,925	(114,251,450)		(114,251,450)			(45,071,925))		XXX	XXX
0569999. Subtotal									-					XXX							XXX	XXX
0639999. Subtotal									-					XXX							XXX	XXX
0709999. Subtotal			neration											XXX							XXX	XXX
0779999. Subtotal														XXX							XXX	XXX
0789999. Total Wi	ritten Options - Ca	II Options and	Warrants							(10,214,850)	(58,725,025)	(45,071,925	(114,251,450)	XXX ((114,251,450)	1		(45,071,925))		XXX	XXX
· · · · · · · · · · · · · · · · · · ·		-									· · · · · · · · · · · · · · · · · · ·			· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·				· · · · · · · · · · · · · · · · · · ·	

					Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwar	ds Open a	s of Currer	nt Statemer	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												İ
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income			Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	ritten Options - Put (XXX							XXX	XXX
	ritten Options - Cap													XXX							XXX	XXX
	ritten Options - Floo													XXX							XXX	XXX
	ritten Options - Colla													XXX							XXX	XXX
0849999. Total W	ritten Options - Othe	er .								(10,214,850)	(58,725,025)	(45,071,925)			(114,251,450)			(45,071,925)			XXX	XXX
0049999. TOTAL VV	Title i Options	1				1			USD		(30,723,023)	(45,071,925)	(114,251,450)	^^^	(114,231,430)			(45,071,925)	1		^^^	
CURRENCY BRSCQLR91 Pav	,								5.100%(NDBB6M+0													İ
NZD / Receive USD	Q3915#AD8	SCHEDULE D	Currency	CITIBANK N.A	08/25/2005	10/27/2015 .	ļ ļ.	10,000,000	.71)			78,066	(1,958,406)		(1,118,596)		(113,456)			72,006		100/100
									USD													İ
CURRENCY BRSCQLW61 Pay AUD / Receive USD	Q3915#AC0	SCHEDULE D	Currency	CITIBANK N.A.	_08/25/2005	10/27/2017 _		30,000,000	5.250%(ADBB6M+0			75,395	(7,007,308)		(2,957,591)		4,082,211			302,863		100/100
NOD / NECETVE USD	GOS ISHAUU	SUPEDULE D	out rency	OTTIDANE N.A.	00/20/2000	10/2//201/ .	t	000,000,000,000	.83) USD				(1,001,308).		(2,501,091)		4,002,211		 			100/ 100
CURRENCY BRSCOM5F9 Pay									5.500%(ADBB6M+0													1
AUD / Receive USD	Q7160#AC3	SCHEDULE D	Currency	CITIBANK N.A	03/23/2005	05/05/2015 .		10,000,000				72,684	(2, 134, 069)		(1,414,838)		1,338,488			63, 137		100/100
CURRENCY BRSCQV5D4 Pay		0011501 " 5 2		180.40	04 (00 (000 :	00 (45 (004 :		4 000 0	_USD 5.790%(CAD			/00 oc ::	(607.44:		(010 0:-:		0.4 700			7.05-		400 /400
CAD / Receive USD CURRENCY BRSCQV5D4 Pay	706327AB9	SCHEDULE D	Currency	UBS AG	04/30/2004	06/15/2014 .		1,892,285	5.990%) USD 5.790%(CAD			(32,084)	(637 , 144)		(648,913)		81,799			7,955		100/100
CAD / Receive USD	706327AB9	SCHEDULE D	Currency	UBS AG	04/23/2008	06/15/2014 .		7,569,141	5.990%)			(128,334)	(2,548,575).		(2,595,653)		327 , 197			31,819		100/100
CURRENCY BRSCQV9R9 Pay								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_USD 5.521%(GBP				(=,0,0.0)		(=,+++,+++,		·					
GBP / Receive USD	G6043#AA3	SCHEDULE D	Currency	BARCLAYS BANK PLC	_03/06/2006	04/20/2016 _	ļ	15,759,000	4.860%)			142,314	1, 184, 337		1,661,116		54,726			125,978		100/100
CURRENCY BRSCQVJM9 Pay		OOLIEDIU E. D.		JPMORGAN CHASE	00 (40 (0000	00 (00 (0040		40 000 504	USD 6.440%(CAD			05 404	(4 700 400)		(740, 400)		000 007			000 750		400 /400
CAD / Receive USD CURRENCY BRSCVHNN7 Pay	C5864@AD1	SCHEDULE D	Currency	BANK, N.A	06/16/2006	06/30/2018 _		18,696,581	5.760%) _USD 5.920%(EUR			35,401	(1,733,422)		(716,432)		660,687			203,756		100/100
EUR / Receive USD	D8355*AA8	SCHEDULE D	Currency	BANK. N.A.	02/10/2006	_03/01/2016		54,000,000				402,661	(7,323,352)		(6,609,029)		(1,597,560)			419,950		100/100
0879999. Subtota	I - Swaps - Hedging	Effective - F	oreign Éxcha	ange		•						646, 103	(22, 157, 938)	XXX	(14,399,936)		4,834,093			1,227,463	XXX	XXX
	I - Swaps - Hedging											646,103	(22, 157, 938)	XXX	(14,399,936)		4,834,093			1,227,463	XXX	XXX
