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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.allstate.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this
9TH day of MAY 2013

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

LINDA SCHMITZ
NOTARY
9/22/2016

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	22,948,289,263		22,948,289,263	23,312,193,758
2. Stocks:				
2.1 Preferred stocks	57,389,830		57,389,830	59,556,457
2.2 Common stocks	8,502,331,580	4,199,464	8,498,132,116	8,086,806,172
3. Mortgage loans on real estate:				
3.1 First liens	486,469,950		486,469,950	491,510,513
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	322,275,431		322,275,431	328,712,274
4.2 Properties held for the production of income (less $ ..... encumbrances)	881,238		881,238	881,238
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ (474,830,732)), cash equivalents ($ 905,194,124) and short-term investments ($ 13,642,887)	444,006,279		444,006,279	(6,309,614)
6. Contract loans (including $ ..... premium notes)				
7. Derivatives	2,016,200		2,016,200	3,273,175
8. Other invested assets	3,697,899,469	10,631,307	3,687,268,162	3,681,933,774
9. Receivables for securities	198,219,069		198,219,069	67,888,845
10. Securities lending reinvested collateral assets	818,096		818,096	11,999,995
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	36,660,596,403	14,830,771	36,645,765,632	36,038,446,588
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	228,709,324		228,709,324	225,847,015
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,003,691,545	16,369,153	987,322,392	998,028,369
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,001,548,403	4,185,250	2,997,363,153	2,995,413,703
15.3 Accrued retrospective premiums	2,559,540	255,954	2,303,586	2,303,586
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	69,343,165		69,343,165	54,808,677
16.2 Funds held by or deposited with reinsured companies	694,921	132,006	562,914	611,390
16.3 Other amounts receivable under reinsurance contracts	336,411		336,411	546,007
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,459,623,877	128,811,407	1,330,812,470	1,352,852,425
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	288,738,535	249,434,706	39,303,828	33,005,553
21. Furniture and equipment, including health care delivery assets ($ .....)	226,842,389	226,842,389		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	181,979,475	2,466,473	179,513,002	167,577,856
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	129,703,315	57,851,225	71,852,090	263,663,520
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,254,367,302	701,179,335	42,553,187,967	42,133,104,688
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	43,254,367,302	701,179,335	42,553,187,967	42,133,104,688
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. Cash surrender value of COLI	41,463,416		41,463,416	233,664,501
2502. Accounts receivable	27,536,439	1,955,498	25,580,942	26,839,351
2503. Prepaid assessments	52,747,743	49,731,715	3,016,028	1,218,001
2598. Summary of remaining write-ins for Line 25 from overflow page	7,955,716	6,164,012	1,791,704	1,941,667
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	129,703,315	57,851,225	71,852,090	263,663,520

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,959,113,367)	11,432,735,908	11,294,364,383
2.	Reinsurance payable on paid losses and loss adjustment expenses	157,528	252,429
3.	Loss adjustment expenses	3,185,950,795	3,204,569,635
4.	Commissions payable, contingent commissions and other similar charges	160,232,610	157,276,442
5.	Other expenses (excluding taxes, licenses and fees)	602,599,622	926,762,640
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	102,922,082	90,897,145
7.1	Current federal and foreign income taxes (including $ 41,313,577 on realized capital gains (losses))	397,231,911	227,354,575
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $ 44,907	500,044,907	
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 175,980,682 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	8,471,307,163	8,601,920,710
10.	Advance premium	272,414,031	238,881,172
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	3,001,109	3,278,573
13.	Funds held by company under reinsurance treaties	2,788,404	2,933,664
14.	Amounts withheld or retained by company for account of others	24,107,568	34,190,598
15.	Remittances and items not allocated	33,543,058	19,701,328
16.	Provision for reinsurance (including $ certified)	51,134,553	60,774,404
17.	Net adjustments in assets and liabilities due to foreign exchange rates	5,998	
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	152,138,517	147,754,198
20.	Derivatives	2,819,087	5,018,076
21.	Payable for securities	325,112,386	193,508,540
22.	Payable for securities lending	203,902,456	240,832,947
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	457,038,748	421,955,397
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	26,381,188,443	25,872,226,858
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	26,381,188,443	25,872,226,858
29.	Aggregate write-ins for special surplus funds	15,866,403	15,995,510
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	4,487,674,882	4,465,725,997
35.	Unassigned funds (surplus)	11,664,258,240	11,774,956,324
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	16,171,999,525	16,260,877,830
38.	Totals (Page 2, Line 28, Col. 3)	42,553,187,967	42,133,104,688
	DETAILS OF WRITE-INS		
2501.	Accounts payable	256,156,232	227,966,132
2502.	Reserve for uncashed checks	157,402,267	152,759,256
2503.	Deferred gain on intercompany asset transfers	33,746,318	34,249,778
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,733,932	6,980,230
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	457,038,748	421,955,397
2901.	SCOR retroactive reinsurance account	14,139,162	14,222,413
2902.	Deferred gain on sale/leaseback	1,727,241	1,773,097
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	15,866,403	15,995,510
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,861,301,895)	2,010,196,393	2,137,280,017	8,353,898,580
	1.2 Assumed (written $ 4,191,389,492)	4,181,848,776	3,945,326,084	16,127,296,524
	1.3 Ceded (written $ 112,354,626)	121,094,861	120,772,511	486,248,950
	1.4 Net (written $ 5,940,336,760)	6,070,950,307	5,961,833,590	23,994,946,154
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,382,083,829):			
	2.1 Direct	1,108,828,576	990,285,422	5,337,100,306
	2.2 Assumed	2,407,115,285	2,336,636,310	9,562,085,709
	2.3 Ceded	148,363,239	(358,340)	1,261,494,450
	2.4 Net	3,367,580,621	3,327,280,072	13,637,691,565
3.	Loss adjustment expenses incurred	744,656,595	631,762,467	3,008,515,868
4.	Other underwriting expenses incurred	1,693,807,070	1,577,038,672	6,422,794,598
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	5,806,044,286	5,536,081,211	23,069,002,031
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	264,906,021	425,752,379	925,944,123
	INVESTMENT INCOME			
9.	Net investment income earned	250,286,141	278,654,140	1,140,073,528
10.	Net realized capital gains (losses) less capital gains tax of $ 40,679,091	79,133,574	138,313,534	232,801,167
11.	Net investment gain (loss) (Lines 9 + 10)	329,419,715	416,967,674	1,372,874,695
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 18,604,752)	(18,604,752)	(20,433,959)	(78,665,002)
13.	Finance and service charges not included in premiums	58,961,150	64,022,018	237,771,539
14.	Aggregate write-ins for miscellaneous income	(2,399,069)	(568,505)	(3,353,795)
15.	Total other income (Lines 12 through 14)	37,957,329	43,019,554	155,752,743
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	632,283,065	885,739,607	2,454,571,561
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	632,283,065	885,739,607	2,454,571,561
19.	Federal and foreign income taxes incurred	141,179,470	159,956,007	504,170,816
20.	Net income (Line 18 minus Line 19)(to Line 22)	491,103,595	725,783,600	1,950,400,745
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	16,260,877,830	15,126,666,705	15,126,666,705
22.	Net income (from Line 20)	491,103,595	725,783,600	1,950,400,745
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 76,051,113	278,054,508	156,656,106	556,375,750
25.	Change in net unrealized foreign exchange capital gain (loss)	(1,243,563)	7,605,202	(19,668,273)
26.	Change in net deferred income tax	(14,864,414)	415,122,636	325,110,305
27.	Change in nonadmitted assets	29,713,583	(45,638,049)	148,393,155
28.	Change in provision for reinsurance	9,639,851	(4,993,746)	(11,571,972)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	21,948,885	(361,053)	6,180,608
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(899,666,000)	(826,264,793)	(1,439,264,793)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(3,564,750)	(383,578,638)	(381,744,400)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(88,878,305)	44,331,266	1,134,211,125
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	16,171,999,525	15,170,997,971	16,260,877,830
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Fines and penalties	(1,787,358)	(133,602)	(743,690)
1402.	Allocated share of loss on sale of fixed assets	(705,495)	(429,316)	(2,881,063)
1403.	Retroactive reinsurance gain	93,785	(1,969)	274,576
1498.	Summary of remaining write-ins for Line 14 from overflow page		(3,618)	(3,618)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,399,069)	(568,505)	(3,353,795)
3701.	Transition obligation for postretirement benefits	(3,564,750)		
3702.	Deferred gain on sale/leaseback			1,834,238
3703.	Incremental deferred tax asset		(383,578,638)	(383,578,638)
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(3,564,750)	(383,578,638)	(381,744,400)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	5,978,846,863	5,906,200,075	24,054,744,435
2. Net investment income	299,989,450	268,291,252	1,234,408,250
3. Miscellaneous income	37,957,329	43,019,554	155,752,743
4. Total (Lines 1 to 3)	6,316,793,642	6,217,510,881	25,444,905,428
5. Benefit and loss related payments	3,243,533,989	3,355,906,633	14,273,264,581
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	2,773,537,023	2,489,253,074	9,259,445,640
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	11,981,226	51,120	411,484,068
10. Total (Lines 5 through 9)	6,029,052,238	5,845,210,827	23,944,194,289
11. Net cash from operations (Line 4 minus Line 10)	287,741,404	372,300,054	1,500,711,139
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,631,658,556	3,508,775,923	11,334,056,716
12.2 Stocks	251,429,724	1,433,324,829	2,033,809,702
12.3 Mortgage loans	4,841,497	1,045,603	28,388,709
12.4 Real estate			5,869,439
12.5 Other invested assets	193,871,897	488,679,152	1,370,934,605
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(51,992)	5,232	(79,277)
12.7 Miscellaneous proceeds	6,513,503	56,617,498	3,540,005
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,088,263,185	5,488,448,237	14,776,519,899
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,189,233,057	4,418,608,649	12,681,725,201
13.2 Stocks	340,239,456	42,488,653	642,133,239
13.3 Mortgage loans		21,750,000	47,450,538
13.4 Real estate	187,462	6,490,643	34,282,745
13.5 Other invested assets	149,481,777	376,256,635	1,179,773,575
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,679,141,753	4,865,594,580	14,585,365,298
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	409,121,432	622,853,657	191,154,601
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	21,948,885	(361,053)	6,180,608
16.3 Borrowed funds	500,044,907		
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	899,666,000	826,264,793	1,439,264,793
16.6 Other cash provided (applied)	131,125,264	7,178,678	129,268,615
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(246,546,943)	(819,447,168)	(1,303,815,570)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	450,315,893	175,706,543	388,050,170
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(6,309,614)	(394,359,784)	(394,359,784)
19.2 End of period (Line 18 plus Line 19.1)	444,006,279	(218,653,241)	(6,309,614)

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

20.0001. Proceeds from bonds sold, matured, or repaid	354,583,911	42,150,000	173,085,138
20.0002. Proceeds from equities sold	316,793	759,007,274	412,238,068
20.0003. Proceeds from other assets sold			297,819,300
20.0004. Cost of bonds acquired	354,583,911	42,150,000	173,085,138
20.0005. Cost of equities acquired	1,782,047	6,827,869	336,389,427
20.0006. Cost of other assets acquired		27,789,289	47,171,986
20.0007. Dividends to stockholders			376,264,793

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 ("Annual Statement") notes: 1(B, C), 2-4, 5(A-C, F, G), 6-8, 9(B, E, F), 10(D-L), 11, 13(1-3, 5-9, 11-13), 14(B-E), 15, 16(2-4) - Derivatives financial instruments, 16 - Off-balance sheet financial instruments, 17(A), 18, 19, 21, 23(B-H), 24 and 26-36. 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 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

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 impairment ("OTTI"), the amount of OTTI recognized and the fair value of those securities.

(in millions)	2013			2012		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ 79	$ 2	$ 79	$ 30	$ 18	$ 12
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	-	-	-	98	1	99
c. Present value of cash flows expected to be collected is less than the amortized cost basis	142	2	159	109	3	83
d. Total 1st Quarter	$ 221	$ 4	$ 238	$ 237	$ 22	$ 194
OTTI recognized 2nd Quarter						
e. Intent to sell	$	$	$	$ 3	$ -	$ 3
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				51	-	49
g. Present value of cash flows expected to be collected is less than the amortized cost basis				98	3	77
h. Total 2nd Quarter	$	$	$	$ 152	$ 3	$ 129
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 sufficient to recover the amortized cost basis				13	-	13
k. Present value of cash flows expected to be collected is less than the amortized cost basis				74	3	59
l. Total 3rd Quarter	$	$	$	$ 87	$ 3	$ 72
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				56	2	53
p. Total 4th Quarter	$	$	$	$ 56	$ 2	$ 53
r. **Annual Aggregate Total**		$ 4			$ 30	

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.

NOTES TO FINANCIAL STATEMENTS

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
12543PAK9	$ 4	$ 4	$ -	$ 4	$ 5	03/31/2013
12544TAB0	$ 5	$ 5	$ -	$ 5	$ 6	03/31/2013
12544VAD1	$ 2	$ 2	$ -	$ 2	$ 2	03/31/2013
12666RAF7	$ 3	$ 3	$ -	$ 3	$ 3	03/31/2013
126673DR0	$ 3	$ 3	$ -	$ 3	$ 6	03/31/2013
161630BD9	$ 2	$ 2	$ -	$ 2	$ 3	03/31/2013
17025AAF9	$ 7	$ 7	$ -	$ 7	$ 8	03/31/2013
17309RAA0	$ 9	$ 8	$ 1	$ 8	$ 10	03/31/2013
32052JAA6	$ 6	$ 6	$ -	$ 6	$ 6	03/31/2013
466247YH0	$ 6	$ 6	$ -	$ 6	$ 7	03/31/2013
46629BAF6	$ 2	$ 2	$ -	$ 2	$ 2	03/31/2013
46629CAM9	$ 9	$ 9	$ -	$ 9	$ 12	03/31/2013
46630MAG7	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2013
46630PAP0	$ -	$ -	$ -	$ -	$ -	03/31/2013
46630PAZ8	$ 2	$ 2	$ -	$ 2	$ 2	03/31/2013
52524VAL3	$ -	$ -	$ -	$ -	$ 1	03/31/2013
59020UH32	$ 5	$ 5	$ -	$ 5	$ 6	03/31/2013
64015@AB3	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2013
64015@AC1	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2013
64015@AD9	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2013
69763NAC5	$ -	$ -	$ -	$ -	$ -	03/31/2013
73316PBT6	$ 1	$ 1	$ -	$ 1	$ -	03/31/2013
73316PJE1	$ 8	$ 8	$ -	$ 8	$ 7	03/31/2013
749581AJ3	$ 4	$ 4	$ -	$ 4	$ 4	03/31/2013
759950FX1	$ 8	$ 8	$ -	$ 8	$ 7	03/31/2013
759950GV4	$ 7	$ 7	$ -	$ 7	$ 6	03/31/2013
86359DSR9	$ 11	$ 11	$ -	$ 11	$ 13	03/31/2013
94980SAT2	$ 2	$ 2	$ -	$ 2	$ 2	03/31/2013
94984SAA9	$ 8	$ 7	$ 1	$ 7	$ 8	03/31/2013
94985AAA7	$ 4	$ 4	$ -	$ 4	$ 5	03/31/2013
94985LAG0	$ 6	$ 6	$ -	$ 6	$ 7	03/31/2013
94985LAH8	$ 4	$ 4	$ -	$ 4	$ 4	03/31/2013
94985WDN8	$ 3	$ 3	$ -	$ 3	$ 4	03/31/2013
94985WDZ1	$ 7	$ 7	$ -	$ 7	$ 9	03/31/2013
			$ 2			**Total 3/31/2013**
02151LAA4	$ 6	$ 6	$ -	$ 6	$ 4	03/31/2012
12544TAB0	$ 7	$ 7	-	$ 7	$ 7	03/31/2012
12544TAC8	$ 7	$ 7	-	$ 7	$ 8	03/31/2012
126670QS0	$ 6	$ 6	-	$ 6	$ 5	03/31/2012
126673DR0	$ 6	$ 5	1	$ 5	$ 2	03/31/2012
126673ZX3	$ 2	$ 2	-	$ 2	$ 2	03/31/2012
17025AAF9	$ 8	$ 8	-	$ 8	$ 8	03/31/2012
32029GAC8	$ 6	$ 6	-	$ 6	$ 3	03/31/2012
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	03/31/2012
46629QAG1	$ 8	$ 8	-	$ 8	$ 6	03/31/2012
46629QAH9	$ -	$ -	-	$ -	$ -	03/31/2012
46629QAJ5	$ -	$ -	-	$ -	$ -	03/31/2012
65537MAC0	$ 11	$ 11	-	$ 11	$ 7	03/31/2012
69121PDE0	$ 4	$ 4	-	$ 4	$ 3	03/31/2012
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2012
73316PJE1	$ 10	$ 10	-	$ 10	$ 6	03/31/2012
74957VAM1	$ 7	$ 7	-	$ 7	$ 7	03/31/2012
749581AJ3	$ 4	$ 4	-	$ 4	$ 4	03/31/2012
759950FX1	$ 9	$ 9	-	$ 9	$ 8	03/31/2012
759950GV4	$ 9	$ 8	1	$ 8	$ 5	03/31/2012
92926WAB3	$ 2	$ 2	-	$ 2	$ 2	03/31/2012
93362YAE2	$ 1	$ -	1	$ -	$ 1	03/31/2012
			$ 3			**Total 3/31/2012**
040104MY4	$ 6	$ 6	$ -	$ 6	$ 3	06/30/2012
12638PBV0	$ 2	$ 2	-	$ 2	$ 2	06/30/2012
12666RAF7	$ 3	$ 3	-	$ 3	$ 2	06/30/2012
126670QS0	$ 5	$ 5	-	$ 5	$ 5	06/30/2012
126673DR0	$ 5	$ 5	-	$ 5	$ 3	06/30/2012
126673ZW5	$ 3	$ 3	-	$ 3	$ 2	06/30/2012
126673ZX3	$ 2	$ 2	-	$ 2	$ 2	06/30/2012
161630BD9	$ 3	$ 3	-	$ 3	$ 3	06/30/2012
225470M42	$ 4	$ 3	1	$ 3	$ 3	06/30/2012
25151EAA1	$ 1	$ 1	-	$ 1	$ 2	06/30/2012
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	06/30/2012
46630PAZ8	$ 2	$ 2	-	$ 2	$ 2	06/30/2012
52524VAL3	$ 2	$ 1	1	$ 1	$ 4	06/30/2012
61749GAC6	$ 5	$ 5	-	$ 5	$ 3	06/30/2012
61750YAA7	$ -	$ -	-	$ -	$ -	06/30/2012
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	06/30/2012
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	06/30/2012
65537MAC0	$ 11	$ 11	-	$ 11	$ 7	06/30/2012
69121PDE0	$ 3	$ 3	-	$ 3	$ 2	06/30/2012
73316PBT6	$ 1	$ 1	-	$ 1	$ -	06/30/2012
73316PJE1	$ 10	$ 9	1	$ 9	$ 5	06/30/2012
759950FX1	$ 9	$ 9	-	$ 9	$ 8	06/30/2012
759950GV4	$ 8	$ 8	-	$ 8	$ 5	06/30/2012
7609854U2	$ 3	$ 3	-	$ 3	$ 3	06/30/2012
86359DSR9	$ 12	$ 12	-	$ 12	$ 13	06/30/2012
			$ 3			**Total 6/30/2012**

NOTES TO FINANCIAL STATEMENTS

02151LAA4	$ 6	$ 6	$ -	$ 6	$ 4	09/30/2012
12544VAD1	$ 2	$ 2	-	$ 2	$ 3	09/30/2012
12666RAF7	$ 3	$ 3	-	$ 3	$ 3	09/30/2012
126670QS0	$ 4	$ 4	-	$ 4	$ 4	09/30/2012
126673DR0	$ 5	$ 4	1	$ 4	$ 3	09/30/2012
126673ZW5	$ 2	$ 2	-	$ 2	$ 1	09/30/2012
126673ZX3	$ 1	$ 1	-	$ 1	$ 1	09/30/2012
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	09/30/2012
46629QAG1	$ 8	$ 8	-	$ 8	$ 6	09/30/2012
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	09/30/2012
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	09/30/2012
69121PDE0	$ 3	$ 3	-	$ 3	$ 2	09/30/2012
69763NAC5	$ 1	$ 1	-	$ 1	$ 1	09/30/2012
73316PBT6	$ 1	$ 1	-	$ 1	$ -	09/30/2012
73316PJE1	$ 9	$ 8	1	$ 8	$ 6	09/30/2012
759950FX1	$ 9	$ 9	-	$ 9	$ 7	09/30/2012
759950GV4	$ 8	$ 7	1	$ 7	$ 5	09/30/2012
7609854U2	$ 3	$ 3	-	$ 3	$ 3	09/30/2012
			$ 3			**Total 9/30/2012**
02151LAA4	$ 5	$ 5	$ -	$ 5	$ 4	12/31/2012
12543PAK9	$ 4	$ 4	-	$ 4	$ 5	12/31/2012
12638PBV0	$ 2	$ 2	-	$ 2	$ 2	12/31/2012
12666RAF7	$ 3	$ 3	-	$ 3	$ 2	12/31/2012
126673DR0	$ 5	$ 4	1	$ 4	$ 3	12/31/2012
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	12/31/2012
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	12/31/2012
59020UH32	$ 5	$ 5	-	$ 5	$ 6	12/31/2012
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	12/31/2012
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	12/31/2012
643528AB8	$ 3	$ 3	-	$ 3	$ 3	12/31/2012
74957VAM1	$ 6	$ 6	-	$ 6	$ 7	12/31/2012
759950FX1	$ 9	$ 9	-	$ 9	$ 7	12/31/2012
92926WAB3	$ 2	$ 1	1	$ 1	$ 1	12/31/2012
93362YAE2	$ -	$ -	-	$ -	$ -	12/31/2012
93363DAE7	$ -	$ -	-	$ -	$ -	12/31/2012
93363TAH5	$ 1	$ 1	-	$ 1	$ 1	12/31/2012
			$ 2			**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)		**March 31, 2013**	**December 31, 2012**
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (1)	$ (2)
	2. 12 months or longer	$ (18)	$ (34)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 300	$ 110
	2. 12 months or longer	$ 190	$ 335

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

b.

(in millions)	**March 31, 2013**	**December 31, 2012**
The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral)	$ 205	$ 242

9. Income Taxes

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

(in millions)	**3/31/2013**			**12/31/2012**			**Change**		
	(1) Ordinary	**(2) Capital**	**(3) (Col 1+2) Total**	**(4) Ordinary**	**(5) Capital**	**(6) (Col 4+5) Total**	**(7) (Col 1-4) Ordinary**	**(8) (Col 2-5) Capital**	**(9) (Col 7+8) Total**
(a) Gross DTAs	$ 1,570	$ 406	$ 1,976	$ 1,593	$ 416	$ 2,009	$ (23)	$ (10)	$ (33)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,570	$ 406	$ 1,976	$ 1,593	$ 416	$ 2,009	$ (23)	$ (10)	$ (33)
(d) DTAs nonadmitted	129	-	129	198	-	198	(69)	-	(69)
(e) Subtotal - net admitted DTA (1c-1d)	$ 1,441	$ 406	$ 1,847	$ 1,395	$ 416	$ 1,811	$ 46	$ (10)	$ 36
(f) Deferred tax liabilities ("DTLs")	248	268	516	186	272	458	62	(4)	58
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 1,193	$ 138	$ 1,331	$ 1,209	$ 144	$ 1,353	$ (16)	$ (6)	$ (22)

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

(in millions)	(1) 3/31/2013	(2) 12/31/2012	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 265	$ 273	$ (8)
(2) Unearned premium reserve	629	624	5
(3) Policyholder reserves	-	-	-
(4) Investments	48	44	4
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	226	239	(13)
(9) Pension accrual	-	-	-
(10) Receivables - nonadmitted	199	186	13
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	135	165	(30)
(13) Other (including items <5% of total ordinary tax assets)	68	62	6
(99) Subtotal	$ 1,570	$ 1,593	$ (23)
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ 129	$ 198	$ (69)
(d) Admitted ordinary DTAs (2a99 - 2b - 2c)	$ 1,441	$ 1,395	$ 46
(e) Capital			
(1) Investments	$ 373	$ 370	$ 3
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	9	9	-
(4) Unrealized losses	24	37	(13)
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 406	$ 416	$ (10)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 - 2f - 2g)	$ 406	$ 416	$ (10)
(i) Admitted DTAs (2d + 2h)	$ 1,847	$ 1,811	$ 36
3. DTLs			
(a) Ordinary			
(1) Investments	$ 77	$ 64	$ 13
(2) Fixed assets	76	79	(3)
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	-	-	-
(5) Premium acquisition expense	9	9	-
(6) Salvage & subrogation discounting	7	7	-
(7) Other (including items <5% of total ordinary tax liabilities)	8	7	1
(99) Subtotal	$ 177	$ 166	$ 11
(b) Capital			
(1) Investments	$ 31	$ 47	$ (16)
(2) Real estate	-	-	-
(3) Unrealized gains	308	245	63
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 339	$ 292	$ 47
(c) DTLs (3a99 + 3b99)	$ 516	$ 458	$ 58
4. Net DTAs/DTLs (2i - 3c)	$ 1,331	$ 1,353	$ (22)

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

(in millions)	March 31, 2013	December 31, 2012	Change
Total DTAs	$ 1,976	$ 2,009	$ (33)
Total DTLs	516	458	58
Net DTAs (DTLs)	$ 1,460	$ 1,551	(91)
Tax effect of unrealized gains (losses)			76
Tax effect on incremental DTAs			-
Change in net deferred income tax			(15)
Tax effect of nonadmitted assets			(13)
Tax effect on incremental DTAs			-
Capital contribution of securities			-
Change in net deferred income tax relating to the provision			$ (28)

	March 31, 2012	December 31, 2011	Change
Total DTAs	$ 2,152	$ 2,142	$ 10
Total DTLs	385	313	72
Net DTAs (DTLs)	$ 1,767	$ 1,829	(62)
Tax effect of unrealized gains (losses)			93
Tax effect on incremental DTA			384
Change in net deferred income tax			415
Tax effect of nonadmitted assets			(5)
Tax effect on incremental DTAs			(384)
Change in net deferred income tax relating to the provision			$ 26

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at March 31:

(in millions)	2013	Effective Tax Rate	2012	Effective Tax Rate
Provision computed at statutory rate	$ 236	35.0 %	$ 316	35.0 %
Change in net deferred income taxes	(28)	(4.1)	26	2.8
Tax-exempt interest deduction	(16)	(2.3)	(23)	(2.6)
Valuation allowance	-	-	(130)	(14.4)
Other	(10)	(1.6)	(13)	(1.3)
Total statutory income taxes	$ 182	27.0 %	$ 176	19.5 %

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

A.,
B. &
C. The Company paid a total of $900 million cash dividends to its parent, Allstate Insurance Holdings, LLC ("AIH"), in the first three months of 2013. See Note 13, Part 4 for details.

On March 28, 2013, the Company borrowed $500 million from the Allstate Corporation ("Corporation") at an interest rate of 0.32% with a maturity date of April 30, 2013 under the Intercompany Liquidity Agreement. Interest accrued at March 31, 2013 was $45 thousand, with interest expense paid of $177 thousand on April 30, 2013.

There were no other transactions entered into by the Company with related parties in the first three months of 2013 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

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 plans. The components of net periodic benefit cost for postretirement benefits for the three months ended March 31 were as follows:

(in millions)	Pension Benefits		Postretirement Benefits	
	2013	2012	2013	2012
Components of net periodic benefit cost				
a. Service cost	$ N/A	$ N/A	$ 2	$ 3
b, Interest cost	N/A	N/A	3	2
c. Expected return on plan assets	N/A	N/A	N/A	N/A
d. Amortization of unrecognized transition obligation or transition asset	N/A	N/A	4	-
e. Amount of recognized gains and losses	N/A	N/A	(2)	(1)
f. Amount of prior service cost recognized	N/A	N/A	(1)	-
g. Amount of gain or loss recognized due to a settlement or curtailment	N/A	N/A	-	-
h Net periodic cost	$ N/A	$ N/A	$ 6	$ 4

N/A = not applicable

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

4. The following ordinary cash dividends were paid to AIH:

(in millions)

Date of Payment	2013	2012
January 31	$ 450	$ 450
February 25	450	-
July 18	-	213
September 26	-	200
December 18	-	200
Total	$ 900	$ 1,063

10. Cumulative unrealized gains and losses increased unassigned funds by $403 million and $127 million after tax at March 31, 2013 and December 31, 2012, respectively.

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

A. Contingent Commitments

2. The Company was a party to the following guarantee agreements at March 31, 2013:

(in millions)				
1 Nature and circumstances of guarantee and key attributes, including date and duration of agreement.	2 Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under (SSAP No. 5R).	3 Ultimate financial statement impact if action under guarantee required.	4 Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	5 Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
With third parties				
Credit guarantee related to certain bonds in which the Company is obligated to exchange credit risk or forfeit principal due, depending on the nature or occurrence of credit events for referenced entities.	$ -	Bonds	$ 1	Obligation associated with bonds expires on or before July 26, 2016.
The Company provides residual value guarantees on Company leased automobiles. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one to three years.	$ 3	Expenses	$ 44	Historically, there have not been any material payments pursuant to these guarantees.
The Company has certain limited rights and obligations under a capital support agreement ("Runoff Support Agreement") with PMI Mortgage Insurance Company ("PMI"), the primary operating subsidiary of PMI Group, related to the Company's disposition of PMI in prior years. Under the Runoff Support Agreement, the Company would be required to pay claims on PMI policies written prior to October 28, 1994, if PMI fails certain financial covenants and fails to pay such claims. The agreement only covers these policies and not any policies issued on or after that date. In the event any amounts are so paid, the Company would receive a commensurate amount of preferred stock or subordinated debt of PMI Group or PMI. The Runoff Support Agreement also restricts PMI's ability to write new business and pay dividends under certain circumstances.	$ -	Paid losses	See [2] below	On October 20, 2011, the Director of the Arizona Department of Insurance took control of the PMI insurance companies; effective October 24, 2011, the Director instituted a partial claim payment plan: claim payments will be made at 50%, with the remaining amount deferred as a policyholder claim. The effect of these developments to the Company is uncertain. The Company has not received any notices or requests for payments under this agreement. Management does not believe these developments will have a material effect on the net income, cash flows or financial position of the Company.
With affiliates				
The Company and Allstate Life Insurance Company ("ALIC") entered into the ALIC Agreement effective December 14, 2007. Under the ALIC Agreement, the Company agrees to provide capital and surplus to ALIC in order for ALIC to maintain a company action level risk-based capital ratio of at least 150%.	$ See [1] below	Investment in common stock of ALIC	$ 1,000	Since the inception of the ALIC Agreement, no capital has been provided by the Company.
The Company and Allstate Financial Services, LLC ("AFS") entered into a Capital Support Agreement ("AFS Agreement") effective December 31, 2003. Under the AFS Agreement, the Company agrees to provide capital contributions as necessary to enable AFS to maintain net capital of at least $10 million at all times.	$ See [1] below	Investment in common stock of AFS	$ Unlimited	At December 31, 2012, AFS had capital of $19 million. The Company's last payment pursuant to the AFS Agreement was $13 million in 2004.
Total	$ 3		$ 1,045	

[1] Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP 5R, *Liabilities, Contingencies and Impairments of Assets*.

[2] The maximum amount of future payments is the amount of claim payments on PMI policies written prior to October 28, 1994 that PMI fails to pay. The Company does not have access to information to develop an estimate at this time.

3.

(in millions)	March 31, 2013	December 31, 2012
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 1,045	$ 1,047
b. Current liability recognized in F/S:		
1. Noncontingent liabilities	$ -	$ -
2. Contingent liabilities	$ 3	$ 3
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	$ 1,000	$ 1,000
2. Joint venture	$ 1	$ 1
3. Dividends to stockholders (capital contribution)	$ -	$ -
4. Expense	$ 44	$ 46
5. Other	$ -	$ -
6. Total (should equal (3)(a)	$ 1,045	$ 1,047

NOTES TO FINANCIAL STATEMENTS

F. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is vigorously defending a lawsuit filed in the aftermath of Hurricane Katrina and currently pending in the United States District Court for the Eastern District of Louisiana ("District Court"). This matter was filed by the Louisiana Attorney General against the Company and every other homeowner insurer doing business in the State of Louisiana, on behalf of the State of Louisiana, as assignee, and on behalf of a class of Road Home fund recipients. Although this lawsuit was originally filed as a class action, the Louisiana Attorney General moved to dismiss the class in 2011 and that motion was granted. In this matter the state alleged that the insurers failed to pay all damages owed under their policies. The claims currently pending in this matter are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. All other claims, including extra contractual claims, have been dismissed. The Company had moved to dismiss the complaint on the grounds that the state had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the underlying insurance policies. The Louisiana Supreme Court denied the motion.

The District Court has issued a case management order requiring the state to produce specific detail by property supporting its allegations of breach of contract. Additionally, the case management order requires the state to deliver a settlement proposal to the Company and the other defendant insurance companies. There are many potential individual claims at issue in this matter, each of which will require individual analysis, and a number of which may be subject to individual defenses, including release, accord and satisfaction, prescription, waiver and estoppel. The Company has filed a motion seeking to force the state to provide more specificity as to its claims in this matter. The Company believes that its adjusting practices in connection with Hurricane Katrina homeowners claims were sound and in accordance with industry standards and state law. There remain significant questions of Louisiana law that have yet to be decided. The Company has reached a tentative settlement, subject to final approval, for an amount that is not material.

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

Derivative financial instruments

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

(in millions)	Assets		Liabilities	
	March 31, 2013	December 31, 2012	March 31, 2013	December 31, 2012
a. Swaps	$ 156	$ 468	$ 222	$ 400
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 156	$ 468	$ 222	$ 400

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

B. 2. The Company did not enter into servicing asset or liability agreements.

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 Company did not have wash sales during the first quarter of 2013 that involved unrated securities or securities with a NAIC 3 designation or below.

The details, by NAIC designation 3 or below, of securities sold during the first quarter of 2012 and reacquired within 30 days of the sale date were:

($ in millions)	March 31, 2012			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds:				
a. NAIC 3	2	$ 4	$ 4	$ -
b. NAIC 4	-	$ -	$ -	$ -
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 to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain

NOTES TO FINANCIAL STATEMENTS

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)	March 31, 2013			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 230	$ 42	$ 272
U.S. special revenue and special assessment obligations	-	-	73	73
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-
Total bonds	-	230	115	345
Perpetual preferred stocks				
Industrial and miscellaneous	-	30	-	30
Redeemable preferred stocks				
Industrial and miscellaneous	-	3	-	3
Total preferred stocks	-	33	-	33
Unaffiliated common stocks				
Industrial and miscellaneous	2,212	-	13	2,225
Common stock mutual funds	394	806	-	1,200
Total common stocks	2,606	806	13	3,425
Derivative assets				
Credit contracts	-	1	-	1
Foreign currency contracts	-	-	-	-
Total derivative assets	-	1	-	1
Total assets at fair value	$ 2,606	$ 1,070	$ 128	$ 3,804
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (2)	$ -	$ (2)
Total liabilities at fair value	$ -	$ (2)	$ -	$ (2)

	December 31, 2012			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 204	$ 93	$ 297
U.S. special revenue and special assessment obligations	-	9	119	128
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	4	4
Total bonds	-	213	216	429
Perpetual preferred stocks				
Industrial and miscellaneous	-	29	-	29
Redeemable preferred stocks				
Industrial and miscellaneous	-	-	-	-
Total preferred stocks	-	29	-	29
Unaffiliated common stocks				
Industrial and miscellaneous	1,856	-	13	1,869
Common stocks mutual funds	402	808		1,210
Total common stocks	2,258	808	13	3,079
Derivative assets				
Credit contracts	-	2	-	2
Foreign currency contracts	-	1	-	1
Total derivative assets	-	3	-	3
Total assets at fair value	$ 2,258	$ 1,053	$ 229	$ 3,540
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (2)	$ -	$ (2)
Total liabilities at fair value	$ -	$ (2)	$ -	$ (2)

There were no transfers between Level 1 and Level 2 during 2013 or 2012.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

Description	Beginning balance at 01/01/2013	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 93	$ 1	$ (63)	$ -	$ 1
U.S. special revenue and special assessment obligations	119	9	(21)	(1)	1
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	4	-	(4)	-	-
Credit tenant loans	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	13	-	-	-	-
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 229	$ 10	$ (88)	$ (1)	$ 2

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 3/31/2013
Bonds					
Industrial and miscellaneous	$ 26	$ -	$ (16)	$ -	$ 42
U.S. special revenue and special assessment obligations	1	-	(34)	(1)	73
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	-	-	-	-	-
Credit tenant loans	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	13
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 27	$ -	$ (50)	$ (1)	$ 128

Description	Beginning balance at 01/01/2012	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 93	$ -	$ (17)	$ -	$ 1
U.S. special revenue and special assessment obligations	224	30	(5)	(4)	3
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	19	-	-	-	1
Credit tenant loans	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	2	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	28	-	(3)	-	-
Derivatives, net	-	-	-	(13)	13
Total assets and liabilities	$ 364	$ 32	$ (25)	$ (17)	$ 18

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 3/31/2012
Bonds					
Industrial and miscellaneous	$ 19	$ -	$ (7)	$ -	$ 89
U.S. special revenue and special assessment obligations	-	-	(71)	-	177
U.S. political subdivisions of states territories and possessions (direct and guaranteed)	-	-	(8)	-	12
Credit tenant loans	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	(2)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	25
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 19	$ -	$ (88)	$ -	$ 303

Transfers into Level 3 during 2013 and 2012 included securities where assets were measured at lower of cost or market and reported at fair value in 2013 and 2012 and at cost in 2012 and 2011.

Transfers out of Level 3 during 2013 and 2012 included situations where assets were measured at lower of cost or market were reported at cost in 2013 and 2012 and fair value in 2012 and 2011. Transfers out of Level 3 during 2013 included situations where there was a change in the NAIC designation that resulted in the asset not being reported and measured at fair value. In addition, transfers out of Level 3 during 2012 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant.

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

NOTES TO FINANCIAL STATEMENTS

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.

Bonds include municipal, corporate, loan-backed and structured securities. Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

Level 2 measurements

Bonds

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

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

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

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

Unaffiliated common and preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including certain credit default 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.

Level 3 measurements

Bonds

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

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

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

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

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

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

Financial assets

(in millions)

	March 31, 2013					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds	$ 24,035	$ 22,948	$ 576	$ 22,242	$ 1,217	$ -
Preferred stocks	$ 65	$ 57	$ -	$ 65	$ -	$ -
Unaffiliated common stocks	$ 3,425	$ 3,425	$ 2,606	$ 806	$ 13	$ -
Mortgage loans on real estate	$ 518	$ 486	$ -	$ -	$ 518	$ -
Cash equivalents	$ 905	$ 905	$ 160	$ 745	$ -	$ -
Short-term investments	$ 14	$ 14	$ 14	$ -	$ -	$ -
Derivatives	$ 3	$ 2	$ -	$ 3	$ -	$ -
Other invested assets:						
Low income housing tax credit ("LIHTC") property investments	$ 385	$ 381	$ -	$ -	$ 385	$ -
Surplus notes of affiliates	$ 375	$ 369	$ -	$ -	$ 375	$ -
Collateral loans	$ 21	$ 21	$ -	$ -	$ 21	$ -
Securities lending reinvested collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	December 31, 2012					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 24,492	$ 23,312	$ 612	$ 22,732	$ 1,148	$ -
Preferred stocks	$ 66	$ 60	$ -	$ 66	$ -	$ -
Unaffiliated common stocks	$ 3,079	$ 3,079	$ 2,258	$ 808	$ 13	$ -
Mortgage loans on real estate	$ 520	$ 492	$ -	$ -	$ 520	$ -
Cash equivalents	$ 525	$ 525	$ 30	$ 495	$ -	$ -
Short-term investments	$ 14	$ 14	$ 14	$ -	$ -	$ -
Derivatives	$ 7	$ 3	$ 3	$ 4	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 396	$ 392	$ -	$ -	$ 396	$ -
Surplus notes of affiliates	$ 375	$ 369	$ -	$ -	$ 375	$ -
Collateral loans	$ 21	$ 21	$ -	$ -	$ 21	$ -
Securities lending reinvested collateral	$ 12	$ 12	$ -	$ 12	$ -	$ -

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 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 Levels 2 and 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 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 Level 2 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 surplus notes of affiliates and 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 reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

(in millions)

	March 31, 2013					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 204	$ 204	$ -	$ 204	$ -	$ -
Derivatives	$ 3	$ 3	$ -	$ 3	$ -	$ -
Derivative collateral	$ -	$ -	$ -	$ -	$ -	$ -

	December 31, 2012					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 241	$ 241	$ -	$ 241	$ -	$ -
Derivatives	$ 1	$ 5	$ -	$ 1	$ -	$ -
Derivative collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -

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.