INT RATE SWAP1026 ON																						
VARIABLE RATE	DEDT OF OUR LIFE	00/150/11 5 0	Interest	JPMORGAN CHASE	40 (00 (0000	10 (00 (00 10			2.3910%(US0003M			4 700 440	470.000		470.000	/ 4 000 000				400.040		
SECURITIESINT RATE SWAP1025 ON	DEBT SECURITIES	SCHEDULE D	Rate	BANK, N.A	10/22/2009	10/26/2013 .	 	300,000,000	ľ			4,732,113	478,060		478,060	(4,603,368)				400,342		0002
VARIABLE RATE			Interest	CAPITAL SERVICES					2.3625%(US0003M													İ
SECURITIES	DEBT SECURITIES	SCHEDULE D	Rate	LLC	10/21/2009	10/23/2013 _		350,000,000				5,445,041	448,285		448 , 285	(5,339,565)				439,294		0002
			l	MERRILL LYNCH						-												1
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	Exhibit 7	Interest Rate	CAPITAL SERVICES,	_01/01/2005	11/25/2016 .		85,000,000	CPURNSA (US0003M			1,301,970	4,791,219		4,791,219	(3,921,635)				755,038		0004
INT RATE SWAP1127 ON	IM CONTRACTS	EXPIDIT /	nate	MORGAN STANLEY	01/01/2005	11/23/2016 .	·	000,000	+0.19%)			1,301,970	4,791,219		4,791,219	(3,921,635)				/ 55,038		0004
FIXED RATE SECURITIES			Interest	CAPITAL SERVICES					US0003M(0.5213%	Ī												1
EFF.10/24/11	DEBT SECURITIES	SCHEDULE D	Rate	LLC	08/19/2011	10/23/2013 .	ļ	350,000,000				(611,760)	(54, 802)		(54,802)	517,329				439,294		0003
INT RATE SWAP1131 ON			l	IDMODOLAL CLASE					U00000W/0 F0000	+												1
FIXED RATE SECURITIES EFF. 10/26/11	DEBT SECURITIES	SCHEDULE D	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/10/2011	10/26/2013 .		300,000,000	US0003M(0.5238%			(530,800)	(58, 299)		(58, 299)	442.905				400,342		0003
	I - Swaps - Hedging			Driet, N.A.	F-00/ 13/ 20 1 l		<u> </u>	000,000,000	<i>I</i> /			10,336,564	5,604,463	XXX	5,604,463	(12,904,334)		·		2,434,311	XXX	XXX
CDS CS4205478 ON	. Crraps ricaging	Cuitor miler	oot Hate									10,000,304	5,004,400	,,,,,	3,007,400	(12,007,004)				۲,۳۰۳,۵۱۱	////	7///
DISHN-DDBS 500				GOLDMAN SACHS BANK					credit													1
06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	USA	04/02/2013	06/20/2018 .	ļ ļ.	2,000,000	event/(5.0000)		(182,712)	(32,951)	(221,974)		(221,974)	(56,589)		17,327	 		3FE	0005
CDS CS4205445 ON DTSHN-DDBS 500				JPMORGAN CHASE					0 = 0 = 1 : 4													1
06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JAMOHGAN CHASE BANK, N.A.	04/02/2013	06/20/2018		2 000 000	credit event/(5.0000)		(184,694)	(32,763)	(221,974)		(221.974)	(54,795)		17.515			3FE	0005
CDS CS3071368 ON CTX	DONE FORM OLIV	JOINLOVEL D	51 VUI 1	GOLDMAN SACHS BANK			 	, 000,000	credit		(104,034)	(02,700)	(221,014)		\=21,014)	(54,735)			 		or L	
100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	USA	01/29/2010	03/20/2015 .	ļ	2,000,000	event/(1.0000)	34,522		(20,205)	(24,660)		(24,660)	9,340		(5,038)			3FE	0005
CDS CS2776967 ON FRCA	DOLD DODTE: :-	0011501 5 -		JPMORGAN CHASE	00 (46 :	00 (00 (:			credit			,	,		,							
445 03/20/2014 CDS CS3276181 ON DHI	BOND PORTFOLIO	SCHEDULE D	Credit	BANK, N.A	03/19/2009	03/20/2014 _	 	3,000,000	event/(4.4500)			(101,238)	(56, 184)		(56 , 184)	81,123			}		3FE	0005
500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	N.A.	10/20/2010	12/20/2015 .		1 000 000	credit event/(5.0000)	(56,846)		(29,660)	(94,654).		(94,654)	11,074		8.256			3FE	0005
500 12/20/2010	DONE I OITH OLIV	JOI LUULL U	51 VUI 1	MORGAN STANLEY	10, 20, 20 10			,,000,000	0.3117 (0.0000)	(50,040)		(20,000)	(04,004)								or L	
CDS CS3178890 ON KMG				CAPITAL SERVICES					credit													1
100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	LLC	06/03/2010	06/20/2015 .		10,000,000	event/(1.0000)	183,977		(103, 187)	(69,816)		(69,816)	(37,348)		(27,353)	L		2FE	0005

Chausing all Options	Cana Flagra	Callera Curan	and Farwarda Onan	as of Current Statement Date	
SHOWING All ODDIONS	. Cabs. Fibbis	. Cullais, Swaps	s and Forwards Open	as of Current Statement Date	