22. Events Subsequent

On April 30, 2013, the Company borrowed $500 million from the Corporation at an interest rate of 0.31% with a maturity date of September 30, 2013.

An evaluation of subsequent events was made through May 10, 2013 for the Quarterly Statement issued on May 14, 2013. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had the following unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus:

($ in millions) Reinsurer	NAIC Group Code	FEIN	March 31, 2013	December 31, 2012
Michigan Catastrophic Claim Association	0000	AA-9991159	$ 1,802	$ 1,805
National Flood Insurance Program	0000	AA-9992201	$ 227	$ 513

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

(in millions)	March 31, 2013	December 31, 2012
Balance at January 1	$ 14,499	$ 15,084
Incurred related to:		
Current year	4,121	17,173
Prior years	(9)	(527)
Total incurred	4,112	16,646
Paid related to:		
Current year	1,754	11,527
Prior years	2,238	5,704
Total paid	3,992	17,231
Balance	$ 14,619	$ 14,499

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $377 million and $2.06 billion for the first three months of 2013 and the year ended December 31, 2012, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(9) million and $(527) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the first three months of 2013 and the year ended December 31, 2012, respectively. During the first three months of 2013 and the year ended December 31, 2012, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to favorable prior year catastrophes. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $506 million and $512 million was included as a reduction of loss reserves at March 31, 2013 and December 31, 2012, respectively.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance 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 charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS and CALIFORNIA

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$35,160,362 PLEDGED AS COLLATERAL; $1,436,947,521 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $77,463,384 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 1,991,377,768

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,011,838,442	$ 5,077,317,132
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 852,472,994	$ 872,775,501
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,864,311,436	$ 5,950,092,633
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 205,090,007

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 205,095,639

16.3 Total payable for securities lending reported on the liability page. $ 203,902,456

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062
361	GOLDMAN, SACHS & CO.	200 WEST ST., NEW YORK, NY 10282
107151	RHUMBLINE ADVISORS	30 ROWES WHARF- SUITE 420, BOSTON, MA 02110

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	30,440,196	32,152,841	15,371,759	21,534,204	43,505,253	50,548,007
2.	Alaska AK	L	15,398,196	16,712,251	8,888,781	10,750,839	25,754,672	28,661,901
3.	Arizona AZ	L	17,886,142	19,144,214	9,280,217	9,914,141	34,547,317	40,136,711
4.	Arkansas AR	L	14,503,620	15,542,102	6,609,019	7,410,326	18,798,933	20,571,786
5.	California CA	L	246,035,246	259,805,649	112,136,506	123,502,075	478,671,614	497,046,562
6.	Colorado CO	L	20,469,781	21,666,159	11,074,244	9,333,015	33,220,009	36,041,040
7.	Connecticut CT	L	42,366,594	46,990,749	26,602,630	24,123,381	106,257,949	112,599,297
8.	Delaware DE	L	5,361,663	5,390,181	3,878,853	3,169,363	17,811,948	24,792,727
9.	District of Columbia DC	L	3,968,930	4,091,855	1,552,643	1,463,427	7,312,407	4,488,618
10.	Florida FL	L	145,434,722	156,807,691	73,543,323	76,471,168	326,182,697	365,998,271
11.	Georgia GA	L	68,624,459	71,119,055	30,774,240	38,093,496	95,001,574	89,346,272
12.	Hawaii HI	L	19,102,650	19,428,898	8,711,800	9,266,871	24,005,278	24,544,112
13.	Idaho ID	L	4,711,631	5,407,188	2,618,898	2,621,227	8,167,196	11,181,808
14.	Illinois IL	L	72,262,674	78,194,215	31,028,734	41,745,818	298,568,729	320,737,492
15.	Indiana IN	L	21,323,754	23,600,582	9,574,099	16,706,675	35,824,210	43,224,476
16.	Iowa IA	L	2,791,084	3,242,484	1,063,248	2,011,022	4,032,246	5,098,837
17.	Kansas KS	L	5,879,858	6,392,961	2,184,081	3,557,658	5,649,848	6,875,344
18.	Kentucky KY	L	21,290,073	22,944,025	11,089,968	14,681,044	35,001,180	39,815,904
19.	Louisiana LA	L	77,796,974	78,862,025	51,142,291	32,546,748	164,507,517	154,554,235
20.	Maine ME	L	5,549,385	6,059,110	3,016,005	2,645,713	9,071,480	9,611,280
21.	Maryland MD	L	77,350,771	82,061,410	47,816,648	49,256,437	296,396,305	302,927,530
22.	Massachusetts MA	L	11,149,097	7,287,219	6,181,753	3,397,152	30,701,490	26,874,284
23.	Michigan MI	L	30,046,879	32,278,740	34,302,520	35,405,505	1,698,569,525	1,285,065,460
24.	Minnesota MN	L	8,444,651	10,012,929	3,957,381	4,883,945	31,047,642	32,583,519
25.	Mississippi MS	L	22,398,449	23,787,100	17,244,649	11,574,521	71,647,039	50,616,981
26.	Missouri MO	L	9,382,441	10,294,251	4,277,339	6,294,182	14,082,294	17,700,728
27.	Montana MT	L	2,173,404	2,346,888	820,343	962,184	4,593,865	5,081,597
28.	Nebraska NE	L	3,453,900	4,044,656	1,292,639	2,279,274	4,967,873	6,345,138
29.	Nevada NV	L	11,610,726	13,045,609	6,213,121	7,507,892	24,049,702	27,166,284
30.	New Hampshire NH	L	5,906,303	6,624,423	2,572,368	2,766,723	8,575,154	10,003,776
31.	New Jersey NJ	N		4,978	7,524,012	8,933,837	228,449,962	209,882,221
32.	New Mexico NM	L	11,636,176	12,520,967	6,434,915	6,304,963	23,575,659	31,322,182
33.	New York NY	L	338,898,855	373,039,009	633,891,652	218,628,623	1,510,324,791	1,524,611,755
34.	North Carolina NC	L	46,336,420	49,504,179	22,256,417	27,371,514	63,747,988	79,182,019
35.	North Dakota ND	L	2,523,534	2,255,641	985,193	1,200,785	2,426,467	3,846,149
36.	Ohio OH	L	44,622,648	47,052,013	24,224,552	26,560,556	114,015,575	139,150,048
37.	Oklahoma OK	L	16,106,741	17,069,664	6,737,043	7,960,501	18,462,318	22,105,880
38.	Oregon OR	L	16,356,436	18,367,785	8,789,845	8,531,539	25,195,103	31,049,019
39.	Pennsylvania PA	L	97,538,947	103,815,839	62,311,470	69,122,349	424,741,073	457,084,538
40.	Rhode Island RI	L	12,434,639	12,480,419	6,992,866	6,913,857	25,128,681	31,053,294
41.	South Carolina SC	L	47,821,291	50,218,771	22,294,457	26,082,544	57,342,360	73,366,709
42.	South Dakota SD	L	1,080,509	1,007,094	367,117	413,930	2,903,154	3,068,573
43.	Tennessee TN	L	28,703,400	30,922,691	14,286,870	23,604,905	43,521,024	59,998,220
44.	Texas TX	L	27,257,837	29,315,899	9,796,552	14,003,958	74,969,286	104,103,946
45.	Utah UT	L	15,284,791	17,011,434	8,720,772	9,825,560	21,988,825	23,970,153
46.	Vermont VT	L	2,950,071	3,332,317	1,543,298	2,273,549	6,127,426	6,561,201
47.	Virginia VA	L	67,689,713	71,220,057	30,659,667	35,388,622	86,332,054	93,283,585
48.	Washington WA	L	43,532,083	46,330,793	23,010,134	27,865,675	97,423,022	101,125,652
49.	West Virginia WV	L	12,782,198	13,149,341	5,761,499	11,198,951	23,682,920	25,199,558
50.	Wisconsin WI	L	2,900,377	3,554,159	1,912,429	3,554,496	42,529,445	51,397,895
51.	Wyoming WY	L	1,730,976	1,800,022	546,735	781,581	1,412,154	2,235,825
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L					2,281,308	2,494,631
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L						
58.	Aggregate Other Alien OT	XXX					1,436	1,627
59.	Totals	(a) 51	1,861,301,895	1,989,310,532	1,443,867,595	1,112,398,321	6,853,104,977	6,726,334,657
	DETAILS OF WRITE-INS							
58001.	Other alien	XXX					1,436	1,627
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					1,436	1,627

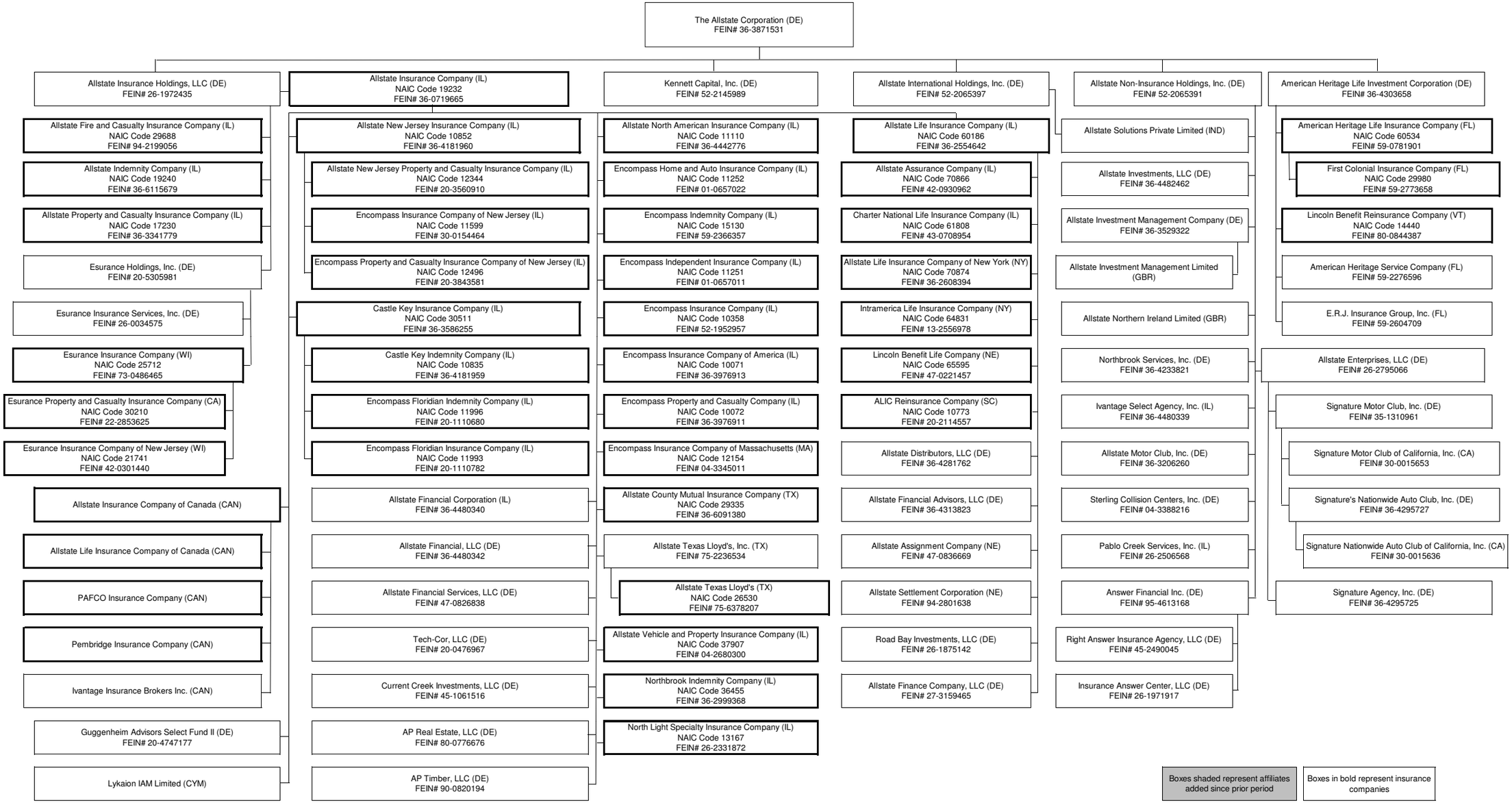
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF MARCH 31, 2013 OF THE ALLSTATE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
						New York Stock Exchange								
			36-3871531	2877532	0000899051		The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL		Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GBR	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			36-4303658				American Heritage Life Investment Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	CA	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			20-4747177				Guggenheim Advisors Select Fund II	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	65595	47-0221457				Lincoln Benefit Life Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
							Lykaion IAM Limited	CYM	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	345,995	(194,129)	(56.1)	1.6
2.	Allied Lines	75,479,768	156,832,810	207.8	8.3
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	655,797,244	295,639,483	45.1	44.3
5.	Commercial multiple peril	82,280,847	32,029,968	38.9	40.3
6.	Mortgage guaranty				
8.	Ocean marine	247,574	91,305	36.9	(4.2)
9.	Inland marine	18,149,283	5,030,737	27.7	23.9
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	294,986	(1,670)	(0.6)	25.5
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(31,409)		(284.0)
17.1	Other liability - occurrence	31,722,680	25,691,604	81.0	28.4
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	248,375	(1,687,840)	(679.6)	(8,072.7)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	609,439,067	369,401,275	60.6	60.4
19.3,19.4	Commercial auto liability	38,910,606	21,566,523	55.4	32.3
21.	Auto physical damage	495,999,063	204,522,548	41.2	44.0
22.	Aircraft (all perils)				
23.	Fidelity	59,567	(78,024)	(131.0)	(35.6)
24.	Surety	718			
26.	Burglary and theft	16,126	(14,886)	(92.3)	121.6
27.	Boiler and machinery	430,610	29,694	6.9	(0.1)
28.	Credit				
29.	International				
30.	Warranty				(90.7)
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	773,884	586	0.1	
35.	Totals	2,010,196,393	1,108,828,576	55.2	46.3
	DETAILS OF WRITE-INS				
3401.	Identity theft	773,884	586	0.1	
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	773,884	586	0.1	

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	298,648	298,648	394,124
2.	Allied Lines	66,405,744	66,405,744	61,097,103
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	538,827,313	538,827,313	565,572,494
5.	Commercial multiple peril	76,027,026	76,027,026	82,959,127
6.	Mortgage guaranty			
8.	Ocean marine	216,281	216,281	249,875
9.	Inland marine	13,877,464	13,877,464	15,181,375
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	225,705	225,705	195,095
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			86,818
17.1	Other liability - occurrence	25,999,008	25,999,008	31,838,823
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	339,182	339,182	258,402
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	596,831,206	596,831,206	668,320,313
19.3,19.4	Commercial auto liability	46,686,254	46,686,254	32,835,554
21.	Auto physical damage	494,098,628	494,098,628	529,285,095
22.	Aircraft (all perils)			
23.	Fidelity	22,308	22,308	71,145
24.	Surety			
26.	Burglary and theft	2,136	2,136	19,092
27.	Boiler and machinery	826,382	826,382	273,849
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	618,610	618,610	672,251
35.	Totals	1,861,301,895	1,861,301,895	1,989,310,535
	DETAILS OF WRITE-INS			
3401.	Identity theft	618,610	618,610	672,251
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	618,610	618,610	672,251

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2013 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2010 + Prior	4,092,899	2,060,160	6,153,059	440,574	24,721	465,294	3,681,277	44,085	1,940,360	5,665,722	28,952	(50,994)	(22,043)
2. 2011	1,998,323	702,436	2,700,760	301,985	17,516	319,500	1,727,521	34,511	540,521	2,302,553	31,183	(109,889)	(78,706)
3. Subtotals 2011 + Prior	6,091,222	2,762,596	8,853,818	742,558	42,236	784,795	5,408,798	78,595	2,480,881	7,968,275	60,134	(160,883)	(100,749)
4. 2012	4,517,867	1,127,248	5,645,116	1,311,464	142,211	1,453,674	3,058,792	197,331	1,026,576	4,282,699	(147,612)	238,869	91,258
5. Subtotals 2012 + Prior	10,609,089	3,889,845	14,498,934	2,054,022	184,447	2,238,469	8,467,590	275,926	3,507,457	12,250,974	(87,477)	77,986	(9,491)
6. 2013	XXX	XXX	XXX	XXX	1,754,016	1,754,016	XXX	1,639,823	727,890	2,367,713	XXX	XXX	XXX
7. Totals	10,609,089	3,889,845	14,498,934	2,054,022	1,938,462	3,992,485	8,467,590	1,915,749	4,235,347	14,618,687	(87,477)	77,986	(9,491)
8. Prior Year-End Surplus As Regards Policyholders	16,260,878										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (0.8)	2. 2.0	3. (0.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. (0.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Patent intangible asset	1,791,667		1,791,667	1,941,667
2505.	Advances	6,164,049	6,164,012	37	
2597.	Summary of remaining write-ins for Line 25 from overflow page	7,955,716	6,164,012	1,791,704	1,941,667

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deposit for assumed reinsurance from CNA	19,643,787	19,487,578
2505.	Retroactive reinsurance reserve ceded	(13,829,310)	(13,912,561)
2506.	Liability for OPEP benefits	3,564,750	
2507.	Swap collateral reinvested	354,705	1,405,213
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,733,932	6,980,230

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	CNA renewal rights and option agreement		(3,618)	(3,618)
1497.	Summary of remaining write-ins for Line 14 from overflow page		(3,618)	(3,618)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	329,593,512	333,475,797
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	187,462	34,282,745
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		4,399,906
5.	Deduct amounts received on disposals		5,869,439
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	8,628	10,616,709
8.	Deduct current year's depreciation	6,615,677	26,078,787
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	323,156,669	329,593,512
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	323,156,669	329,593,512

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	491,510,513	472,517,368
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		47,450,538
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	10,843	57,590
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(160,100)	
7.	Deduct amounts received on disposals	4,841,497	28,388,709
8.	Deduct amortization of premium and mortgage interest points and commitment fees	49,809	126,273
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	486,469,950	491,510,513
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	486,469,950	491,510,513
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	486,469,950	491,510,513

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,692,622,276	3,696,701,683
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	73,616,524	427,645,855
	2.2 Additional investment made after acquisition	75,865,253	752,127,720
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	54,866,874	214,285,538
6.	Total gain (loss) on disposals	3,846,597	6,156,752
7.	Deduct amounts received on disposals	193,871,897	1,370,934,605
8.	Deduct amortization of premium and depreciation	11,196,333	33,430,763
9.	Total foreign exchange change in book/adjusted carrying value	2,150,174	70,095
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,697,899,469	3,692,622,276
12.	Deduct total nonadmitted amounts	10,631,307	10,688,502
13.	Statement value at end of current period (Line 11 minus Line 12)	3,687,268,162	3,681,933,774

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	31,462,422,358	30,681,212,454
2.	Cost of bonds and stocks acquired	4,529,472,514	13,323,858,436
3.	Accrual of discount	11,286,976	62,603,517
4.	Unrealized valuation increase (decrease)	310,654,923	558,789,318
5.	Total gain (loss) on disposals	148,475,692	474,729,005
6.	Deduct consideration for bonds and stocks disposed of	4,883,088,279	13,367,866,418
7.	Deduct amortization of premium	28,822,492	111,328,326
8.	Total foreign exchange change in book/adjusted carrying value	(18,000,965)	(21,029,490)
9.	Deduct current year's other than temporary impairment recognized	24,390,054	138,546,137
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,508,010,673	31,462,422,358
11.	Deduct total nonadmitted amounts	4,199,464	3,865,972
12.	Statement value at end of current period (Line 10 minus Line 11)	31,503,811,209	31,458,556,387

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	14,977,184,385	14,050,541,077	14,222,201,788	26,335,069	14,831,858,744			14,977,184,385
2. Class 2 (a)	5,830,348,624	773,988,165	725,523,751	(1,995,252)	5,876,817,785			5,830,348,624
3. Class 3 (a)	2,105,290,475	377,555,192	279,993,713	(25,864,768)	2,176,987,185			2,105,290,475
4. Class 4 (a)	717,946,420	215,357,015	108,962,921	(29,823,694)	794,516,819			717,946,420
5. Class 5 (a)	121,711,357	1,854,042	2,642,309	(1,635,740)	119,287,350			121,711,357
6. Class 6 (a)	98,043,170	4,581,476	55,344,039	20,377,782	67,658,389			98,043,170
7. Total Bonds	23,850,524,431	15,423,876,966	15,394,668,520	(12,606,603)	23,867,126,273			23,850,524,431
PREFERRED STOCK								
8. Class 1								
9. Class 2	42,981,457			(5,412,571)	37,568,886			42,981,457
10. Class 3	16,575,000		3,250,000	6,495,944	19,820,944			16,575,000
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	59,556,457		3,250,000	1,083,374	57,389,830			59,556,457
15. Total Bonds and Preferred Stock	23,910,080,887	15,423,876,966	15,397,918,521	(11,523,229)	23,924,516,104			23,910,080,887

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 918,837,011 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	13,642,887	XXX	13,642,615	756	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	13,738,241	68,795,536
2.	Cost of short-term investments acquired	79,286,718	361,647,378
3.	Accrual of discount	895	80,109
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	54	(802)
6.	Deduct consideration received on disposals	79,383,021	415,892,137
7.	Deduct amortization of premium		891,845
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)	13,642,887	13,738,241
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	13,642,887	13,738,241

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(1,744,901)
2.	Cost Paid/(Consideration Received) on additions	(2,793,026)
3.	Unrealized Valuation increase/(decrease)	5,584,148
4.	Total gain (loss) on termination recognized	(780,972)
5.	Considerations received/(paid) on terminations	(622,412)
6.	Amortization	(347,722)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,342,827)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(802,888)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(802,888)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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 - Cumulative Cash Change 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	800,770			
	3.12 Section 1, Column 15, prior year	1,817,080	(1,016,310)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(829,470)			
	3.14 Section 1, Column 18, prior year		(829,470)	(1,845,780)	
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	(28,700)			
	3.24 Section 1, Column 19, prior year	1,817,080	(1,845,780)	(1,845,780)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		2,359,976		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	2,359,976	2,359,976		
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 (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
191216E#3	KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-COCA-COLA CO/THE	1FE	5,000,000	4,853,621	5,537,396	08/21/2012	09/20/2017	CDS CS3857303 ON KO 100 09/20/2017	106,609	136,411	191216-AR-1	COCA-COLA CO/THE	1FE	4,747,011	5,400,985
216871A*4	CBE-COOPIN 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-RIO TINTO FIN USA LTD	2FE	5,000,000	4,693,391	5,313,240	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	38,551	43,930	767201-AK-2	RIO TINTO FIN USA LTD	1FE	4,654,840	5,269,310
237194B*5	DRI 100 12/20/2017 due 12/20/2017, CDS attached to Cash Security-UNITED BUSINESS MEDIA LT	2FE	5,000,000	4,890,679	5,045,459	10/12/2012	12/20/2017	CDS CS3990419 ON DRI 100 12/20/2017	(40,294)	(250,341)	90969Q-AA-0	UNITED BUSINESS MEDIA LT	2FE	4,930,973	5,295,800
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security-EXPORT-IMPORT BK KOREA	2FE	5,000,000	4,987,378	5,370,857	03/28/2008	06/20/2013	CDS CS2369920 ON ENTRPA 185 06/20/2013		18,202	302154-AV-1	EXPORT-IMPORT BK KOREA	1FE	4,987,378	5,352,655
651639B*6	NEM 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	2FE	5,000,000	5,253,199	5,919,733	08/03/2012	06/20/2017	CDS CS3821465 ON NEM 100 06/20/2017	(131,900)	(50,352)	66989G-AA-8	NOVARTIS SECS INVEST LTD	1FE	5,385,099	5,970,085
69362BA#9	PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-DTE ENERGY COMPANY	2FE	10,000,000	9,416,366	10,942,637	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 100 06/20/2016	(48,020)	53,747	250847-EF-3	DTE ENERGY COMPANY	1FE	9,464,386	10,888,890
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-PACIFIC GAS & ELECTRIC	1FE	20,000,000	20,751,065	22,313,420	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	330,375	567,900	694308-GT-8	PACIFIC GAS & ELECTRIC	1FE	20,420,690	21,745,520
853250A@7	STAN-BANK 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-MYLAN INC	1FE	5,000,000	5,822,327	5,778,909	01/30/2013	03/20/2018	CDS CS4192650 ON STAN-BANK 100 03/20/2018	11,849	(55,671)	628530-AL-1	MYLAN INC	2FE	5,810,478	5,834,580
89417EB@7	TRV 100 12/20/2017 due 12/20/2017, CDS attached to Cash Security-TRAVELERS COS INC	1FE	5,000,000	4,796,098	5,726,283	09/25/2012	12/20/2017	CDS CS3952013 ON TRV 100 12/20/2017	61,573	113,408	89417E-AG-4	TRAVELERS COS INC	1FE	4,734,526	5,612,875
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	1FE	10,000,000	10,598,834	12,117,104	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(60,617)	176,934	66989G-AA-8	NOVARTIS SECS INVEST LTD	1FE	10,659,451	11,940,170
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-DENTSPLY INTERNATIONAL	1FE	10,000,000	10,244,010	10,892,649	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	45,272	279,389	249030-AC-1	DENTSPLY INTERNATIONAL	2FE	10,198,738	10,613,260
APPLIED	MRO 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-MARATHON PETROLEUM CORP	2FE	5,000,000	5,151,900	5,818,736	02/21/2013	03/20/2018	CDS CS4195216 ON MRO 100 03/20/2018	(28,282)	(12,914)	56585A-AD-4	MARATHON PETROLEUM CORP	2FE	5,180,183	5,831,650
APPLIED	WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-PPL CAPITAL FUNDING INC	2FE	10,000,000	10,016,567	10,623,914	02/22/2013	03/20/2018	CDS CS4200321 ON WMI 100 03/20/2018	47,598	85,034	69352P-AD-5	PPL CAPITAL FUNDING INC	2FE	9,968,969	10,538,880
APPLIED	ABX 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-YUM! BRANDS INC	2FE	5,000,000	5,030,370	5,273,068	03/15/2013	03/20/2018	CDS CS4202897 ON ABX 100 03/20/2018	(95,712)	(70,752)	988498-AG-6	YUM! BRANDS INC	2FE	5,126,082	5,343,820
9999999 - Totals				106,505,804	116,673,406	XXX	XXX	XXX	237,001	1,034,926	XXX	XXX	XXX	106,268,802	115,638,480

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	33	363,326,024							33	363,326,024
2. Add: Opened or Acquired Transactions	6	35,707,940							6	35,707,940
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	28,385	XXX		XXX		XXX		XXX	28,385
4. Less: Closed or Disposed of Transactions	25	292,490,473							25	292,490,473
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	66,072	XXX		XXX		XXX		XXX	66,072
7. Ending Inventory	14	106,505,804							14	106,505,804

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	(802,888)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	800,770	
3.	Total (Line 1 plus Line 2)		(2,118)
4.	Part D, Section 1, Column 5	2,938,245	
5.	Part D, Section 1, Column 6	(2,940,362)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(4,963)	
8.	Part B, Section 1, Column 13	1,825	
9.	Total (Line 7 plus Line 8)		(3,138)
10.	Part D, Section 1, Column 8	3,230,522	
11.	Part D, Section 1, Column 9	(3,233,661)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	105,000,000	
14.	Part B, Section 1, Column 20	9,555,000	
15.	Part D, Section 1, Column 11	114,555,000	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	524,592,432	181,969,477
2.	Cost of cash equivalents acquired	11,155,357,191	36,372,590,150
3.	Accrual of discount	333,166	1,001,860
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	252	111
6.	Deduct consideration received on disposals	10,775,088,918	36,030,965,235
7.	Deduct amortization of premium		3,930
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)	905,194,124	524,592,432
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	905,194,124	524,592,432

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				159,656
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd	Wheeling	IL	01/01/1967	VARIOUS				2,645
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				31,988
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				(15,456)
South Barrington Building	South Barrington	IL	01/01/1979	VARIOUS				8,628
0199999. Acquired by Purchase								187,462
0399999 - Totals								187,462

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
South Barrington Building	South Barrington	IL			8,628	8,628			8,628		(8,628)								
0199999. Property Disposed					8,628	8,628			8,628		(8,628)								
0399999 - Totals					8,628	8,628			8,628		(8,628)								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123272	ROSEVILLE	CA		05/31/2011	02/14/2013	3,636,090		(3,078)			(3,078)		3,633,012	3,472,912		(160,100)	(160,100)
0199999. Mortgages closed by repayment						3,636,090		(3,078)			(3,078)		3,633,012	3,472,912		(160,100)	(160,100)
122821	PLYMOUTH	MN		06/29/2006		34,901							34,901	34,901			
123276	FOUNTAIN VALLEY	CA		05/31/2011		110,190		(44)			(44)		110,146	110,146			
123277	FOUNTAIN VALLEY	CA		05/31/2011		72,750		(29)			(29)		72,721	72,721			
123299	GREENSBORO	NC		07/21/2011		306,339		(72)			(72)		306,267	306,267			
123313	LAKEWOOD	CO		07/07/2011		113,418							113,418	113,418			
123316	PHILADELPHIA	PA		07/26/2011		78,614							78,614	78,614			
123325	CINCINNATI	OH		08/08/2011		57,230							57,230	57,230			
123329	ORLANDO	FL		08/01/2011		71,608		17			17		71,625	71,625			
123333	CLEVELAND	OH		09/30/2011		75,974							75,974	75,974			
123346	WINSTON SALEM	NC		10/13/2011		130,347							130,347	130,347			
123350	INDIANAPOLIS	IN		10/13/2011		52,841							52,841	52,841			
123358	MAINVILLE	OH		11/30/2011		34,905							34,905	34,905			
123359	BURLINGAME	CA		11/04/2011		118,254							118,254	118,254			
123370	MARLTON	NJ		02/23/2012		70,401							70,401	70,401			
123371	STOUGHTON	MA		02/03/2012		40,941							40,941	40,941			
0299999. Mortgages with partial repayments						1,368,712		(127)			(127)		1,368,585	1,368,585			
0599999 - Totals						5,004,802		(3,205)			(3,205)		5,001,597	4,841,497		(160,100)	(160,100)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	AUDAX GROUP		02/14/2011	2		419,057		9,772,732	1.750
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2		1,567,347		14,106,122	7.460
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									1,986,404		23,878,854	XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	GORDON BROTHERS		11/30/2006	3		40,070			4.340
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	ACTIS CAPITAL		01/02/2008			145,615			1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	AFFINITY EQUITY PARTNERS		01/29/2007	3		71,752			3.170
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	APOLLO MANAGEMENT		01/28/2008	3		1,667,923		3,791,196	0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ARCLIGHT PARTNERS		12/01/2011	3		5,224,163		51,509,963	2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	ARES MANAGEMENT LLC		11/05/2012			126,268		31,559,492	0.730
000000-00-0	ARGAN CAPITAL LP	London	EG	ARGAN CAPITAL		02/12/2007	3		79,508			1.850
000000-00-0	AVIGO SME FUND III	New Delhi	IN	AVIGO CAPITAL		06/30/2010			1,582,500		7,279,500	8.790
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA PRIVATE EQUITY		12/14/2011			3,764,456		24,249,987	3.710
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Grand Cayman Islands	KY	AXIOM ASIA PRIVATE CAPITAL		12/22/2011			128,750		4,717,990	1.080
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio De Janeiro	BR	AXXON GROUP		12/22/2011	3		2,732,406		11,359,194	16.300
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS		03/14/2013	3	3,276,279			17,613,721	6.770
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	BEHRMAN CAPITAL		08/23/2012	3		33,230		2,364,609	1.120
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS		05/01/2009	3		43,913			5.520
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP		01/30/2006	3		10,699			0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	BLACKSTONE GROUP		04/18/2007	3		6,046			0.020
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	BRAZOS PARTNERS		03/17/2006	3		34,441			5.100
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	CALERA CAPITAL		12/22/2011	3		85,313		1,596,266	1.540
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	CALTIUS CAPITAL		09/03/2004	2		16,178			1.300
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & COMPANY		05/04/2007	3		248,016			0.370
292698-10-3	EIG ENERGY FUND XV	Houston	TX	EIG ALTERNATIVE INVESTMENTS		03/07/2011	2		2,459,997		10,393,204	0.630
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	ELEVATION ASSOCIATES		12/13/2004	3		14,984			0.740
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/01/2006	3		30,338			0.160
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	BARCLAYS		02/20/2012	3		2,388,863		28,082,728	5.870
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IN	EVERSTONE CAPITAL		12/22/2011			3,975,000		13,250,000	4.570
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3		1,218,741		13,855,207	3.660
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI OPPORTUNITY LTD		10/11/2005	3		29,991			6.560
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI OPPORTUNITY LTD		01/07/2008	3		13,624			3.210
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	ADVENT GROUP		07/07/2008	3		85,475		670,650	0.510
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	St Peter Port	GR	HARBOURVEST PARTNERS		12/31/2012			(709,560)			0.670
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HARBOURVEST PARTNERS		11/12/2003			40,000			0.200
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	HIGHSTAR CAPITAL		05/24/2004	3		130,528			4.920
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	HIGHSTAR CAPITAL		10/03/2011	3		4,321,772		49,136,021	13.910
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS		05/31/2009	3		507,000		1,932,728	2.230
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	KOHLBERG & CO		06/27/2012	3		171,780		22,353,886	1.630
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG CAPITAL PARTNERS		09/30/2008	3		802,886			1.610
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG CAPITAL PARTNERS		01/04/2008	3		312,723		2,344,157	0.810
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	LEXINGTON PARTNERS		06/25/2004			174,550			2.160
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		9,986			2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3		34,818		1,036,760	0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	LITTLEJOHN & CO.		06/18/2010			169,727		11,141,102	2.400
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV		03/18/2013		340,245			2,259,755	0.130
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	NATURAL GAS PARTNERS		06/04/2012	3		828,310		18,474,759	0.710
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	OAK HILL PARTNERS		12/28/2004	3		89,695			0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	OAK HILL PARTNERS		12/22/2011	3		128,927		3,911,776	0.410
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	ODYSSEY PARTNERS		08/27/2004	3		22,854			2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	ODYSSEY PARTNERS		12/10/2008	3		488,191		2,679,711	0.680
000000-00-0	ONCAP III	Toronto	ON	ONEX PARTNERS		07/08/2011			187,136		11,236,798	2.050
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	PATRIA INVESTIMENTOS		08/29/2011			331,316		25,596,277	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	PATRIA INVESTIMENTOS		10/16/2008			83,411		2,138,890	1.180
70714@-10-8	PENINSULA FUND V	Detroit	MI	PENINSULA PARTNERS		12/22/2011	2		650,000		9,960,000	5.140
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		1,629			0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2		54,399			1.290
000000-00-0	SAIF PARTNERS IV	Grand Cayman Islands	KY	SAIF PARTNERS		08/27/2010			450,000		5,445,000	1.410
000000-00-0	SEGULAH IV, LP	Stockholm	SW	SEGULAH ADVISOR		04/28/2008	3		1,107,598		2,004,416	1.000
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK CAPITAL PARTNERS		08/26/2011	3		30,555		14,863,947	4.580
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	STERLING PARTNERS		09/30/2008			181,674		588,099	1.010
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	SUMMER STREET CAPITAL PARTNERS		05/01/2007	3		229,470			5.740
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	TENASKA, INC.		09/30/2008	3		31,348		5,391,265	0.880
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	TENASKA, INC.		03/25/2005	3		22,227			1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	TERRA FIRMA		11/02/2006	3		40,748			0.200
000000-00-0	TPG VI	Fort Worth	TX	TPG CAPITAL		12/22/2011	3		335,642		5,286,340	0.090