					Showing a	all Options	s, Caps, Floo	rs, Colla	rs, Swaps	and Forwar	ds Open a	s of Currer	nt Statemer	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 1	6	17	18	19	20	21	22	23
	Description									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment	(Effectiveness
	Used for	0	Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of Diale(a)	Fusharas Caustanasti.	Tuesda	Maturity	Number	lational	Index	of Premium	Premium (Danai)	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair	/alua	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item		ence Entity	Quarter-end (b)
CDS CS3030430 ON LEN	or neplicated	identiner	(a)	GOLDMAN SACHS BANK	Date	Expiration	Contracts	Amount	(raid) credit	raiu	raiu	income	value	Code Fair	value	(Decrease)	D./A.C.V.	Accretion	item	Exposure	Entity	(D)
100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	USA	12/10/2009	_03/20/2015 _		9,000,000	event/(1.0000)	903, 101		(196,653)	(40,627)		(40,627)	109,080		(128,403)	L	3	BFE	0005
CDS CS3217318 ON MRHMC									credit							•						
100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	. Credit	UBS AG	07/21/2010	09/20/2015 .		450,000	event/(1.0000)	46,380		(10,152)	2,034		2,034	1, 148		(6,740)		4	IFE	0005
CDS CS3181449 ON GSF				MORGAN STANLEY CAPITAL SERVICES					credit													
100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	LLC	06/04/2010	12/20/2014 .		10 000 000	event/(1.0000)	167,816		(103,546)	(116,007)	(116,007)	70,214		(27,713)		2	PE	0005
CDS CS1937941 ON	5015 1 0111 0210 1111111	00.120022 5 :::			2.00, 0 1, 20 10	1, 20, 2011		10,000,000	, (1.0000)						,			(2, ,, 10)				
FREESCALE 500 12/20/13				JPMORGAN CHASE					credit													
000 000 110 000 011 11000	BOND PORTFOLIO	SCHEDULE D	_ Credit	BANK, N.A.	01/29/2009	12/20/2013 _		4,000,000	event/(5.0000)	1,720,000		(415,530)	(30,537)		(30,537)	264,245		(263,864)		4	IFE	0005
CDS CS3419526 ON HBOS- SCOTBKPLC 100 09/20/14									credit													
0001DNFL0 100 03/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/21/2011	09/20/2014		5.000.000	event/(1.0000)	240,871		(95,065)	(33, 193)		(33, 193)	60,466		(57, 149)	L	2	?FE	0005
CDS CS3427214 ON			1			T		, , , , , , , , , , , , , , , , , , , ,		,.,.					, , ,	, , , , , , , , , , , , , , , , ,						-
BACORP 100 09/20/2016									credit													
CDS CS3445133 ON	BOND PORTFOLIO	SCHEDULE D	. Credit	CITIBANK N.A	08/10/2011	09/20/2016 .		15,000,000	event/(1.0000)	1,371,756		(315, 150)	(145,803)	(145,803)	32,822		(201,400)		1	IFE	0005
CRDSUI-USA 100				GOLDMAN SACHS BANK					credit													
09/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	USA	_09/06/2011	_09/20/2014	L	10,000,000	event/(1.0000)	(105,096)		(49,872)	(66, 156)		(66, 156)	(23,614)		25,962	L	1	IFE	0005
CDS CS3496326 ON																						
KINMKS 100 12/20/2014				GOLDMAN SACHS BANK					credit									== = .=.		_		
CDS CS3498892 ON EP	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK	10/17/2011	12/20/2014 .		15,000,000	event/(1.0000) credit	755,065		(292,268)	(156, 163)	(156 , 163)	95,043		(178,518)		2	?FE	0005
100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	IISA	10/17/2011	12/20/2016 .		5 000 000	event/(1.0000)	365,580		(90,928)	(20,793)		(20,793)	(102, 195)		(53,011)		3	BFE	0005
CDS CS3598733 ON	DONE TOTTI GETO	OUNEDOLL D		001	110/11/2011	1 12/20/2010		,000,000	(1.0000)			(00,020)	(20,700)		(20,700)	(102, 100)		(00,011)			, =	3000
PLCOAL 500 06/20/2017				GOLDMAN SACHS BANK					credit													
	BOND PORTFOLIO	SCHEDULE D	_ Credit	USA	04/18/2012	06/20/2017 _		2,000,000	event/(5.0000)	(100,245)		(61,289)	(134,271)	(134,271)	2,073		14,544			BFE	0005
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	. Credit	GOLDMAN SACHS BANK	04/25/2012	06/20/2017 .		2 000 000	credit event/(5.0000)	(59,728)		(67, 135)	(193, 361)	,	193,361)	(128,401)					FE	0005
CDS CS3603871 ON LTD	DOND FORTIOLIO	SCHEDOLL D	. Oreur t	GOLDMAN SACHS BANK	04/23/2012			2,000,000	credit	(35,726)		(07,100)	(193, 301)		130,001)	(120,401)					H L	3003
100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	USA	04/25/2012	06/20/2017 _		3,000,000	event/(1.0000)	127, 140		(41,266)	25,042		.25,042	(79,829)		(18,516)		3	BFE	0005
CDS CS3632003 ON MWD									credit													
100 06/20/2014 CDS CS3655046 ON KMG	BOND PORTFOLIO	SCHEDULE D	. Credit	CITIBANK N.A GOLDMAN SACHS BANK	05/09/2012	06/20/2014 .		15,000,000	event/(1.0000)	749,693		(380,088)	(63,096)		(63,096)	273,985		(266,338)			IFE	0005
100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	USA	05/17/2012	06/20/2014 _		10.000 000	credit event/(1.0000)	(10,341)		(72, 120)	(60,544)		(60,544)	(42,479)		3,713		وا	?FE	0005
CDS CS3711369 ON RBOS-								,000,000	credit				(55,511)		, - , , , , , , , , , , , , , , , , , ,							
RBOSP 300 06/20/2014 .	BOND PORTFOLIO	SCHEDULE D	. Credit	CITIBANK N.A	06/11/2012	06/20/2014 .	ļ	9,630,000	event/(3.0000)	(28,020)		(208,690)	(192,914)	(192,914)	181,240		10,392		1	IFE	0005
CDS CS3798416 ON MWD	DOND DODTEOU LO	OCHEDITE D	04:4	DND DADLDAG	07/00/0040	00/00/0044		15 000 000	credit	000 700		(224 055)	(70,007)		(70 007)	101 400		(000 005)			, I,	0005
100 09/20/2014 CDS CS3900814 0N GS	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	0//26/2012	09/20/2014 _		15,000,000	event/(1.0000) credit	630,726		(334,055)	(73,867)		(73,867)	191,462		(220,305)			IFE	0005
100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A	09/10/2012	09/20/2014 .	L	25,000.000	event/(1.0000)	174,527		(254,223)	(133, 372)	L (133,372)	90, 194		(64,640)		1	IFE	0005
0929999. Subtotal	- Swaps - Hedging							, , ,		7,110,878	(367, 406)	(3,308,035)	(2, 122, 889)		122,889)	948,257		(1,412,580)			XXX	XXX
	- Swaps - Hedging									7,110,878	(367, 406)	7,028,529	3,481,574		481,574	(11,956,077)		(1,412,580)		2,434,311	XXX	XXX
	548661D*5 - RREEF														1							
	AMERICA REIT II, 5.29%																					
	SR. NTS due 09/20/2014. CDS																					
	attached to Cash																					
CDS SP1200TT8 ON LOWES								ļ	.0.3500/(credit													
COMPANIES			Credit	DEUTSCHE BANK AG	11/01/2009	09/20/2014 .		5,000,000	event)			13,271			.14,717					5,000,000 1	IFE	
	30275#AK7 - MUNI FTD									1												
	BASKET due 07/20/2017, CDS attached to Cash									1												
	Security- (40052VAA2,																					
	4581X0BQ0, 68268NAJ2,			MERRILL LYNCH																		
BASKET (MUNI - FL, IL,				CAPITAL SERVICES,					_0.7000/(credit	1												
NJ, NC & WI)			Credit	INC	07/19/2007	.07/20/2017	L	100,000,000	event)	L		530.833		15.	574.862)				l	100.000.000 1	IFE	

SCHEDULE DB - PART A - SECTION 1

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

					Onowing a	an Option	3, Oaps, 1	ioors, cone	ais, Swaps	and i diwai	из Орсп а	3 Of Ourici	it Otatomo	THE Date	•							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												1
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	12513#YS4-																					
	CDX.NA.IG.20 06/20/18																					1
	due 06/20/2018, CDS																					1 1
000 000070115 00	attached to Cash																					1 1
CDS CXS678AA5 ON	Security (202795HZ6, 44986L2A6, 666807BE1 8								1.0000/(credit													1
CDX.NA.1G.20 06/20/18	85590AAP9)		Credit	ICE	06/10/2012	_06/20/2018		80.000.000			565 . 114	197 . 180	533.405		969.360			(31,709		80.000.000	SEE	1
0080000 Subtota	al - Swaps - Replication	n - Crodit F		TOL	1-00/ 19/2013	1.00/20/2010		00,000,000	event)		565, 114	741.284		XXX	(14.590.784)			(31,709	/	185.000.000		XXX
	al - Swaps - Replication		Ciauii								565, 114	741,284		XXX	(14,590,784)			(31,709	1	185.000.000		XXX
	al - Swaps - Income G										303, 114	741,204	300,400	XXX	(14,330,704)			(31,703	,	105,000,000	XXX	XXX
1149999. Subtota		eneration												XXX							XXX	XXX
	waps - Interest Rate											10.336.564	5.604.463	XXX	5.604.463	(12.904.334)				2,434,311		XXX
	waps - mierest hate waps - Credit Default									7.110.878	197.708	(2.566.751)	(1.589.484		(16,713,673)	948.257		(1.444.290		185.000.000		XXX
	waps - Gredit Delauit waps - Foreign Excha									7,110,878	197,708	(2,306,731)	. , ,		(14,399,936)	948,237	4.834.093	(1,444,290		1,227,463		XXX
		ange										646, 103	(22, 157, 938		(14,399,936)		4,834,093			1,227,463		
	waps - Total Return													XXX							XXX	XXX
1199999. Total S														XXX							XXX	XXX
1209999. Total St	waps	1		DANK OF HEDIO					L (0. 7570 5UD) (7,110,878	197,708	8,415,916	(18, 142, 960	XXX	(25,509,147)	(11,956,077)	4,834,093	(1,444,290)	188,661,774	XXX	XXX
BAS04XCK3 (0.7573	DOND DODTEOU LO	COLEDITE D		BANK OF AMERICA,	00/10/0010	12/23/2013		46.012.540	_(0.7573 EUR) /				(21,331)		(21,331)		(21,331)			110.367		0000
EUR) / 1 USD		SCHEDULE D	Currency	N.A	09/ 19/20 13	12/23/2013		46,012,540	1 080				. ,		(, ,		. , ,				\/\/\/	0006
	al - Forwards - Hedgir	ng Otner											(21, 331		(21,331)		(21, 331)			110,367		XXX
1269999. Subtota														XXX	(21,331)		(21, 331)			110,367		XXX
	al - Hedging Effective									2,966,600	39, 163, 950	22,483,070	41,741,839		49,499,841		4,834,093	21,836,967		1,227,463		XXX
1409999. Subtota										26,222,259	98,723	7,057,870	7,467,033		7,467,033	(10, 193, 696)	(21, 331)	(1,412,580)	2,544,678		XXX
1419999. Subtota											565, 114	741,284	533,405		(14,590,784)			(31,709)	185,000,000		XXX
	al - Income Generatio	n												XXX							XXX	XXX
1439999. Subtota												, and the second		XXX							XXX	XXX
1449999 - Totals	<u></u>					<u></u>				29, 188, 859	39,827,787	30,282,223	49,742,276	XXX	42,376,089	(10, 193, 696)	4,812,762	20,392,677		188,772,142	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