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TRIDENT V	Greenwich	CT	STONE POINT CAPITAL		12/20/2010	3		1,562,867		14,379,606	1.280
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		11/17/2004	3		5,356			1.950
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	VICTORIA CAPITAL PARTNERS		03/28/2012	3		160,144		13,645,861	2.230
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		146,658		1,312,084	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		504,729		27,865,863	1.590
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	WIND POINT PARTNERS		02/15/2006	3		269,674			1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated								3,616,524	40,169,028		477,278,807	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	BLACKSTONE GROUP		03/31/2009			191,220		8,673,847	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	BLACKSTONE GROUP		10/22/2003			39,444			0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	BLACKSTONE GROUP		09/30/2007			85,019			0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	BLACKSTONE GROUP		09/30/2008			175,289			0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	BLACKSTONE GROUP		12/12/2011			1,603,592		29,137,998	0.940
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	CABOT PROPERTIES		02/28/2009			1,177,000		4,254,500	3.000
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB RICHARD ELLIS		07/15/2011			2,900,000		10,428,512	28.570
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB RICHARD ELLIS		12/11/2007			52,773			3.530
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	BLACKSTONE GROUP		06/24/2011			337,330		15,067,907	11.420
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	CLARION PARTNERS		03/30/2012			212,292			1.940
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA ADVISORS		05/29/2003			7,890			2.720
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BR	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			983,871		26,847,995	4.660
000000-00-0	INVESCO CORE REAL ESTATE- U.S.A. LP	Dallas	TX	INVESCO		01/02/2013		70,000,000				2.190
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		12/31/2008			44,645			2.610
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS		12/22/2011			3,524,149		20,061,478	5.570
000000-00-0	LONE STAR FUND VII	Dallas	TX	LONE STAR FUNDS		12/22/2011			779,481			3.750
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		11/06/2002			2,207			1.600
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		10/10/2006			9,141			1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/30/2007			3,712			0.130
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	London	EG	PARTNERS GROUP		07/15/2011			5,540,965		14,670,273	11.770
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			522,619			1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	RED FORT CAPITAL ADVISORS		10/04/2011			7,235,074		24,304,358	22.320
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	ROCKPOINT GROUP		09/28/2004			3,370			1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	ROCKPOINT GROUP		10/31/2006			25,807			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	ROCKPOINT GROUP		09/30/2008			46,448			0.950
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	SILVERPEAK REAL ESTATE PARTNERS		08/26/2005			33,392			0.460
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL		12/22/2011			1,903,200		4,576,800	2.650
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	WESTBROOK PARTNERS		10/17/2000			2,033			1.090
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	WESTBROOK PARTNERS		12/03/2007			72,744			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	WESTBROOK PARTNERS		12/22/2011			78,037			1.050
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	WESTBROOK PARTNERS		05/04/2006			39,535			2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated								70,000,000	27,632,279		158,023,668	XXX
02014#-20-5	CURRENT CREEK INVESTMENTS LLC	Northbrook	IL	CURRENT CREEK INVESTMENTS LLC		04/29/2011			5,000,000		6,792,496	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									5,000,000		6,792,496	XXX
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	Houston	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3		991,671		983,089	2.340
000000-00-0	KREOS CAPITAL IV	London	EG	KREOS CAPITAL		04/26/2012	2		85,871		13,528,892	5.620
1999999. Joint Venture Interests - Other - Unaffiliated									1,077,542		14,511,981	XXX
3999999. Total - Unaffiliated								73,616,524	70,865,253		673,693,310	XXX
4099999. Total - Affiliated									5,000,000		6,792,496	XXX
4199999 - Totals								73,616,524	75,865,253		680,485,806	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	03/31/2013	35,216							35,216	35,216				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							35,216							35,216	35,216				
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	AUDAX GROUP	02/14/2011	01/07/2013	135,717							135,717	135,717				
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	01/14/2013	52,689							52,689	52,689				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							188,406							188,406	188,406				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	ACTIS CAPITAL	01/02/2008	03/26/2013	723,962							723,962	723,962				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	APOLLO MANAGEMENT	01/28/2008	03/28/2013	1,778,485							1,778,485	1,778,485				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ARCLIGHT PARTNERS	12/01/2011	02/06/2013	1,435,784							1,435,784	1,435,784				
000000-00-0	ARGAN CAPITAL LP	London	EG	ARGAN CAPITAL	02/12/2007	03/31/2013									(571)	(571)		(571)	
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA PRIVATE EQUITY	12/14/2011	03/28/2013	1,625,386							1,625,386	1,625,386				
000000-00-0	B IV	Waltham	MA	DDJ CAPITAL MGMT	03/28/2003	01/31/2013	36,574							36,574	36,574				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS	05/01/2009	02/04/2013	167,989							167,989	178,447	10,458		10,458	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP	01/30/2006	03/28/2013	532,350							532,350	532,350				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	BLACKSTONE GROUP	04/18/2007	03/28/2013	350,875							350,875	350,875				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	BRAZOS PARTNERS	03/17/2006	03/13/2013	34,441							34,441	34,441				
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	CALTIUS CAPITAL	09/03/2004	02/15/2013	161,248							161,248	161,248				
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & COMPANY	05/04/2007	03/31/2013									(1,781)	(1,781)		(1,781)	
29269@-10-3	EIG ENERGY FUND XV	Houston	TX	EIG ALTERNATIVE INVESTMENTS	03/07/2011	02/04/2013	372,475							372,475	372,475				
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	ELEVATION ASSOCIATES	12/13/2004	03/12/2013	1,246,378							1,246,378	1,246,378				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	Houston	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	03/28/2013	312,911							312,911	312,911				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	01/18/2013									(54,027)	(54,027)		(54,027)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	BARCLAYS	02/20/2012	02/08/2013	716,064							716,064	719,711	3,647		3,647	
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI OPPORTUNITY LTD	10/11/2005	03/20/2013	1,436,988							1,436,988	1,436,988				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI OPPORTUNITY LTD	01/07/2008	03/15/2013	698,511							698,511	698,511				
000000-00-0	GEM REALTY SECURITIES LP	Chicago	IL	GEM REALTY ADVISORS	12/29/2010	03/22/2013	26,183,305	(1,183,305)				(1,183,305)		25,000,000	26,239,041		1,239,041	1,239,041	
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HARBOURVEST PARTNERS	11/12/2003	03/29/2013	689,040							689,040	689,040				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	St Peter Port	GR	HARBOURVEST PARTNERS	12/31/2012	03/01/2013	524,904							524,904	524,904				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HARBOURVEST PARTNERS	11/12/2003	03/29/2013	138,600							138,600	138,600				
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO WOOD PRODUCTS	08/07/2002	01/31/2013									12		12	12	
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	HIGHSTAR CAPITAL	05/24/2004	01/04/2013	4,416,253							4,416,253	4,416,253				
000000-00-0	HUNTINGTON ACQUISITION CORP LP	East Northport	NY	KENDALL	01/31/1992	03/25/2013	5,964,100	(104,031)				(104,031)		5,860,069	6,097,672		237,603	237,603	
000000-00-0	KINGDOM FILMS	Dover	DE	KINGDOM FILMS	08/16/2005	02/22/2013									174,616		174,616	174,616	
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	KOHLBERG & CO	06/27/2012	03/29/2013	1,318,789							1,318,789	1,318,789				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG CAPITAL PARTNERS	09/30/2008	03/26/2013	237,024							237,024	237,024				
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG CAPITAL PARTNERS	01/04/2008	03/28/2013	7,377							7,377	7,377				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	03/27/2013	68,524							68,524	68,524				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	03/27/2013	187,689							187,689	187,689				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	03/22/2013	152,359							152,359	152,359				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	LEXINGTON PARTNERS	06/25/2004	03/28/2013	218,436							218,436	218,436				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	01/14/2013	21,568							21,568	21,568				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	LITTLEJOHN & CO.	06/18/2010	02/28/2013	35,811							35,811	35,811				
000000-00-0	LONGBOW FOCUS L.P.	New York	NY	LONGBOW CAPITAL PARTNERS, L.P.	03/28/2012	03/29/2013	23,309,031	1,690,969				1,690,969		25,000,000	25,865,946		865,946	865,946	
589888#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	03/08/2013	3,282							3,282	3,282				
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	03/21/2013	6,607,373							6,607,373	6,271,667		(335,706)	(335,706)	
000000-00-0	NEZU CYCLICALS PARTNERS, LP	Grand Cayman Islands	KY	Nezu Asia LIMITED	06/28/2012	02/28/2013	12,122,664	(122,664)				(122,664)		12,000,000	12,188,500		188,500	188,500	
000000-00-0	NEZU KUMA PARTNERS, LP	Grand Cayman Islands	KY	Nezu Asia LIMITED	06/28/2012	02/28/2013	3,012,795	(12,795)				(12,795)		3,000,000	2,508,529		(491,471)	(491,471)	
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	OAK HILL PARTNERS	12/28/2004	03/28/2013	326,079							326,079	326,079				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	OAK HILL PARTNERS	12/22/2011	03/26/2013	186,660							186,660	186,660				
000000-00-0	ONCAP III	Toronto	ON	ONEX PARTNERS	07/08/2011	03/27/2013	364,749							364,749	354,203	(10,546)		(10,546)	
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	PARTNERS GROUP	06/27/2006	03/25/2013	282,008							282,008	259,059	(22,950)		(22,950)	
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	PATRIA INVESTIMENTOS	08/29/2011	03/07/2013	197,375							197,375	197,375				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	PENINSULA PARTNERS	09/30/2005	02/27/2013	1,084,056							1,084,056	1,084,056				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	03/15/2013	298,653							298,653	298,653				
000000-00-0	S.A.C. CAPITAL MANAGEMENT, LP	Stamford	CT	SAC CAPITAL MGMT	12/28/2011	03/29/2013	37,785,156	(2,785,156)				(2,785,156)		35,000,000	39,578,291		4,578,291	4,578,291	
000000-00-0	SEGULAH IV, LP	Stockholm	SW	SEGULAH ADVISOR	04/28/2008	03/14/2013	122,111							122,111	132,037	9,926		9,926	
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	STERLING PARTNERS	09/30/2008	01/07/2013	452,203							452,203	452,203				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	TENASKA, INC.	09/30/2008	01/02/2013	1,498							1,498	1,498				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	TERRA FIRMA	11/02/2006	03/31/2013									(412)	(412)		(412)	
000000-00-0	TRIDENT V	Greenwich	CT	STONE POINT CAPITAL	12/20/2010	03/11/2013	386,686							386,686	386,686				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/17/2004	01/31/2013	694,147							694,147	694,147				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	10/22/2007	01/17/2013	99,478							99,478	99,478				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	VICTORIA CAPITAL PARTNERS	03/28/2012	01/29/2013	36,410							36,410	36,410				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	01/25/2013	448,209							448,209	448,209				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	WARBURG PINCUS	07/26/2005	03/27/2013	1,953,538							1,953,538	1,953,538				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	WARBURG PINCUS	10/24/2007	03/21/2013	736,960							736,960	736,960				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							142,305,322	(2,516,982)				(2,516,982)		139,788,340	146,178,915	(66,257)	6,456,831	6,390,575	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	06/22/2006	02/14/2013	722,000							722,000	722,000				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	BLACKSTONE GROUP	03/31/2009	03/01/2013	119,467							119,467	113,181	(6,285)		(6,285)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	BLACKSTONE GROUP	10/22/2003	02/26/2013	388,223							388,223	388,223				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	BLACKSTONE GROUP	09/30/2008	03/15/2013	972,306							972,306	972,306				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	BLACKSTONE GROUP	12/12/2011	03/05/2013	1,477,817							1,477,817	1,477,817				
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BR	BRAZILIAN CAPITAL	12/22/2011	03/14/2013	624,735							624,735	624,735				
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	CABOT PROPERTIES	02/28/2009	03/08/2013	214,392							214,392	214,392				
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB RICHARD ELLIS	07/15/2011	01/15/2013	26,691							26,691	26,691				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB RICHARD ELLIS	12/11/2007	03/19/2013	52,773							52,773	52,773				
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	BLACKSTONE GROUP	06/24/2011	03/11/2013	710,251							710,251	710,251				
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	BLACKACRE CAPITAL	05/06/2004	02/04/2013	502,719							502,719	502,719				
000000-00-0	COMMUNITY REINVESTMENT FUND 2005 LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.	12/20/2011	01/31/2013	2,151							2,151	2,151				
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA ADVISORS	05/29/2003	02/15/2013	18,278							18,278	18,278				
000000-00-0	JER FUND III	Mclean	VA	JER PARTNERS	01/05/2005	02/28/2013	547,046							547,046	547,046				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	03/22/2013	74,891							74,891	74,891				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	12/31/2007	03/28/2013	2,733,325							2,733,325	2,733,325				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	03/07/2013	1,212,117							1,212,117	1,212,117				
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LASALLE INVESTMENT MANAGEMENT INC.	07/01/2003	02/28/2013	1,843	(605,297)				(605,297)		(603,454)			603,454	603,454	
000000-00-0	LONE STAR FUND VII	Dallas	TX	LONE STAR FUNDS	12/22/2011	03/26/2013	14,513,196							14,513,196	14,513,196				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	London	EG	PARTNERS GROUP	07/15/2011	03/18/2013	2,590,965							2,590,965	2,590,965				
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	PROSPERITAS INVESTIMENTOS S.A.	12/22/2011	03/06/2013	619,542							619,542	619,542				
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	RED FORT CAPITAL ADVISORS	10/04/2011	03/06/2013	280,104							280,104	280,104				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	ROCKPOINT GROUP	09/30/2008	03/28/2013	5,622,151							5,622,151	5,622,151				
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	SILVERPEAK REAL ESTATE PARTNERS	08/26/2005	02/28/2013	33,392							33,392	33,392				
000000-00-0	WESTBROOK REAL ESTATE FUND II	New York	NY	WESTBROOK PARTNERS	06/12/1997	03/29/2013	29,908	(1,490,262)				(1,490,262)		(1,460,354)	49,555		1,509,909	1,509,909	
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS	New York	NY	WESTBROOK PARTNERS	09/10/2004	03/29/2013	10,875	40,630				40,630		51,505	18,020		(33,485)	(33,485)	
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	WESTBROOK PARTNERS	12/22/2011	01/31/2013	1,297,638							1,297,638	1,297,638				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	WESTBROOK PARTNERS	05/04/2006	02/01/2013	155,152							155,152	155,152				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							35,553,948	(2,054,929)				(2,054,929)		33,499,019	35,572,611	(6,285)	2,079,878	2,073,593	
000000-00-0	ENERVEST CO-INVESTMENT FUND XII-2A LP	Houston	TX	ENERVEST MANAGEMENT PARTNERS	12/19/2011	02/28/2013	143,312							143,312	143,312				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	Houston	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	02/28/2013	43,176							43,176	43,176				
000000-00-0	ESG CREDIT MACRO EVENT FUND LP	Wilmington	DE	Emerging Sovereign GROUP	06/28/2012	02/28/2013	12,209,195	3,790,805				3,790,805		16,000,000	11,386,218		(4,613,782)	(4,613,782)	
000000-00-0	KREOS CAPITAL IV	London	EG	KREOS CAPITAL	04/26/2012	03/28/2013	148,650							148,650	144,861	(3,789)		(3,789)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	Sun Edison	07/20/2007	01/02/2013	86,158							86,158	86,158				
1999999. Joint Venture Interests - Other - Unaffiliated							12,630,491	3,790,805				3,790,805		16,421,296	11,803,726	(3,789)	(4,613,782)	(4,617,570)	
000000-00-0	NATIONAL EQUITY FUND	Chicago	IL	NATIONAL EQUITY FUND	02/02/1998	03/31/2013	90,803							90,803	90,803				
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							90,803							90,803	90,803				
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	Dover	DE	JPM Chase	11/30/2012	03/31/2013	2,220							2,220	2,220				
3799999. Any Other Class of Assets - Unaffiliated							2,220							2,220	2,220				
3999999. Total - Unaffiliated							190,806,406	(781,106)				(781,106)		190,025,300	193,871,897	(76,331)	3,922,927	3,846,597	
4099999. Total - Affiliated																			
4199999 - Totals							190,806,406	(781,106)				(781,106)		190,025,300	193,871,897	(76,331)	3,922,927	3,846,597	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-TY-6	US TREASURY N/B		02/01/2013	Various		97,585,158	100,000,000	316,022	1
912828-UD-0	US TREASURY N/B		01/28/2013	Various		83,277,442	83,500,000	7,648	1
912828-UE-8	US TREASURY N/B		01/18/2013	Various		69,828,126	70,000,000	13,260	1
912828-UF-5	US TREASURY N/B		01/17/2013	Various		39,531,252	40,000,000	15,539	1Z
912828-UJ-7	US TREASURY N/B		02/21/2013	Various		194,268,287	194,000,000	48,488	1
912828-UK-4	US TREASURY N/B		02/22/2013	Various		261,142,636	261,150,000	19,218	1
912828-UL-2	US TREASURY N/B		02/20/2013	Various		109,904,692	110,000,000	38,743	1
912828-UM-0	US TREASURY N/B		02/28/2013	MORGAN STANLEY DEAN WITTER		120,071,925	120,075,000	15,239	1
912828-UP-3	US TREASURY N/B		03/22/2013	Various		181,807,775	181,800,000	5,617	1
912828-UQ-1	US TREASURY N/B		03/21/2013	Various		34,769,532	35,000,000	20,550	1
912828-UR-9	US TREASURY N/B		02/27/2013	MORGAN STANLEY DEAN WITTER		29,967,189	30,000,000		1
0599999. Subtotal - Bonds - U.S. Governments						1,222,154,014	1,225,525,000	500,323	XXX
647293-PN-3	NEW MEXICO ST CAPITAL PROJS		03/20/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		14,003,881	13,520,000		1FE
64966J-3L-8	NEW YORK NY-SER B		02/25/2013	CITIGROUP GLOBAL MARKETS		7,181,353	5,975,000	22,406	1FE
367298-WV-4	GASTON CO-REF		03/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		7,271,723	6,125,000		1FE
658256-Q8-8	NORTH CAROLINA ST GO - REF - 2013 SER C		02/20/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,272,805	5,500,000		1FE
677521-E9-3	OHIO ST GO - 2013 SER A - REF - COMMON S		02/15/2013	CITIGROUP GLOBAL MARKETS		23,702,569	19,580,000		1FE
677521-G2-6	OHIO ST GO - 2013 SER A - REF - HGR EDU		02/15/2013	J. P. MORGAN SECURITIES, INC.		8,845,937	7,335,000		1FE
68608U-TH-9	OREGON ST GO - OR UNIV SYS - 2013 SER A		01/17/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		233,116	200,000		1FE
68608U-UG-9	OREGON ST GO - OR UNIV SYS - 2013 SER C		01/17/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		572,850	515,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						68,084,232	58,750,000	22,406	XXX
250325-RU-3	DESCHUTES CNTY OR ADMIN SCH DIST #1-REF		02/22/2013	JANNEY MONTGOMERY SCOTT		4,016,706	3,485,000		1FE
569203-LH-3	MARION & POLK CNTYS OR SCH DIST #24J SAL		01/16/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		182,150	150,000	771	1FE
592112-MB-9	NASHVILLE CO-REF		01/30/2013	RAYMOND JAMES & ASSOCIATES, INC.		6,055,900	5,000,000		1FE
528828-X4-3	LEWISVILLE TX ISD PSF - 2013 SER A - REF		02/13/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,861,264	2,360,000	1,967	1FE
355188-GK-3	FRANKLIN WI PUB SD SCH IMPT 2013		02/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,467,872	1,355,000		1FE
355188-GL-1	FRANKLIN WI PUB SD SCH IMPT 2013		02/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,594,889	1,460,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,178,781	13,810,000	2,738	XXX
3137EA-DP-1	FREDDIE MAC		01/16/2013	CITIGROUP GLOBAL MARKETS		24,945,000	25,000,000		1FE
472712-ES-3	JEFFERSON CNTY AR POLL CONTROL REVENUE-R		01/04/2013	MORGAN STANLEY DEAN WITTER		7,000,000	7,000,000		1FE
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		01/02/2013	VARIOUS		156,460			6Z
343136-X8-5	FLORIDA ST TURNPIKE AUTH DEPT TRANSN 201		01/11/2013	WELLS FARGO BROKERAGE SERVICES		4,823,843	3,995,000		1FE
167593-GV-8	CHICAGO IL O'HARE INTERNATIONAL ARPT RE		01/11/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,924,618	4,225,000	8,802	1FE
45505M-AG-1	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		02/05/2013	WELLS FARGO BROKERAGE SERVICES		6,244,222	5,410,000	76,341	1FE
574204-XG-3	MARYLAND ST DEPT OF TRANSPRTN 2013		02/13/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		13,088,821	11,380,000		1FE
64990E-JU-2	NEW YORK ST DORM AUTH ST PERSONAL INCOME		01/16/2013	PRE-REFUNDING		12,157	10,000	43	1
64990E-JV-0	NEW YORK ST DORM AUTH ST PERSONAL INCOME		01/16/2013	PRE-REFUNDING		18,222,973	14,990,000	64,540	1FE
47770V-AS-9	JOBSOHIO BEVERAGE-B		01/29/2013	J. P. MORGAN SECURITIES, INC.		12,000,000	12,000,000		1FE
914119-XY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		03/11/2013	PRE-REFUNDING		1,757,317	1,725,000	23,958	1FE
914119-XZ-0	UNIVERSITY OF CINCINNATI OH RCPT 04 D		03/11/2013	PRE-REFUNDING		606,147	595,000	8,264	1FE
899656-LV-2	TULSA OK MET UTILITY AUTH - 2013 REF		03/13/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,896,528	4,560,000		1FE
899656-LW-0	TULSA OK MET UTILITY AUTH - 2013 REF		03/13/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,921,897	4,580,000		1FE
89546R-KM-5	TRI CNTY OR MET TRANSPRTN DIST PAYROLL A		03/01/2013	MORGAN STANLEY DEAN WITTER		9,146,085	8,500,000		1FE
89546R-KN-3	TRI CNTY OR MET TRANSPRTN DIST PAYROLL A		03/01/2013	MORGAN STANLEY DEAN WITTER		5,822,000	5,000,000		1FE
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		01/02/2013	VARIOUS		80,290			6Z
45884A-ZJ-5	INTERMOUNTAIN PWR-A		02/22/2013	J. P. MORGAN SECURITIES, INC.		3,593,190	3,000,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						122,241,548	111,970,000	181,949	XXX
00101J-AD-8	ADT CORP		01/07/2013	MORGAN STANLEY DEAN WITTER		9,998,600	10,000,000		2FE
00912X-AJ-3	AIR LEASE CORP		01/30/2013	BANK OF AMERICA		10,122,500	10,125,000		3Z
00928Q-AK-7	AIRCASTLE LTD	E	01/18/2013	EXCHANGE		600,000	600,000	5,000	3FE
009363-AN-2	AIRGAS INC		02/11/2013	BANK OF AMERICA		26,954,910	27,000,000		2FE
01377B-AD-0	ALCATEL-LUCENT USA INC. U.S. TERM LOAN	R	02/25/2013	CREDIT SUISSE		1,492,500	1,500,000		4FE
018490-AP-7	ALLERGAN INC		03/07/2013	GOLDMAN, SACHS & CO.		9,979,300	10,000,000		1FE
02006A-AD-9	ALLY AUTO RECEIVABLES TRUST ABS		01/24/2013	GREENWICH CAPITAL MARKETS, INC.		15,141,797	15,000,000	5,833	1FE
02005A-CN-6	ALLY MASTER OWNER TRUST ABS		01/24/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		20,181,250	20,000,000	9,411	1FE
02005A-CS-5	ALLY MASTER OWNER TRUST ABS		01/24/2013	MIZUHO SECURITIES USA INC		14,207,813	14,000,000	9,364	1FE
02005A-DF-2	ALLY MASTER OWNER TRUST ABS		02/12/2013	J. P. MORGAN SECURITIES, INC.		14,996,528	15,000,000		1FE
00164V-AC-7	AMC NETWORKS INC		03/26/2013	Various		9,732,425	9,765,000	131,878	4FE
023766-AA-6	AMER AIRLN 13-1 B PASS T		03/05/2013	DEUTSCHE BANK SECURITIES		1,000,000	1,000,000		4FE
02666Q-M2-6	AMERICAN HONDA FINANCE	R	02/12/2013	CITIBANK		21,987,460	22,000,000		1FE
03027W-AH-5	AMERICAN TOWER TRUST I		03/06/2013	MORGAN STANLEY DEAN WITTER		30,000,000	30,000,000		1FE

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03074E-AF-1	AMERIFORGE GROUP INC. TERM LOAN		02/25/2013	DEUTSCHE BANK SECURITIES		248,750	250,000		4FE
031652-BE-9	AMKOR TECHNOLOGIES INC		03/25/2013	WELLS FARGO		2,021,963	1,997,000	42,998	3FE
031652-BG-4	AMKOR TECHNOLOGY INC		01/15/2013	EXCHANGE		1,250,000	1,250,000	25,234	3FE
038521-AL-4	ARAMARK CORP		02/22/2013	GOLDMAN, SACHS & CO.		2,250,000	2,250,000		4FE
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)		02/07/2013	J. P. MORGAN SECURITIES, INC.		600,000	600,000		4FE
03938L-AP-9	ARCELORMITTAL	F	03/22/2013	Various		4,694,375	4,500,000	151,875	3FE
042735-BB-5	ARROW ELECTRONICS INC		02/12/2013	J. P. MORGAN SECURITIES, INC.		7,461,075	7,500,000		2FE
044209-AN-4	ASHLAND INC		02/21/2013	CITIBANK		2,724,123	2,750,000	3,991	3FE
04649V-AG-5	ASURION, LLC INCREMENTAL TRANCHE B-1 TER		02/21/2013	EXCHANGE		13,871,247	13,928,571		4FE
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		02/25/2013	VARIOUS		28			4FE
00206R-BR-2	AT&T INC		02/07/2013	WARBURG DILLION READ LLC		13,591,160	13,600,000		1FE
054303-AX-0	AVON PRODUCTS INC		03/07/2013	BANK OF AMERICA		9,985,100	10,000,000		2FE
054303-AY-8	AVON PRODUCTS INC		03/07/2013	CITIBANK		9,994,500	10,000,000		2FE
05874E-AB-7	BALLYROCK CLO 2006-2, SUB, EQUITY CLO LO	F	03/13/2013	RAYMOND JAMES & ASSOCIATES, INC.		4,344,725	4,270,000		6Z*
06051G-ET-2	BANK OF AMERICA CORP		01/08/2013	BANK OF AMERICA		41,936,580	42,000,000		1FE
06406H-CK-3	BANK OF NEW YORK MELLON		03/04/2013	GOLDMAN, SACHS & CO.		15,000,000	15,000,000		1FE
06985P-AK-6	BASIC ENERGY SERVICES		01/24/2013	EXCHANGE		4,750,000	4,750,000	100,212	4FE
05542H-AA-4	BC MOUNTAIN LLC/BC MTN		01/25/2013	GOLDMAN, SACHS & CO.		750,000	750,000		4FE
08579J-AJ-1	BERRY PLASTICS CORPORATION NEW TERM LOAN		02/28/2013	CREDIT SUISSE		5,000,000	5,000,000		4FE
064255-AJ-1	BK TOKYO-MITSUBISHI UFJ	F	02/19/2013	MORGAN STANLEY DEAN WITTER		10,792,980	10,800,000		1FE
064255-AL-6	BK TOKYO-MITSUBISHI UFJ	F	02/20/2013	MORGAN STANLEY DEAN WITTER		29,955,600	30,000,000		1FE
097751-BF-7	BOMBARDIER INC	A	03/25/2013	Various		7,045,625	6,850,000	53,849	3FE
120111-BL-2	BUILDING MATERIALS CORP		02/08/2013	BANK OF AMERICA		810,000	750,000	14,344	3FE
14149Y-AX-6	CARDINAL HEALTH INC		02/19/2013	Various		10,994,000	11,000,000		2FE
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS		02/06/2013	J. P. MORGAN SECURITIES, INC.		20,996,657	21,000,000		1FE
143658-AZ-5	CARNIVAL CORP	E	01/31/2013	GOLDMAN, SACHS & CO.		25,994,540	26,000,000		2FE
14912L-5M-9	CATERPILLAR FINANCIAL SE		02/25/2013	BANK OF AMERICA		17,000,000	17,000,000		1FE
14912L-5N-7	CATERPILLAR FINANCIAL SE		02/25/2013	BANK OF AMERICA		4,993,800	5,000,000		1FE
156700-AW-6	CENTURYLINK INC		03/19/2013	Various		3,036,250	3,000,000	469	3FE
16117L-AX-7	CHARTER COMM. OPERATING, LLC TLC (EXTEND		03/04/2013	BANK OF AMERICA		1,618,000	1,600,000		3FE
16117L-AZ-2	CHARTER COMM. OPERATING, LLC TLD		02/26/2013	Various		5,052,400	4,989,987		3FE
161571-FR-0	CHASE ISSUANCE TRUST ABS		03/25/2013	NOMURA SECURITIES INTERNATIONAL, INC.		26,852,715	26,900,000	5,246	1FE
161571-FU-3	CHASE ISSUANCE TRUST ABS		02/13/2013	J. P. MORGAN SECURITIES, INC.		28,986,828	29,000,000		1FE
165167-CK-1	CHESAPEAKE ENERGY CORP		03/26/2013	J. P. MORGAN SECURITIES, INC.		4,013,750	4,000,000		3FE
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		03/22/2013	BANK OF AMERICA		2,792,188	2,500,000	58,438	4FE
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		01/18/2013	JEFFERIES & COMPANY, INC.		1,367,188	1,250,000	2,227	4FE
172967-GG-0	CITIGROUP INC		01/03/2013	CITIBANK		29,924,100	30,000,000		1FE
172967-GP-0	CITIGROUP INC		03/22/2013	CITIBANK		14,982,300	15,000,000		1FE
184496-AK-3	CLEAN HARBORS INC		02/07/2013	GOLDMAN, SACHS & CO.		2,543,750	2,500,000	23,134	3FE
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE		03/26/2013	J. P. MORGAN SECURITIES, INC.		2,102,500	2,000,000	47,667	4FE
191216-BA-7	COCA-COLA CO/THE		03/04/2013	CITIBANK		47,399,975	47,500,000	160	1FE
201723-AJ-2	COMMERCIAL METALS CO		03/21/2013	BTIG, LLC		557,500	500,000	4,185	3FE
205887-BP-6	CONAGRA FOODS INC		01/15/2013	BANK OF AMERICA		4,997,800	5,000,000		2FE
205887-BQ-4	CONAGRA FOODS INC		01/15/2013	BANK OF AMERICA		17,000,000	17,000,000		2FE
22025Y-AN-0	CORRECTIONS CORP OF AMER		03/21/2013	BANK OF AMERICA		2,900,000	2,900,000		3FE
22764Y-AH-8	CROSSMARK HOLDINGS INC. TERM LOAN B		03/05/2013	BANK OF AMERICA		746,250	750,000		4FE
228189-AA-4	CROWN AMER/CAP CORP IV		01/04/2013	DEUTSCHE BANK SECURITIES		4,967,969	4,925,000		3FE
228227-BD-5	CROWN CASTLE INTL CORP		03/07/2013	EXCHANGE		3,800,000	3,800,000	78,692	4FE
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		01/25/2013	MORGAN STANLEY DEAN WITTER		3,077,490	3,093,980		2FE
126307-AF-4	CSC HOLDINGS LLC		01/15/2013	EXCHANGE		8,552,435	7,950,000	89,438	3FE
23331A-BG-3	D.R. HORTON INC		01/30/2013	J. P. MORGAN SECURITIES, INC.		9,250,000	9,250,000		3FE
233851-AU-8	DAIMLER FINANCE NA LLC	R	01/07/2013	J. P. MORGAN SECURITIES, INC.		11,949,960	12,000,000		1FE
24823U-AH-1	DENBURY RESOURCES INC		01/22/2013	BANK OF AMERICA		3,600,000	3,600,000		4FE
25389M-AD-1	DIGITALGLOBE INC		01/25/2013	MORGAN STANLEY DEAN WITTER		1,780,000	1,780,000		4FE
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		03/26/2013	MORGAN STANLEY DEAN WITTER		7,086,250	7,000,000		3FE
25470X-AK-1	DISH DBS CORP		01/04/2013	GOLDMAN, SACHS & CO.		3,018,750	3,000,000	5,000	3FE
256671-AD-0	DOLLAR GENERAL CORPORATION TERM LOAN B-1		02/15/2013	SCOTIA CAPITAL MARKETS (USA)		1,513,125	1,500,000		2FE
260543-CA-9	DOW CHEMICAL CO/THE		01/29/2013	BANK OF AMERICA		10,468,050	9,500,000	258,453	2FE
262049-AA-7	DRILL RIGS HLDS INC	E	02/28/2013	DEUTSCHE BANK SECURITIES		5,568,750	5,500,000	155,729	4FE
26250G-AB-2	DRYROCK ISSUANCE TRUST ABS		03/25/2013	Various		40,380,777	40,459,000	9,351	1FE
90347B-AB-4	DUPONT PERFORMANCE COATING TERM LOAN B		02/25/2013	BARCLAYS BANK		990,000	1,000,000		4FE
269871-AA-7	EAGLE SPINCO INC		01/17/2013	BARCLAYS BANK		900,000	900,000		3FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
29264D-9A-1	ENDO PHARMA 2018 TERM A LOANS		03/26/2013	EXCHANGE		3,929,986	3,920,530		2FE
29264D-AF-8	ENDO PHARMACEUTICALS HOLDINGS, INC. TL A		02/11/2013	SCOTIA CAPITAL MARKETS (USA)		3,930,331	3,920,530		2FE
29372E-AV-0	ENTERPRISE FLEET FINANCING LLC ABS		03/06/2013	BANK OF AMERICA		22,997,620	23,000,000		1FE
29372E-AW-8	ENTERPRISE FLEET FINANCING LLC ABS		03/06/2013	BANK OF AMERICA		26,998,963	27,000,000		1FE
26878U-AF-4	EP ENERGY, LLC (FKA EVEREST) TRANCHE B-2		01/23/2013	Various		5,031,250	5,000,000		4FE
29444U-AL-0	EQUINIX INC		02/28/2013	J. P. MORGAN SECURITIES, INC.		900,000	900,000		3FE
30219G-AB-4	EXPRESS SCRIPTS HOLDING		01/21/2013	EXCHANGE		34,880,622	35,000,000	324,625	2FE
30219G-AC-2	EXPRESS SCRIPTS HOLDING		01/21/2013	EXCHANGE		18,995,987	19,000,000	121,917	2FE
30219G-AD-0	EXPRESS SCRIPTS HOLDING		01/21/2013	EXCHANGE		44,789,358	45,000,000	516,750	2FE
314275-AA-6	FEDERATED RETAIL HOLDING		02/07/2013	GOLDMAN, SACHS & CO.		7,226,074	6,197,000	72,109	2FE
315786-AA-1	FIDELITY & GUARANTY LIFE		03/22/2013	Various		3,015,000	3,000,000		4FE
31679D-AD-8	FIFTH THIRD AUTO TRUST ABS		03/20/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		21,998,805	22,000,000		1FE
31677Q-AX-7	FIFTH THIRD BANCORP		02/25/2013	DEUTSCHE BANK SECURITIES		13,997,480	14,000,000		1FE
319963-BE-3	FIRST DATA CORPORATION		03/21/2013	OPPENHEIMER & CO. INC		3,142,500	3,000,000	123,750	4FE
337932-AE-7	FIRSTENERGY CORP		02/28/2013	MORGAN STANLEY DEAN WITTER		17,998,200	18,000,000		2FE
33938E-AR-8	FLEXTRONICS INTL LTD	F	03/25/2013	BANK OF AMERICA		7,755,000	7,750,000	21,111	3FE
30251G-AN-7	FMG RESOURCES AUG 2006	F	02/21/2013	Various		8,614,750	8,100,000	223,380	4FE
34528Q-BP-8	FORD CREDIT FLOORPLAN MASTER O		01/24/2013	Various		13,848,361	13,430,000	10,028	1FE
34528Q-CD-4	FORD CREDIT FLOORPLAN MASTER O		01/15/2013	BARCLAYS BANK		24,993,783	25,000,000		1FE
34540U-AA-7	FORD MOTOR CREDIT CO LLC		01/08/2013	DEUTSCHE BANK SECURITIES		21,415,290	21,500,000		2FE
G3930A-AB-4	FORTESCUE METALS GROUP LTD TERM LOAN B	F	03/01/2013	BANK OF AMERICA		5,087,500	5,000,000		3FE
35671D-BE-4	FREEPORT-MCMORAN C & G		02/28/2013	BANK OF AMERICA		36,996,300	37,000,000		2FE
35671D-BF-1	FREEPORT-MCMORAN C & G		02/28/2013	BANK OF AMERICA		12,995,060	13,000,000		2FE
35803G-AH-2	FRESENIUS MEDICAL CARE AG & CO.10/12 TER		01/04/2013	COMMERZBANK AG		5,000,000	5,000,000		2FE
35906A-AK-4	FRONTIER COMMUNICATIONS		02/15/2013	J. P. MORGAN SECURITIES, INC.		3,390,000	3,000,000	91,875	3FE
35906A-AN-8	FRONTIER COMMUNICATIONS		03/27/2013	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000		3FE
361448-AP-8	GATX CORP		03/15/2013	Various		9,993,900	10,000,000	330	2FE
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER ABS		01/24/2013	Various		14,851,676	14,685,000	7,767	1FE
36159J-DQ-1	GE CAPITAL CREDIT CARD MASTER ABS		03/20/2013	RBC DOMINION SECURITIES		31,998,147	32,000,000		1FE
370334-BF-0	GENERAL MILLS INC		01/31/2013	BANK OF AMERICA		2,987,275	2,730,000	54,418	2FE
370334-BN-3	GENERAL MILLS INC		01/28/2013	DEUTSCHE BANK SECURITIES		3,999,280	4,000,000		2FE
373200-AY-0	GEORGIA GULF CORPORATION		01/24/2013	BARCLAYS BANK		4,685,000	4,600,000		3FE
375558-AR-4	GILEAD SCIENCES INC		01/31/2013	BANK OF AMERICA		13,918,145	13,508,000	54,325	2FE
377372-AG-2	GLAXOSMITHKLINE CAP INC		03/13/2013	J. P. MORGAN SECURITIES, INC.		90,382,350	90,500,000		1FE
377372-AH-0	GLAXOSMITHKLINE CAP INC		03/13/2013	J. P. MORGAN SECURITIES, INC.		4,949,600	5,000,000		1FE
380956-AC-6	GOLDCORP INC	A	03/13/2013	Various		21,904,870	22,000,000		2FE
38141G-RC-0	GOLDMAN SACHS GROUP INC		01/16/2013	GOLDMAN, SACHS & CO.		34,485,510	34,500,000		1FE
382550-BD-2	GOODYEAR TIRE & RUBBER		02/21/2013	Various		7,800,000	7,800,000	542	4FE
38869P-AK-0	GRAPHIC PACKAGING INTL		03/25/2013	Various		5,518,750	5,500,000		3FE
41283L-AC-9	HARLEY-DAVIDSON FINL SER		02/07/2013	WARBURG DILLION READ LLC		3,009,180	3,000,000	13,513	2FE
420088-AA-4	HAWK ACQUISITION SUB INC		03/22/2013	WELLS FARGO		4,000,000	4,000,000		3FE
40416G-AA-6	HDTFS INC		01/09/2013	BARCLAYS BANK		4,240,000	4,000,000	57,444	4FE
428040-CN-7	HDTFS INC		03/14/2013	EXCHANGE		400,000	400,000	10,278	4FE
428040-CP-2	HDTFS INC		03/14/2013	EXCHANGE		5,433,928	5,200,000	125,594	4FE
428040-CJ-6	HERTZ CORP		03/14/2013	EXCHANGE		1,549,520	1,500,000	41,906	4FE
43814C-AD-1	HONDA AUTO RECEIVABLES OWNER T ABS		03/25/2013	WELLS FARGO		9,251,718	9,272,000	1,118	1FE
44701Q-BA-9	HUNTSMAN INTERNATIONAL L		02/28/2013	J. P. MORGAN SECURITIES, INC.		1,871,500	1,900,000	27,016	3FE
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB		02/20/2013	J. P. MORGAN SECURITIES, INC.		2,944,316	2,936,974		3FE
44921S-AG-7	HYUNDAI AUTO LEASE SECURITIZAT ABS		02/27/2013	J. P. MORGAN SECURITIES, INC.		20,997,593	21,000,000		1FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		03/29/2013	Various		648,162	648,162		2AM
45257#-AA-9	IMPACT CHILDCARE LLC ABS		01/18/2013	Various		1,012,818	1,012,818		5
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		01/18/2013	Various		841,224	804,480		5
45685E-AC-0	ING US INC	R	02/06/2013	J. P. MORGAN SECURITIES, INC.		16,970,080	17,000,000		2FE
46284N-AB-5	IRON MOUNTAIN INC INITIAL TL		02/13/2013	J. P. MORGAN SECURITIES, INC.		5,877,799	5,920,000		3FE
464592-AP-9	ISLE OF CAPRI CASINOS		03/04/2013	Various		4,742,875	4,750,000	620	4FE
47010B-AA-2	JAGUAR LAND ROVER PLC	F	01/23/2013	BANK OF AMERICA		325,000	325,000		3FE
24422E-SB-6	JOHN DEERE CAPITAL CORP		03/06/2013	BANK OF AMERICA		17,459,575	17,500,000		1FE
478366-AV-9	JOHNSON CONTROLS INC		02/05/2013	WELLS FARGO BROKERAGE SERVICES		12,722,935	12,564,000	95,888	2FE
494550-BQ-8	KINDER MORGAN ENER PART		02/21/2013	ROYAL BANK OF SCOTLAND PLC		7,978,400	8,000,000		2FE
50076Q-AK-2	KRAFT FOODS GROUP INC		01/29/2013	EXCHANGE		19,959,254	20,000,000	49,653	2FE
50076Q-AY-2	KRAFT FOODS GROUP INC		01/29/2013	EXCHANGE		23,978,611	24,000,000	81,000	2FE
521865-AT-2	LEAR CORP		01/15/2013	Various		4,265,000	4,250,000	396	3FE