								Futures Contract	cts Open as c	of the Curr	ent Staten	nent Date									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	Effective H	edges	All Other		20	21	22
														15	16	17	18	19			
Ticker	Number of	Notional		Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Date of Maturity or Expira-		Trade	Transac- tion	Reporting Date		Book/ Adjusted Carrying	Cumulative Variation	Deferred Variation	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged	Cumulative Variation	Change in Variation Margin Gain (Loss) Recognized in Current	Potential	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Margin	Year	Exposure	(b)	Point
ESZ3	181		FUTURE S&P500 EMINI DEC 13	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	12/20/2013	CME	09/27/2013	1,691.7400	1,674.3000	(169, 111)		(157,838)				(157,838)	687,800	100/100	50
1279999.	Subtotal - L	ong Futures -	Hedging Effective		•							(169,111)		(157,838)				(157,838)	687,800	XXX	XXX
1329999.	Subtotal - L	ong Futures										(169,111)		(157,838)				(157,838)	687,800	XXX	XXX
1389999.	Subtotal - S	hort Futures																		XXX	XXX
1399999.	Subtotal - H	ledging Effecti	ve									(169,111)		(157,838)				(157,838)	687,800	XXX	XXX
1409999.	Subtotal - H	ledging Other																		XXX	XXX
1419999.	Subtotal - R	Replication	•	•	•	•							•							XXX	XXX
1429999.	Subtotal - Ir	ncome Genera	tion	•	•	•							•							XXX	XXX
1439999.	Subtotal - C	Other	•	•	•	•							•							XXX	XXX
1449999	Totals											(169, 111)		(157,838)				(157,838)	687.800	XXX	XXX

	Broker Name							Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance	
	Total Net Cash Deposits	1				1					
(a)	Code				Descr	iption of	Hedged	HISK(S)			
(b)	Code	Fir	nancial	l or Economic	Impact	of the H	edge at	the End of the Reporting F	Period		

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	1 2 3			Bool	k/Adjusted Carrying V	alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	177,467,300	(114,409,288)	177,467,300	177,467,300	(114,420,561)	177,467,300	687,800	687,800
BANK OF AMERICA, N.A.	У	ΥΥ		495,676	(115,985)	379,690	495,676	(115,985)	379,690	110,367	110,367
BARCLAYS BANK PLC	У	Y	2,533,933	1, 184, 954			1,661,733			125,978	
BNP PARIBAS	Y	Y			(73,867)			(73,867)			
CITIBANK N.A.	У	У		11,870	(11,668,161)		11,870	(6,059,402)		438,007	
CREDIT SUISSE INTERNATIONAL	Y	Y	1,767,000	653,280			653,280				
DEUTSCHE BANK AG	У	Y					14,717		14,717	5,000,000	5,000,000
GOLDMAN SACHS BANK USA	Y	<u>Y</u>		260,543	(918,548)		260,543	(918,548)			
ICE	N	N	1,030,738	533,405	(0.400.700)		969,360	(7.000.450)		80,000,000	79,502,667
JPMORGAN CHASE BANK, N.A.	^Y			2,830,056	(9,423,769)		2,830,056	(7,692,456)		1,424,391	400 755 000
MERRILL LYNCH CAPITAL SERVICES, INC.	Y	Y	2.533.189	4,791,219	(040, 005)	4,791,219	4,791,219 1.129,410	(15,574,862)		100,755,038	100,755,038
MORGAN STANLEY CAPITAL SERVICES LLC	Y	Y	2,533,189	1, 129, 410 262, 687	(240,625) (3,185,718)		1, 129,410	(3,244,566)			
UBS AG 0299999. Total NAIC 1 Designation	I	I		,							
			7,864,860	12, 153, 099	(25,626,673)	5,170,909	13,080,550	(33,920,311)	394,408	188,772,142	185,368,072
0899999. Aggregate Sum of Central Clearing houses				533,405		533,405	969,360		969,360	80,000,000	79,502,667
		·····									
		·									
0999999 - Totals	 		7,864,860	189,620,399	(140,035,961)	182,638,209	190,547,850	(148,340,873)	177,861,708	189,459,942	186,055,872

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of Margin
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
CITIBANK N.A.			TREASURY NOTE	6,591,056	6,589,000	6,588,892	11/30/2013	V
JPMORGAN CHASE BANK, N.A.	Other	3135G0-ES-8	FANNE MAE	2,419,646	2,380,000	2,376,672	_11/15/2016	V
MERRILL LYNCH CAPITAL SERVICES, INC.	Treasury	912828-RS-1	TREASURY NOTE	10,293,211	10,290,000	10,289,831	11/30/2013	V
UBS AG	Other	3135G0-ES-8	FANNE MAE	3,583,719	3,525,000	3,520,070	11/15/2016	V
GOLDMAN, SACHS & CO. (CBOE & CME)	Treasury	912796-AK-5	TREASURY NOTE	2,399,940	2,400,000	2,399,921	12/12/2013	JV
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,521,216	1,521,216	1,521,216		L
								1
								1
								1
0199999 - Total		•		26,808,788	26,705,216	26,696,601	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
BARCLAYS BANK PLC	Other	31359M-EU-3	FAMIE MAE	2,487,986	1,946,000	XXX	05/15/2029	V
CREDIT SUISSE INTERNATIONAL	Cash		CASH	1,767,000	1,767,000	XXX		vv.
MORGAN STANLEY CAPITAL SERVICES LLC	Cash		CASH	2,533,189	2,533,189	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,030,738	1,030,738	XXX		
								ļ
							-	
								<u> </u>
0299999 - Total	<u>.</u>	•	·	7,818,913	7,276,927	XXX	XXX	XXX

SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS

	Reinvested Collateral Assets	s Owne	ed Current Stater	ment Date		
1	2	3	4	5	6	7
			NAIC			
CUSIP			Designation/		Book/Adjusted	
Identification	Description	Code	Market Indicator	Fair Value	Carrying Value	Maturity Date
					- July 1 July 1	
						·
			······· V ········			
		<i>y</i>	······•			
			· · · · · · · · · · · · · · · · · · ·			
9999999 - Tota						XXX

General	Interrogatories:				
1.	Total activity for the year to date	Fair Value \$	Book/Adjusted Carrying Value \$		
2.	Average balance for the year to date	Fair Value \$	Book/Adjusted Carrying Value \$		
3.	Reinvested securities lending collater	ral assets book/adjusted carrying valure	included in this schedule by NAIC	C 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