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526057-BJ-2	LENNAR CORP		01/24/2013	EXCHANGE		875,000	875,000	11,430	3FE
526057-BM-5	LENNAR CORP		01/30/2013	CITIBANK		2,942,190	3,000,000	39,979	3FE
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB		03/20/2013	CITIBANK		3,458,296	3,435,770		3FE
532778-AL-1	LIN TELEVISION CORP TLB		02/13/2013	J. P. MORGAN SECURITIES, INC.		498,741	498,741		3FE
536022-AF-3	LINN ENERGY LLC/FIN CORP		02/22/2013	BANK OF AMERICA		4,094,500	3,800,000	132,525	4FE
536022-AH-9	LINN ENERGY LLC/FIN CORP		03/25/2013	Various		7,232,500	7,000,000	178,646	4FE
55181W-AA-2	LYNX I CORP	R	02/07/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		1,200,000	1,200,000		3FE
55181X-AA-0	LYNX II CORP	R	02/07/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		400,000	400,000		4FE
55279H-AA-8	MANUF & TRADERS TRUST CO		03/04/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		13,493,520	13,500,000		1FE
570506-AR-6	MARKWEST ENERGY PART/FIN		01/07/2013	BARCLAYS BANK		2,150,000	2,150,000		3FE
577081-AX-0	MATTEL INC		03/04/2013	BANK OF AMERICA		7,748,140	7,750,000		2FE
55277B-AC-9	MCE FINANCE LTD	F	01/30/2013	DEUTSCHE BANK SECURITIES		2,605,000	2,600,000		4FE
58155Q-AF-0	MCKESSON CORP		03/05/2013	J. P. MORGAN SECURITIES, INC.		24,949,250	25,000,000		1FE
552697-AN-4	MDC PARTNERS INC	A	03/22/2013	J. P. MORGAN SECURITIES, INC.		3,387,500	3,350,000	3,281	4FE
58404J-AK-4	MEDASSETS INC TERM B LOAN		01/09/2013	J. P. MORGAN SECURITIES, INC.		1,492,500	1,500,000		3FE
58446V-AF-8	MEDIACOM BRDBND LLC/CORP		03/04/2013	BARCLAYS BANK		3,075,000	3,000,000	100,406	4FE
585055-BA-3	MEDTRONIC INC		03/19/2013	GOLDMAN, SACHS & CO.		32,451,250	32,500,000		1FE
59001A-AS-1	MERITAGE HOMES CORP		02/27/2013	CITIBANK		4,125,000	4,125,000		4FE
591709-AM-2	METROPCS WIRELESS INC		03/08/2013	DEUTSCHE BANK SECURITIES		1,862,500	1,850,000		4FE
591709-AP-5	METROPCS WIRELESS INC		03/25/2013	DEUTSCHE BANK SECURITIES		6,610,000	6,500,000	4,417	4FE
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		01/22/2013	Various		9,947,500	10,000,000		3FE
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		01/07/2013	BANK OF AMERICA		2,487,500	2,500,000		3FE
552953-CA-7	MGM RESORTS INTL		03/26/2013	Various		14,250,710	13,822,000	117,560	4FE
594088-AJ-5	MICHAELS STORES INC TERM LOAN B		02/14/2013	DEUTSCHE BANK SECURITIES		2,000,000	2,000,000		4FE
60688Q-AP-0	MIZUHO CORP BANK LTD	F	03/14/2013	MIZUHO INTERNATIONAL PLC		12,982,060	13,000,000		1FE
61746B-DG-8	MORGAN STANLEY		02/20/2013	MORGAN STANLEY DEAN WITTER		8,982,990	9,000,000		1FE
61746B-DJ-2	MORGAN STANLEY		02/20/2013	MORGAN STANLEY DEAN WITTER		4,981,850	5,000,000		1FE
573334-AC-3	MRT MID PART/MRT MID FIN		02/06/2013	WELLS FARGO		1,800,000	1,800,000		4FE
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-1		03/15/2013	Various		2,877,916	2,992,481		3FE
628530-AL-1	MYLAN INC		01/23/2013	J. P. MORGAN SECURITIES, INC.		23,190,750	19,800,000	56,306	2FE
63253W-AE-1	NATIONAL AUSTRALIA BANK	F	02/28/2013	HSBC SECURITIES, INC.		11,940,480	12,000,000		1FE
63946C-AB-4	NBCUNIVERSAL ENTERPRISE		03/20/2013	MORGAN STANLEY DEAN WITTER		15,011,250	15,000,000	2,815	1FE
63946C-AC-2	NBCUNIVERSAL ENTERPRISE		03/20/2013	J. P. MORGAN SECURITIES, INC.		22,029,700	22,000,000	7,110	1FE
64126X-AA-0	NEUSTAR INC		01/11/2013	Various		4,111,875	4,100,000		3FE
64952W-BM-4	NEW YORK LIFE GLOBAL FDG		02/06/2013	DEUTSCHE BANK SECURITIES		6,995,450	7,000,000		1FE
65409Q-AZ-5	NIELSEN FINANCE LLC/CO		01/04/2013	BANK OF AMERICA		1,995,000	2,000,000	24,250	3FE
65476L-AD-3	NISSAN AUTO LEASE TRUST ABS		03/25/2013	J. P. MORGAN SECURITIES, INC.		34,544,474	34,500,000	9,219	1FE
654740-AC-3	NISSAN MOTOR ACCEPTANCE		03/11/2013	J. P. MORGAN SECURITIES, INC.		19,967,600	20,000,000		2FE
654740-AD-1	NISSAN MOTOR ACCEPTANCE		03/11/2013	J. P. MORGAN SECURITIES, INC.		20,753,616	20,800,000		2FE
65535H-AD-1	NOMURA HOLDINGS INC	F	03/06/2013	NOMURA SECURITIES INTERNATIONAL, INC.		19,932,800	20,000,000		2FE
629377-BT-8	NRG ENERGY INC		03/22/2013	BARCLAYS BANK		2,125,000	2,000,000	4,417	3FE
67020Y-AD-2	NUANCE COMMUNICATIONS		03/26/2013	MORGAN STANLEY DEAN WITTER		3,056,250	3,000,000	20,604	3FE
62947Q-AM-0	NXP BV/NXP FUNDING LLC	F	01/31/2013	MORGAN STANLEY DEAN WITTER		800,000	800,000		4FE
62947Q-AN-8	NXP BV/NXP FUNDING LLC	F	03/05/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		1,600,000	1,600,000		4FE
67574U-AB-4	OCWEN LOAN SERVICING INITIAL TL		03/21/2013	BARCLAYS BANK		497,500	500,000		4FE
676253-AL-1	OFFSHORE GROUP INVST LTD	F	03/21/2013	CITIBANK		750,000	750,000		4FE
68268N-AF-0	ONEOK PARTNERS LP		02/07/2013	BANK OF AMERICA		3,174,840	3,000,000	2,979	2FE
68268N-AH-6	ONEOK PARTNERS LP		02/12/2013	WELLS FARGO BROKERAGE SERVICES		12,908,563	12,790,000	108,004	2FE
704549-AM-6	PEABODY ENERGY CORP		02/21/2013	JEFFERIES & COMPANY, INC.		1,763,640	1,704,000	29,879	3FE
709599-AL-8	PENSKE TRUCK LEASING/PTL		01/14/2013	J. P. MORGAN SECURITIES, INC.		15,965,280	16,000,000		2FE
713448-CE-6	PEPSICO INC		02/25/2013	J. P. MORGAN SECURITIES, INC.		8,142,149	8,145,000		1FE
713448-CF-3	PEPSICO INC		02/25/2013	J. P. MORGAN SECURITIES, INC.		60,000,000	60,000,000		1FE
718546-AE-4	PHILLIPS 66		01/30/2013	EXCHANGE		9,496,899	9,500,000	74,615	2FE
718546-AJ-3	PHILLIPS 66		01/30/2013	EXCHANGE		38,545,794	38,100,000	277,865	2FE
72650V-AF-0	PLAINS EXPLORATION & PROD INC 7 YEAR TL		03/08/2013	Various		9,565,000	9,500,000		3FE
73179P-AJ-5	POLYONE CORP		02/13/2013	BANK OF AMERICA		1,310,000	1,310,000		3FE
74005P-BE-3	PRAXAIR INC		02/13/2013	HSBC SECURITIES, INC.		9,494,110	9,500,000		1FE
693656-AA-8	PVH CORP		01/04/2013	RBC DOMINION SECURITIES		2,531,250	2,500,000	5,938	3FE
69368H-AC-7	PVH CORP. TRANCHE B TL		03/18/2013	Various		6,038,750	6,000,000		3FE
747262-AJ-2	QVC INC		03/04/2013	WELLS FARGO BROKERAGE SERVICES		9,996,800	10,000,000		2FE
74977E-PY-3	RABOBANK NEDERLAND	F	03/12/2013	BARCLAYS BANK		25,000,000	25,000,000		1FE
74977E-PZ-0	RABOBANK NEDERLAND	F	03/12/2013	BARCLAYS BANK		23,947,440	24,000,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
75281A-AP-4	RANGE RESOURCES CORP		03/04/2013	J. P. MORGAN SECURITIES, INC.		4,000,000	4,000,000		3FE
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		01/30/2013	EXCHANGE		4,004,762	4,000,000	77,944	4FE
77340R-AP-2	ROCKIES EXPRESS PIPELINE		01/10/2013	BANK OF AMERICA		1,500,000	1,500,000		3FE
772739-AJ-7	ROCK-TENN CO		03/28/2013	EXCHANGE		29,874,819	29,682,000	99,064	3FE
772739-AL-2	ROCK-TENN CO		03/28/2013	EXCHANGE		4,991,331	5,000,000	18,375	3FE
772739-AP-3	ROCK-TENN CO		03/28/2013	EXCHANGE		6,944,797	7,000,000	18,375	3FE
77509N-AK-9	ROGERS CABLE INC	A	01/25/2013	WELLS FARGO BROKERAGE SERVICES		6,167,304	5,850,000	120,656	2FE
77531Q-AM-0	ROGERS COMMUNICATIONS IN	A	01/28/2013	MIZUHO INTERNATIONAL PLC		7,537,528	6,615,000	187,425	2FE
74977X-AA-9	RSI HOME PRODUCTS INC		02/15/2013	BANK OF AMERICA		500,000	500,000		4FE
785592-AA-4	SABINE PASS LIQUEFACTION		01/29/2013	MORGAN STANLEY DEAN WITTER		1,500,000	1,500,000		3FE
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		03/25/2013	Various		4,236,275	4,015,000	62,223	3FE
80007P-AN-9	SANDRIDGE ENERGY INC		03/22/2013	Various		6,584,375	6,250,000	71,875	4FE
81211K-AU-4	SEALED AIR CORP		03/07/2013	BANK OF AMERICA		400,000	400,000		4FE
81211L-AP-3	SEALED AIR CORP TERM B-1		02/21/2013	Various		5,748,510	5,658,139		3FE
81726J-AC-5	SENSATA TECHNOLOGIES FINANCE COMPANY LLC		03/06/2013	Various		14,250,294	14,221,817		3FE
78413H-AA-7	SES SA	F	03/26/2013	BANK OF AMERICA		9,951,800	10,000,000		2FE
829259-AK-6	SINCLAIR TELEVISION GROU		03/26/2013	J. P. MORGAN SECURITIES, INC.		5,985,000	6,000,000		4FE
83001A-AA-0	SIX FLAGS ENTERTAINMENT		01/11/2013	Various		3,040,000	3,000,000	9,917	4FE
83002C-AF-4	SIX FLAGS THEME PARKS, INC TRANCHE B TER		01/04/2013	WELLS FARGO		4,386,436	4,400,254		3FE
830505-AP-8	SKANDINAVISKA ENSKILDA	F	03/13/2013	CITIBANK		19,885,000	20,000,000		1FE
78442F-EP-9	SLM CORP		01/23/2013	BANK OF AMERICA		5,160,150	5,000,000	73,194	2FE
84762N-AT-8	SPECTRUM BRANDS INITIAL US TL		01/09/2013	DEUTSCHE BANK SECURITIES		247,500	250,000		4FE
847788-AR-7	SPEEDWAY MOTORSPORTS INC		01/08/2013	BANK OF AMERICA		210,000	200,000	6,000	3FE
84857H-AK-6	SPIRIT AEROSYSTEMS INC TLB		03/14/2013	Various		7,024,883	6,981,250		3FE
852060-AD-4	SPRINT CAPITAL CORP		03/13/2013	OPPENHEIMER & CO. INC		2,035,000	2,000,000	46,979	4FE
853254-AJ-9	STANDARD CHARTERED PLC	F	01/08/2013	BANK OF AMERICA		9,988,500	10,000,000		1FE
855030-AL-6	STAPLES INC		01/07/2013	BARCLAYS BANK		17,950,860	18,000,000		2FE
85571N-AB-5	STARZ LLC/STARZ FIN CORP		02/18/2013	EXCHANGE		3,050,000	3,050,000	65,660	3FE
86722A-AC-7	SUNCOKE ENERGY INC		02/26/2013	JEFFERIES & COMPANY, INC.		1,275,000	1,200,000	7,625	4FE
86723C-AA-6	SUNCOKE ENRGY PART LP/FI		01/17/2013	J. P. MORGAN SECURITIES, INC.		600,000	600,000		4FE
86736G-AN-4	SUNGARD DATA SYSTEMS INC TRANCHE D TERM		01/11/2013	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000		3FE
991410-9A-1	SURVEYMONKEY.COM LLC TERM LOAN		03/14/2013	J. P. MORGAN SECURITIES, INC.		497,500	500,000		4FE
86960B-AC-6	SVENSKA HANDELSBANKEN AB	F	03/15/2013	BANK OF AMERICA		14,950,650	15,000,000		1FE
87612B-AK-8	TARGA RESOURCES PARTNERS		02/07/2013	EXCHANGE		20,708,030	20,150,000	21,409	3FE
87951Y-AN-1	TELESAT CANADA TERM LOAN B		02/21/2013	J. P. MORGAN SECURITIES, INC.		4,966,538	4,987,469		3FE
88023U-9A-1	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		03/20/2013	BANK OF AMERICA		2,956,500	3,000,000		3FE
88033G-BX-7	TENET HEALTHCARE CORP		01/22/2013	BANK OF AMERICA		1,800,000	1,800,000		3FE
881609-AZ-4	TESORO CORP		02/06/2013	BANK OF AMERICA		2,729,500	2,650,000	53,018	3FE
89153U-AE-1	TOTAL CAPITAL CANADA LTD		01/10/2013	BARCLAYS BANK		7,992,320	8,000,000		1FE
89352H-AH-2	TRANS-CANADA PIPELINES	A	01/10/2013	HSBC SECURITIES, INC.		3,992,920	4,000,000		1FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		02/28/2013	EXCHANGE		6,964,091	6,963,696		3FE
89604B-AP-3	TRIBUNE CO TRANCHE B TL (EXIT)		01/22/2013	J. P. MORGAN SECURITIES, INC.		2,475,000	2,500,000		3FE
89668Q-AA-6	TRINSEO OP / TRINSEO FIN	F	01/24/2013	DEUTSCHE BANK SECURITIES		700,000	700,000		4FE
896818-AG-6	TRIUMPH GROUP INC		02/11/2013	RBC DOMINION SECURITIES		400,000	400,000		3FE
87264M-AJ-8	TRW AUTOMOTIVE INC		02/25/2013	BANK OF AMERICA		450,000	450,000		3FE
872882-AA-3	TSMC GLOBAL LTD	F	03/27/2013	GOLDMAN, SACHS & CO.		14,998,200	15,000,000		1FE
872882-AC-9	TSMC GLOBAL LTD	F	03/27/2013	GOLDMAN, SACHS & CO.		54,963,150	55,000,000		1FE
899745-AA-1	TUNICA-BILOXI GAMING AU		02/15/2013	STERNE AGEE & LEACH		4,438,600	5,010,000	118,685	4FE
87311X-AD-0	TW TELECOM HOLDINGS INC		01/18/2013	EXCHANGE		1,125,000	1,125,000	17,805	4FE
90472V-AE-1	UNIFRAX HOLDING CO NEW TERM DOLLAR LOAN		03/07/2013	GOLDMAN, SACHS & CO.		497,500	500,000		4FE
909218-AB-5	UNIT CORP		01/18/2013	EXCHANGE		5,572,118	5,500,000	63,766	3FE
911365-AY-0	UNITED RENTALS NORTH AM		01/21/2013	EXCHANGE		24,424,232	23,750,000	22,760	3FE
911365-AZ-7	UNITED RENTALS NORTH AM		01/21/2013	EXCHANGE		900,000	900,000	18,300	4FE
911365-BA-1	UNITED RENTALS NORTH AM		01/21/2013	EXCHANGE		900,000	900,000	12,169	4FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		03/20/2013	Various		6,247,500	6,000,000	127,719	4FE
91359P-AK-6	UNIVERSAL HOSPITAL SERVI		02/07/2013	BARCLAYS BANK		2,393,438	2,250,000	88,164	4Z
91911X-AQ-7	VALEANT PHARMACEUTICALS	I	01/02/2013	BANK OF AMERICA		5,406,250	5,000,000	133,125	4FE
C9413P-AN-3	VALEANT PHARMACEUTICALS TLB SERIES C1	A	02/22/2013	J. P. MORGAN SECURITIES, INC.		(12,500)			3FE
C9413P-AM-5	VALEANT PHARMACEUTICALS TLB SERIES D1	A	02/22/2013	VARIOUS		(109,975)			3FE
92210M-AC-8	VANTIV LLC TRANCHE A TL		03/01/2013	MIZUHO SECURITIES USA INC		6,876,901	6,910,256		3FE
92769V-AB-5	VIRGIN MEDIA FINANCE PLC	F	03/27/2013	Various		(11,813)			3FE
92769X-AC-9	VIRGIN MEDIA SECURED FIN	F	03/27/2013	Various		(29,530)			2FE

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92857W-BB-5	VODAFONE GROUP PLC	F	02/11/2013	MITSUBISHI UFJ SECURITIES (USA)		20,000,000	20,000,000		1FE
92857W-BE-9	VODAFONE GROUP PLC	F	02/11/2013	J. P. MORGAN SECURITIES, INC.		40,313,700	40,500,000		1FE
92867M-AD-2	VOLKSWAGEN AUTO LOAN ENHANCED ABS		02/21/2013	BARCLAYS BANK		22,996,171	23,000,000		1FE
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TERM		02/12/2013	VARIOUS		(15,000)			4FE
94973B-AA-9	WELLS ENTERPRISES INC		01/15/2013	BANK OF MONTREAL		500,000	500,000		4FE
950840-AC-2	WESFARMERS LTD	F	03/13/2013	BARCLAYS BANK		20,000,000	20,000,000		1FE
95235L-AN-0	WEST CORPORATION TERM B-8		02/20/2013	Various		5,592,733	5,649,339		4FE
96208T-AA-2	WEX INC		01/25/2013	WELLS FARGO		750,000	750,000		3FE
96332H-CF-4	WHIRLPOOL CORP		02/22/2013	CITIBANK		6,986,070	7,000,000		2FE
97381W-AY-0	WINDSTREAM CORP		01/08/2013	WELLS FARGO		250,000	250,000		3FE
97381H-AL-1	WINDSTREAM CORP TL A-4		03/06/2013	MORGAN STANLEY DEAN WITTER		6,837,316	6,911,392		3FE
97381H-AN-7	WINDSTREAM CORP TL B-4		03/04/2013	BANK OF AMERICA		10,000,000	10,000,000		3FE
98152E-AG-4	WORLD OMNI MASTER OWNER TRUST		02/20/2013	BARCLAYS BANK		12,000,000	12,000,000		1FE
98310W-AK-4	WYNDHAM WORLDWIDE		02/19/2013	J. P. MORGAN SECURITIES, INC.		12,483,500	12,500,000		2FE
98417E-AS-9	XSTRATA FINANCE CANADA		01/29/2013	ROYAL BANK OF SCOTLAND PLC		4,039,640	4,000,000	19,200	2FE
98419M-AA-8	XYLEM INC		03/12/2013	J. P. MORGAN SECURITIES, INC.		17,677,620	16,585,000	286,206	2FE
98978V-AD-5	ZOETIS INC		01/28/2013	Various		11,720,211	11,705,000	643	2FE
98978V-AF-0	ZOETIS INC		01/16/2013	BANK OF AMERICA		7,995,440	8,000,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,760,574,482	2,745,176,637	6,480,053	XXX
8399997. Total - Bonds - Part 3						4,189,233,057	4,155,231,637	7,187,469	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,189,233,057	4,155,231,637	7,187,469	XXX
060505-81-5	BANK OF AMERICA		02/20/2013	EXCHANGE	6,019.000		0.00		P3LFE
902973-15-5	US BANCORP SERIES H		01/29/2013	DIRECT	30,000.000		0.00		P2LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
88579Y-10-1	3M COMPANY		03/14/2013	Various	50,769.000	5,197,677			L
002824-10-0	ABBOTT LABS		03/13/2013	GOLDMAN, SACHS & CO.	134,859.000	4,563,780			L
00287Y-10-9	ABBVIE INC		02/05/2013	Various	151,704.000	4,438,335			L
G1151C-10-1	ACCENTURE PLC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	7,319			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		03/27/2013	GOLDMAN, SACHS & CO.	63,226.000	5,101,229			L
008252-10-8	AFFILIATED MANAGERS GR		03/18/2013	ITG	100.000	15,423			L
00846U-10-1	AGILENT TECHNOLOGIES INC		03/27/2013	GOLDMAN, SACHS & CO.	121,742.000	5,060,044			L
009158-10-6	AIR PRODUCTS & CHEM		03/13/2013	Various	47,146.000	4,175,762			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	15,578			L
02153X-10-8	ALTISOURCE ASSET MANAGEMENT CORP		12/14/2012	Various	70.000	261			U
02153W-10-0	ALTISOURCE RESIDENTIAL CLASS B		12/14/2012	Various	233.330	869			L
023135-10-6	AMAZON COM INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	26,631			L
025537-10-1	AMERICAN ELEC PWR INC		03/13/2013	GOLDMAN, SACHS & CO.	88,036.000	3,969,302			L
026874-78-4	AMERICAN INTL GROUP INC		03/18/2013	ITG	100.000	3,858			L
03027X-10-0	AMERICAN TOWER CORP		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	7,672			L
037411-10-5	APACHE CORP		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	8,456			L
037833-10-0	APPLE INC.		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	45,268			L
00206R-10-2	AT&T INC		03/13/2013	GOLDMAN, SACHS & CO.	113,922.000	3,998,248			L
053332-10-2	AUTOZONE INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	37,027			L
053774-10-5	AVIS BUDGET GROUP INC		03/18/2013	ITG	600.000	16,612			L
05463D-10-0	AXIALL CORP		03/18/2013	ITG	100.000	6,224			L
071813-10-9	BAXTER INTL INC		03/13/2013	Various	75,855.000	5,104,159			L
081437-10-5	BEMIS CO INC		03/13/2013	Various	105,578.000	3,880,540			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		02/05/2013	THE WILLIAMS CAPITAL GROUP	900.000	87,632			L
099724-10-6	BORG WARNER INC.		02/05/2013	THE WILLIAMS CAPITAL GROUP	500.000	37,110			L
101121-10-1	BOSTON PPTYS INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	600.000	62,496			L
110122-10-8	BRISTOL MYERS SQUIBB CO		03/13/2013	GOLDMAN, SACHS & CO.	106,561.000	3,895,548			L
112463-10-4	BROOKDALE SENIOR LIVING INC		03/18/2013	ITG	100.000	2,760			L
117043-10-9	BRUNSWICK CORP.		03/18/2013	ITG	100.000	3,415			L
12673P-10-5	CA INC		03/27/2013	GOLDMAN, SACHS & CO.	198,728.000	5,002,163			L
134429-10-9	CAMPBELL SOUP CO		03/13/2013	GOLDMAN, SACHS & CO.	98,631.000	3,696,681			L
14040H-10-5	CAPITAL ONE FINL CORP		03/18/2013	ITG	100.000	5,463			L

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14149Y-10-8	CARDINAL HEALTH INC		03/27/2013	GOLDMAN, SACHS & CO.	207,963.000	9,020,146			L
14170T-10-1	CAREFUSION CORP		03/27/2013	GOLDMAN, SACHS & CO.	145,264.000	5,047,257			L
151020-10-4	CELGENE CORP.		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	9,971			L
16411R-20-8	CHENIERE ENERGY INC		03/18/2013	ITG	100.000	2,499			L
166764-10-0	CHEVRON CORP		03/13/2013	Various	35,823.000	4,174,196			L
167250-10-9	CHICAGO BRIDGE IRON NY SHR		02/13/2013	MERGER	180.360	9,399			L
172967-42-4	CITIGROUP INC		03/18/2013	ITG	1,900.000	88,062			L
178566-10-5	CITY NATIONAL CORP.		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	5,367			L
189054-10-9	CLOROX CO		03/13/2013	Various	49,060.000	3,923,842			L
125896-10-0	CMS ENERGY CORP		03/13/2013	Various	153,898.000	3,972,093			L
191216-10-0	COCA COLA CO.		03/13/2013	GOLDMAN, SACHS & CO.	107,893.000	4,089,920			L
194162-10-3	COLGATE PALMOLIVE CO		02/05/2013	THE WILLIAMS CAPITAL GROUP	1,100.000	120,890			L
205887-10-2	CONAGRA INC		03/13/2013	GOLDMAN, SACHS & CO.	118,901.000	3,937,366			L
212015-10-1	CONTINENTAL RESOURCES INC OK		03/18/2013	ITG	100.000	9,175			L
21254X-10-6	CONVERSUS CAP	R	01/02/2013	VARIOUS	438,000.000	709,560			L
G2554F-11-3	COVIDIEN PLC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	6,220			L
22662X-10-0	CRIMSON WINE GROUP LTD		02/26/2013	DISTRIBUTION	958.000	5,528			U
235851-10-2	DANAHER CO RP COM		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	6,043			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	11,502			L
G27823-10-6	DELPHI AUTOMOTIVE PLC		02/05/2013	THE WILLIAMS CAPITAL GROUP	800.000	31,359			L
25389M-87-7	DIGITALGLOBE INC		02/01/2013	MERGER	342.340	9,575			L
233331-10-7	DTE ENERGY CO		03/13/2013	Various	62,328.000	3,983,135			L
26441C-20-4	DUKE ENERGY HLDG CORP		03/13/2013	GOLDMAN, SACHS & CO.	59,991.000	4,110,882			L
265504-10-0	DUNKIN' BRANDS GROUP INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	3,642			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		02/05/2013	THE WILLIAMS CAPITAL GROUP	500.000	44,310			L
532457-10-8	ELI LILLY & CO		03/13/2013	GOLDMAN, SACHS & CO.	75,122.000	4,061,188			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		02/05/2013	STOCK DIV.	9.650	241			L
26885G-10-9	ERA GROUP INC		02/01/2013	DISTRIBUTION	960.000	19,814			L
30231G-10-2	EXXON MOBIL CORP		03/13/2013	GOLDMAN, SACHS & CO.	47,620.000	4,291,231			L
315616-10-2	F5 NETWORKS INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	10,664			L
30303M-10-2	FACEBOOK INC		03/18/2013	Various	13,100.000	353,352			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/13/2013	Various	123,342.000	4,633,559			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	03/27/2013	GOLDMAN, SACHS & CO.	745,156.000	5,031,294			L
369550-10-8	GENERAL DYNAMICS CORP		03/13/2013	GOLDMAN, SACHS & CO.	61,762.000	4,209,528			L
370334-10-4	GENERAL MLS INC		03/13/2013	GOLDMAN, SACHS & CO.	89,264.000	3,819,225			L
G3922B-10-7	GENPACT LTD		03/18/2013	DISTRIBUTION	22,405.000	386,934			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		03/18/2013	ITG	100.000	15,238			L
384802-10-4	GRAINGER W W INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	21,738			L
413875-10-5	HARRIS CORP.		03/27/2013	GOLDMAN, SACHS & CO.	113,610.000	5,062,952			L
40412C-10-1	HCA HOLDINGS INC		03/18/2013	ITG	200.000	7,519			L
42217K-10-6	HEALTH CARE REIT INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	6,211			L
423452-10-1	HELMERICH & PAYNE, INC.		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	6,407			L
42809H-10-7	HESS CORP		03/27/2013	GOLDMAN, SACHS & CO.	71,642.000	5,077,612			L
432589-10-9	HILLSHIRE BRANDS CO		03/27/2013	GOLDMAN, SACHS & CO.	146,626.000	5,048,758			L
423074-10-3	HJ HEINZ CO		02/06/2013	GOLDMAN, SACHS & CO.	49,625.000	3,002,552			L
438516-10-6	HONEYWELL INTERNATIONAL INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	300.000	20,913			L
440452-10-0	HORMEL FOODS CORP		03/13/2013	Various	103,858.000	3,736,278			L
W4229S-14-2	HQ AB RIGHTS	D	03/11/2013	DIRECT	154.300				L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/13/2013	Various	19,880.000	4,094,830			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		03/27/2013	GOLDMAN, SACHS & CO.	386,696.000	5,035,174			L
G50871-10-5	JAZZ PHARMACEUTICALS PLC		03/18/2013	ITG	500.000	29,621			L
478160-10-4	JOHNSON & JOHNSON		03/13/2013	Various	54,222.000	4,074,401			L
48020Q-10-7	JONES LANG LASALLE INC.		03/18/2013	ITG	100.000	9,842			L
46625H-10-0	JP MORGAN CHASE & CO		03/18/2013	ITG	100.000	4,960			L
487836-10-8	KELLOGG CO.		03/13/2013	GOLDMAN, SACHS & CO.	67,280.000	3,995,890			L
488295-10-6	KELT CORPORATION LTD	C	03/01/2013	DISTRIBUTION	3,050.000	16,891			U
494368-10-3	KIMBERLY-CLARK CORP		03/13/2013	GOLDMAN, SACHS & CO.	44,157.000	3,967,667			L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		01/29/2013	STOCK DIV.	28.800	1,554			L
502424-10-4	L-3 COMMUNICATIONS		03/13/2013	Various	54,483.000	4,258,899			L
50540R-40-9	LABORATORY CORP AMER HLDGS		03/27/2013	GOLDMAN, SACHS & CO.	56,684.000	5,035,804			L
527288-10-4	LEUCADIA NATIONAL C		03/01/2013	MERGER	10,039.140	270,053			L
531229-10-2	LIBERTY MEDIA CORP		01/14/2013	DISTRIBUTION	10,327.000	615,100			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
53578A-10-8	LINKEDIN CORP		03/18/2013	Various	200.000	29,837			L
539830-10-9	LOCKHEED MARTIN CORP		03/13/2013	Various	47,268.000	4,292,615			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		03/18/2013	Various	300.000	18,934			U
554382-10-1	MACERICH COMPANY		03/18/2013	ITG	700.000	43,641			L
580135-10-1	MCDONALDS CORP		03/13/2013	GOLDMAN, SACHS & CO.	42,083.000	4,020,973			L
58155Q-10-3	MCKESSON CORP		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	10,179			L
583334-10-7	MEADWESTVA CO CORP COM		02/06/2013	Various	96,514.000	3,084,107			L
585055-10-6	MEDTRONIC INC.		03/13/2013	GOLDMAN, SACHS & CO.	90,823.000	4,196,372			L
58933Y-10-5	MERCK & CO. INC.		03/13/2013	GOLDMAN, SACHS & CO.	93,310.000	3,997,081			L
608190-10-4	MOHAWK INDUSTRIES INC		03/18/2013	Various	200.000	21,732			L
61166W-10-1	MONSANTO CO		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	10,195			L
G6359F-10-3	NABORS INDUSTRIES LTD		03/27/2013	GOLDMAN, SACHS & CO.	324,044.000	5,089,817			L
64110D-10-4	NETAPP INC		03/27/2013	GOLDMAN, SACHS & CO.	149,120.000	5,010,039			L
64110L-10-6	NETFLIX INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	17,488			L
65339F-10-1	NEXTERA ENERGY INC		03/13/2013	GOLDMAN, SACHS & CO.	57,665.000	4,173,772			L
655844-10-8	NORFOLK SOUTHERN CORP		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	6,890			L
664397-10-6	NORTHEAST UTILITIES		03/13/2013	Various	99,404.000	4,069,867			L
666807-10-2	NORTHROP GRUMMAN CORP		03/13/2013	GOLDMAN, SACHS & CO.	64,646.000	4,322,473			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	8,795			L
678026-10-5	OIL STATES INTL		03/18/2013	Various	200.000	15,817			L
681919-10-6	OMNICOM GROUP		03/13/2013	Various	69,025.000	3,810,825			L
713448-10-8	PEPSICO INC.		03/13/2013	Various	54,181.000	3,996,413			L
SB7LG6-74-8	PETROBAKKEN ENERGY LTD	C	01/02/2013	DISTRIBUTION	8,619.780	64,372			U
723787-10-7	PIONEER NA T RES CO COM		03/18/2013	Various	1,000.000	124,961			L
724479-10-0	PITNEY BOWES INC		03/27/2013	GOLDMAN, SACHS & CO.	333,444.000	4,977,948			L
731068-10-2	POLARIS INDUSTRIES INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	8,599			L
69351T-10-6	PPL CORP		03/13/2013	GOLDMAN, SACHS & CO.	138,708.000	4,161,190			L
742718-10-9	PROCTER & GAMBLE CO		03/13/2013	GOLDMAN, SACHS & CO.	53,797.000	3,992,809			L
744320-10-2	PRUDENTIAL FINL INC		03/18/2013	ITG	1,100.000	65,901			L
693656-10-0	PVH CORP		02/13/2013	Various	282.200	33,567			L
747525-10-3	QUALCOMM INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	800.000	53,296			L
74834L-10-0	QUEST DIAGNOSTICS INC		03/27/2013	GOLDMAN, SACHS & CO.	88,416.000	5,005,592			L
755111-50-7	RAYTHEON COMPANY		03/13/2013	GOLDMAN, SACHS & CO.	76,570.000	4,264,355			L
759509-10-2	RELIANCE STEEL & ALUMINUM		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	6,448			L
774415-10-3	ROCKWOOD HOLDINGS INC		03/18/2013	ITG	100.000	6,470			L
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		03/18/2013	Various	200.000	8,800			L
79466L-30-2	SALESFORCE.COM INC		03/18/2013	Various	200.000	34,857			L
806857-10-8	SCHLUMBERGER LTD		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	7,965			L
82735Q-10-2	SILVER BAY REALTY TRUST CORP		03/28/2013	DISTRIBUTION	60.600	758			L
828806-10-9	SIMON PPTY GROUP INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	16,295			L
W8582D-10-5	SKISTAR AB	D	03/21/2013	DISTRIBUTION	346.100	3,251			U
78440X-10-1	SL GREEN REALTY CORP		03/18/2013	ITG	600.000	51,383			L
847560-10-9	SPECTRA ENERGY CORP		03/13/2013	GOLDMAN, SACHS & CO.	146,023.000	4,111,667			L
855030-10-2	STAPLES INC.		03/27/2013	GOLDMAN, SACHS & CO.	372,022.000	5,008,432			L
855244-10-9	STARBUCKS CORP		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	5,607			L
860630-10-2	STIFEL FINANCIAL CORP		02/15/2013	MERGER	150.010	5,813			L
78486Q-10-1	SVB FINANCIAL GROUP		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	6,736			L
871829-10-7	SYSCO CORP		03/14/2013	GOLDMAN, SACHS & CO.	125,513.000	4,015,409			L
74144T-10-8	T. ROWE PRICE GROUP		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	7,221			L
87612G-10-1	TARGA RES CORP		02/25/2013	DISTRIBUTION	1,445.000	88,290			L
87612E-10-6	TARGET CORP		03/13/2013	GOLDMAN, SACHS & CO.	61,753.000	3,879,832			L
H84989-10-4	TE CONNECTIVITY LTD		03/27/2013	GOLDMAN, SACHS & CO.	120,104.000	5,009,400			L
87971M-10-3	TELUS CORP	C	02/08/2013	CONVERSION	16,700.000	747,223			U
887317-30-3	TIME WARNER INC		03/13/2013	GOLDMAN, SACHS & CO.	72,346.000	3,768,412			L
887389-10-4	TIMKEN CO.		03/27/2013	GOLDMAN, SACHS & CO.	87,396.000	4,944,921			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/01/2013	STOCK DIV.	30.900	704			L
89417E-10-9	TRAVELERS COS INC		03/13/2013	Various	64,202.000	4,985,477			L
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		03/18/2013	ITG	800.000	47,465			L
90384S-30-3	ULTA US		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	9,866			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		03/13/2013	GOLDMAN, SACHS & CO.	48,758.000	3,997,028			L
911363-10-9	UNITED RENTALS INC		03/18/2013	ITG	100.000	5,339			L
913017-10-9	UNITED TECHNOLOGIES CORP		02/05/2013	THE WILLIAMS CAPITAL GROUP	600.000	53,580			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92276F-10-0	VENTAS INC		03/18/2013	Various	200.000	13,666			L
92343V-10-4	VERIZON COMMUNICATIONS		03/13/2013	GOLDMAN, SACHS & CO.	86,091.000	3,837,558			L
38388F-10-8	W R GRACE & CO NEW		03/18/2013	ITG	100.000	7,719			L
92927K-10-2	WABCO HOLDINGS INC		03/18/2013	ITG	100.000	7,140			L
931142-10-3	WAL-MART STORES		03/13/2013	GOLDMAN, SACHS & CO.	71,359.000	5,082,159			L
94106L-10-9	WASTE MGMT INC DEL		03/13/2013	Various	112,672.000	4,079,832			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		03/27/2013	GOLDMAN, SACHS & CO.	436,108.000	5,157,752			L
959802-10-9	WESTERN UN CO COM		03/27/2013	GOLDMAN, SACHS & CO.	344,588.000	5,089,808			L
963320-10-6	WHIRLPOOL CORP COM		03/18/2013	ITG	100.000	11,535			L
976657-10-6	WISCONSIN ENERGY		03/13/2013	Various	100,162.000	3,959,136			L
983134-10-7	WYNN RESOR TS LTD COM		03/18/2013	ITG	100.000	12,107			L
985817-10-5	YELP INC		02/11/2013	DISTRIBUTION	19,936.000	420,849			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						323,553,738	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		01/02/2013	VARIOUS	138,697.000	138,697			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						138,697	XXX		XXX
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	03/08/2013	DIRECT	185,433.010				A
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	01/22/2013	DIRECT	85,805.510	8,300,825			U
464286-50-9	ISHARES MSCI CANADA ETF	I	03/27/2013	Various	12,426.000	353,473			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	03/27/2013	Various	48,050.000	2,817,372			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/18/2013	Various	10,898.000	977,734			L
78462F-10-3	SPDR S&P 500 ETF TRUST		03/21/2013	Various	27,006.000	4,097,617			L
9299999. Subtotal - Common Stocks - Mutual Funds						16,547,021	XXX		XXX
9799997. Total - Common Stocks - Part 3						340,239,456	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						340,239,456	XXX		XXX
9899999. Total - Preferred and Common Stocks						340,239,456	XXX		XXX
9999999 - Totals						4,529,472,514	XXX	7,187,469	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 8