	Heilivested Odliateral Asset		d Ourient State			
1	2	3	4 NAIC	5	6	7
CUSIP			Designation/		Book/Adjusted	
Identification	Description	Code	•	Fair Value	Carrying Value	Maturity Date
0599999 Total	- U.S. Government Bonds	•	•		,	XXX
	- All Other Government Bonds					XXX
	- U.S. States, Territories and Possessions Bonds					XXX
	- U.S. Political Subdivisions Bonds					XXX
	- U.S. Special Revenues Bonds					XXX
	- Industrial and Miscellaneous (Unaffiliated) Bonds					XXX
	- Hybrid Securities					XXX
	- Parent, Subsidiaries and Affiliates Bonds					XXX
	- Issuer Obligations					XXX
	- Residential Mortgage-Backed Securities					XXX
6399999. Total	- Commercial Mortgage-Backed Securities					XXX
6499999. Total	- Other Loan-Backed and Structured Securities					XXX
6599999. Total	Bonds					XXX
7099999. Total	- Preferred Stocks					XXX
7599999. Total	- Common Stocks					XXX
	- Preferred and Common Stocks					XXX
09248U-61-9	TREASURY TEMP FUND			23,339	23,339	12/31/2014
38141W-23-2	FINANCIAL SQUARE MONEY MARKET					12/31/2014
	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			8,063	8,063	12/31/2014
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			12,517,375	12,517,375	12/31/2014
0000000 = 1		l				
	- Short-Term Invested Assets (Schedule DA type)		ı	13,387,271	13,387,271	XXX
00287B-X9-5 00915S-XA-5	ABBVIE INC			2,499,890 9,499,706	2,499,906 9,499,834	10/09/2013
0554M2-XN-2	BHP BILLITON FINANCE (USA) LTD					10/10/2013 10/22/2013
13443C-XJ-5	CAMPBELL SOUP COMPANY			6.999.580	6,999,603	10/18/2013
2003A2-X9-2	COMCAST CORP					10/09/2013
2082P2-X9-0	CONOCOPHILLIPS QATAR				4,999,867	10/09/2013
2082P2-XW-9				13,999,412	13,998,872	10/30/2013
24423M-XB-1	JOHN DEERE CREDIT LTD/AUSTRALIA ERAC USA FINANCE COMPANY			999,979	999,972	10/11/2013
26882R-X4-5 29251U-X4-5				3,999,912	3,999,900	10/04/2013
36161A-X3-5				2,999,976	2,999,968	10/03/2013
36161A-XU-5					8,998,703	10/28/2013
37331W-XA-4	GEORGIA-PACIFIC LLC			3,999,800	3,999,800	10/10/2013
37331W-XN-6				8,998,830	8,998,950	10/22/2013
3773E2-XP-9				12,998,804	12,999,364	10/23/2013
63743C-X8-1	ILLINOIS TOOL WORKS INC				3,499,952 3,999,922	10/08/2013
	NATIONAL RURAL UTILITIES COOP FINA			1,999,874	1,999,920	10/17/2013
63743C-XN-8	NATIONAL RURAL UTILITIES COOP FINA				2, 199, 885	10/22/2013
63743C-XU-2	NATIONAL RURAL UTILITIES COOP FINA			5,999,274	5,999,595	10/28/2013
	NEW JERSEY NATURAL GAS CO			2,999,964	2,999,940	10/09/2013
	NEW JERSEY NATURAL GAS CO			1,999,938	1,999,883	10/22/2013
67705A-XW-9	NEW JERSEY NATURAL GAS CO OGLETHORPE POWER CORP			1,299,958 6,498,752	1,299,929 6,499,058	10/23/2013
	PARKER-HANNIFIN CORP			2,999,982	2,999,993	10/02/2013
	PIEDMONT NATURAL GAS COMPANY INC.			3,699,856	3,699,871	10/08/2013
74018K-XB-1				11,999,580	11,999,633	10/11/2013
74018K-XG-0	PRECISION CASTPARTS CORP.				999,971	10/16/2013
74018K-XN-574018K-XU-9				3,999,652	3,999,743	10/22/2013
74018K-XU-974018K-Y1-2	PRECISION CASTPARTS CORP		r	3,499,577 5,999,142	3,499,790 5,999,587	10/28/2013
74835J–XG–4	QUESTAR CORPORATION				3,499,708	10/16/2013
74835J-XM-1	QUESTAR CORPORATION			5,999,268	5,999,500	10/21/2013
8426E2-X9-5	SOUTHERN COMPANY FUNDING CORP			1,899,916	1,899,928	10/09/2013
8426E2-XA-2	SOUTHERN COMPANY FUNDING CORP			1,599,920	1,599,940	10/10/2013
84755L-X1-7 85462C-X3-4	SPECTRA ENERGY CAPITAL LLC STANLEY WORKS			11,999,928 2,899,965	12,000,000 2,899,965	10/01/2013
85462C-XU-4	STANLEY WORKS					10/03/2013
89116E-XH-1	TORONTO DOMINION HOLDINGS USA INC			20,999,412	20,999,067	10/17/2013
91820L-X7-0	VF CORPORATION			3,999,844	3,999,840	10/07/2013
93884E-X7-5	WASHINGTON GAS LIGHT CO			6,999,930	6,999,888	10/07/2013
93884E-XA-8	WASHINGTON GAS LIGHT CO			2,999,958	2,999,933	10/10/2013
93884E-XB-6	WASHINGTON GAS LIGHT CO			3,999,940	3,999,900	10/11/2013
96950L-X1-4 96950L-X3-0	WILLIAMS PARTNERS LP			3,999,976 7,999,864	4,000,000 7,999,853	10/01/2013
96950L-XB-2	WILLIAMS PARTNERS LP					10/03/2013
97682R-X1-4	WISCONSIN POWER AND LIGHT COMPANY			6,999,979	7,000,000	10/01/2013
9199999. Total	- Cash Equivalents (Schedule E Part 2 type)			267,485,584	267,486,538	XXX
9999999 - Tota	ls			280,872,855	280,873,809	XXX

General Interrogatories:

1. Total activity for the year to date

2. Average balance for the year to date

SCHEDULE E - PART 1 - CASH

Month	Fnd	Depository	Ralances
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0499999. Cash in Company's Office	XXX		XXX	XXX	(24, 134, 340)	00,002,009	200,004,229	XXX
0299999. Totals - Suspended Depositories 0399999. Total Cash on Deposit	XXX	XXX	1,396	19	(24, 194, 946)	56,582,339	236,564,229	XXX
instructions) - Suspended Depositories	XXX							XXX
029998. Deposits in depositories that do not exceed the allowable limit in any one depository (See			.,.55		, , , , , , , , , , , , , , , , , , , ,	. ,,	. ,,	"
instructions) - Open Depositories 0199999. Totals - Open Depositories	XXX		1,396	19	(24, 194, 946)	56,582,339	236,564,229	XXX
exceed the allowable limit in any one depository (See		VVV						
Wells Fargo Bank N.A					(28,550,922)	(31,871,747)	(30,647,394)	XXX
US Bank St Paul, Minnesota					237,224	214,658	235,058	XXX
UMB Bank N.A Kansas City, Missouri							(289,086)	
J.P. Morgan Chase Bank N.A New York, New York The Northern Trust Company Chicago, Illinois					10,203,387 (19,451,544)		12,342,735 (21,154,904)	XXX XXX
Citibank, N.A New York, New York		l	1,345	13	49,428,904	118,506,590	307,940,457	XXX
Bank of New York Mellon New York, New YorkBMO Harris N.A		0.010	51	6	(36,740,369)	3,163,076 (17,840,438)	(32, 173, 860)	XXX XXX
Depository		Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*
		Rate of	Interest Received During Current	Interest Accrued at Current				
			Amount of	Amount of	6	7	8	1
1	2	3	4	5		lance at End of Eacuring Current Quart		9

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	Snow investments Ov	3	4	5	6	7	8
	2	-		-	Book/Adjusted	Amount of Interest	Amount Received
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	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							
BBVIE INC		09/25/2013		10/09/2013	2,499,906		7
IR PRODUCTS AND CHEMICALS INC				10/10/2013	9,499,834		9
MERICAN HONDA FINANCE CORPORATION		09/30/2013		10/04/2013	2,144,991		
RINY & ALREORGE EXCHANGE				10/09/2013	4,719,895		69
#P BILLITON FINANCE (USA) LTD		09/19/2013 09/19/2013		10/22/201310/18/2013	5,999,685 6,999,603		
MICAST COPP				10/09/2013	8,699,555		5
NNOCOPHILLIPS QATAR		09/09/2013		10/09/2013	4,999,867		36
ONOCOPHILLIPS QATAR		09/30/2013		10/30/2013	13,998,872		3
OHN DEERE CREDIT LTD/AUSTRALIA		09/13/2013 09/27/2013		10/11/201310/04/2013	999,972 3,999,900		5
NBRIDGE (US) INC				10/04/2013	13,999,708		9
XXON MOBIL CORPORATION		09/30/2013		10/01/2013	9,000,000		
LORIDA POWER AND LIGHT CO		09/26/2013		10/09/2013	4,499,870		8
DF SUEZ				10/03/201310/28/2013	2,999,968 8,998,703		44
DE SOCIA EORGIA-PACIFIC LLC		09/30/2013		10/20/2013	3,999,800		46
EORGIA-PACIFIC LLC		09/26/2013		10/22/2013	8,998,950		250
LAXOSMITHKLINE FINANCE PLC				10/23/2013	12,999,364		110
LLINOIS TOOL WORKS INC CCORMICK & COMPANY INCORPORATED		09/24/2013		10/08/201310/01/2013	3,499,952 6,525,000		48
ATIONAL RURAL UTILITIES COOP FINA		09/03/2013		10/08/2013	3.999.922		31
ATIONAL RURAL UTILITIES COOP FINA				10/17/2013	1,999,920		5
ATIONAL RURAL UTILITIES COOP FINA		09/24/2013		10/22/2013	2,199,885		39
ATIONAL RURAL UTILITIES COOP FINA				10/28/2013	5,999,595		
EW JERSEY NATURAL GAS CO		09/18/2013 09/30/2013		10/09/201310/22/2013	2,999,940 1,999,883		J98
EW JERSEY NATURAL GAS CO				10/23/2013	1,299,929		16
GLETHORPE POWER CORP		09/25/2013		10/30/2013	6,499,058		19
ARKER-HANNIFIN CORP		08/28/2013		10/02/2013	2,999,993		25
IEDINONT NATURAL GAS COMPANY INC.				10/08/201310/11/2013	3,699,871 11,999,633		130
RECISION CASTPARTS CORP.				10/16/2013	999,971		
RECISION CASTPARTS CORP.		09/27/2013		10/22/2013	3,999,743		4
RECISION CASTPARTS CORP.		09/26/2013		10/28/2013	3,499,790		3
RECISION CASTPARTS CORP. UESTAR CORPORATION				11/01/201310/16/2013	5,999,587 3,499,708		
UESTAR CORPORATION		09/27/2013		10/21/2013	5,999.500		100
OCKWELL AUTOMATION INC		09/30/2013		10/01/2013	8,545,000		2!
OUTHERN CALIFORNIA EDISON COMPANY	·			10/07/2013	5,944,752		<u>4</u>
DUTHERN COMPANY FUNDING CORP DUTHERN COMPANY FUNDING CORP		09/11/2013		10/09/201310/10/2013	1,899,928 1,599,940		179
PECTRA ENERGY CAPITAL LLC		09/30/2013		10/01/2013	12,000,000		9
TANLEY WORKS				10/03/2013	2,899,965		49
ANLEY WORKS				10/28/2013			4
PRONTO DOMINION HOLDINGS USA INC		09/13/2013		10/17/201310/07/2013	20,999,067 3,999,840		1,05
SHINGTON GAS LIGHT CO		09/23/2013		10/07/2013			
SHINGTON GAS LIGHT CO		09/24/2013		10/10/2013	2,999,933		
ISHINGTON GAS LIGHT CO		09/26/2013		10/11/2013	3,999,900		5
ILLIANS PARTNERS LP		09/24/2013		10/01/2013	4,000,000		26
ILLIANS PARTNERS LP				10/03/201310/11/2013	7,999,853 999,900		36
SCONSIN POWER AND LIGHT COMPANY				10/01/2013	7,000,000		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					308,866,047		8,27
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					308.866.047		8.27
4899999. Total - Hybrid Securities					300,000,011		0,27
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					308,866,047		8.27
7899999. Total - Residential Mortgage-Backed Securities					355,555,041		0,27

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

Show invostments owned and of surface addition							
1	2	3	4	5	6	7	8
					Book/Adjusted	Amount of Interest	Amount Received
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					308,866,047		8,273
8699999 - Total Cash Equivalents					308,866,047		8,273