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		03/01/2013	SCHEDULED REDEMPTION		1,544	1,544	1,616	1,610		(66)		(66)		1,544				25	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		03/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		03/01/2013	SCHEDULED REDEMPTION		12	12	12	12						12					03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		03/01/2013	SCHEDULED REDEMPTION		311	311	323	322		(11)		(11)		311				6	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		03/01/2013	SCHEDULED REDEMPTION		256	256	273	270		(15)		(15)		256				5	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		03/01/2013	SCHEDULED REDEMPTION		521	521	546	548		(26)		(26)		521				10	04/15/2020	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		03/01/2013	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		03/01/2013	SCHEDULED REDEMPTION		7	7	7	7						7					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		03/01/2013	SCHEDULED REDEMPTION		41	41	41	42		(1)		(1)		41				1	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		03/01/2013	SCHEDULED REDEMPTION		4,494	4,494	4,424	4,409		85		85		4,494				75	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		03/01/2013	SCHEDULED REDEMPTION		228	228	239	246		(18)		(18)		228				4	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		03/01/2013	SCHEDULED REDEMPTION		239	239	242	241		(2)		(2)		239				4	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		03/01/2013	SCHEDULED REDEMPTION		478	478	493	501		(23)		(23)		478				8	04/15/2024	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		03/01/2013	SCHEDULED REDEMPTION		2,469	2,469	2,546	2,573		(103)		(103)		2,469				36	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		03/01/2013	SCHEDULED REDEMPTION		1,546	1,546	1,469	1,469		77		77		1,546				22	10/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		03/01/2013	SCHEDULED REDEMPTION		83	83	84	85		(2)		(2)		83				1	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		03/01/2013	SCHEDULED REDEMPTION		4,914	4,914	4,838	4,842		72		72		4,914				65	01/15/2024	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		03/01/2013	SCHEDULED REDEMPTION		34	34	34	34		(1)		(1)		34				1	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		03/01/2013	SCHEDULED REDEMPTION		124	124	126	126		(1)		(1)		124				2	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		03/01/2013	SCHEDULED REDEMPTION		5,962	5,962	5,670	5,725		237		237		5,962				87	12/15/2023	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		03/01/2013	SCHEDULED REDEMPTION		1,985	1,985	1,886	1,890		94		94		1,985				29	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		03/01/2013	SCHEDULED REDEMPTION		2,722	2,722	2,680	2,687		36		36		2,722				39	12/15/2023	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		03/01/2013	SCHEDULED REDEMPTION		721	721	744	748		(26)		(26)		721				12	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		03/01/2013	SCHEDULED REDEMPTION		559	559	577	581		(23)		(23)		559				9	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		03/01/2013	SCHEDULED REDEMPTION		374	374	385	396		(22)		(22)		374				6	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		03/01/2013	SCHEDULED REDEMPTION		5,872	5,872	5,580	5,586		286		286		5,872				85	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		03/01/2013	SCHEDULED REDEMPTION		9,063	9,063	8,921	8,918		145		145		9,063				107	01/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		03/01/2013	SCHEDULED REDEMPTION		603	603	616	612		(8)		(8)		603				9	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		03/01/2013	SCHEDULED REDEMPTION		2,958	2,958	2,890	2,903		54		54		2,958				39	01/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		03/01/2013	SCHEDULED REDEMPTION		278	278	282	283		(6)		(6)		278				4	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		03/01/2013	SCHEDULED REDEMPTION		1,563	1,563	1,589	1,589		(26)		(26)		1,563				25	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		03/01/2013	SCHEDULED REDEMPTION		70	70	73	74		(4)		(4)		70				1	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		03/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		03/01/2013	SCHEDULED REDEMPTION		2,840	2,840	2,840	2,823		16		16		2,840				45	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		03/01/2013	SCHEDULED REDEMPTION		74	74	77	82		(8)		(8)		74				1	06/15/2029	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		01/01/2013	SCHEDULED REDEMPTION		2,415	2,415	2,442	2,451		(36)		(36)		2,415				14	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		03/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		03/01/2013	SCHEDULED REDEMPTION		47	47	47	47						47				1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		03/01/2013	SCHEDULED REDEMPTION		108	108	111	113		(5)		(5)		108				2	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		03/01/2013	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22					03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		03/01/2013	SCHEDULED REDEMPTION		1,883	1,883	1,925	1,944		(61)		(61)		1,883				22	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		03/01/2013	SCHEDULED REDEMPTION		124	124	130	140		(15)		(15)		124				2	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		03/01/2013	SCHEDULED REDEMPTION		1,474	1,474	1,540	1,604		(130)		(130)		1,474				27	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		03/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					12/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		03/01/2013	SCHEDULED REDEMPTION		317	317	331	341		(24)		(24)		317				6	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		03/01/2013	SCHEDULED REDEMPTION		59	59	60	61		(1)		(1)		59				1	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		03/01/2013	SCHEDULED REDEMPTION		246	246	246	244		2		2		246				4	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		03/01/2013	SCHEDULED REDEMPTION		222	222	227	227		(5)		(5)		222				3	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		03/01/2013	SCHEDULED REDEMPTION		484	484	506	519		(34)		(34)		484				9	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		03/01/2013	SCHEDULED REDEMPTION		885	885	924	979		(94)		(94)		885				16	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		03/01/2013	SCHEDULED REDEMPTION		1,077	1,077	1,077	1,071		7		7		1,077				17	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		03/01/2013	SCHEDULED REDEMPTION		9,371	9,371	9,788	9,877		(507)		(507)		9,371				187	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		03/01/2013	SCHEDULED REDEMPTION		78	78	82	84		(6)		(6)		78				1	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		03/01/2013	SCHEDULED REDEMPTION		1,117	1,117	1,167	1,232		(115)		(115)		1,117				19	06/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		03/01/2013	SCHEDULED REDEMPTION		189	189	189	188		1		1		189				3	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		03/01/2013	SCHEDULED REDEMPTION		181	181	190	195		(13)		(13)		181				3	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		03/01/2013	SCHEDULED REDEMPTION		68	68	71	74		(6)		(6)		68				1	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		03/01/2013	SCHEDULED REDEMPTION		45	45	46	47		(2)		(2)		45				1	01/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		03/01/2013	SCHEDULED REDEMPTION		114	114	119	121		(8)		(8)		114				2	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		03/01/2013	SCHEDULED REDEMPTION		5,244	5,244	5,334	5,353		(109)		(109)		5,244				62	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		03/01/2013	SCHEDULED REDEMPTION		450	450	470	475		(25)		(25)		450				8	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		03/01/2013	SCHEDULED REDEMPTION		195	195	204	208		(13)		(13)		195				3	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		03/01/2013	SCHEDULED REDEMPTION		3,567	3,567	3,726	3,890		(324)		(324)		3,567				71	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		03/01/2013	SCHEDULED REDEMPTION		46	46	47	48		(2)		(2)		46				1	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		03/01/2013	SCHEDULED REDEMPTION		174	174	177	178		(4)		(4)		174				3	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		03/01/2013	SCHEDULED REDEMPTION		342	342	348	350		(8)		(8)		342				5	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		03/01/2013	SCHEDULED REDEMPTION		1,055	1,055	1,073	1,082		(26)		(26)		1,055				13	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		03/01/2013	SCHEDULED REDEMPTION		3,480	3,480	3,441	3,423		57		57		3,480				61	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		03/01/2013	SCHEDULED REDEMPTION		137	137	135	133		4		4		137				2	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		03/01/2013	SCHEDULED REDEMPTION		119	119	120	121		(2)		(2)		119				2	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		03/01/2013	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		03/01/2013	SCHEDULED REDEMPTION		281	281	293	304		(24)		(24)		281				5	07/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		03/01/2013	SCHEDULED REDEMPTION		192	192	195	196		(4)		(4)		192				3	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		03/01/2013	SCHEDULED REDEMPTION		9	9	9	10						9					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		03/01/2013	SCHEDULED REDEMPTION		229	229	240	254		(25)		(25)		229				4	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		03/01/2013	SCHEDULED REDEMPTION		12	12	11	11						12					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		03/01/2013	SCHEDULED REDEMPTION		129	129	131	132		(3)		(3)		129				2	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		03/01/2013	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		03/01/2013	SCHEDULED REDEMPTION		487	487	495	500		(13)		(13)		487				8	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		03/01/2013	SCHEDULED REDEMPTION		181	181	184	184		(3)		(3)		181				3	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		03/01/2013	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		03/01/2013	SCHEDULED REDEMPTION		413	413	409	407		6		6		413				6	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		03/01/2013	SCHEDULED REDEMPTION		148	148	150	150		(3)		(3)		148				2	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		03/01/2013	SCHEDULED REDEMPTION		305	305	310	311		(6)		(6)		305				5	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		03/01/2013	SCHEDULED REDEMPTION		75	75	76	76		(2)		(2)		75				1	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		03/01/2013	SCHEDULED REDEMPTION		708	708	719	721		(13)		(13)		708				11	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		03/01/2013	SCHEDULED REDEMPTION		144	144	146	146		(2)		(2)		144				2	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		03/01/2013	SCHEDULED REDEMPTION		293	293	290	288		5		5		293				4	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		03/01/2013	SCHEDULED REDEMPTION		271	271	275	278		(7)		(7)		271				4	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		03/01/2013	SCHEDULED REDEMPTION		295	295	301	301		(5)		(5)		295				5	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		03/01/2013	SCHEDULED REDEMPTION		462	462	470	471		(8)		(8)		462				7	09/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		03/01/2013	SCHEDULED REDEMPTION		144	144	137	134		10		10		144				2	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		03/01/2013	SCHEDULED REDEMPTION		340	340	330	327		13		13		340				5	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		03/01/2013	SCHEDULED REDEMPTION		4,177	4,177	4,249	4,269		(91)		(91)		4,177				73	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		03/01/2013	SCHEDULED REDEMPTION		302	302	306	312		(10)		(10)		302				5	01/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		03/01/2013	SCHEDULED REDEMPTION		72	72	71	69		2		2		72				1	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		03/01/2013	SCHEDULED REDEMPTION		44	44	44	45		(1)		(1)		44				1	05/15/2028	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		03/01/2013	SCHEDULED REDEMPTION		554	554	565	566		(13)		(13)		554				9	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		03/01/2013	SCHEDULED REDEMPTION		355	355	362	364		(9)		(9)		355				6	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		03/01/2013	SCHEDULED REDEMPTION		175	175	178	179		(4)		(4)		175				3	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		03/01/2013	SCHEDULED REDEMPTION		123	123	125	126		(3)		(3)		123				2	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		03/01/2013	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		03/01/2013	SCHEDULED REDEMPTION		194	194	198	199		(4)		(4)		194				3	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		03/01/2013	SCHEDULED REDEMPTION		105	105	106	107		(3)		(3)		105				2	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		03/01/2013	SCHEDULED REDEMPTION		1,576	1,576	1,603	1,612		(36)		(36)		1,576				27	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		03/01/2013	SCHEDULED REDEMPTION		149	149	151	152		(3)		(3)		149				2	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		03/01/2013	SCHEDULED REDEMPTION		289	289	295	297		(7)		(7)		289				4	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		03/01/2013	SCHEDULED REDEMPTION		281	281	285	286		(5)		(5)		281				4	01/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		03/01/2013	SCHEDULED REDEMPTION		80	80	81	81		(1)		(1)		80				1	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		03/01/2013	SCHEDULED REDEMPTION		711	711	728	732		(21)		(21)		711				11	12/15/2027	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		03/01/2013	SCHEDULED REDEMPTION		441	441	447	455		(14)		(14)		441				7	04/15/2029	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		03/01/2013	SCHEDULED REDEMPTION		305	305	311	312		(7)		(7)		305				5	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		03/01/2013	SCHEDULED REDEMPTION		394	394	400	401		(8)		(8)		394				6	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		03/01/2013	SCHEDULED REDEMPTION		150	150	152	155		(4)		(4)		150				2	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		03/01/2013	SCHEDULED REDEMPTION		697	697	713	712		(15)		(15)		697				11	07/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		03/01/2013	SCHEDULED REDEMPTION		139	139	142	144		(5)		(5)		139				2	03/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		03/01/2013	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					08/15/2029	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		03/01/2013	SCHEDULED REDEMPTION		164	164	162	161		3		3		164				2	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		03/01/2013	SCHEDULED REDEMPTION		225	225	223	223		3		3		225				4	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		03/01/2013	SCHEDULED REDEMPTION		136	136	138	140		(4)		(4)		136				2	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		03/01/2013	SCHEDULED REDEMPTION		77	77	78	79		(2)		(2)		77				1	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		03/01/2013	SCHEDULED REDEMPTION		14	14	14	14						14					04/15/2029	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		03/01/2013	SCHEDULED REDEMPTION		549	549	562	563		(14)		(14)		549				9	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		03/01/2013	SCHEDULED REDEMPTION		375	375	383	386		(12)		(12)		375				6	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		03/01/2013	SCHEDULED REDEMPTION		2,447	2,447	2,508	2,529		(82)		(82)		2,447				31	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		03/01/2013	SCHEDULED REDEMPTION		250	250	256	259		(8)		(8)		250				4	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		03/01/2013	SCHEDULED REDEMPTION		37	37	36	36		1		1		37				1	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		03/01/2013	SCHEDULED REDEMPTION		199	199	189	185		14		14		199				3	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		03/01/2013	SCHEDULED REDEMPTION		133	133	131	130		3		3		133				2	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		03/01/2013	SCHEDULED REDEMPTION		584	584	608	676		(92)		(92)		584				12	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		03/01/2013	SCHEDULED REDEMPTION		154	154	157	164		(10)		(10)		154				2	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		03/01/2013	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					07/15/2028	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		03/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		03/01/2013	SCHEDULED REDEMPTION		278	278	278	276		2		2		278				4	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		03/01/2013	SCHEDULED REDEMPTION		459	459	453	452		7		7		459				7	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		03/01/2013	SCHEDULED REDEMPTION		61	61	60	60		1		1		61				1	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		03/01/2013	SCHEDULED REDEMPTION		6,001	6,001	5,529	5,948		54		54		6,001				78	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		03/01/2013	SCHEDULED REDEMPTION		2,831	2,831	2,608	2,807		24		24		2,831				34	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		03/01/2013	SCHEDULED REDEMPTION		4,949	4,949	5,123	5,354		(405)		(405)		4,949				92	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		03/01/2013	SCHEDULED REDEMPTION		4,479	4,479	4,574	4,709		(230)		(230)		4,479				78	08/15/2029	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		03/01/2013	SCHEDULED REDEMPTION		2,223	2,223	2,048	2,200		23		23		2,223				27	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		03/01/2013	SCHEDULED REDEMPTION		1,557	1,557	1,435	1,545		12		12		1,557				19	04/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		03/01/2013	SCHEDULED REDEMPTION		65	65	67	71		(6)		(6)		65				1	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		03/01/2013	SCHEDULED REDEMPTION		5,911	5,911	5,445	5,835		76		76		5,911				73	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		03/01/2013	SCHEDULED REDEMPTION		97	97	98	100		(3)		(3)		97				2	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		03/01/2013	SCHEDULED REDEMPTION		180	180	183	186		(7)		(7)		180				3	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		03/01/2013	SCHEDULED REDEMPTION		42	42	41	42						42				1	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		03/01/2013	SCHEDULED REDEMPTION		61	61	62	66		(4)		(4)		61				1	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		03/01/2013	SCHEDULED REDEMPTION		251	251	259	283		(32)		(32)		251				5	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		03/01/2013	SCHEDULED REDEMPTION		1,484	1,484	1,367	1,465		19		19		1,484				18	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		03/01/2013	SCHEDULED REDEMPTION		7,716	7,716	7,108	7,633		83		83		7,716				94	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		03/01/2013	SCHEDULED REDEMPTION		1,177	1,177	1,084	1,165		12		12		1,177				14	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		03/01/2013	SCHEDULED REDEMPTION		1,104	1,104	1,017	1,094		9		9		1,104				14	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		03/01/2013	SCHEDULED REDEMPTION		557	557	531	530		28		28		557				8	11/15/2029	1
36210X-MJ-8	GOVT NATL MTG ASSOC I #505371		03/01/2013	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16					01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		03/01/2013	SCHEDULED REDEMPTION		27	27	25	27						27					05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		03/01/2013	SCHEDULED REDEMPTION		50	50	51	58		(8)		(8)		50				1	09/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		03/01/2013	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23					04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		03/01/2013	SCHEDULED REDEMPTION		74	74	76	78		(4)		(4)		74				1	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		03/01/2013	SCHEDULED REDEMPTION		219	219	228	233		(15)		(15)		219				4	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		03/01/2013	SCHEDULED REDEMPTION		3,891	3,891	3,585	3,855		36		36		3,891				44	04/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		03/01/2013	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20					09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		03/01/2013	SCHEDULED REDEMPTION		2,405	2,405	2,216	2,381		25		25		2,405				29	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		03/01/2013	SCHEDULED REDEMPTION		4	4	4	5		(1)		(1)		4					12/15/2029	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		03/01/2013	SCHEDULED REDEMPTION		71	71	72	74		(4)		(4)		71				1	11/15/2029	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		03/01/2013	SCHEDULED REDEMPTION		44	44	45	46		(2)		(2)		44				1	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2013	SCHEDULED REDEMPTION		38	38	37	37						38				1	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		03/01/2013	SCHEDULED REDEMPTION		119	119	123	131		(11)		(11)		119				2	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		03/01/2013	SCHEDULED REDEMPTION		100	100	103	111		(11)		(11)		100				2	07/15/2029	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		03/01/2013	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					09/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		03/01/2013	SCHEDULED REDEMPTION		655	655	663	671		(16)		(16)		655				12	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		03/01/2013	SCHEDULED REDEMPTION		204	204	211	209		(4)		(4)		204				3	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		03/01/2013	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		03/01/2013	SCHEDULED REDEMPTION		1,650	1,650	1,708	1,847		(196)		(196)		1,650				31	12/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		03/01/2013	SCHEDULED REDEMPTION		220	220	228	245		(25)		(25)		220				4	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		03/01/2013	SCHEDULED REDEMPTION		141	141	148	145		(4)		(4)		141				2	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		03/01/2013	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13					02/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		03/01/2013	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22					01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		03/01/2013	SCHEDULED REDEMPTION		154	154	160	172		(18)		(18)		154				3	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		03/01/2013	SCHEDULED REDEMPTION		105	105	107	110		(5)		(5)		105				2	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		03/01/2013	SCHEDULED REDEMPTION		28	28	29	30		(1)		(1)		28					06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		03/01/2013	SCHEDULED REDEMPTION		20	20	21	22		(1)		(1)		20					12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		03/01/2013	SCHEDULED REDEMPTION		44	44	45	47		(2)		(2)		44				1	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		03/01/2013	SCHEDULED REDEMPTION		205	205	210	215		(9)		(9)		205				3	02/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		03/01/2013	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		03/01/2013	SCHEDULED REDEMPTION		95,747	95,747	97,797	96,755		(1,008)		(1,008)		95,747				1,060	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		03/01/2013	SCHEDULED REDEMPTION		40	40	40	42		(2)		(2)		40				1	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		03/01/2013	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25					05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		03/01/2013	SCHEDULED REDEMPTION		57	57	58	60		(3)		(3)		57				1	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		03/01/2013	SCHEDULED REDEMPTION		272	272	281	293		(21)		(21)		272				4	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		03/01/2013	SCHEDULED REDEMPTION		37	37	36	36		1		1		37					06/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		03/01/2013	SCHEDULED REDEMPTION		610	610	620	623		(14)		(14)		610				7	06/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		03/01/2013	SCHEDULED REDEMPTION		254	254	266	264		(10)		(10)		254				4	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		03/01/2013	SCHEDULED REDEMPTION		93	93	93	93						93				1	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		03/01/2013	SCHEDULED REDEMPTION		114	114	117	121		(7)		(7)		114				2	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		03/01/2013	SCHEDULED REDEMPTION		17	17	18	19		(1)		(1)		17					04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		03/01/2013	SCHEDULED REDEMPTION		681	681	678	679		2		2		681				9	12/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		03/01/2013	SCHEDULED REDEMPTION		822	822	819	819		3		3		822				10	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		03/01/2013	SCHEDULED REDEMPTION		467	467	465	465		2		2		467				6	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		03/01/2013	SCHEDULED REDEMPTION		191	191	190	191		1		1		191				2	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		03/01/2013	SCHEDULED REDEMPTION		635	635	660	662		(28)		(28)		635				9	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		03/01/2013	SCHEDULED REDEMPTION		24	24	24	24						24					02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		03/01/2013	SCHEDULED REDEMPTION		366	366	386	392		(25)		(25)		366				6	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		03/01/2013	SCHEDULED REDEMPTION		614	614	612	612		2		2		614				8	03/15/2033	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		03/01/2013	SCHEDULED REDEMPTION		32	32	32	32						32					02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		03/01/2013	SCHEDULED REDEMPTION		1,350	1,350	1,345	1,345		5		5		1,350				17	04/15/2033	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		03/01/2013	SCHEDULED REDEMPTION		316	316	326	331		(15)		(15)		316				4	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		03/01/2013	SCHEDULED REDEMPTION		1,718	1,718	1,771	1,772		(54)		(54)		1,718				23	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		03/01/2013	SCHEDULED REDEMPTION		289	289	301	308		(18)		(18)		289				4	06/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		03/01/2013	SCHEDULED REDEMPTION		682	682	703	701		(19)		(19)		682				10	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		03/01/2013	SCHEDULED REDEMPTION		638	638	636	636		2		2		638				6	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		03/01/2013	SCHEDULED REDEMPTION		853	853	879	883		(30)		(30)		853				11	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		03/01/2013	SCHEDULED REDEMPTION		79,632	79,632	82,519	82,027		(2,395)		(2,395)		79,632				987	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		03/01/2013	SCHEDULED REDEMPTION		1,147	1,147	1,143	1,144		3		3		1,147				13	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		03/01/2013	SCHEDULED REDEMPTION		36,883	36,883	38,341	38,360		(1,476)		(1,476)		36,883				598	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		03/01/2013	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		03/01/2013	SCHEDULED REDEMPTION		27	27	27	27						27					12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		03/01/2013	SCHEDULED REDEMPTION		27	27	27	27						27					01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		03/01/2013	SCHEDULED REDEMPTION		385	385	400	399		(14)		(14)		385				6	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		03/01/2013	SCHEDULED REDEMPTION		47,805	47,805	48,641	48,652		(847)		(847)		47,805				446	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		03/01/2013	SCHEDULED REDEMPTION		9,074	9,074	9,433	9,435		(361)		(361)		9,074				147	02/15/2036	1
36292L-BW-3	GOVT NATL MTG ASSOC I #651753		03/01/2013	SCHEDULED REDEMPTION		2,958	2,958	3,272	3,316		(357)		(357)		2,958				37	03/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		03/01/2013	SCHEDULED REDEMPTION		8,437	8,437	8,582	8,573		(136)		(136)		8,437				120	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		03/01/2013	SCHEDULED REDEMPTION		83	83	86	90		(7)		(7)		83				1	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		03/01/2013	SCHEDULED REDEMPTION		970	970	1,009	1,019		(49)		(49)		970				14	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		03/01/2013	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		03/01/2013	SCHEDULED REDEMPTION		2,433	2,433	2,529	2,542		(109)		(109)		2,433				28	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		03/01/2013	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				1	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		03/01/2013	SCHEDULED REDEMPTION		115,135	115,135	119,686	117,833		(2,698)		(2,698)		115,135				1,865	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		03/01/2013	SCHEDULED REDEMPTION		1,394	1,394	1,449	1,475		(81)		(81)		1,394				22	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		03/01/2013	SCHEDULED REDEMPTION		181	181	185	185		(4)		(4)		181				2	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		03/01/2013	SCHEDULED REDEMPTION		12	12	13	13						12					07/15/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		03/01/2013	SCHEDULED REDEMPTION		20	20	20	20						20					06/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		03/01/2013	SCHEDULED REDEMPTION		707	707	729	730		(23)		(23)		707				10	09/15/2037	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		03/01/2013	SCHEDULED REDEMPTION		2,006	2,006	2,041	2,039		(33)		(33)		2,006				28	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		03/01/2013	SCHEDULED REDEMPTION		10	10	10	10						10					08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		03/01/2013	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34					09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		03/01/2013	SCHEDULED REDEMPTION		1,244	1,244	1,283	1,283		(39)		(39)		1,244				20	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		03/01/2013	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19					09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		03/01/2013	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22					10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		03/01/2013	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32					01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		03/01/2013	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					02/15/2038	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		03/01/2013	SCHEDULED REDEMPTION		83,784	83,784	89,112	88,538		(4,753)		(4,753)		83,784				761	07/15/2024	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		03/01/2013	SCHEDULED REDEMPTION		3,278	3,278	3,442	3,371		(93)		(93)		3,278				57	11/15/2017	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		03/01/2013	SCHEDULED REDEMPTION		157	157	163	164		(8)		(8)		157				3	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		03/01/2013	SCHEDULED REDEMPTION		3,058	3,058	3,211	3,145		(88)		(88)		3,058				53	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		03/01/2013	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					11/15/2026	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		03/01/2013	SCHEDULED REDEMPTION		2,272	2,272	2,322	2,332		(60)		(60)		2,272				29	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		03/01/2013	SCHEDULED REDEMPTION		2,173	2,173	2,218	2,227		(54)		(54)		2,173				32	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		03/01/2013	SCHEDULED REDEMPTION		348	348	354	356		(8)		(8)		348				5	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		03/01/2013	SCHEDULED REDEMPTION		441	441	446	454		(12)		(12)		441				6	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		03/01/2013	SCHEDULED REDEMPTION		20	20	21	22		(3)		(3)		20					10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		03/01/2013	SCHEDULED REDEMPTION		729	729	726	726		2		2		729				9	07/15/2033	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		03/01/2013	SCHEDULED REDEMPTION		34,320	34,320	36,722	36,307		(1,987)		(1,987)		34,320				374	06/15/2019	1
36241K-LN-6	GOVT NATL MTG ASSOC I #782133		03/01/2013	SCHEDULED REDEMPTION		10,407	10,407	11,310	11,218		(812)		(812)		10,407				135	01/15/2022	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		03/01/2013	SCHEDULED REDEMPTION		283,263	283,263	303,949	303,903		(20,640)		(20,640)		283,263				3,382	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		03/01/2013	SCHEDULED REDEMPTION		15,281	15,281	16,247	16,170		(890)		(890)		15,281				141	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		03/01/2013	SCHEDULED REDEMPTION		39,155	39,155	41,633	41,492		(2,337)		(2,337)		39,155				354	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		01/15/2013	SCHEDULED REDEMPTION		93,237	93,237	93,237	93,237						93,237				642	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	02/06/2013	SCHEDULED REDEMPTION		375,936	375,936	375,936	375,936						375,936				3,361	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	01/10/2013	SCHEDULED REDEMPTION		200,651	200,651	200,651	200,651						200,651				1,779	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		02/01/2013	SCHEDULED REDEMPTION		94,539	94,539	94,539	94,539						94,539				646	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		03/07/2013	SCHEDULED REDEMPTION		189,022	189,022	189,022	189,022						189,022				1,583	06/07/2022	1FE
89609G-AB-8	TRICAHUE LEASING LLC		02/26/2013	SCHEDULED REDEMPTION		147,214	147,214	147,214	147,214						147,214				1,378	02/26/2022	1FE
912828-RM-4	US TREASURY N/B		02/01/2013	CITIGROUP GLOBAL MARKETS		30,482,814	30,000,000	30,131,743	30,102,388		(2,470)		(2,470)		30,099,918		382,896	382,896	79,558	10/31/2016	1
912828-RU-6	US TREASURY N/B		03/08/2013	Various		95,989,456	95,000,000	94,852,043	94,883,512		3,164		3,164		94,886,676		1,102,780	1,102,780	171,154	11/30/2016	1
912828-SK-7	US TREASURY N/B		03/11/2013	GOLDMAN, SACHS & CO.		5,011,328	5,000,000	4,984,001	4,988,067		1,027		1,027		4,989,095		22,233	22,233	9,168	03/15/2015	1
912828-TL-4	US TREASURY N/B		01/17/2013	Various		115,027,345	115,000,000	115,044,919	115,037,766		(479)		(479)		115,037,288		(9,943)	(9,943)	103,729	08/31/2014	1
912828-TY-6	US TREASURY N/B		02/01/2013	Various		97,498,442	100,000,000	97,585,158			1,000		1,000		97,586,158		(87,716)	(87,716)	325,000	11/15/2022	1
912828-UD-0	US TREASURY N/B		01/31/2013	BANK OF MONTREAL		83,284,729	83,500,000	83,277,442			1,675		1,675		83,279,118		5,611	5,611	9,227	12/31/2014	1
912828-UE-8	US TREASURY N/B		01/25/2013	Various		69,839,842	70,000,000	69,828,126			1,954		1,954		69,830,080		9,762	9,762	38,950	12/31/2017	1
912828-UF-5	US TREASURY N/B		01/18/2013	Various		39,682,814	40,000,000	39,531,252			1,239		1,239		39,532,491		150,323	150,323	23,619	12/31/2019	1Z
912828-UJ-7	US TREASURY N/B		02/25/2013	Various		194,400,154	194,000,000	194,268,287			(422)		(422)		194,267,865		132,289	132,289	61,927	01/31/2018	1
912828-UK-4	US TREASURY N/B		02/28/2013	Various		261,130,561	261,150,000	261,142,636			81		81		261,142,717		(12,156)	(12,156)	45,672	01/31/2015	1
912828-UL-2	US TREASURY N/B		02/21/2013	Various		110,134,376	110,000,000	109,904,692			78		78		109,904,770		229,606	229,606	48,239	01/31/2020	1
912828-UM-0	US TREASURY N/B		02/27/2013	BANK OF MONTREAL		70,043,750	70,000,000	69,961,717			71		71		69,961,788		81,962	81,962	9,427	02/15/2016	1
912828-UP-3	US TREASURY N/B		03/21/2013	MORGAN STANLEY DEAN WITTER		20,001,562	20,000,000	20,004,688			(140)		(140)		20,004,548		(2,986)	(2,986)	2,989	02/28/2015	1
912828-UQ-1	US TREASURY N/B		03/22/2013	Various		34,759,376	35,000,000	34,769,532			56		56		34,769,588		(10,212)	(10,212)	22,588	02/29/2020	1
912828-UR-9	US TREASURY N/B		02/28/2013	CITIGROUP GLOBAL MARKETS		29,974,219	30,000,000	29,967,189			18		18		29,967,207		7,012	7,012	611	02/28/2018	1
0599999. Subtotal - Bonds - U.S. Governments						1,259,420,110	1,260,809,343	1,257,457,096	247,214,670		(36,741)		(36,741)		1,257,418,648		2,001,463	2,001,463	974,550	XXX	XXX
105756-BH-2	FED REPUBLIC OF BRAZIL	F	01/15/2013	Various		166,667	166,667	183,785	332,025						166,667				13,333	01/15/2018	2FE
563469-TV-7	MANITOBA (PROVINCE OF)	A	01/22/2013	BANK OF AMERICA		20,367,400	20,000,000	20,429,800	20,416,716		(4,149)		(4,149)		20,412,567		(45,167)	(45,167)	53,472	05/30/2019	1FE
01306G-AA-1	PROVINCE OF ALBERTA	A	03/14/2013	Various		45,279,100	45,000,000	45,097,350	45,094,746		(4,539)		(4,539)		45,090,207		188,893	188,893	109,306	06/21/2017	1FE
168863-AW-8	REPUBLIC OF CHILE	F	02/14/2013	Various		10,607,500	10,000,000	9,896,550	9,908,094		1,226		1,226		9,909,320		698,180	698,180	140,382	09/14/2021	1FE
195325-BN-4	REPUBLIC OF COLOMBIA	F	02/13/2013	Various		11,277,500	10,000,000	10,390,000	10,345,708		(4,594)		(4,594)		10,341,114		936,386	936,386	263,715	07/12/2021	2FE
857524-AB-8	REPUBLIC OF POLAND	F	02/13/2013	BANK OF AMERICA		5,725,000	5,000,000	4,930,250	4,936,341		719		719		4,937,060		787,940	787,940	101,389	03/23/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74727P-AP-6	STATE OF QATAR	F	02/13/2013	BNP PARIBAS SECURITIES CORP		5,620,000	5,000,000	5,218,750	5,201,010		(2,476)		(2,476)		5,198,534		421,466	421,466	130,625	01/20/2022	1FE
00254E-JE-3	SWEDISH EXPORT CREDIT	F	01/04/2013	SUSQUEHANNA FINANCIAL GROUP LLLP		5,237,400	5,000,000	4,995,400	4,998,345		21		21		4,998,366		239,034	239,034	51,007	09/16/2014	1FE
910860-BA-5	UNITED MEXICAN STATES	F	02/14/2013	MORGAN STANLEY DEAN WITTER		5,350,000	5,000,000	4,966,100	4,968,855		386		386		4,969,241		380,759	380,759	78,038	03/15/2022	2FE
1099999. Subtotal - Bonds - All Other Governments						109,630,567	105,166,667	106,107,985	106,201,839		(13,405)		(13,405)		106,023,076		3,607,491	3,607,491	941,267	XXX	XXX
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2		03/01/2013	CALLED @ 100.00000000		250,000	250,000	250,263	250,139		(4)		(4)		250,135		(135)	(135)	2,990	06/01/2027	1FE
341150-M4-9	FLORIDA ST GO - DEPT TRANSN RIGHT OF WAY		02/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		14,450,114	11,510,000	14,375,875	14,196,618		(35,633)		(35,633)		14,160,986		289,129	289,129	358,089	07/01/2021	1FE
373384-WW-2	GEORGIA ST G.O. REF-2011 SER J-2		03/14/2013	Various		6,016,860	5,000,000	5,827,450	5,745,341		(15,308)		(15,308)		5,730,033		286,827	286,827	83,250	11/01/2022	1FE
419791-E4-6	HAWAII ST G.O. REF - 2011 SER EA		02/20/2013	HUTCHINSON SHOCKEY ERLEY & CO.		6,186,200	5,000,000	5,909,200	5,823,978		(12,223)		(12,223)		5,811,756		374,444	374,444	58,333	12/01/2022	1FE
574193-EL-8	MARYLAND ST- STATE & LOCAL FACS LOAN - F		02/07/2013	RBC DAIN RAUSCHER		11,455,296	9,600,000	11,472,672	11,355,201		(21,478)		(21,478)		11,333,723		121,573	121,573	188,800	08/15/2021	1FE
57582P-D2-3	MASSACHUSETTS ST- SER E		01/31/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		405,274	350,000	402,668	399,858		(501)		(501)		399,357		5,917	5,917	2,200	12/01/2022	1FE
605581-BL-0	MISSISSIPPI ST GO - REF 2012 SER F		02/07/2013	J. P. MORGAN SECURITIES, INC.		10,090,160	8,000,000	10,063,520	9,992,984		(23,627)		(23,627)		9,969,358		120,802	120,802	112,222	11/01/2021	1FE
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D		01/10/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		238,353	215,000	197,068	200,738		44		44		200,782		37,572	37,572	3,225	09/15/2022	1FE
677521-WK-8	OHIO ST GO COMMON SCHOOLS - 2012 SER B		03/25/2013	RBC DAIN RAUSCHER		14,577,027	11,855,000	14,596,469	14,407,528		(80,250)		(80,250)		14,327,278		249,749	249,749	317,780	03/15/2020	1FE
677521-LY-0	OHIO ST GO HIGHER ED-REF SER A		02/07/2013	J. P. MORGAN SECURITIES, INC.		12,578,200	10,000,000	12,646,700	12,540,079		(30,642)		(30,642)		12,509,437		68,763	68,763	204,167	09/15/2021	1FE
93974C-K8-2	WASHINGTON ST GO - MOTOR VEHICLE - REF -		02/07/2013	RAYMOND JAMES & ASSOCIATES, INC.		6,272,750	5,000,000	6,292,800	6,211,245		(15,031)		(15,031)		6,196,215		76,535	76,535	153,472	07/01/2021	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						82,520,234	66,780,000	82,034,684	81,123,711		(234,652)		(234,652)		80,889,059		1,631,176	1,631,176	1,484,528	XXX	XXX
463020-MH-7	IRONDALE AL G O WTS 2007D		02/12/2013	MERRILL LYNCH CAPITAL MARKETS		1,194,760	1,120,000	1,097,510	1,099,852		62		62		1,099,914		94,846	94,846	19,802	10/01/2036	1FE
717316-WY-5	PHOENIX CITY AL SCH WTS 07 B		03/04/2013	Various		1,661,311	1,510,000	1,552,658	1,530,553		(836)		(836)		1,529,717		131,594	131,594	45,175	08/01/2028	1FE
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2013	CALLED @ 100.00000000		205,000	205,000	205,000	209,967		74		74		210,041		(5,041)	(5,041)	7,944	02/01/2029	1
919289-DM-7	VALLEY AL G O WTS 2007		03/01/2013	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				4,241	03/01/2037	5*
639149-FT-5	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		02/21/2013	CITIGROUP GLOBAL MARKETS		535,731	485,000	440,536	450,479		431		431		450,910		84,821	84,821	14,247	07/01/2022	1FE
718814-L2-0	PHOENIX AZ GO - REF 2012 SER C		02/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		22,928,174	19,515,000	22,679,357	22,502,349		(39,573)		(39,573)		22,462,776		465,398	465,398	526,905	07/01/2021	1FE
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 2007E		02/14/2013	Various		2,525,477	2,330,000	2,319,911	2,321,545		39		39		2,321,584		203,893	203,893	56,770	08/01/2030	1FE
245595-EW-9	DELANO CA JT UNION HSD 2003 A REF		02/04/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,986	100,000	102,465	101,559		(12)		(12)		101,547		19,439	19,439	2,635	02/01/2023	2FE
366658-NK-4	GARVEY CA SCH DIST G O 2006 CAP		03/18/2013	CITIGROUP GLOBAL MARKETS		330,138	620,000	248,769	324,923		3,215		3,215		328,139		1,999	1,999		08/01/2027	1FE
366658-NL-2	GARVEY CA SCH DIST G O 2006 CAP		03/18/2013	CITIGROUP GLOBAL MARKETS		708,934	1,410,000	540,086	705,837		7,000		7,000		712,837		(3,904)	(3,904)		08/01/2028	1FE
366658-NM-0	GARVEY CA SCH DIST G O 2006 CAP		03/18/2013	CITIGROUP GLOBAL MARKETS		807,159	1,695,000	619,675	810,331		8,055		8,055		818,386		(11,227)	(11,227)		08/01/2029	1FE
366658-NN-8	GARVEY CA SCH DIST G O 2006 CAP		03/18/2013	CITIGROUP GLOBAL MARKETS		809,994	1,795,000	626,222	819,375		8,163		8,163		827,538		(17,544)	(17,544)		08/01/2030	1FE
366658-NP-3	GARVEY CA SCH DIST G O 2006 CAP		02/13/2013	CITIGROUP GLOBAL MARKETS		901,297	2,120,000	705,642	923,837		5,524		5,524		929,361		(28,064)	(28,064)		08/01/2031	1FE
630360-DY-8	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C		02/04/2013	MESIROW FINANCIAL, INC.		4,744,361	11,575,000	3,416,477	4,499,197		22,943		22,943		4,522,140		222,221	222,221		08/01/2031	1FE
108151-E6-4	BRIDGEPORT CT G O 2004 C		03/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		126,680	100,000	112,050	107,228		(150)		(150)		107,078		19,602	19,602	3,269	08/15/2021	1FE
108151-L7-4	BRIDGEPORT CT G O 2006 B		03/20/2013	Various		553,082	500,000	494,220	496,040		62		62		496,102		56,980	56,980	6,238	12/01/2022	1FE
097437-QH-3	BOISE CITY ID INDEP SCH DIST- REF - 2012		03/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,516,246	3,020,000	3,561,244	3,546,167		(12,318)		(12,318)		3,533,849		(17,602)	(17,602)	58,387	08/01/2021	1FE
097437-QJ-9	BOISE CITY ID INDEP SCH DIST- REF - 2012		02/13/2013	CITIGROUP GLOBAL MARKETS		3,492,390	2,750,000	3,498,275	3,479,855		(9,244)		(9,244)		3,470,612		21,779	21,779	55,000	08/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
167485-ZZ-3	CHICAGO IL G O PROJ & REF 2003 A		01/01/2013	CALLED @ 100.00000000		150,000	150,000	147,606	150,000						150,000				3,750	01/01/2042	1FE
167485-3A-7	CHICAGO IL G O PROJ & REF 2003 A		01/03/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		100,142	100,000	98,404	98,527		1		1		98,527		1,615	1,615	2,597	01/01/2042	1FE
45189F-EU-4	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		01/01/2013	MATURED		2,540,000	2,540,000	1,882,684	2,540,000						2,540,000					01/01/2013	1FE
45189F-FC-3	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		01/01/2013	MATURED		5,640,000	5,640,000	4,180,448	5,640,000						5,640,000					01/01/2013	1FE
484080-LJ-3	KANE CNTY IL CUSD NO 300 G O 01 CAP		02/22/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		858,360	1,000,000	360,780	674,273		6,004		6,004		680,277		178,083	178,083		12/01/2019	1FE
84552Y-GT-2	SOUTHWESTERN IL DEV EDWARDSVILLE 07		02/21/2013	STERN BROTHERS		3,142,425	4,395,000	2,243,560	2,807,697		19,453		19,453		2,827,150		315,275	315,275		12/01/2022	1FE
054071-GG-4	AVON IN CMNTY SCH BLDG CORP 2007		02/26/2013	MORGAN STANLEY DEAN WITTER		3,007,879	2,705,000	2,450,270	2,496,029		1,992		1,992		2,498,021		509,858	509,858	80,662	07/15/2025	1FE
228485-GB-8	CROWN POINT IN MULTI SCH BLDG CORP 07		02/21/2013	Various		2,174,222	1,920,000	1,943,866	1,932,389		(355)		(355)		1,932,035		242,187	242,187	55,116	07/15/2025	1FE
228485-GC-6	CROWN POINT IN MULTI SCH BLDG CORP 07		02/19/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		590,601	525,000	527,819	526,467		(32)		(32)		526,434		64,167	64,167	14,270	01/15/2028	1FE
353590-GA-4	FRANKLIN IN CMNTY MULTI SCH BLDG 07		02/12/2013	HARRIS TRUST & SAVINGS BANK		9,265,765	7,655,000	8,138,566	8,021,828		(3,083)		(3,083)		8,018,745		1,247,020	1,247,020	223,271	07/15/2024	1FE
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		03/07/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,192,838	1,095,000	1,099,238	1,096,971		(89)		(89)		1,096,882		95,956	95,956	32,439	01/15/2028	1FE
667315-FA-8	NORTHWEST ALLEN IN INDPT SCH BLDG 08		01/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		172,851	150,000	150,962	150,535		(6)		(6)		150,529		22,322	22,322	3,544	07/15/2022	1FE
735883-GD-6	PORTAGE TWP IN MULTI-SCH BLDG 1ST 07		02/26/2013	MORGAN STANLEY DEAN WITTER		2,375,508	2,135,000	2,132,225	2,132,886		22		22		2,132,908		242,600	242,600	60,314	07/15/2025	2FE
735883-GE-4	PORTAGE TWP IN MULTI-SCH BLDG 1ST 07		03/12/2013	HARRIS TRUST & SAVINGS BANK		2,138,310	1,935,000	1,927,454	1,929,113		67		67		1,929,180		209,130	209,130	58,050	07/15/2026	2FE
838783-AY-4	SOUTH MADISON IN MID SCH BLDG CORP 2007		02/21/2013	Various		2,543,297	2,230,000	2,095,930	2,125,098		1,114		1,114		2,126,212		417,085	417,085	64,089	07/15/2023	1FE
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07		03/19/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,533,683	2,300,000	2,287,994	2,290,574		110		110		2,290,685		242,998	242,998	70,975	01/10/2027	1FE
546279-N2-2	LOUISIANA LOC GOVT EAST ASCENSION 07		02/07/2013	CITIGROUP GLOBAL MARKETS		2,345,875	2,105,000	2,113,062	2,109,107		(97)		(97)		2,109,010		236,865	236,865	18,682	12/01/2022	1FE
546279-N5-5	LOUISIANA LOC GOVT EAST ASCENSION 07		03/11/2013	Various		3,266,558	2,995,000	2,965,469	2,971,684		271		271		2,971,955		294,603	294,603	38,501	12/01/2025	1FE
546279-N6-3	LOUISIANA LOC GOVT EAST ASCENSION 07		03/21/2013	Various		2,779,180	2,550,000	2,514,377	2,521,285		303		303		2,521,589		257,591	257,591	32,938	12/01/2026	1FE
546279-N7-1	LOUISIANA LOC GOVT EAST ASCENSION 07		03/27/2013	RAYMOND JAMES & ASSOCIATES, INC.		270,365	250,000	245,430	246,248		45		45		246,293		24,072	24,072	3,781	12/01/2027	1FE
64763F-LB-3	NEW ORLEANS LA G O LTD TAX 2005		03/01/2013	MATURED		1,500,000	1,500,000	1,595,246	1,502,419		(2,419)		(2,419)		1,500,000				37,500	03/01/2013	2FE
838736-UP-9	SOUTH LYON MI COMM SCH BLDG 06		02/14/2013	Various		495,168	450,000	455,202	452,071		(65)		(65)		452,007		43,161	43,161	5,638	05/01/2022	1FE
838736-UQ-7	SOUTH LYON MI COMM SCH BLDG 06		01/29/2013	Various		4,982,194	4,535,000	4,573,366	4,550,294		(309)		(309)		4,549,985		432,209	432,209	48,719	05/01/2023	1FE
517840-4X-9	LAS VEGAS VLY NV WTR DIST - 2012 SER B		02/13/2013	MORGAN STANLEY DEAN WITTER		3,646,084	3,425,000	3,612,759	3,604,736		(2,591)		(2,591)		3,602,145		43,939	43,939	22,263	06/01/2021	1FE
517840-5Q-3	LAS VEGAS VLY NV WTR DIST - 2012 SER B		02/13/2013	HUTCHINSON SHOCKEY ERLEY & CO.		1,229,670	1,000,000	1,221,590	1,213,242		(2,697)		(2,697)		1,210,545		19,125	19,125	10,833	06/01/2022	1FE
64966J-SG-2	NEW YORK NY G O FISCAL 2011 SER E-3 SUB		02/21/2013	JEFFERIES & COMPANY, INC.		15,159,250	12,500,000	14,562,375	14,338,285		(28,721)		(28,721)		14,309,564		849,686	849,686	355,903	08/01/2023	1FE
522777-ET-4	LEBANON OH CITY SCH DIST 2007		02/08/2013	Various		3,326,890	2,900,000	3,103,580	2,998,442		(1,937)		(1,937)		2,996,504		330,386	330,386	25,806	12/01/2025	1FE
742327-BY-4	PRINCETON OH CITY SCH DIST 2006		02/14/2013	MORGAN STANLEY DEAN WITTER		1,111,710	1,000,000	1,007,140	1,003,191		(102)		(102)		1,003,088		108,622	108,622	9,875	12/01/2025	2FE
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		03/19/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,043,569	1,200,000	533,426	839,120		8,316		8,316		847,436		196,133	196,133		06/15/2020	1FE
736679-MC-2	PORTLAND OREGON LTD TAX PENSION BDS 99D		02/15/2013	DAIN RAUSCHER INCORPORATED		19,482,000	20,400,000	20,400,000	20,400,000						20,400,000		(918,000)	(918,000)	3,298	06/01/2019	1FE
736679-MD-0	PORTLAND OREGON LTD TAX PENSION BDS 99E		02/15/2013	DAIN RAUSCHER INCORPORATED		11,245,125	11,775,000	11,775,000	11,775,000						11,775,000		(529,875)	(529,875)	2,286	06/01/2019	1FE
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		03/06/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		112,804	100,000	99,400	99,514		5		5		99,519		13,285	13,285	1,250	12/01/2025	1FE
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008		02/06/2013	Various		2,054,740	1,780,000	1,763,517	1,767,492		72		72		1,767,563		287,177	287,177	25,675	10/01/2022	1FE
762243-H2-2	RHODE ISLAND HLTH PUB SCH FING 08B		03/19/2013	MORGAN STANLEY DEAN WITTER		1,117,520	1,000,000	986,010	989,516		200		200		989,716		127,804	127,804	16,757	05/15/2022	1FE
762243-H3-0	RHODE ISLAND HLTH PUB SCH FING 08B		03/18/2013	MORGAN STANLEY DEAN WITTER		1,114,860	1,000,000	992,130	993,914		101		101		994,014		120,846	120,846	17,063	05/15/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
160069-QL-7	CHARLESTON CNTY SC G O 07		02/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,541,909	1,355,000	1,358,157	1,356,716		(56)		(56)		1,356,660		185,249	185,249	20,833	11/01/2026	1FE
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		03/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,102,530	1,000,000	993,560	994,792		54		54		994,846		107,684	107,684	24,250	03/01/2027	1FE
763682-ZU-8	RICHLAND CNTY SC SCH DIST #2		01/30/2013	RAYMOND JAMES & ASSOCIATES, INC.		5,268,596	4,275,000	5,041,422	4,955,855		(6,660)		(6,660)		4,949,195		319,400	319,400	55,219	05/01/2022	1FE
763682-ZV-6	RICHLAND CNTY SC SCH DIST #2		01/30/2013	RAYMOND JAMES & ASSOCIATES, INC.		5,244,869	4,275,000	4,979,264	4,901,176		(6,084)		(6,084)		4,895,092		349,778	349,778	55,219	05/01/2023	1FE
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003		03/01/2013	CALLED @ 101.00000000		12,840,000	12,840,000	12,694,651	12,722,705		1,179		1,179		12,723,884		116,116	116,116	433,350	03/01/2025	1FE
763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 2003		03/01/2013	CALLED @ 101.00000000		16,270,000	16,270,000	16,046,288	16,085,788		1,664		1,664		16,087,452		182,548	182,548	549,113	03/01/2026	1FE
613664-4H-1	MONTGOMERY CNTY TENN SCH & PUB IMPT		02/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,947,520	4,605,000	4,506,637	4,515,404		798		798		4,516,202		431,318	431,318	55,708	04/01/2024	1FE
542264-CZ-7	LONE STAR CLG SYS TX TAX NTS 09		03/26/2013	DAVIDSON, D.A., & CO.		343,955	290,000	308,148	303,128		(432)		(432)		302,696		41,258	41,258	7,105	09/15/2022	1FE
659414-MJ-2	NORTH FOREST TX INDPT SCH DIST 06B		02/08/2013	CITIGROUP GLOBAL MARKETS		544,635	500,000	507,710	503,125		(92)		(92)		503,033		41,602	41,602	23,618	08/15/2026	1FE
835214-BH-9	SOMERVELL CNTY TX TAX AND REV 2008		03/21/2013	NIKE SECURITIES		1,526,918	1,350,000	1,335,879	1,337,577		98		98		1,337,676		189,242	189,242	42,473	02/15/2033	1FE
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07		02/01/2013	JEFFERIES & COMPANY, INC.		4,333,116	4,060,000	4,072,302	4,063,976		(172)		(172)		4,063,804		269,312	269,312	91,604	02/15/2032	1FE
655867-NH-8	NORFOLK VA - REF 2012 SER A		02/07/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,814,003	5,410,000	6,838,402	6,755,941		(16,110)		(16,110)		6,739,831		74,172	74,172	98,432	10/01/2021	1FE
495080-SL-8	KING CNTY WA SCH DIST #403 RENTON - REF2		02/12/2013	TD SECURITIES		16,516,894	13,125,000	16,218,956	16,121,194		(37,380)		(37,380)		16,083,815		433,079	433,079	134,896	12/01/2021	1FE
764258-PZ-6	RICHLAND WA 07		03/05/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		359,782	325,000	323,284	323,658		14		14		323,672		36,109	36,109	3,853	12/01/2026	2FE
256534-DL-9	DODGELAND WI G O SCH DIST REF 2001		03/01/2013	CALLED @ 100.00000000		670,000	670,000	676,412	670,120		(120)		(120)		670,000				16,750	03/01/2016	1
256534-DM-7	DODGELAND WI G O SCH DIST REF 2001		03/01/2013	CALLED @ 100.00000000		1,235,000	1,235,000	1,239,273	1,235,080		(80)		(80)		1,235,000				30,875	03/01/2017	1
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						239,545,886	231,490,000	225,662,327	229,878,277		(74,371)		(74,371)		229,803,906		9,741,979	9,741,979	3,789,751	XXX	XXX
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		03/01/2013	SCHEDULED REDEMPTION		1,101	1,101	1,048	1,069		32		32		1,101				12	10/01/2035	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2013	SCHEDULED REDEMPTION		111	111	115	114		(3)		(3)		111				2	08/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		03/01/2013	SCHEDULED REDEMPTION		596	596	622	639		(43)		(43)		596				9	10/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		03/01/2013	SCHEDULED REDEMPTION		4,634	4,634	4,735	4,689		(56)		(56)		4,634				52	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2013	SCHEDULED REDEMPTION		311	311	319	316		(4)		(4)		311				4	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2013	SCHEDULED REDEMPTION		392	392	406	405		(13)		(13)		392				6	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		03/01/2013	SCHEDULED REDEMPTION		6,349	6,349	6,463	6,402		(53)		(53)		6,349				87	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		03/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		03/01/2013	SCHEDULED REDEMPTION		1,224	1,224	1,250	1,237		(13)		(13)		1,224				15	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		03/01/2013	SCHEDULED REDEMPTION		13	13	13	13						13					04/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2013	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2013	SCHEDULED REDEMPTION		20	20	21	21						20					06/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		03/01/2013	SCHEDULED REDEMPTION		1,662	1,662	1,720	1,724		(62)		(62)		1,662				18	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		03/01/2013	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19					07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2013	SCHEDULED REDEMPTION		690	690	715	717		(27)		(27)		690				9	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2013	SCHEDULED REDEMPTION		1,639	1,639	1,695	1,714		(76)		(76)		1,639				24	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2013	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		03/01/2013	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					08/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		03/01/2013	SCHEDULED REDEMPTION		136	136	141	139		(3)		(3)		136				2	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2013	SCHEDULED REDEMPTION		891	891	922	912		(22)		(22)		891				14	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2013	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		03/01/2013	SCHEDULED REDEMPTION		101	101	105	104		(2)		(2)		101				1	10/01/2034	1
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		03/01/2013	SCHEDULED REDEMPTION		1,594	1,594	1,619	1,620		(27)		(27)		1,594				18	07/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		01/01/2013	SCHEDULED REDEMPTION		3,773	3,773	3,889	3,891		(118)		(118)		3,773				19	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2013	SCHEDULED REDEMPTION		24	24	25	25						24					12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		03/01/2013	SCHEDULED REDEMPTION		103	103	107	106		(3)		(3)		103				2	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		03/01/2013	SCHEDULED REDEMPTION		324	324	305	314		10		10		324				3	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		03/01/2013	SCHEDULED REDEMPTION		2,249	2,249	2,118	2,208		41		41		2,249				20	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		03/01/2013	SCHEDULED REDEMPTION		3,346	3,346	3,377	3,371		(26)		(26)		3,346				41	04/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		03/01/2013	SCHEDULED REDEMPTION		4,091	4,091	4,118	4,102		(11)		(11)		4,091				50	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		03/01/2013	SCHEDULED REDEMPTION		246,925	246,925	248,546	247,575		(649)		(649)		246,925				3,382	08/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		03/01/2013	SCHEDULED REDEMPTION		22,625	22,625	21,310	21,757		868		868		22,625				254	03/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2013	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		03/01/2013	SCHEDULED REDEMPTION		34,244	34,244	33,211	33,919		325		325		34,244				333	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		03/01/2013	SCHEDULED REDEMPTION		416	416	423	420		(4)		(4)		416				5	05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		03/01/2013	SCHEDULED REDEMPTION		4,110	4,110	4,156	4,132		(23)		(23)		4,110				52	01/01/2036	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		03/01/2013	SCHEDULED REDEMPTION		6,618	6,618	6,358	6,469		149		149		6,618				76	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		03/01/2013	SCHEDULED REDEMPTION		14,273	14,273	14,432	14,342		(69)		(69)		14,273				165	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		03/01/2013	SCHEDULED REDEMPTION		55,682	55,682	53,568	54,684		999		999		55,682				618	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		03/01/2013	SCHEDULED REDEMPTION		235,978	235,978	219,644	229,543		6,435		6,435		235,978				2,243	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		03/01/2013	SCHEDULED REDEMPTION		32,676	32,676	30,414	31,722		954		954		32,676				269	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		03/01/2013	SCHEDULED REDEMPTION		29,956	29,956	27,883	29,062		894		894		29,956				290	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2013	SCHEDULED REDEMPTION		1,377	1,377	1,395	1,394		(17)		(17)		1,377				18	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		03/01/2013	SCHEDULED REDEMPTION		2,916	2,916	2,993	2,949		(32)		(32)		2,916				32	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		03/01/2013	SCHEDULED REDEMPTION		28,374	28,374	29,119	28,701		(327)		(327)		28,374				345	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		03/01/2013	SCHEDULED REDEMPTION		27,361	27,361	28,079	27,607		(247)		(247)		27,361				335	12/01/2018	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		03/01/2013	SCHEDULED REDEMPTION		95,626	95,626	98,163	97,586		(1,959)		(1,959)		95,626				1,020	01/01/2019	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		03/01/2013	SCHEDULED REDEMPTION		1,084	1,084	1,035	1,064		20		20		1,084				11	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		03/01/2013	SCHEDULED REDEMPTION		795	795	778	788		7		7		795				7	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		03/01/2013	SCHEDULED REDEMPTION		18,463	18,463	17,630	18,270		192		192		18,463				162	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		03/01/2013	SCHEDULED REDEMPTION		16,459	16,459	15,717	16,174		285		285		16,459				154	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		03/01/2013	SCHEDULED REDEMPTION		15,149	15,149	14,466	14,854		295		295		15,149				125	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		03/01/2013	SCHEDULED REDEMPTION		4,728	4,728	4,514	4,640		87		87		4,728				45	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		03/01/2013	SCHEDULED REDEMPTION		24,267	24,267	23,173	23,798		469		469		24,267				229	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		03/01/2013	SCHEDULED REDEMPTION		22,514	22,514	21,498	22,137		377		377		22,514				175	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		03/01/2013	SCHEDULED REDEMPTION		23,103	23,103	22,061	22,639		464		464		23,103				223	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		03/01/2013	SCHEDULED REDEMPTION		13,659	13,659	13,043	13,448		211		211		13,659				108	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		03/01/2013	SCHEDULED REDEMPTION		11,936	11,936	11,397	11,756		180		180		11,936				94	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		03/01/2013	SCHEDULED REDEMPTION		12,115	12,115	11,569	11,912		204		204		12,115				111	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297 RMBS		03/01/2013	SCHEDULED REDEMPTION		1,630	1,630	1,593	1,612		18		18		1,630				16	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		03/01/2013	SCHEDULED REDEMPTION		6,762	6,762	6,461	6,646		115		115		6,762				65	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		03/01/2013	SCHEDULED REDEMPTION		30,445	30,445	29,072	29,915		530		530		30,445				223	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		03/01/2013	SCHEDULED REDEMPTION		42,946	42,946	41,009	42,275		671		671		42,946				309	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		03/01/2013	SCHEDULED REDEMPTION		7,403	7,403	7,069	7,276		127		127		7,403				67	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		03/01/2013	SCHEDULED REDEMPTION		23,565	23,565	23,011	23,320		245		245		23,565				177	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		03/01/2013	SCHEDULED REDEMPTION		19,667	19,667	18,780	19,298		368		368		19,667				161	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		03/01/2013	SCHEDULED REDEMPTION		6,097	6,097	5,822	5,986		111		111		6,097				54	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		03/01/2013	SCHEDULED REDEMPTION		866	866	827	847		19		19		866				8	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		03/01/2013	SCHEDULED REDEMPTION		2,118	2,118	2,022	2,078		40		40		2,118				19	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		03/01/2013	SCHEDULED REDEMPTION		1,314	1,314	1,285	1,299		14		14		1,314				11	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		03/01/2013	SCHEDULED REDEMPTION		396	396	388	392		4		4		396				4	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		03/01/2013	SCHEDULED REDEMPTION		9,679	9,679	9,453	9,574		105		105		9,679				71	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		03/01/2013	SCHEDULED REDEMPTION		24,593	24,593	24,056	24,332		261		261		24,593				232	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		03/01/2013	SCHEDULED REDEMPTION		55,662	55,662	54,463	55,130		532		532		55,662				540	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		03/01/2013	SCHEDULED REDEMPTION		14,597	14,597	14,242	14,427		170		170		14,597				126	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		03/01/2013	SCHEDULED REDEMPTION		23,667	23,667	23,167	23,428		239		239		23,667				202	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		03/01/2013	SCHEDULED REDEMPTION		36,709	36,709	35,856	36,313		396		396		36,709				330	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		03/01/2013	SCHEDULED REDEMPTION		61,834	61,834	60,525	61,229		605		605		61,834				522	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		03/01/2013	SCHEDULED REDEMPTION		8,403	8,403	8,218	8,305		98		98		8,403				81	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		03/01/2013	SCHEDULED REDEMPTION		3,907	3,907	3,815	3,861		46		46		3,907				36	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		03/01/2013	SCHEDULED REDEMPTION		9,236	9,236	9,032	9,158		78		78		9,236				82	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		03/01/2013	SCHEDULED REDEMPTION		2,244	2,244	2,194	2,226		18		18		2,244				20	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		03/01/2013	SCHEDULED REDEMPTION		102,878	102,878	100,662	101,948		930		930		102,878				1,013	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		03/01/2013	SCHEDULED REDEMPTION		48,319	48,319	47,208	47,887		432		432		48,319				472	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		03/01/2013	SCHEDULED REDEMPTION		9,913	9,913	9,700	9,817		96		96		9,913				85	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		03/01/2013	SCHEDULED REDEMPTION		4,907	4,907	4,787	4,854		53		53		4,907				44	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		03/01/2013	SCHEDULED REDEMPTION		15,639	15,639	15,304	15,470		169		169		15,639				145	08/01/2020	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2013	SCHEDULED REDEMPTION		145	145	149	149		(4)		(4)		145				3	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2013	SCHEDULED REDEMPTION		3,327	3,327	3,400	3,410		(83)		(83)		3,327				51	06/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2013	SCHEDULED REDEMPTION		4,726	4,726	4,533	4,526		200		200		4,726				68	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2013	SCHEDULED REDEMPTION		5,359	5,359	5,473	5,483		(124)		(124)		5,359				80	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2013	SCHEDULED REDEMPTION		4,418	4,418	4,507	4,506		(88)		(88)		4,418				76	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2013	SCHEDULED REDEMPTION		1,352	1,352	1,385	1,383		(31)		(31)		1,352				17	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2013	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2013	SCHEDULED REDEMPTION		5,238	5,238	5,365	5,525		(287)		(287)		5,238				77	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2013	SCHEDULED REDEMPTION		82	82	84	85		(2)		(2)		82				1	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2013	SCHEDULED REDEMPTION		2,400	2,400	2,460	2,477		(77)		(77)		2,400				30	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2013	SCHEDULED REDEMPTION		2,988	2,988	3,061	3,061		(73)		(73)		2,988				39	04/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		03/01/2013	SCHEDULED REDEMPTION		630	630	648	677		(48)		(48)		630				11	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2013	SCHEDULED REDEMPTION		62	62	65	69		(7)		(7)		62				1	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2013	SCHEDULED REDEMPTION		1,224	1,224	1,256	1,300		(76)		(76)		1,224				22	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2013	SCHEDULED REDEMPTION		105	105	108	112		(7)		(7)		105				1	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		03/01/2013	SCHEDULED REDEMPTION		50	50	52	55		(5)		(5)		50				1	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		03/01/2013	SCHEDULED REDEMPTION		58	58	60	64		(6)		(6)		58				1	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		03/01/2013	SCHEDULED REDEMPTION		927	927	961	1,013		(86)		(86)		927				15	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		03/01/2013	SCHEDULED REDEMPTION		1,702	1,702	1,751	1,832		(130)		(130)		1,702				22	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		03/01/2013	SCHEDULED REDEMPTION		136	136	140	149		(13)		(13)		136				2	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		03/01/2013	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		03/01/2013	SCHEDULED REDEMPTION		40	40	41	43		(3)		(3)		40				1	08/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		03/01/2013	SCHEDULED REDEMPTION		54	54	55	57		(4)		(4)		54				1	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		03/01/2013	SCHEDULED REDEMPTION		2,553	2,553	2,629	2,725		(172)		(172)		2,553				45	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		03/01/2013	SCHEDULED REDEMPTION		26	26	27	29		(2)		(2)		26					03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		03/01/2013	SCHEDULED REDEMPTION		523	523	538	556		(33)		(33)		523				10	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2013	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17					06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		03/01/2013	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		03/01/2013	SCHEDULED REDEMPTION		172	172	178	184		(12)		(12)		172				3	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2013	SCHEDULED REDEMPTION		6,590	6,590	6,848	7,045		(455)		(455)		6,590				83	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2013	SCHEDULED REDEMPTION		248	248	254	260		(12)		(12)		248				4	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		03/01/2013	SCHEDULED REDEMPTION		7,989	7,989	8,310	8,658		(670)		(670)		7,989				149	11/01/2031	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		03/01/2013	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2013	SCHEDULED REDEMPTION		467	467	484	501		(33)		(33)		467				7	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		03/01/2013	SCHEDULED REDEMPTION		978	978	1,008	1,038		(60)		(60)		978				18	01/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2013	SCHEDULED REDEMPTION		437	437	448	454		(16)		(16)		437				7	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2013	SCHEDULED REDEMPTION		238	238	246	244		(6)		(6)		238				3	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		03/01/2013	SCHEDULED REDEMPTION		4,224	4,224	4,349	4,464		(240)		(240)		4,224				78	04/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2013	SCHEDULED REDEMPTION		537	537	556	551		(14)		(14)		537				8	07/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		03/01/2013	SCHEDULED REDEMPTION		5,153	5,153	5,255	5,217		(64)		(64)		5,153				63	05/01/2033	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2013	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2013	SCHEDULED REDEMPTION		2,213	2,213	2,264	2,263		(50)		(50)		2,213				32	09/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		03/01/2013	SCHEDULED REDEMPTION		1,586	1,586	1,529	1,557		29		29		1,586				19	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2013	SCHEDULED REDEMPTION		4,655	4,655	4,769	4,744		(89)		(89)		4,655				69	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		03/01/2013	SCHEDULED REDEMPTION		342	342	350	353		(11)		(11)		342				5	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2013	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20					02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		03/01/2013	SCHEDULED REDEMPTION		184	184	189	189		(5)		(5)		184				2	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2013	SCHEDULED REDEMPTION		129	129	132	134		(5)		(5)		129				2	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2013	SCHEDULED REDEMPTION		251	251	257	258		(7)		(7)		251				3	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		03/01/2013	SCHEDULED REDEMPTION		13	13	12	12		1		1		13					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2013	SCHEDULED REDEMPTION		1,669	1,669	1,618	1,610		60		60		1,669				29	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		03/01/2013	SCHEDULED REDEMPTION		220	220	214	216		4		4		220				3	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2013	SCHEDULED REDEMPTION		21	21	21	21						21					06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		03/01/2013	SCHEDULED REDEMPTION		395	395	404	405		(10)		(10)		395				5	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2013	SCHEDULED REDEMPTION		405	405	403	398		8		8		405				6	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		03/01/2013	SCHEDULED REDEMPTION		39	39	39	39		1		1		39				1	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		03/01/2013	SCHEDULED REDEMPTION		742	742	737	738		4		4		742				11	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		03/01/2013	SCHEDULED REDEMPTION		95	95	98	102		(7)		(7)		95				2	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		03/01/2013	SCHEDULED REDEMPTION		24	24	24	26		(3)		(3)		24					10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		03/01/2013	SCHEDULED REDEMPTION		63	63	65	68		(5)		(5)		63				1	10/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		03/01/2013	SCHEDULED REDEMPTION		2,711	2,711	2,801	3,028		(317)		(317)		2,711				51	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		03/01/2013	SCHEDULED REDEMPTION		349	349	362	377		(27)		(27)		349				6	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		03/01/2013	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15					12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		03/01/2013	SCHEDULED REDEMPTION		87	87	90	92		(5)		(5)		87				1	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		03/01/2013	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		03/01/2013	SCHEDULED REDEMPTION		28	28	29	31		(3)		(3)		28					12/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2013	SCHEDULED REDEMPTION		66	66	68	70		(4)		(4)		66				1	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		03/01/2013	SCHEDULED REDEMPTION		292	292	301	312		(20)		(20)		292				5	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		03/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		03/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		03/01/2013	SCHEDULED REDEMPTION		167	167	171	175		(8)		(8)		167				3	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		03/01/2013	SCHEDULED REDEMPTION		3,908	3,908	4,038	4,253		(345)		(345)		3,908				55	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		03/01/2013	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		03/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		03/01/2013	SCHEDULED REDEMPTION		71	71	73	74		(3)		(3)		71				1	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2013	SCHEDULED REDEMPTION		37	37	36	36		2		2		37				1	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		03/01/2013	SCHEDULED REDEMPTION		75	75	77	81		(6)		(6)		75				1	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		03/01/2013	SCHEDULED REDEMPTION		40	40	41	43		(4)		(4)		40				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2013	SCHEDULED REDEMPTION		65	65	67	69		(4)		(4)		65				1	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		03/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		03/01/2013	SCHEDULED REDEMPTION		18	18	18	19		(2)		(2)		18					05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		03/01/2013	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		03/01/2013	SCHEDULED REDEMPTION		124	124	128	133		(9)		(9)		124				2	05/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		03/01/2013	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21					06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		03/01/2013	SCHEDULED REDEMPTION		321	321	330	348		(28)		(28)		321				5	08/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		03/01/2013	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18					09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		03/01/2013	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					08/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		03/01/2013	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15					09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		03/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		03/01/2013	SCHEDULED REDEMPTION		9	9	9	9						9					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		03/01/2013	SCHEDULED REDEMPTION		628	628	646	667		(38)		(38)		628				10	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		03/01/2013	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		03/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		03/01/2013	SCHEDULED REDEMPTION		788	788	829	830		(42)		(42)		788				13	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		03/01/2013	SCHEDULED REDEMPTION		189	189	194	198		(10)		(10)		189				3	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		03/01/2013	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19					10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		03/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		03/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		03/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		03/01/2013	SCHEDULED REDEMPTION		51	51	53	54		(2)		(2)		51				1	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		03/01/2013	SCHEDULED REDEMPTION		106	106	109	112		(6)		(6)		106				2	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		03/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		03/01/2013	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21					12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		03/01/2013	SCHEDULED REDEMPTION		364	364	374	385		(20)		(20)		364				6	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		03/01/2013	SCHEDULED REDEMPTION		131	131	135	139		(7)		(7)		131				2	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		03/01/2013	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				1	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		03/01/2013	SCHEDULED REDEMPTION		56	56	57	60		(4)		(4)		56				1	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		03/01/2013	SCHEDULED REDEMPTION		7,073	7,073	7,282	7,464		(391)		(391)		7,073				132	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		03/01/2013	SCHEDULED REDEMPTION		56	56	58	60		(4)		(4)		56				1	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		03/01/2013	SCHEDULED REDEMPTION		83	83	85	89		(6)		(6)		83				1	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		03/01/2013	SCHEDULED REDEMPTION		179	179	184	191		(12)		(12)		179				3	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		03/01/2013	SCHEDULED REDEMPTION		247	247	254	266		(19)		(19)		247				4	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2013	SCHEDULED REDEMPTION		9,804	9,804	10,029	10,036		(232)		(232)		9,804				138	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		03/01/2013	SCHEDULED REDEMPTION		61	61	62	65		(4)		(4)		61				1	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		03/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		03/01/2013	SCHEDULED REDEMPTION		60	60	62	64		(4)		(4)		60				1	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		03/01/2013	SCHEDULED REDEMPTION		223	223	232	243		(20)		(20)		223				4	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		02/01/2013	SCHEDULED REDEMPTION		18,420	18,420	18,975	19,373		(952)		(952)		18,420				230	01/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		03/01/2013	SCHEDULED REDEMPTION		140	140	144	147		(7)		(7)		140				2	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		03/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		03/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		03/01/2013	SCHEDULED REDEMPTION		44	44	46	47		(2)		(2)		44				1	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		03/01/2013	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		03/01/2013	SCHEDULED REDEMPTION		5,913	5,913	6,083	6,216		(303)		(303)		5,913				74	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		03/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		03/01/2013	SCHEDULED REDEMPTION		429	429	441	454		(25)		(25)		429				7	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		03/01/2013	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		03/01/2013	SCHEDULED REDEMPTION		173	173	177	180		(8)		(8)		173				3	01/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		03/01/2013	SCHEDULED REDEMPTION		443	443	456	460		(16)		(16)		443				7	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		03/01/2013	SCHEDULED REDEMPTION		102	102	106	115		(13)		(13)		102				2	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2013	SCHEDULED REDEMPTION		15	15	15	15						15					02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		03/01/2013	SCHEDULED REDEMPTION		113	113	118	123		(10)		(10)		113				2	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		03/01/2013	SCHEDULED REDEMPTION		127	127	130	131		(5)		(5)		127				2	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		03/01/2013	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					03/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		03/01/2013	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18					03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		03/01/2013	SCHEDULED REDEMPTION		213	213	219	226		(13)		(13)		213				4	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		03/01/2013	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		03/01/2013	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				1	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		03/01/2013	SCHEDULED REDEMPTION		155	155	159	162		(7)		(7)		155				2	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		03/01/2013	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		03/01/2013	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2013	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30					05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		03/01/2013	SCHEDULED REDEMPTION		387	387	398	407		(19)		(19)		387				6	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		03/01/2013	SCHEDULED REDEMPTION		339	339	348	355		(17)		(17)		339				6	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		03/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		03/01/2013	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2013	SCHEDULED REDEMPTION		1,372	1,372	1,365	1,358		14		14		1,372				22	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		03/01/2013	SCHEDULED REDEMPTION		132	132	136	141		(9)		(9)		132				2	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		03/01/2013	SCHEDULED REDEMPTION		103	103	106	108		(5)		(5)		103				2	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		03/01/2013	SCHEDULED REDEMPTION		171	171	176	181		(10)		(10)		171				3	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		03/01/2013	SCHEDULED REDEMPTION		89	89	92	94		(5)		(5)		89				2	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		03/01/2013	SCHEDULED REDEMPTION		1	1	2	2						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		03/01/2013	SCHEDULED REDEMPTION		7,547	7,547	7,755	8,107		(560)		(560)		7,547				133	12/01/2030	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2013	SCHEDULED REDEMPTION		487	487	498	509		(23)		(23)		487				8	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		03/01/2013	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2013	SCHEDULED REDEMPTION		128	128	127	127		2		2		128				2	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		03/01/2013	SCHEDULED REDEMPTION		303	303	311	317		(14)		(14)		303				5	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		03/01/2013	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		03/01/2013	SCHEDULED REDEMPTION		86	86	88	92		(6)		(6)		86				1	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		03/01/2013	SCHEDULED REDEMPTION		120	120	123	128		(8)		(8)		120				2	08/01/2031	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		03/01/2013	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				1	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		03/01/2013	SCHEDULED REDEMPTION		106	106	109	113		(8)		(8)		106				2	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		03/01/2013	SCHEDULED REDEMPTION		27	27	28	30		(3)		(3)		27					09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		03/01/2013	SCHEDULED REDEMPTION		47	47	48	49		(2)		(2)		47				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2013	SCHEDULED REDEMPTION		21	21	20	20						21					10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		03/01/2013	SCHEDULED REDEMPTION		62	62	63	64		(2)		(2)		62				1	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		03/01/2013	SCHEDULED REDEMPTION		152	152	157	157		(5)		(5)		152				3	09/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		03/01/2013	SCHEDULED REDEMPTION		511	511	525	534		(23)		(23)		511				9	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		03/01/2013	SCHEDULED REDEMPTION		186	186	191	196		(10)		(10)		186				3	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		03/01/2013	SCHEDULED REDEMPTION		15	15	15	16		(2)		(2)		15					10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		03/01/2013	SCHEDULED REDEMPTION		426	426	437	443		(17)		(17)		426				7	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		03/01/2013	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17					12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		03/01/2013	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		03/01/2013	SCHEDULED REDEMPTION		662	662	688	704		(42)		(42)		662				11	12/01/2031	1
31287L-MM-0	FED HOME LOAN MTG CORP GOLD #C61296		03/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2013	SCHEDULED REDEMPTION		11	11	11	11						11					01/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2013	SCHEDULED REDEMPTION		421	421	435	448		(27)		(27)		421				6	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		03/01/2013	SCHEDULED REDEMPTION		154	154	158	162		(8)		(8)		154				3	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		03/01/2013	SCHEDULED REDEMPTION		91	91	94	96		(5)		(5)		91				2	02/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2013	SCHEDULED REDEMPTION		351	351	363	361		(10)		(10)		351				6	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		03/01/2013	SCHEDULED REDEMPTION		696	696	724	758		(61)		(61)		696				12	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		03/01/2013	SCHEDULED REDEMPTION		73	73	76	76		(2)		(2)		73				1	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2013	SCHEDULED REDEMPTION		80	80	83	87		(7)		(7)		80				1	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		03/01/2013	SCHEDULED REDEMPTION		941	941	979	982		(40)		(40)		941				16	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		03/01/2013	SCHEDULED REDEMPTION		40	40	42	43		(3)		(3)		40				1	04/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		03/01/2013	SCHEDULED REDEMPTION		55	55	57	59		(4)		(4)		55				1	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2013	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28					05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		03/01/2013	SCHEDULED REDEMPTION		159	159	164	162		(3)		(3)		159				2	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2013	SCHEDULED REDEMPTION		1,018	1,018	1,054	1,094		(76)		(76)		1,018				16	06/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		03/01/2013	SCHEDULED REDEMPTION		116	116	120	118		(2)		(2)		116				2	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		03/01/2013	SCHEDULED REDEMPTION		630	630	651	654		(24)		(24)		630				9	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		03/01/2013	SCHEDULED REDEMPTION		57	57	59	58		(1)		(1)		57				1	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2013	SCHEDULED REDEMPTION		589	589	610	607		(17)		(17)		589				8	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2013	SCHEDULED REDEMPTION		116	116	116	115		1		1		116				2	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		03/01/2013	SCHEDULED REDEMPTION		48	48	48	48						48				1	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2013	SCHEDULED REDEMPTION		352	352	350	350		2		2		352				5	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2013	SCHEDULED REDEMPTION		12	12	12	12						12					01/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		03/01/2013	SCHEDULED REDEMPTION		4,185	4,185	4,163	4,211		(26)		(26)		4,185				50	03/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		03/01/2013	SCHEDULED REDEMPTION		49,689	49,689	49,410	49,580		109		109		49,689				648	03/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		03/01/2013	SCHEDULED REDEMPTION		8,231	8,231	8,516	8,692		(461)		(461)		8,231				133	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2013	SCHEDULED REDEMPTION		311	311	322	320		(9)		(9)		311				4	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		03/01/2013	SCHEDULED REDEMPTION		467	467	472	475		(8)		(8)		467				6	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2013	SCHEDULED REDEMPTION		6,202	6,202	6,302	6,303		(101)		(101)		6,202				76	08/01/2028	1
3128P7-S6-1	FED HOME LOAN MTG CORP GOLD #C91441		02/19/2013	Various		4,942,170	4,776,355	4,944,647	4,925,998		(6,891)		(6,891)		4,919,107		23,063	23,063	31,892	04/01/2032	1
3128P7-TG-8	FED HOME LOAN MTG CORP GOLD #C91451		02/19/2013	Various		4,951,088	4,781,631	4,950,109	4,931,245		(6,064)		(6,064)		4,925,181		25,907	25,907	32,056	05/01/2032	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2013	SCHEDULED REDEMPTION		1,410	1,410	1,440	1,444		(34)		(34)		1,410				22	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		03/01/2013	SCHEDULED REDEMPTION		1,485	1,485	1,515	1,519		(33)		(33)		1,485				23	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2013	SCHEDULED REDEMPTION		1,394	1,394	1,420	1,422		(28)		(28)		1,394				22	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2013	SCHEDULED REDEMPTION		793	793	808	808		(15)		(15)		793				12	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		03/01/2013	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24					07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2013	SCHEDULED REDEMPTION		172	172	178	179		(7)		(7)		172				2	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		03/01/2013	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					09/01/2022	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		03/01/2013	SCHEDULED REDEMPTION		82,718	82,718	85,632	85,497		(2,779)		(2,779)		82,718				586	04/01/2032	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		03/01/2013	SCHEDULED REDEMPTION		6,650	6,650	6,642	6,653		(3)		(3)		6,650				89	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		03/01/2013	SCHEDULED REDEMPTION		1,097	1,097	1,133	1,107		(10)		(10)		1,097				19	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		03/01/2013	SCHEDULED REDEMPTION		1,816	1,816	1,875	1,837		(20)		(20)		1,816				32	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		03/01/2013	SCHEDULED REDEMPTION		4,202	4,202	4,338	4,242		(40)		(40)		4,202				60	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2013	SCHEDULED REDEMPTION		4,927	4,927	5,098	5,032		(105)		(105)		4,927				94	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2013	SCHEDULED REDEMPTION		22,931	22,931	23,899	23,472		(540)		(540)		22,931				303	08/01/2018	1
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		03/01/2013	SCHEDULED REDEMPTION		5,217	5,217	5,413	5,351		(133)		(133)		5,217				56	12/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		03/01/2013	SCHEDULED REDEMPTION		4,711	4,711	4,888	4,810		(98)		(98)		4,711				52	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		03/01/2013	SCHEDULED REDEMPTION		17,022	17,022	17,862	17,712		(691)		(691)		17,022				215	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		03/01/2013	SCHEDULED REDEMPTION		35,513	35,513	37,266	36,741		(1,228)		(1,228)		35,513				442	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		03/01/2013	SCHEDULED REDEMPTION		2,012	2,012	2,111	2,081		(69)		(69)		2,012				25	06/01/2018	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2013	SCHEDULED REDEMPTION		4,936	4,936	4,767	4,919		16		16		4,936				55	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		03/01/2013	SCHEDULED REDEMPTION		1,376	1,376	1,421	1,394		(18)		(18)		1,376				22	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2013	SCHEDULED REDEMPTION		685	685	709	697		(12)		(12)		685				12	02/01/2016	1
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		03/01/2013	SCHEDULED REDEMPTION		1,055	1,055	1,107	1,081		(26)		(26)		1,055				13	05/01/2017	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		03/01/2013	SCHEDULED REDEMPTION		31,529	31,529	32,357	31,879		(350)		(350)		31,529				361	10/01/2017	1
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		01/01/2013	MATURED		42	42	44	42						42					01/01/2013	1
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		03/01/2013	SCHEDULED REDEMPTION		1,135	1,135	1,192	1,171		(36)		(36)		1,135				14	07/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		03/01/2013	SCHEDULED REDEMPTION		10,801	10,801	11,084	10,937		(136)		(136)		10,801				120	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		03/01/2013	SCHEDULED REDEMPTION		1,645	1,645	1,689	1,664		(19)		(19)		1,645				17	07/01/2018	1
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		03/01/2013	SCHEDULED REDEMPTION		609	609	630	625		(16)		(16)		609				7	08/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		03/01/2013	SCHEDULED REDEMPTION		5,000	5,000	5,131	5,059		(59)		(59)		5,000				51	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		03/01/2013	SCHEDULED REDEMPTION		587	587	602	595		(9)		(9)		587				7	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2013	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2013	SCHEDULED REDEMPTION		722	722	732	738		(17)		(17)		722				12	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2013	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22					12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2013	SCHEDULED REDEMPTION		1,163	1,163	1,197	1,245		(82)		(82)		1,163				20	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		03/01/2013	SCHEDULED REDEMPTION		191	191	199	214		(23)		(23)		191				3	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		03/01/2013	SCHEDULED REDEMPTION		281	281	290	308		(27)		(27)		281				5	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		03/01/2013	SCHEDULED REDEMPTION		807	807	829	868		(61)		(61)		807				10	10/01/2030	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		03/01/2013	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18					02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		03/01/2013	SCHEDULED REDEMPTION		397	397	413	441		(43)		(43)		397				6	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		03/01/2013	SCHEDULED REDEMPTION		320	320	329	344		(24)		(24)		320				5	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2013	SCHEDULED REDEMPTION		116	116	120	126		(9)		(9)		116				2	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2013	SCHEDULED REDEMPTION		3,896	3,896	4,031	4,228		(331)		(331)		3,896				60	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2013	SCHEDULED REDEMPTION		1,165	1,165	1,205	1,274		(109)		(109)		1,165				18	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2013	SCHEDULED REDEMPTION		981	981	1,015	1,010		(29)		(29)		981				14	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2013	SCHEDULED REDEMPTION		330	330	337	337		(6)		(6)		330				5	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2013	SCHEDULED REDEMPTION		168	168	173	173		(6)		(6)		168				2	09/01/2034	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		03/01/2013	SCHEDULED REDEMPTION		33,416	33,416	32,147	32,776		640		640		33,416				390	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2013	SCHEDULED REDEMPTION		467	467	473	471		(4)		(4)		467				7	10/01/2036	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		03/01/2013	SCHEDULED REDEMPTION		84,115	84,115	85,469	84,957		(842)		(842)		84,115				944	07/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2013	SCHEDULED REDEMPTION		114,674	114,674	110,320	112,496		2,178		2,178		114,674				1,277	08/01/2035	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		03/01/2013	SCHEDULED REDEMPTION		20,351	20,351	18,942	19,859		492		492		20,351				228	02/01/2037	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		03/01/2013	SCHEDULED REDEMPTION		205,182	205,182	221,133	218,522		(13,339)		(13,339)		205,182				2,482	12/01/2018	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		03/01/2013	SCHEDULED REDEMPTION		15,729	15,729	15,376	15,563		166		166		15,729				138	02/01/2020	1
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		03/01/2013	SCHEDULED REDEMPTION		2,676	2,676	2,777	2,744		(67)		(67)		2,676				30	04/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		03/01/2013	SCHEDULED REDEMPTION		8,597	8,597	8,744	8,681		(84)		(84)		8,597				93	08/01/2020	1
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		03/01/2013	SCHEDULED REDEMPTION		3,264	3,264	3,383	3,365		(101)		(101)		3,264				36	12/01/2020	1
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		03/01/2013	SCHEDULED REDEMPTION		1,164	1,164	1,195	1,190		(26)		(26)		1,164				12	03/01/2021	1
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		03/01/2013	SCHEDULED REDEMPTION		2,657	2,657	2,768	2,766		(109)		(109)		2,657				32	06/01/2021	1
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		03/01/2013	SCHEDULED REDEMPTION		4,415	4,415	4,633	4,620		(204)		(204)		4,415				54	06/01/2021	1
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		03/01/2013	SCHEDULED REDEMPTION		2,750	2,750	2,864	2,859		(109)		(109)		2,750				34	07/01/2021	1
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		03/01/2013	SCHEDULED REDEMPTION		516	516	530	528		(12)		(12)		516				5	06/01/2021	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		03/01/2013	SCHEDULED REDEMPTION		15,012	15,012	15,749	15,759		(747)		(747)		15,012				181	08/01/2021	1
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		03/01/2013	SCHEDULED REDEMPTION		24,821	24,821	26,026	25,981		(1,160)		(1,160)		24,821				303	08/01/2021	1
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		03/01/2013	SCHEDULED REDEMPTION		14,157	14,157	14,761	14,792		(635)		(635)		14,157				168	09/01/2021	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		03/01/2013	SCHEDULED REDEMPTION		74,040	74,040	77,647	77,617		(3,577)		(3,577)		74,040				883	12/01/2021	1
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		03/01/2013	SCHEDULED REDEMPTION		1,863	1,863	1,940	1,941		(79)		(79)		1,863				22	11/01/2021	1
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		03/01/2013	SCHEDULED REDEMPTION		543	543	570	569		(26)		(26)		543				7	01/01/2022	1
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		03/01/2013	SCHEDULED REDEMPTION		20,920	20,920	21,793	21,796		(876)		(876)		20,920				255	03/01/2022	1
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		03/01/2013	SCHEDULED REDEMPTION		22,354	22,354	23,287	23,289		(935)		(935)		22,354				254	02/01/2022	1
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		03/01/2013	SCHEDULED REDEMPTION		14,077	14,077	14,676	14,685		(607)		(607)		14,077				173	03/01/2022	1
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		03/01/2013	SCHEDULED REDEMPTION		18,813	18,813	19,598	19,609		(796)		(796)		18,813				229	04/01/2022	1
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		03/01/2013	SCHEDULED REDEMPTION		27,703	27,703	29,071	29,061		(1,358)		(1,358)		27,703				329	04/01/2022	1
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		03/01/2013	SCHEDULED REDEMPTION		9,602	9,602	10,012	10,017		(415)		(415)		9,602				116	04/01/2022	1
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		03/01/2013	SCHEDULED REDEMPTION		1,002	1,002	1,051	1,048		(46)		(46)		1,002				12	04/01/2022	1
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		03/01/2013	SCHEDULED REDEMPTION		13,546	13,546	14,215	14,183		(637)		(637)		13,546				162	05/01/2022	1
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		03/01/2013	SCHEDULED REDEMPTION		10,601	10,601	11,124	11,131		(530)		(530)		10,601				131	06/01/2022	1
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		03/01/2013	SCHEDULED REDEMPTION		33,381	33,381	34,557	34,525		(1,144)		(1,144)		33,381				335	06/01/2022	1
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		03/01/2013	SCHEDULED REDEMPTION		581	581	606	605		(24)		(24)		581				7	05/01/2022	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		03/01/2013	SCHEDULED REDEMPTION		17,775	17,775	18,413	18,401		(626)		(626)		17,775				194	07/01/2022	1
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		03/01/2013	SCHEDULED REDEMPTION		1,706	1,706	1,791	1,788		(82)		(82)		1,706				21	07/01/2022	1
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		03/01/2013	SCHEDULED REDEMPTION		6,531	6,531	6,810	6,806		(275)		(275)		6,531				78	07/01/2022	1
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		03/01/2013	SCHEDULED REDEMPTION		21,170	21,170	21,916	21,946		(776)		(776)		21,170				241	07/01/2022	1
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		03/01/2013	SCHEDULED REDEMPTION		1,006	1,006	1,048	1,049		(43)		(43)		1,006				12	08/01/2022	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		03/01/2013	SCHEDULED REDEMPTION		69,703	69,703	72,678	72,808		(3,104)		(3,104)		69,703				831	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		03/01/2013	SCHEDULED REDEMPTION		43,111	43,111	44,913	44,893		(1,782)		(1,782)		43,111				513	09/01/2022	1
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		03/01/2013	SCHEDULED REDEMPTION		959	959	1,006	1,010		(51)		(51)		959				11	11/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		03/01/2013	SCHEDULED REDEMPTION		1,427	1,427	1,465	1,456		(29)		(29)		1,427				13	07/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		03/01/2013	SCHEDULED REDEMPTION		102,760	102,760	106,810	106,583		(3,823)		(3,823)		102,760				1,172	10/01/2022	1
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		03/01/2013	SCHEDULED REDEMPTION		21,153	21,153	21,714	21,637		(484)		(484)		21,153				205	10/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		03/01/2013	SCHEDULED REDEMPTION		2,315	2,315	2,376	2,368		(53)		(53)		2,315				23	11/01/2022	1
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		03/01/2013	SCHEDULED REDEMPTION		18,300	18,300	18,942	18,922		(622)		(622)		18,300				212	12/01/2022	1
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		03/01/2013	SCHEDULED REDEMPTION		2,980	2,980	3,084	3,085		(105)		(105)		2,980				32	11/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		03/01/2013	SCHEDULED REDEMPTION		39,103	39,103	40,787	40,729		(1,626)		(1,626)		39,103				479	12/01/2022	1
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		03/01/2013	SCHEDULED REDEMPTION		29,626	29,626	30,862	30,957		(1,331)		(1,331)		29,626				366	01/01/2023	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		03/01/2013	SCHEDULED REDEMPTION		31,244	31,244	32,627	32,673		(1,429)		(1,429)		31,244				378	01/01/2023	1
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		03/01/2013	SCHEDULED REDEMPTION		21,966	21,966	22,883	22,829		(862)		(862)		21,966				267	10/01/2022	1
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		03/01/2013	SCHEDULED REDEMPTION		31,713	31,713	33,045	33,034		(1,320)		(1,320)		31,713				386	12/01/2022	1
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		03/01/2013	SCHEDULED REDEMPTION		865	865	908	906		(41)		(41)		865				11	02/01/2023	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		03/01/2013	SCHEDULED REDEMPTION		595,746	595,746	619,227	619,777		(24,031)		(24,031)		595,746				6,553	02/01/2023	1
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		03/01/2013	SCHEDULED REDEMPTION		38,925	38,925	40,459	40,475		(1,550)		(1,550)		38,925				432	02/01/2023	1
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		03/01/2013	SCHEDULED REDEMPTION		8,564	8,564	8,929	8,930		(366)		(366)		8,564				102	08/01/2022	1
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		03/01/2013	SCHEDULED REDEMPTION		22,245	22,245	23,173	23,185		(940)		(940)		22,245				271	02/01/2023	1
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		03/01/2013	SCHEDULED REDEMPTION		21,915	21,915	22,997	22,928		(1,013)		(1,013)		21,915				276	04/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		03/01/2013	SCHEDULED REDEMPTION		47,127	47,127	48,839	48,928		(1,801)		(1,801)		47,127				527	04/01/2023	1
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		03/01/2013	SCHEDULED REDEMPTION		9,402	9,402	9,866	9,874		(473)		(473)		9,402				113	09/01/2021	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		03/01/2013	SCHEDULED REDEMPTION		147,664	147,664	153,001	154,194		(6,530)		(6,530)		147,664				1,621	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		03/01/2013	SCHEDULED REDEMPTION		29,848	29,848	30,640	30,478		(630)		(630)		29,848				295	05/01/2023	1
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		03/01/2013	SCHEDULED REDEMPTION		10,734	10,734	11,189	11,184		(450)		(450)		10,734				133	04/01/2023	1
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		03/01/2013	SCHEDULED REDEMPTION		5,439	5,439	5,630	5,617		(178)		(178)		5,439				60	07/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		03/01/2013	SCHEDULED REDEMPTION		68,496	68,496	71,064	71,609		(3,113)		(3,113)		68,496				752	05/01/2023	1
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		03/01/2013	SCHEDULED REDEMPTION		139,503	139,503	143,203	142,807		(3,303)		(3,303)		139,503				1,384	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		03/01/2013	SCHEDULED REDEMPTION		125,935	125,935	130,604	130,669		(4,733)		(4,733)		125,935				1,409	06/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		03/01/2013	SCHEDULED REDEMPTION		1,376	1,376	1,424	1,422		(45)		(45)		1,376				16	08/01/2023	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		03/01/2013	SCHEDULED REDEMPTION		27,123	27,123	28,457	28,532		(1,408)		(1,408)		27,123				339	08/01/2023	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		03/01/2013	SCHEDULED REDEMPTION		22,887	22,887	24,002	23,980		(1,093)		(1,093)		22,887				286	09/01/2023	1
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		03/01/2013	SCHEDULED REDEMPTION		14,036	14,036	14,729	14,706		(670)		(670)		14,036				172	11/01/2023	1
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		03/01/2013	SCHEDULED REDEMPTION		1,369	1,369	1,426	1,427		(58)		(58)		1,369				17	10/01/2023	1
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		03/01/2013	SCHEDULED REDEMPTION		34,234	34,234	35,775	35,737		(1,503)		(1,503)		34,234				421	12/01/2023	1
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		03/01/2013	SCHEDULED REDEMPTION		1,782	1,782	1,856	1,857		(75)		(75)		1,782				21	12/01/2021	1
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		03/01/2013	SCHEDULED REDEMPTION		832	832	873	873		(41)		(41)		832				10	10/01/2022	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2013	SCHEDULED REDEMPTION		124,446	124,446	128,827	128,871		(4,425)		(4,425)		124,446				1,334	12/01/2023	1
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		03/01/2013	SCHEDULED REDEMPTION		16,835	16,835	17,466	17,479		(644)		(644)		16,835				186	11/01/2023	1
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		03/01/2013	SCHEDULED REDEMPTION		23,812	23,812	24,806	24,831		(1,018)		(1,018)		23,812				302	12/01/2023	1
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		03/01/2013	SCHEDULED REDEMPTION		23,490	23,490	24,416	24,400		(910)		(910)		23,490				258	01/01/2024	1
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		03/01/2013	SCHEDULED REDEMPTION		3,661	3,661	3,799	3,796		(134)		(134)		3,661				41	04/01/2023	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		03/01/2013	SCHEDULED REDEMPTION		1,652	1,652	1,714	1,704		(51)		(51)		1,652				19	02/01/2024	1
3128MC-CX-9	FED HOME LOAN MTG CORP GOLD #G13474		03/01/2013	SCHEDULED REDEMPTION		553,307	553,307	569,733	569,452		(16,145)		(16,145)		553,307				5,529	02/01/2024	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		03/01/2013	SCHEDULED REDEMPTION		69,253	69,253	71,813	72,003		(2,750)		(2,750)		69,253				826	02/01/2024	1
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		03/01/2013	SCHEDULED REDEMPTION		11,584	11,584	12,018	11,976		(392)		(392)		11,584				137	02/01/2024	1
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		03/01/2013	SCHEDULED REDEMPTION		9,614	9,614	10,089	10,069		(455)		(455)		9,614				113	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2013	SCHEDULED REDEMPTION		114,794	114,794	119,239	119,518		(4,724)		(4,724)		114,794				1,264	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2013	SCHEDULED REDEMPTION		107,785	107,785	112,033	112,441		(4,656)		(4,656)		107,785				1,200	01/01/2024	1
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		03/01/2013	SCHEDULED REDEMPTION		32,997	32,997	34,234	34,210		(1,214)		(1,214)		32,997				367	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		03/01/2013	SCHEDULED REDEMPTION		43,836	43,836	45,453	45,303		(1,467)		(1,467)		43,836				502	12/01/2022	1
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		03/01/2013	SCHEDULED REDEMPTION		10,123	10,123	10,622	10,679		(556)		(556)		10,123				124	01/01/2024	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		03/01/2013	SCHEDULED REDEMPTION		51,137	51,137	53,662	52,880		(1,743)		(1,743)		51,137				672	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2013	SCHEDULED REDEMPTION		196,523	196,523	204,269	204,524		(8,001)		(8,001)		196,523				2,327	04/01/2024	1
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		03/01/2013	SCHEDULED REDEMPTION		4,662	4,662	4,893	4,897		(235)		(235)		4,662				59	12/01/2023	1
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		03/01/2013	SCHEDULED REDEMPTION		24,886	24,886	26,115	26,115		(1,229)		(1,229)		24,886				303	12/01/2023	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		03/01/2013	SCHEDULED REDEMPTION		27,807	27,807	26,553	27,300		507		507		27,807				252	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		03/01/2013	SCHEDULED REDEMPTION		1,903	1,903	1,974	1,957		(54)		(54)		1,903				20	08/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		03/01/2013	SCHEDULED REDEMPTION		17,866	17,866	17,461	17,661		205		205		17,866				151	01/01/2020	1
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		03/01/2013	SCHEDULED REDEMPTION		1,604	1,604	1,683	1,663		(59)		(59)		1,604				19	04/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		03/01/2013	SCHEDULED REDEMPTION		10,002	10,002	9,787	9,895		106		106		10,002				84	04/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		03/01/2013	SCHEDULED REDEMPTION		8,480	8,480	8,295	8,386		95		95		8,480				75	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		03/01/2013	SCHEDULED REDEMPTION		5,417	5,417	5,295	5,362		55		55		5,417				51	08/01/2020	1
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		03/01/2013	SCHEDULED REDEMPTION		2,298	2,298	2,394	2,387		(89)		(89)		2,298				26	01/01/2021	1
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		03/01/2013	SCHEDULED REDEMPTION		7,329	7,329	7,587	7,570		(241)		(241)		7,329				81	03/01/2021	1
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		03/01/2013	SCHEDULED REDEMPTION		1,727	1,727	1,799	1,798		(71)		(71)		1,727				21	03/01/2021	1
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		03/01/2013	SCHEDULED REDEMPTION		46,627	46,627	48,573	48,550		(1,923)		(1,923)		46,627				550	04/01/2021	1
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		03/01/2013	SCHEDULED REDEMPTION		4,923	4,923	5,166	5,170		(247)		(247)		4,923				58	05/01/2021	1
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		03/01/2013	SCHEDULED REDEMPTION		2,768	2,768	2,905	2,908		(140)		(140)		2,768				37	08/01/2021	1
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		03/01/2013	SCHEDULED REDEMPTION		18,307	18,307	19,070	19,068		(761)		(761)		18,307				213	10/01/2021	1
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		03/01/2013	SCHEDULED REDEMPTION		6,955	6,955	7,200	7,194		(239)		(239)		6,955				77	12/01/2021	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		03/01/2013	SCHEDULED REDEMPTION		49,324	49,324	51,413	51,423		(2,099)		(2,099)		49,324				603	12/01/2021	1
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		03/01/2013	SCHEDULED REDEMPTION		10,987	10,987	11,530	11,500		(513)		(513)		10,987				135	01/01/2022	1
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		03/01/2013	SCHEDULED REDEMPTION		2,424	2,424	2,515	2,512		(88)		(88)		2,424				27	03/01/2022	1
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		03/01/2013	SCHEDULED REDEMPTION		733	733	761	761		(27)		(27)		733				8	04/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		03/01/2013	SCHEDULED REDEMPTION		7,041	7,041	7,290	7,296		(255)		(255)		7,041				77	06/01/2022	1
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		03/01/2013	SCHEDULED REDEMPTION		11,470	11,470	12,036	12,036		(566)		(566)		11,470				137	07/01/2022	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		03/01/2013	SCHEDULED REDEMPTION		5,794	5,794	6,059	6,067		(272)		(272)		5,794				61	08/01/2022	1
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		03/01/2013	SCHEDULED REDEMPTION		5,582	5,582	5,858	5,879		(297)		(297)		5,582				63	09/01/2022	1
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		03/01/2013	SCHEDULED REDEMPTION		9,656	9,656	10,069	10,091		(435)		(435)		9,656				120	10/01/2022	1
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		03/01/2013	SCHEDULED REDEMPTION		1,352	1,352	1,408	1,410		(59)		(59)		1,352				16	11/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		03/01/2013	SCHEDULED REDEMPTION		3,485	3,485	3,608	3,607		(122)		(122)		3,485				38	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		03/01/2013	SCHEDULED REDEMPTION		15,723	15,723	16,275	16,316		(593)		(593)		15,723				165	02/01/2023	1
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		03/01/2013	SCHEDULED REDEMPTION		14,577	14,577	15,297	15,253		(676)		(676)		14,577				174	02/01/2023	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		03/01/2013	SCHEDULED REDEMPTION		18,649	18,649	19,570	19,460		(811)		(811)		18,649				219	05/01/2023	1
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		03/01/2013	SCHEDULED REDEMPTION		31,551	31,551	32,388	32,158		(607)		(607)		31,551				302	06/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		03/01/2013	SCHEDULED REDEMPTION		5,472	5,472	5,678	5,681		(209)		(209)		5,472				57	06/01/2023	1
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		03/01/2013	SCHEDULED REDEMPTION		773	773	812	809		(36)		(36)		773				9	06/01/2023	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		03/01/2013	SCHEDULED REDEMPTION		30,719	30,719	32,158	32,120		(1,400)		(1,400)		30,719				374	07/01/2023	1
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		03/01/2013	SCHEDULED REDEMPTION		16,179	16,179	16,853	16,887		(708)		(708)		16,179				189	08/01/2023	1
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		03/01/2013	SCHEDULED REDEMPTION		20,765	20,765	21,791	21,853		(1,088)		(1,088)		20,765				259	09/01/2023	1
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		03/01/2013	SCHEDULED REDEMPTION		907	907	952	949		(42)		(42)		907				11	10/01/2023	1
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		03/01/2013	SCHEDULED REDEMPTION		2,224	2,224	2,308	2,305		(81)		(81)		2,224				23	12/01/2023	1
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		03/01/2013	SCHEDULED REDEMPTION		7,307	7,307	7,619	7,620		(313)		(313)		7,307				86	12/01/2023	1
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		03/01/2013	SCHEDULED REDEMPTION		26,733	26,733	27,848	27,741		(1,008)		(1,008)		26,733				308	01/01/2024	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		03/01/2013	SCHEDULED REDEMPTION		302,559	302,559	310,584	308,852		(6,293)		(6,293)		302,559				3,036	04/01/2024	1
3128MM-PU-1	FED HOME LOAN MTG CORP GOLD #G18434		02/19/2013	Various		9,159,721	8,790,656	9,182,116	9,139,824		(35,948)		(35,948)		9,103,875		55,845	55,845	57,203	05/01/2027	1
3128MM-PV-9	FED HOME LOAN MTG CORP GOLD #G18435		03/01/2013	SCHEDULED REDEMPTION		1,989,904	1,989,904	2,044,083	2,037,860		(47,956)		(47,956)		1,989,904				10,725	05/01/2027	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		03/01/2013	SCHEDULED REDEMPTION		1,665	1,665	1,648	1,663		2		2		1,665				26	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		03/01/2013	SCHEDULED REDEMPTION		4,804	4,804	4,754	4,796		8		8		4,804				75	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		03/01/2013	SCHEDULED REDEMPTION		627	627	620	623		3		3		627				8	10/01/2035	1
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		03/01/2013	SCHEDULED REDEMPTION		6,842	6,842	7,180	7,079		(237)		(237)		6,842				80	12/01/2020	1
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		03/01/2013	SCHEDULED REDEMPTION		17,326	17,326	18,182	18,109		(782)		(782)		17,326				226	01/01/2021	1
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		03/01/2013	SCHEDULED REDEMPTION		378	378	391	388		(10)		(10)		378				4	03/01/2021	1
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		03/01/2013	SCHEDULED REDEMPTION		809	809	838	839		(30)		(30)		809				10	04/01/2021	1
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		03/01/2013	SCHEDULED REDEMPTION		3,276	3,276	3,438	3,493		(217)		(217)		3,276				42	04/01/2021	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		03/01/2013	SCHEDULED REDEMPTION		1,865	1,865	1,824	1,843		22		22		1,865				17	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		03/01/2013	SCHEDULED REDEMPTION		1,808	1,808	1,766	1,793		15		15		1,808				12	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		03/01/2013	SCHEDULED REDEMPTION		13,343	13,343	13,037	13,187		155		155		13,343				110	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		03/01/2013	SCHEDULED REDEMPTION		635	635	620	628		7		7		635				6	08/01/2020	1
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		03/01/2013	SCHEDULED REDEMPTION		15,379	15,379	16,138	15,969		(590)		(590)		15,379				185	07/01/2019	1
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		03/01/2013	SCHEDULED REDEMPTION		1,977	1,977	2,046	2,024		(47)		(47)		1,977				18	08/01/2021	1
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		03/01/2013	SCHEDULED REDEMPTION		4,838	4,838	5,040	5,041		(203)		(203)		4,838				60	08/01/2021	1
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		03/01/2013	SCHEDULED REDEMPTION		7,634	7,634	7,953	7,987		(353)		(353)		7,634				93	09/01/2021	1
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		03/01/2013	SCHEDULED REDEMPTION		3,957	3,957	4,153	4,153		(195)		(195)		3,957				48	09/01/2021	1
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		03/01/2013	SCHEDULED REDEMPTION		42	42	44	45		(3)		(3)		42					09/01/2021	1
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		03/01/2013	SCHEDULED REDEMPTION		18,929	18,929	19,864	19,798		(868)		(868)		18,929				185	10/01/2021	1
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		03/01/2013	SCHEDULED REDEMPTION		1,365	1,365	1,425	1,431		(66)		(66)		1,365				17	10/01/2021	1
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		03/01/2013	SCHEDULED REDEMPTION		2,455	2,455	2,541	2,538		(83)		(83)		2,455				25	11/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		03/01/2013	SCHEDULED REDEMPTION		565	565	586	586		(21)		(21)		565				6	11/01/2021	1
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		03/01/2013	SCHEDULED REDEMPTION		4,666	4,666	4,896	4,914		(248)		(248)		4,666				49	12/01/2021	1
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		03/01/2013	SCHEDULED REDEMPTION		156	156	162	160		(4)		(4)		156				2	12/01/2021	1
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		03/01/2013	SCHEDULED REDEMPTION		11,124	11,124	11,588	11,522		(398)		(398)		11,124				127	01/01/2022	1
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		03/01/2013	SCHEDULED REDEMPTION		18,193	18,193	19,092	18,985		(792)		(792)		18,193				179	01/01/2022	1
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		03/01/2013	SCHEDULED REDEMPTION		3,505	3,505	3,678	3,672		(167)		(167)		3,505				43	01/01/2022	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		03/01/2013	SCHEDULED REDEMPTION		85,180	85,180	89,386	88,971		(3,791)		(3,791)		85,180				950	01/01/2022	1
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		03/01/2013	SCHEDULED REDEMPTION		5,022	5,022	5,232	5,227		(205)		(205)		5,022				48	02/01/2022	1
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		03/01/2013	SCHEDULED REDEMPTION		898	898	932	929		(30)		(30)		898				11	03/01/2022	1
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		03/01/2013	SCHEDULED REDEMPTION		117	117	121	123		(7)		(7)		117				1	04/01/2022	1
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		03/01/2013	SCHEDULED REDEMPTION		166	166	173	176		(10)		(10)		166				2	05/01/2022	1
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		03/01/2013	SCHEDULED REDEMPTION		5,962	5,962	6,185	6,134		(173)		(173)		5,962				66	06/01/2022	1
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		03/01/2013	SCHEDULED REDEMPTION		5,557	5,557	5,795	5,815		(258)		(258)		5,557				70	06/01/2022	1
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		03/01/2013	SCHEDULED REDEMPTION		2,903	2,903	3,032	3,018		(115)		(115)		2,903				38	07/01/2022	1
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		03/01/2013	SCHEDULED REDEMPTION		444	444	461	463		(19)		(19)		444				5	08/01/2022	1
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		03/01/2013	SCHEDULED REDEMPTION		70,084	70,084	72,667	72,601		(2,518)		(2,518)		70,084				804	08/01/2022	1
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		03/01/2013	SCHEDULED REDEMPTION		22,272	22,272	23,258	23,472		(1,201)		(1,201)		22,272				295	08/01/2022	1
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		03/01/2013	SCHEDULED REDEMPTION		2,668	2,668	2,779	2,770		(102)		(102)		2,668				34	07/01/2022	1
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		03/01/2013	SCHEDULED REDEMPTION		648	648	675	697		(49)		(49)		648				9	09/01/2022	1
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		03/01/2013	SCHEDULED REDEMPTION		7,337	7,337	7,650	7,681		(344)		(344)		7,337				92	09/01/2022	1
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		03/01/2013	SCHEDULED REDEMPTION		14,421	14,421	15,023	15,055		(634)		(634)		14,421				152	10/01/2022	1
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		03/01/2013	SCHEDULED REDEMPTION		1,034	1,034	1,077	1,072		(38)		(38)		1,034				10	10/01/2022	1
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		03/01/2013	SCHEDULED REDEMPTION		1,091	1,091	1,136	1,143		(53)		(53)		1,091				14	10/01/2021	1
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		03/01/2013	SCHEDULED REDEMPTION		278	278	289	285		(7)		(7)		278				3	11/01/2022	1
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		03/01/2013	SCHEDULED REDEMPTION		815	815	849	852		(36)		(36)		815				11	11/01/2022	1
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		03/01/2013	SCHEDULED REDEMPTION		742	742	773	770		(28)		(28)		742				10	12/01/2022	1
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		03/01/2013	SCHEDULED REDEMPTION		1,413	1,413	1,472	1,480		(67)		(67)		1,413				19	12/01/2022	1
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		03/01/2013	SCHEDULED REDEMPTION		621	621	644	652		(32)		(32)		621				7	12/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		03/01/2013	SCHEDULED REDEMPTION		90,735	90,735	95,215	94,238		(3,502)		(3,502)		90,735				1,061	12/01/2022	1
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		03/01/2013	SCHEDULED REDEMPTION		624	624	650	652		(28)		(28)		624				8	12/01/2022	1
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		03/01/2013	SCHEDULED REDEMPTION		1,903	1,903	1,990	1,978		(74)		(74)		1,903				25	01/01/2023	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		03/01/2013	SCHEDULED REDEMPTION		2,032	2,032	2,103	2,098		(66)		(66)		2,032				23	02/01/2023	1
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		03/01/2013	SCHEDULED REDEMPTION		20,061	20,061	20,813	20,923		(863)		(863)		20,061				225	01/01/2023	1
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		03/01/2013	SCHEDULED REDEMPTION		72,022	72,022	75,578	75,435		(3,413)		(3,413)		72,022				776	01/01/2023	1
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		03/01/2013	SCHEDULED REDEMPTION		1,150	1,150	1,206	1,220		(70)		(70)		1,150				14	01/01/2023	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		03/01/2013	SCHEDULED REDEMPTION		9,505	9,505	9,839	9,759		(254)		(254)		9,505				105	02/01/2018	1
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		03/01/2013	SCHEDULED REDEMPTION		7,970	7,970	8,251	8,316		(346)		(346)		7,970				96	02/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		03/01/2013	SCHEDULED REDEMPTION		1,291	1,291	1,342	1,344		(54)		(54)		1,291				14	04/01/2023	1
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		03/01/2013	SCHEDULED REDEMPTION		7,809	7,809	8,084	8,062		(253)		(253)		7,809				94	04/01/2023	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		03/01/2013	SCHEDULED REDEMPTION		53,281	53,281	55,381	55,022		(1,741)		(1,741)		53,281				475	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		03/01/2013	SCHEDULED REDEMPTION		43,085	43,085	44,228	43,986		(901)		(901)		43,085				420	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2013	SCHEDULED REDEMPTION		214,908	214,908	222,481	225,440		(10,532)		(10,532)		214,908				2,483	05/01/2023	1
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		03/01/2013	SCHEDULED REDEMPTION		18,495	18,495	19,188	19,129		(634)		(634)		18,495				204	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		03/01/2013	SCHEDULED REDEMPTION		730	730	755	765		(36)		(36)		730				8	06/01/2023	1
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		03/01/2013	SCHEDULED REDEMPTION		15,507	15,507	16,052	16,033		(526)		(526)		15,507				181	12/01/2022	1
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		03/01/2013	SCHEDULED REDEMPTION		1,796	1,796	1,864	1,864		(67)		(67)		1,796				21	07/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		03/01/2013	SCHEDULED REDEMPTION		180,351	180,351	189,256	188,794		(8,443)		(8,443)		180,351				1,816	12/01/2022	1
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		03/01/2013	SCHEDULED REDEMPTION		4,773	4,773	5,008	5,096		(323)		(323)		4,773				57	07/01/2023	1
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		03/01/2013	SCHEDULED REDEMPTION		741	741	772	770		(29)		(29)		741				10	08/01/2023	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		03/01/2013	SCHEDULED REDEMPTION		91,417	91,417	95,931	98,360		(6,943)		(6,943)		91,417				1,119	08/01/2023	1
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		03/01/2013	SCHEDULED REDEMPTION		6,194	6,194	6,500	6,661		(467)		(467)		6,194				84	09/01/2023	1
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		03/01/2013	SCHEDULED REDEMPTION		16,894	16,894	17,616	17,740		(846)		(846)		16,894				226	09/01/2023	1
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		03/01/2013	SCHEDULED REDEMPTION		86	86	91	92		(6)		(6)		86				1	08/01/2023	1
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		03/01/2013	SCHEDULED REDEMPTION		8,231	8,231	8,637	8,727		(496)		(496)		8,231				94	08/01/2023	1
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		03/01/2013	SCHEDULED REDEMPTION		9,204	9,204	9,588	9,838		(634)		(634)		9,204				124	09/01/2023	1
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		03/01/2013	SCHEDULED REDEMPTION		969	969	1,003	999		(30)		(30)		969				10	09/01/2023	1
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		03/01/2013	SCHEDULED REDEMPTION		427	427	446	451		(24)		(24)		427				5	10/01/2023	1
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		03/01/2013	SCHEDULED REDEMPTION		26,151	26,151	27,070	27,129		(978)		(978)		26,151				324	10/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		03/01/2013	SCHEDULED REDEMPTION		46,499	46,499	48,137	48,949		(2,450)		(2,450)		46,499				427	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		03/01/2013	SCHEDULED REDEMPTION		51,300	51,300	53,128	53,663		(2,364)		(2,364)		51,300				573	11/01/2023	1
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		03/01/2013	SCHEDULED REDEMPTION		4,330	4,330	4,543	4,508		(179)		(179)		4,330				53	12/01/2023	1
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		03/01/2013	SCHEDULED REDEMPTION		26,426	26,426	27,554	27,581		(1,155)		(1,155)		26,426				307	12/01/2023	1
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		03/01/2013	SCHEDULED REDEMPTION		80	80	83	85		(5)		(5)		80				1	12/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		03/01/2013	SCHEDULED REDEMPTION		1,479	1,479	1,552	1,544		(65)		(65)		1,479				18	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		03/01/2013	SCHEDULED REDEMPTION		4,964	4,964	5,138	5,067		(103)		(103)		4,964				55	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		03/01/2013	SCHEDULED REDEMPTION		7,168	7,168	7,420	7,369		(202)		(202)		7,168				80	01/01/2019	1
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		03/01/2013	SCHEDULED REDEMPTION		2,643	2,643	2,756	2,724		(81)		(81)		2,643				32	11/01/2023	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		03/01/2013	SCHEDULED REDEMPTION		1,568	1,568	1,645	1,690		(122)		(122)		1,568				19	02/01/2019	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		03/01/2013	SCHEDULED REDEMPTION		326	326	338	338		(12)		(12)		326				3	02/01/2024	1
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		03/01/2013	SCHEDULED REDEMPTION		96,326	96,326	99,906	98,754		(2,428)		(2,428)		96,326				1,056	03/01/2024	1
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		03/01/2013	SCHEDULED REDEMPTION		3,653	3,653	3,790	3,791		(137)		(137)		3,653				41	02/01/2024	1
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		03/01/2013	SCHEDULED REDEMPTION		710	710	736	732		(22)		(22)		710				8	03/01/2024	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		03/01/2013	SCHEDULED REDEMPTION		69,112	69,112	72,524	73,258		(4,146)		(4,146)		69,112				651	03/01/2019	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		03/01/2013	SCHEDULED REDEMPTION		11,067	11,067	11,360	11,290		(223)		(223)		11,067				116	04/01/2024	1
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		03/01/2013	SCHEDULED REDEMPTION		19,034	19,034	19,748	19,555		(522)		(522)		19,034				235	03/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		03/01/2013	SCHEDULED REDEMPTION		7,161	7,161	7,351	7,297		(135)		(135)		7,161				72	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		03/01/2013	SCHEDULED REDEMPTION		161,988	161,988	166,284	164,852		(2,864)		(2,864)		161,988				1,528	04/01/2024	1
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		03/01/2013	SCHEDULED REDEMPTION		2,112	2,112	2,187	2,169		(57)		(57)		2,112				24	05/01/2024	1
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		03/01/2013	SCHEDULED REDEMPTION		3,681	3,681	3,826	3,838		(157)		(157)		3,681				41	07/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2013	SCHEDULED REDEMPTION		59,348	59,348	62,278	61,818		(2,470)		(2,470)		59,348				590	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		03/01/2013	SCHEDULED REDEMPTION		139,811	139,811	146,190	145,589		(5,777)		(5,777)		139,811				932	03/01/2027	1
3128PY-YP-3	FED HOME LOAN MTG CORP GOLD #J18818		03/01/2013	SCHEDULED REDEMPTION		482,960	482,960	495,562	494,216		(11,256)		(11,256)		482,960				2,574	04/01/2027	1
31280Q-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		03/01/2013	SCHEDULED REDEMPTION		632,850	632,850	661,006	658,552		(25,703)		(25,703)		632,850				4,139	05/01/2027	1
31280Q-E9-4	FED HOME LOAN MTG CORP GOLD #J19160		03/01/2013	SCHEDULED REDEMPTION		1,243,933	1,243,933	1,300,299	1,294,992		(51,059)		(51,059)		1,243,933				8,416	05/01/2027	1
31280Q-FZ-5	FED HOME LOAN MTG CORP GOLD #J19184		03/01/2013	SCHEDULED REDEMPTION		458,769	458,769	471,528	470,271		(11,502)		(11,502)		458,769				2,518	05/01/2027	1
31280Q-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		03/01/2013	SCHEDULED REDEMPTION		663,164	663,164	692,851	689,447		(26,283)		(26,283)		663,164				4,356	05/01/2027	1
31280Q-H6-7	FED HOME LOAN MTG CORP GOLD #J19253		03/01/2013	SCHEDULED REDEMPTION		637,901	637,901	655,942	653,916		(16,015)		(16,015)		637,901				3,681	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2013	SCHEDULED REDEMPTION		4,259	4,259	4,160	4,162		97		97		4,259				56	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2013	SCHEDULED REDEMPTION		3,224	3,224	3,150	3,163		61		61		3,224				43	08/01/2028	1
31361C-U9-0	FED NATL MTG ASSOC #027608		03/01/2013	SCHEDULED REDEMPTION		880	880	900	885		(5)		(5)		880				17	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		03/01/2013	SCHEDULED REDEMPTION		64	64	67	66		(2)		(2)		64				1	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		03/01/2013	SCHEDULED REDEMPTION		28	28	29	29		(2)		(2)		28				1	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2013	SCHEDULED REDEMPTION		339	339	348	349		(10)		(10)		339				5	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2013	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		03/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2013	SCHEDULED REDEMPTION		1,306	1,306	1,356	1,365		(60)		(60)		1,306				24	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		03/01/2013	SCHEDULED REDEMPTION		548	548	574	565		(17)		(17)		548				10	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		03/01/2013	SCHEDULED REDEMPTION		311	311	309	309		3		3		311				5	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		03/01/2013	SCHEDULED REDEMPTION		203	203	213	213		(10)		(10)		203				3	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		03/01/2013	SCHEDULED REDEMPTION		303	303	304	305		(1)		(1)		303				4	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		03/01/2013	SCHEDULED REDEMPTION		755	755	789	833		(78)		(78)		755				12	04/01/2032	1
31369B-U8-6	FED NATL MTG ASSOC #205907		03/01/2013	SCHEDULED REDEMPTION		200	200	204	205		(4)		(4)		200				3	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		03/01/2013	SCHEDULED REDEMPTION		125	125	129	128		(3)		(3)		125				2	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		03/01/2013	SCHEDULED REDEMPTION		4,931	4,931	5,096	5,205		(274)		(274)		4,931				82	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2013	SCHEDULED REDEMPTION		2,253	2,253	2,316	2,330		(77)		(77)		2,253				44	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		03/01/2013	SCHEDULED REDEMPTION		28	28	29	28						28				1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		03/01/2013	SCHEDULED REDEMPTION		62	62	65	63		(2)		(2)		62				1	02/01/2015	1
31371G-TR-1	FED NATL MTG ASSOC #251760		03/01/2013	SCHEDULED REDEMPTION		149	149	149	149						149				2	06/01/2013	1
31371H-E4-6	FED NATL MTG ASSOC #252255		03/01/2013	SCHEDULED REDEMPTION		304	304	290	285		19		19		304				5	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		03/01/2013	SCHEDULED REDEMPTION		8,414	8,414	7,994	8,115		299		299		8,414				85	02/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		03/01/2013	SCHEDULED REDEMPTION		225	225	237	240		(14)		(14)		225				3	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		03/01/2013	SCHEDULED REDEMPTION		388	388	389	390		(2)		(2)		388				5	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		03/01/2013	SCHEDULED REDEMPTION		594	594	616	607		(13)		(13)		594				8	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		03/01/2013	SCHEDULED REDEMPTION		245	245	257	259		(14)		(14)		245				4	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		03/01/2013	SCHEDULED REDEMPTION		225	225	236	239		(14)		(14)		225				4	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		03/01/2013	SCHEDULED REDEMPTION		1,025	1,025	1,019	1,023		2		2		1,025				16	11/01/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371H-2D-9	FED NATL MTG ASSOC #252872		03/01/2013	SCHEDULED REDEMPTION		1,407	1,407	1,450	1,460		(53)		(53)		1,407				23	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		03/01/2013	SCHEDULED REDEMPTION		506	506	488	484		22		22		506				7	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		03/01/2013	SCHEDULED REDEMPTION		1,880	1,880	1,952	1,918		(38)		(38)		1,880				28	02/01/2015	1
31371J-BM-5	FED NATL MTG ASSOC #253044		03/01/2013	SCHEDULED REDEMPTION		559	559	564	560		(2)		(2)		559				10	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		03/01/2013	SCHEDULED REDEMPTION		197	197	202	199		(3)		(3)		197				3	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2013	SCHEDULED REDEMPTION		4,558	4,558	4,733	5,000		(442)		(442)		4,558				71	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		03/01/2013	SCHEDULED REDEMPTION		709	709	715	712		(3)		(3)		709				12	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		03/01/2013	SCHEDULED REDEMPTION		203	203	205	204		(1)		(1)		203				4	07/01/2015	1
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2013	SCHEDULED REDEMPTION		5,326	5,326	5,531	5,826		(500)		(500)		5,326				90	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		03/01/2013	SCHEDULED REDEMPTION		598	598	621	615		(16)		(16)		598				10	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2013	SCHEDULED REDEMPTION		966	966	1,000	991		(26)		(26)		966				15	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		03/01/2013	SCHEDULED REDEMPTION		27	27	28	30		(3)		(3)		27					01/01/2031	1
31371J-V4-3	FED NATL MTG ASSOC #253635		03/01/2013	SCHEDULED REDEMPTION		973	973	1,000	992		(19)		(19)		973				15	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		03/01/2013	SCHEDULED REDEMPTION		432	432	452	476		(44)		(44)		432				7	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2013	SCHEDULED REDEMPTION		6,984	6,984	7,252	7,574		(590)		(590)		6,984				116	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2013	SCHEDULED REDEMPTION		328	328	337	355		(28)		(28)		328				5	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		03/01/2013	SCHEDULED REDEMPTION		2,005	2,005	2,047	2,030		(25)		(25)		2,005				29	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		03/01/2013	SCHEDULED REDEMPTION		650	650	676	663		(13)		(13)		650				9	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		03/01/2013	SCHEDULED REDEMPTION		1,544	1,544	1,602	1,579		(35)		(35)		1,544				25	06/01/2016	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2013	SCHEDULED REDEMPTION		245	245	253	263		(19)		(19)		245				4	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		03/01/2013	SCHEDULED REDEMPTION		2,672	2,672	2,806	2,832		(160)		(160)		2,672				40	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		03/01/2013	SCHEDULED REDEMPTION		209	209	219	221		(12)		(12)		209				3	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2013	SCHEDULED REDEMPTION		20	20	22	23		(3)		(3)		20					09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		03/01/2013	SCHEDULED REDEMPTION		3,221	3,221	3,241	3,258		(37)		(37)		3,221				46	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		03/01/2013	SCHEDULED REDEMPTION		144	144	147	146		(2)		(2)		144				2	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2013	SCHEDULED REDEMPTION		4,664	4,664	4,808	4,835		(172)		(172)		4,664				64	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2013	SCHEDULED REDEMPTION		2,050	2,050	2,113	2,125		(75)		(75)		2,050				26	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		03/01/2013	SCHEDULED REDEMPTION		2,997	2,997	3,072	3,054		(57)		(57)		2,997				41	05/01/2032	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2013	SCHEDULED REDEMPTION		191	191	197	198		(7)		(7)		191				3	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2013	SCHEDULED REDEMPTION		2,690	2,690	2,773	2,787		(97)		(97)		2,690				35	08/01/2022	1
31371K-WF-4	FED NATL MTG ASSOC #254546		03/01/2013	SCHEDULED REDEMPTION		6,764	6,764	6,902	6,833		(69)		(69)		6,764				82	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		03/01/2013	SCHEDULED REDEMPTION		17,800	17,800	18,565	18,270		(470)		(470)		17,800				250	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		03/01/2013	SCHEDULED REDEMPTION		527	527	536	532		(5)		(5)		527				6	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		03/01/2013	SCHEDULED REDEMPTION		14,613	14,613	15,241	14,967		(354)		(354)		14,613				204	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		03/01/2013	SCHEDULED REDEMPTION		13,658	13,658	14,245	13,980		(322)		(322)		13,658				171	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		03/01/2013	SCHEDULED REDEMPTION		334	334	342	338		(4)		(4)		334				4	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		03/01/2013	SCHEDULED REDEMPTION		2,938	2,938	2,918	2,924		15		15		2,938				37	10/01/2033	1
31371L-E2-1	FED NATL MTG ASSOC #254953		03/01/2013	SCHEDULED REDEMPTION		1,329	1,329	1,314	1,320		9		9		1,329				15	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		03/01/2013	SCHEDULED REDEMPTION		12,119	12,119	11,914	11,990		129		129		12,119				148	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		03/01/2013	SCHEDULED REDEMPTION		1,979	1,979	2,022	2,000		(21)		(21)		1,979				22	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		03/01/2013	SCHEDULED REDEMPTION		3,596	3,596	3,477	3,547		49		49		3,596				31	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		03/01/2013	SCHEDULED REDEMPTION		1,131	1,131	1,144	1,140		(9)		(9)		1,131				12	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		03/01/2013	SCHEDULED REDEMPTION		5,729	5,729	5,788	5,844		(115)		(115)		5,729				76	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		03/01/2013	SCHEDULED REDEMPTION		3,237	3,237	3,287	3,265		(28)		(28)		3,237				38	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		03/01/2013	SCHEDULED REDEMPTION		387	387	376	380		7		7		387				4	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		03/01/2013	SCHEDULED REDEMPTION		138,366	138,366	135,858	137,371		995		995		138,366				1,611	01/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2013	SCHEDULED REDEMPTION		32,049	32,049	29,420	30,966		1,083		1,083		32,049				292	03/01/2036	1
31371M-4C-8	FED NATL MTG ASSOC #256519		03/01/2013	SCHEDULED REDEMPTION		14,593	14,593	15,199	15,145		(552)		(552)		14,593				176	12/01/2021	1
31371N-HW-8	FED NATL MTG ASSOC #256845		03/01/2013	SCHEDULED REDEMPTION		1,951	1,951	1,984	1,976		(25)		(25)		1,951				27	08/01/2037	1
31371N-J8-9	FED NATL MTG ASSOC #256887		03/01/2013	SCHEDULED REDEMPTION		1,354	1,354	1,411	1,414		(60)		(60)		1,354				16	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		03/01/2013	SCHEDULED REDEMPTION		3,513	3,513	3,618	3,595		(82)		(82)		3,513				35	11/01/2022	1
31371N-NZ-4	FED NATL MTG ASSOC #257008		03/01/2013	SCHEDULED REDEMPTION		10,679	10,679	11,122	11,104		(425)		(425)		10,679				133	12/01/2022	1
31371N-SH-9	FED NATL MTG ASSOC #257120		03/01/2013	SCHEDULED REDEMPTION		22,489	22,489	23,061	22,948		(459)		(459)		22,489				236	02/01/2023	1
31371N-U9-4	FED NATL MTG ASSOC #257208		03/01/2013	SCHEDULED REDEMPTION		16,358	16,358	16,774	16,687		(328)		(328)		16,358				164	05/01/2023	1
31371N-VM-4	FED NATL MTG ASSOC #257220		03/01/2013	SCHEDULED REDEMPTION		925	925	956	952		(28)		(28)		925				11	05/01/2023	1
31371N-V3-6	FED NATL MTG ASSOC #257234		03/01/2013	SCHEDULED REDEMPTION		3,214	3,214	3,328	3,317		(103)		(103)		3,214				36	06/01/2023	1
31371N-Z2-4	FED NATL MTG ASSOC #257361		03/01/2013	SCHEDULED REDEMPTION		12,118	12,118	12,426	12,359		(241)		(241)		12,118				105	08/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2013	SCHEDULED REDEMPTION		29,075	29,075	30,115	30,029		(954)		(954)		29,075				275	10/01/2023	1
31371P-BP-4	FED NATL MTG ASSOC #257546		03/01/2013	SCHEDULED REDEMPTION		4,717	4,717	4,837	4,799		(82)		(82)		4,717				47	11/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		03/01/2013	SCHEDULED REDEMPTION		300	300	305	307		(7)		(7)		300				5	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		03/01/2013	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		03/01/2013	SCHEDULED REDEMPTION		47	47	49	51		(3)		(3)		47				1	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		03/01/2013	SCHEDULED REDEMPTION		138	138	143	153		(14)		(14)		138				2	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		03/01/2013	SCHEDULED REDEMPTION		2,707	2,707	2,709	2,708		(1)		(1)		2,707				42	08/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		03/01/2013	SCHEDULED REDEMPTION		402	402	413	416		(13)		(13)		402				7	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2013	SCHEDULED REDEMPTION		1,205	1,205	1,267	1,260		(55)		(55)		1,205				25	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		03/01/2013	SCHEDULED REDEMPTION		2	2	2	3						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		03/01/2013	SCHEDULED REDEMPTION		150	150	155	155		(4)		(4)		150				3	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		03/01/2013	SCHEDULED REDEMPTION		164	164	170	180		(15)		(15)		164				3	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		03/01/2013	SCHEDULED REDEMPTION		99	99	102	101		(2)		(2)		99				2	06/01/2025	1
31374S-QE-9	FED NATL MTG ASSOC #322369		03/01/2013	SCHEDULED REDEMPTION		23	23	25	26		(2)		(2)		23					09/01/2025	1
31374T-CN-7	FED NATL MTG ASSOC #323277		03/01/2013	SCHEDULED REDEMPTION		443	443	465	483		(40)		(40)		443				6	07/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		03/01/2013	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				1	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		03/01/2013	SCHEDULED REDEMPTION		163	163	160	160		3		3		163				2	10/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		03/01/2013	SCHEDULED REDEMPTION		203	203	213	218		(15)		(15)		203				3	10/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		03/01/2013	SCHEDULED REDEMPTION		130	130	137	139		(9)		(9)		130				2	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		03/01/2013	SCHEDULED REDEMPTION		2,371	2,371	2,490	2,534		(163)		(163)		2,371				34	01/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		03/01/2013	SCHEDULED REDEMPTION		72	72	70	72						72				1	09/01/2014	1
31374V-TB-0	FED NATL MTG ASSOC #325546		03/01/2013	SCHEDULED REDEMPTION		1,630	1,630	1,588	1,573		58		58		1,630				25	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		03/01/2013	SCHEDULED REDEMPTION		21	21	21	21						21					11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		03/01/2013	SCHEDULED REDEMPTION		109	109	112	113		(4)		(4)		109				2	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		03/01/2013	SCHEDULED REDEMPTION		166	166	157	155		10		10		166				2	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		03/01/2013	SCHEDULED REDEMPTION		223	223	211	210		13		13		223				3	01/01/2026	1
31375C-W7-6	FED NATL MTG ASSOC #331070		03/01/2013	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		03/01/2013	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28					01/01/2026	1
31375M-HG-1	FED NATL MTG ASSOC #338731		03/01/2013	SCHEDULED REDEMPTION		3	3	3	3		(1)		(1)		3					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		03/01/2013	SCHEDULED REDEMPTION		72	72	67	66		6		6		72				1	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		03/01/2013	SCHEDULED REDEMPTION		40	40	40	40		1		1		40				1	04/01/2026	1
31375X-QE-2	FED NATL MTG ASSOC #347953		03/01/2013	SCHEDULED REDEMPTION		803	803	812	814		(10)		(10)		803				14	06/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2013	SCHEDULED REDEMPTION		115	115	119	123		(7)		(7)		115				2	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					10/01/2026	1
31376J-2J-7	FED NATL MTG ASSOC #357277		03/01/2013	SCHEDULED REDEMPTION		464	464	485	525		(61)		(61)		464				7	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		03/01/2013	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		03/01/2013	SCHEDULED REDEMPTION		7,780	7,780	7,648	7,704		75		75		7,780				93	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		03/01/2013	SCHEDULED REDEMPTION		382	382	387	386		(3)		(3)		382				4	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		03/01/2013	SCHEDULED REDEMPTION		688	688	697	692		(5)		(5)		688				8	08/01/2020	1
31377A-XU-6	FED NATL MTG ASSOC #371591		03/01/2013	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				2	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		03/01/2013	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				1	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		03/01/2013	SCHEDULED REDEMPTION		29	29	29	29						29					03/01/2027	1
31378H-QU-8	FED NATL MTG ASSOC #399267		03/01/2013	SCHEDULED REDEMPTION		2,305	2,305	2,315	2,318		(13)		(13)		2,305				33	02/01/2026	1
31378L-3K-6	FED NATL MTG ASSOC #402302		02/01/2013	SCHEDULED REDEMPTION		392	392	389	392						392				3	04/01/2013	1
31378U-D6-6	FED NATL MTG ASSOC #408825		03/01/2013	SCHEDULED REDEMPTION		10,687	10,687	11,223	11,344		(657)		(657)		10,687				123	02/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		03/01/2013	Various		3,714	3,714	3,766	3,715		(1)		(1)		3,714				36	03/01/2013	1
31379D-LU-1	FED NATL MTG ASSOC #416239		02/01/2013	Various		344	344	335	344						344				3	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		03/01/2013	SCHEDULED REDEMPTION		590	590	582	590						590				5	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		01/01/2013	SCHEDULED REDEMPTION		242	242	245	242						242				1	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		03/01/2013	SCHEDULED REDEMPTION		34	34	35	34						34				1	09/01/2013	1
31379H-D3-1	FED NATL MTG ASSOC #419622		03/01/2013	SCHEDULED REDEMPTION		989	989	992	989						989				10	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2013	SCHEDULED REDEMPTION		575	575	595	597		(22)		(22)		575				10	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2013	SCHEDULED REDEMPTION		144	144	148	148		(3)		(3)		144				3	12/01/2027	1
31379L-UL-3	FED NATL MTG ASSOC #422787		03/01/2013	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				1	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		03/01/2013	SCHEDULED REDEMPTION		18,631	18,631	17,312	18,461		170		170		18,631				222	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2013	SCHEDULED REDEMPTION		717	717	739	740		(23)		(23)		717				10	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		03/01/2013	SCHEDULED REDEMPTION		2,458	2,458	2,472	2,458		(1)		(1)		2,458				31	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		03/01/2013	SCHEDULED REDEMPTION		11	11	12	11						11					05/01/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31379T-E2-6	FED NATL MTG ASSOC #428653		03/01/2013	SCHEDULED REDEMPTION		587	587	602	603		(16)		(16)		587				10	07/01/2026	1
31379T-2S-2	FED NATL MTG ASSOC #429285		03/01/2013	SCHEDULED REDEMPTION		849	849	854	849						849				12	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		03/01/2013	SCHEDULED REDEMPTION		69	69	71	72		(3)		(3)		69				1	06/01/2028	1
31379U-GV-7	FED NATL MTG ASSOC #429612		03/01/2013	SCHEDULED REDEMPTION		294	294	295	294						294				4	06/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		03/01/2013	SCHEDULED REDEMPTION		552	552	544	545		8		8		552				9	08/01/2028	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		03/01/2013	SCHEDULED REDEMPTION		324	324	321	324						324				4	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		03/01/2013	SCHEDULED REDEMPTION		293	293	290	292						293				4	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		03/01/2013	SCHEDULED REDEMPTION		36	36	35	35						36					07/01/2013	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		03/01/2013	SCHEDULED REDEMPTION		13,739	13,739	14,159	14,067		(328)		(328)		13,739				91	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		03/01/2013	SCHEDULED REDEMPTION		95	95	94	94		1		1		95				1	08/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2013	SCHEDULED REDEMPTION		694	694	711	709		(15)		(15)		694				12	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		03/01/2013	SCHEDULED REDEMPTION		2,165	2,165	2,133	2,131		34		34		2,165				25	09/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		03/01/2013	SCHEDULED REDEMPTION		56,773	56,773	54,600	55,609		1,165		1,165		56,773				778	01/01/2029	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		03/01/2013	SCHEDULED REDEMPTION		484	484	485	485		(1)		(1)		484				7	08/01/2029	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		03/01/2013	SCHEDULED REDEMPTION		10	10	10	10		1		1		10					11/01/2029	1
31380S-CR-2	FED NATL MTG ASSOC #448380		03/01/2013	SCHEDULED REDEMPTION		3,624	3,624	3,663	3,628		(4)		(4)		3,624				52	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		03/01/2013	SCHEDULED REDEMPTION		144	144	145	145		(1)		(1)		144				2	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		03/01/2013	SCHEDULED REDEMPTION		219	219	210	211		8		8		219				3	11/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		03/01/2013	SCHEDULED REDEMPTION		4,669	4,669	4,684	4,682		(13)		(13)		4,669				75	01/01/2029	1
31381A-E5-6	FED NATL MTG ASSOC #454756		03/01/2013	SCHEDULED REDEMPTION		814	814	773	787		27		27		814				10	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		03/01/2013	SCHEDULED REDEMPTION		21	21	21	21						21					12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		03/01/2013	SCHEDULED REDEMPTION		430	430	435	431						430				6	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		03/01/2013	SCHEDULED REDEMPTION		390	390	375	383		7		7		390				5	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		03/01/2013	SCHEDULED REDEMPTION		99	99	102	103		(4)		(4)		99				1	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		03/01/2013	SCHEDULED REDEMPTION		645	645	646	648		(3)		(3)		645				9	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		03/01/2013	SCHEDULED REDEMPTION		1,943	1,943	2,002	2,003		(60)		(60)		1,943				28	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		03/01/2013	SCHEDULED REDEMPTION		246	246	238	237		9		9		246				3	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		03/01/2013	SCHEDULED REDEMPTION		316	316	304	310		5		5		316				4	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		03/01/2013	SCHEDULED REDEMPTION		122	122	120	121		1		1		122				2	06/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		03/01/2013	SCHEDULED REDEMPTION		57	57	60	60		(3)		(3)		57				1	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		03/01/2013	SCHEDULED REDEMPTION		25,646	25,646	24,665	25,181		465		465		25,646				351	01/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		03/01/2013	SCHEDULED REDEMPTION		59	59	58	58		1		1		59				1	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		03/01/2013	SCHEDULED REDEMPTION		114	114	118	118		(4)		(4)		114				2	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		03/01/2013	SCHEDULED REDEMPTION		26	26	25	25		1		1		26					04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		03/01/2013	SCHEDULED REDEMPTION		111	111	107	105		6		6		111				2	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		03/01/2013	SCHEDULED REDEMPTION		27	27	26	26		1		1		27					04/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		03/01/2013	SCHEDULED REDEMPTION		195	195	186	194		2		2		195				3	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		03/01/2013	SCHEDULED REDEMPTION		7,925	7,925	8,323	8,504		(578)		(578)		7,925				103	07/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		03/01/2013	SCHEDULED REDEMPTION		2,264	2,264	2,165	2,157		107		107		2,264				33	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		03/01/2013	SCHEDULED REDEMPTION		131	131	127	125		7		7		131				2	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		03/01/2013	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		03/01/2013	SCHEDULED REDEMPTION		29	29	27	27		2		2		29					04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		03/01/2013	SCHEDULED REDEMPTION		2,915	2,915	2,905	2,915						2,915				39	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2013	SCHEDULED REDEMPTION		49	49	48	48		1		1		49				1	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		03/01/2013	SCHEDULED REDEMPTION		178	178	170	165		13		13		178				2	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		03/01/2013	SCHEDULED REDEMPTION		257	257	245	245		12		12		257				4	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2013	SCHEDULED REDEMPTION		164	164	170	177		(13)		(13)		164				3	05/01/2029	1
31383C-AK-1	FED NATL MTG ASSOC #498710		03/01/2013	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		03/01/2013	SCHEDULED REDEMPTION		38	38	40	41		(3)		(3)		38				1	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		03/01/2013	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		03/01/2013	SCHEDULED REDEMPTION		332	332	315	312		20		20		332				4	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		03/01/2013	SCHEDULED REDEMPTION		121	121	117	115		6		6		121				2	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		03/01/2013	SCHEDULED REDEMPTION		28,262	28,262	28,323	28,436		(174)		(174)		28,262				439	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		03/01/2013	SCHEDULED REDEMPTION		80	80	77	76		4		4		80				1	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		03/01/2013	SCHEDULED REDEMPTION		103	103	96	96		7		7		103				1	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		03/01/2013	SCHEDULED REDEMPTION		153	153	157	156		(3)		(3)		153				2	09/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		03/01/2013	SCHEDULED REDEMPTION		1,408	1,408	1,363	1,349		59		59		1,408				21	06/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		03/01/2013	SCHEDULED REDEMPTION		781	781	761	778		3		3		781				12	06/01/2014	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31383K-EP-8	FED NATL MTG ASSOC #505142		03/01/2013	SCHEDULED REDEMPTION		435	435	429	428		7		7		435				7	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2013	SCHEDULED REDEMPTION		42	42	42	42		1		1		42				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2013	SCHEDULED REDEMPTION		502	502	521	532		(31)		(31)		502				9	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		01/01/2013	SCHEDULED REDEMPTION		7,352	7,352	7,099	7,187		165		165		7,352				43	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		03/01/2013	SCHEDULED REDEMPTION		465	465	450	448		17		17		465				7	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2013	SCHEDULED REDEMPTION		72	72	75	78		(6)		(6)		72				1	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		03/01/2013	SCHEDULED REDEMPTION		516	516	536	531		(15)		(15)		516				8	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		03/01/2013	SCHEDULED REDEMPTION		23	23	23	23						23					12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		03/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		03/01/2013	SCHEDULED REDEMPTION		186	186	180	179		7		7		186				3	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2013	SCHEDULED REDEMPTION		41	41	42	44		(3)		(3)		41				1	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		03/01/2013	SCHEDULED REDEMPTION		515	515	531	524		(9)		(9)		515				7	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		03/01/2013	SCHEDULED REDEMPTION		796	796	836	845		(49)		(49)		796				11	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		03/01/2013	SCHEDULED REDEMPTION		6,445	6,445	6,509	6,465		(20)		(20)		6,445				97	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		03/01/2013	SCHEDULED REDEMPTION		5,305	5,305	5,358	5,319		(14)		(14)		5,305				95	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		03/01/2013	SCHEDULED REDEMPTION		427	427	413	411		17		17		427				7	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2013	SCHEDULED REDEMPTION		20	20	20	20						20					09/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		03/01/2013	SCHEDULED REDEMPTION		916	916	925	918		(2)		(2)		916				16	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		03/01/2013	SCHEDULED REDEMPTION		336	336	339	337		(1)		(1)		336				6	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		03/01/2013	SCHEDULED REDEMPTION		413	413	434	436		(22)		(22)		413				6	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2013	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		03/01/2013	SCHEDULED REDEMPTION		11,408	11,408	11,753	11,710		(303)		(303)		11,408				185	10/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2013	SCHEDULED REDEMPTION		46	46	47	51		(5)		(5)		46				1	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		03/01/2013	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		03/01/2013	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		03/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		03/01/2013	SCHEDULED REDEMPTION		424	424	409	411		13		13		424				7	02/01/2030	1
31384F-XR-3	FED NATL MTG ASSOC #522788		03/01/2013	SCHEDULED REDEMPTION		26	26	26	27		(1)		(1)		26					12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		03/01/2013	SCHEDULED REDEMPTION		431	431	440	435		(4)		(4)		431				6	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		03/01/2013	SCHEDULED REDEMPTION		44	44	45	44		(1)		(1)		44				1	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		03/01/2013	SCHEDULED REDEMPTION		165	165	172	185		(20)		(20)		165				3	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		03/01/2013	SCHEDULED REDEMPTION		4	4	4	5						4					11/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		03/01/2013	SCHEDULED REDEMPTION		690	690	697	692		(1)		(1)		690				12	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		03/01/2013	SCHEDULED REDEMPTION		325	325	328	326		(1)		(1)		325				6	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		03/01/2013	SCHEDULED REDEMPTION		2	2	3	3						2					02/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		03/01/2013	SCHEDULED REDEMPTION		298	298	307	323		(26)		(26)		298				5	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2013	SCHEDULED REDEMPTION		2,096	2,096	2,177	2,283		(187)		(187)		2,096				42	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		03/01/2013	SCHEDULED REDEMPTION		282	282	292	288		(7)		(7)		282				4	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		03/01/2013	SCHEDULED REDEMPTION		77	77	80	83		(7)		(7)		77				1	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		03/01/2013	SCHEDULED REDEMPTION		416	416	432	423		(6)		(6)		416				6	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2013	SCHEDULED REDEMPTION		49	49	51	54		(5)		(5)		49				1	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2013	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		03/01/2013	SCHEDULED REDEMPTION		74	74	76	76		(1)		(1)		74				1	05/01/2015	1
31384P-QF-5	FED NATL MTG ASSOC #529754		03/01/2013	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21					02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		03/01/2013	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2013	SCHEDULED REDEMPTION		176	176	182	191		(16)		(16)		176				3	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		03/01/2013	SCHEDULED REDEMPTION		206	206	208	207		(1)		(1)		206				3	02/01/2015	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		03/01/2013	SCHEDULED REDEMPTION		1,295	1,295	1,307	1,301		(6)		(6)		1,295				23	04/01/2015	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		03/01/2013	SCHEDULED REDEMPTION		293	293	296	295		(1)		(1)		293				5	04/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		03/01/2013	SCHEDULED REDEMPTION		179	179	187	196		(17)		(17)		179				3	03/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		03/01/2013	SCHEDULED REDEMPTION		136	136	138	137						136				2	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		03/01/2013	SCHEDULED REDEMPTION		302	302	310	308		(6)		(6)		302				5	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		03/01/2013	SCHEDULED REDEMPTION		18	18	18	18						18					02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		03/01/2013	SCHEDULED REDEMPTION		375	375	379	376		(1)		(1)		375				7	04/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		03/01/2013	SCHEDULED REDEMPTION		376	376	390	384		(8)		(8)		376				6	07/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384T-DU-8	FED NATL MTG ASSOC #533015		03/01/2013	SCHEDULED REDEMPTION		14	14	15	16		(2)		(2)		14					03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2013	SCHEDULED REDEMPTION		279	279	290	299		(20)		(20)		279				5	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2013	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					03/01/2030	1
31384U-EA-8	FED NATL MTG ASSOC #533929		03/01/2013	SCHEDULED REDEMPTION		198	198	200	199		(1)		(1)		198				4	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		03/01/2013	SCHEDULED REDEMPTION		174	174	179	178		(4)		(4)		174				3	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		03/01/2013	SCHEDULED REDEMPTION		30	30	30	30						30				1	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		03/01/2013	SCHEDULED REDEMPTION		128	128	127	127						128				2	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2013	SCHEDULED REDEMPTION		631	631	637	634		(3)		(3)		631				11	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		03/01/2013	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2013	SCHEDULED REDEMPTION		1,475	1,475	1,531	1,602		(127)		(127)		1,475				29	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		03/01/2013	SCHEDULED REDEMPTION		92	92	91	92						92				2	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2013	SCHEDULED REDEMPTION		54	54	56	61		(7)		(7)		54				1	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		03/01/2013	SCHEDULED REDEMPTION		250	250	244	248		2		2		250				4	11/01/2014	1
31384V-NT-5	FED NATL MTG ASSOC #535102		03/01/2013	SCHEDULED REDEMPTION		105	105	109	107		(2)		(2)		105				2	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		03/01/2013	SCHEDULED REDEMPTION		3,131	3,131	3,212	3,170		(39)		(39)		3,131				50	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		03/01/2013	SCHEDULED REDEMPTION		140	140	146	143		(3)		(3)		140				2	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		03/01/2013	SCHEDULED REDEMPTION		559	559	584	625		(66)		(66)		559				9	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		03/01/2013	SCHEDULED REDEMPTION		48	48	50	54		(6)		(6)		48				1	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2013	SCHEDULED REDEMPTION		530	530	550	584		(54)		(54)		530				10	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		03/01/2013	SCHEDULED REDEMPTION		2,987	2,987	2,996	3,012		(24)		(24)		2,987				40	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		03/01/2013	SCHEDULED REDEMPTION		44	44	46	50		(6)		(6)		44				1	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		03/01/2013	SCHEDULED REDEMPTION		28	28	29	32		(4)		(4)		28					02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2013	SCHEDULED REDEMPTION		236	236	245	263		(27)		(27)		236				4	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		03/01/2013	SCHEDULED REDEMPTION		2,613	2,613	2,744	2,786		(174)		(174)		2,613				33	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		03/01/2013	SCHEDULED REDEMPTION		2,598	2,598	2,698	2,649		(51)		(51)		2,598				40	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2013	SCHEDULED REDEMPTION		4,663	4,663	4,844	5,136		(473)		(473)		4,663				61	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		03/01/2013	SCHEDULED REDEMPTION		443	443	457	465		(22)		(22)		443				6	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		03/01/2013	SCHEDULED REDEMPTION		2,036	2,036	2,040	2,047		(11)		(11)		2,036				32	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2013	SCHEDULED REDEMPTION		393	393	402	399		(6)		(6)		393				6	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		03/01/2013	SCHEDULED REDEMPTION		517	517	537	532		(14)		(14)		517				8	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2013	SCHEDULED REDEMPTION		2,154	2,154	2,236	2,214		(61)		(61)		2,154				34	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		03/01/2013	SCHEDULED REDEMPTION		1,637	1,637	1,700	1,679		(41)		(41)		1,637				25	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		03/01/2013	SCHEDULED REDEMPTION		1,974	1,974	1,978	1,985		(12)		(12)		1,974				28	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		03/01/2013	SCHEDULED REDEMPTION		233	233	238	236		(3)		(3)		233				3	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		03/01/2013	SCHEDULED REDEMPTION		8,898	8,898	9,206	8,960		(62)		(62)		8,898				117	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		03/01/2013	SCHEDULED REDEMPTION		3,233	3,233	3,357	3,324		(91)		(91)		3,233				51	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2013	SCHEDULED REDEMPTION		319	319	332	352		(33)		(33)		319				6	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		03/01/2013	SCHEDULED REDEMPTION		1,463	1,463	1,519	1,511		(48)		(48)		1,463				22	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		03/01/2013	SCHEDULED REDEMPTION		137	137	144	146		(8)		(8)		137				2	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2013	SCHEDULED REDEMPTION		1,368	1,368	1,397	1,388		(20)		(20)		1,368				18	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		03/01/2013	SCHEDULED REDEMPTION		730	730	745	741		(11)		(11)		730				10	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2013	SCHEDULED REDEMPTION		31	31	32	33		(3)		(3)		31					03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		03/01/2013	SCHEDULED REDEMPTION		150	150	158	161		(10)		(10)		150				2	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2013	SCHEDULED REDEMPTION		133	133	138	148		(15)		(15)		133				3	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2013	SCHEDULED REDEMPTION		27	27	28	30		(3)		(3)		27				1	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		03/01/2013	SCHEDULED REDEMPTION		92	92	94	94		(1)		(1)		92				1	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		03/01/2013	SCHEDULED REDEMPTION		838	838	871	852		(14)		(14)		838				13	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		03/01/2013	SCHEDULED REDEMPTION		447	447	457	451		(4)		(4)		447				7	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2013	SCHEDULED REDEMPTION		757	757	786	828		(71)		(71)		757				15	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2013	SCHEDULED REDEMPTION		55	55	58	61		(6)		(6)		55				1	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2013	SCHEDULED REDEMPTION		64	64	66	73		(9)		(9)		64				1	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2013	SCHEDULED REDEMPTION		466	466	470	467		(1)		(1)		466				8	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		03/01/2013	SCHEDULED REDEMPTION		815	815	823	818		(3)		(3)		815				14	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		03/01/2013	SCHEDULED REDEMPTION		853	853	886	878		(25)		(25)		853				13	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2013	SCHEDULED REDEMPTION		69	69	72	76		(6)		(6)		69				1	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		03/01/2013	SCHEDULED REDEMPTION		149	149	151	150		(1)		(1)		149				3	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		03/01/2013	SCHEDULED REDEMPTION		41	41	42	45		(4)		(4)		41				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2013	SCHEDULED REDEMPTION		44	44	45	51		(7)		(7)		44				1	04/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		03/01/2013	SCHEDULED REDEMPTION		106	106	107	106		(1)		(1)		106				2	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		03/01/2013	SCHEDULED REDEMPTION		693	693	719	703		(11)		(11)		693				11	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		03/01/2013	SCHEDULED REDEMPTION		462	462	466	464		(1)		(1)		462				8	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		03/01/2013	SCHEDULED REDEMPTION		149	149	150	149		(1)		(1)		149				3	05/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2013	SCHEDULED REDEMPTION		54	54	56	61		(7)		(7)		54				1	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		03/01/2013	SCHEDULED REDEMPTION		579	579	584	581		(2)		(2)		579				10	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		03/01/2013	SCHEDULED REDEMPTION		32	32	32	32						32				1	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		03/01/2013	SCHEDULED REDEMPTION		284	284	287	285		(1)		(1)		284				5	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2013	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		03/01/2013	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26					06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		03/01/2013	SCHEDULED REDEMPTION		284	284	292	288		(4)		(4)		284				4	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2013	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18					05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		03/01/2013	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	09/01/2015	1
31385D-GU-9	FED NATL MTG ASSOC #541211		03/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		03/01/2013	SCHEDULED REDEMPTION		435	435	439	437		(2)		(2)		435				8	05/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		03/01/2013	SCHEDULED REDEMPTION		309	309	312	310		(1)		(1)		309				5	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		03/01/2013	SCHEDULED REDEMPTION		121	121	125	132		(12)		(12)		121				2	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		03/01/2013	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				1	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		03/01/2013	SCHEDULED REDEMPTION		247	247	249	248		(1)		(1)		247				4	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2013	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2013	SCHEDULED REDEMPTION		179	179	185	190		(12)		(12)		179				3	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		03/01/2013	SCHEDULED REDEMPTION		83	83	86	95		(12)		(12)		83				1	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2013	SCHEDULED REDEMPTION		16	16	16	18		(3)		(3)		16					07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2013	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25					07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2013	SCHEDULED REDEMPTION				1	1											09/01/2030	1
31385H-AD-4	FED NATL MTG ASSOC #544604		03/01/2013	SCHEDULED REDEMPTION		144	144	150	147		(3)		(3)		144				2	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		03/01/2013	SCHEDULED REDEMPTION		30	30	30	30						30				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		03/01/2013	SCHEDULED REDEMPTION		1,212	1,212	1,237	1,230		(18)		(18)		1,212				18	06/01/2016	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		03/01/2013	SCHEDULED REDEMPTION		33	33	34	36		(3)		(3)		33				1	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		03/01/2013	SCHEDULED REDEMPTION		206	206	216	219		(13)		(13)		206				3	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2013	SCHEDULED REDEMPTION		1,978	1,978	2,033	2,146		(168)		(168)		1,978				36	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		03/01/2013	SCHEDULED REDEMPTION		1,474	1,474	1,535	1,506		(32)		(32)		1,474				20	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		03/01/2013	SCHEDULED REDEMPTION		401	401	416	413		(12)		(12)		401				6	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		03/01/2013	SCHEDULED REDEMPTION		39	39	41	43		(5)		(5)		39				1	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		03/01/2013	SCHEDULED REDEMPTION		68	68	71	70		(2)		(2)		68				1	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		03/01/2013	SCHEDULED REDEMPTION		275	275	288	306		(31)		(31)		275				4	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		03/01/2013	SCHEDULED REDEMPTION		638	638	663	652		(14)		(14)		638				8	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		03/01/2013	SCHEDULED REDEMPTION		244	244	254	252		(8)		(8)		244				4	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		03/01/2013	SCHEDULED REDEMPTION		9,201	9,201	9,654	9,759		(558)		(558)		9,201				133	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2013	SCHEDULED REDEMPTION		643	643	669	658		(15)		(15)		643				9	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		03/01/2013	SCHEDULED REDEMPTION		385	385	404	408		(23)		(23)		385				5	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		03/01/2013	SCHEDULED REDEMPTION		8,329	8,329	8,459	8,387		(58)		(58)		8,329				100	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		03/01/2013	SCHEDULED REDEMPTION		3,086	3,086	3,095	3,102		(16)		(16)		3,086				44	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		03/01/2013	SCHEDULED REDEMPTION		595	595	598	601		(6)		(6)		595				9	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		03/01/2013	SCHEDULED REDEMPTION		6,043	6,043	6,286	6,194		(151)		(151)		6,043				76	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		03/01/2013	SCHEDULED REDEMPTION		3,694	3,694	3,702	3,708		(14)		(14)		3,694				53	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		03/01/2013	SCHEDULED REDEMPTION		1,060	1,060	1,108	1,170		(110)		(110)		1,060				16	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		03/01/2013	SCHEDULED REDEMPTION		6,472	6,472	6,645	6,551		(79)		(79)		6,472				80	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		03/01/2013	SCHEDULED REDEMPTION		128	128	134	134		(6)		(6)		128				2	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		03/01/2013	SCHEDULED REDEMPTION		185	185	187	186		(1)		(1)		185				3	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		03/01/2013	SCHEDULED REDEMPTION		262	262	264	264		(2)		(2)		262				5	07/01/2015	1
31385K-K5-3	FED NATL MTG ASSOC #546716		03/01/2013	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2013	SCHEDULED REDEMPTION		286	286	292	292		(6)		(6)		286				4	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2013	SCHEDULED REDEMPTION		50	50	52	56		(6)		(6)		50				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2013	SCHEDULED REDEMPTION		232	232	241	254		(22)		(22)		232				5	08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		03/01/2013	SCHEDULED REDEMPTION		90	90	93	96		(6)		(6)		90				2	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		03/01/2013	SCHEDULED REDEMPTION		409	409	418	415		(6)		(6)		409				6	08/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385P-AC-8	FED NATL MTG ASSOC #548203		03/01/2013	SCHEDULED REDEMPTION		187	187	192	192		(4)		(4)		187				3	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		03/01/2013	SCHEDULED REDEMPTION		1,191	1,191	1,222	1,207		(16)		(16)		1,191				19	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		03/01/2013	SCHEDULED REDEMPTION		414	414	435	441		(27)		(27)		414				6	11/01/2029	1
31385R-UV-0	FED NATL MTG ASSOC #550596		03/01/2013	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		03/01/2013	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		01/01/2013	SCHEDULED REDEMPTION		1,890	1,890	1,962	1,954		(64)		(64)		1,890				11	01/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2013	SCHEDULED REDEMPTION		3,629	3,629	3,769	3,981		(351)		(351)		3,629				47	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		03/01/2013	SCHEDULED REDEMPTION		277	277	283	282		(4)		(4)		277				4	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2013	SCHEDULED REDEMPTION		206	206	208	211		(5)		(5)		206				4	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		03/01/2013	SCHEDULED REDEMPTION		243	243	253	266		(23)		(23)		243				4	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		03/01/2013	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		03/01/2013	SCHEDULED REDEMPTION		916	916	940	929		(13)		(13)		916				15	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		03/01/2013	SCHEDULED REDEMPTION		79	79	81	80		(1)		(1)		79				1	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		03/01/2013	SCHEDULED REDEMPTION		1,558	1,558	1,636	1,648		(90)		(90)		1,558				24	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		03/01/2013	SCHEDULED REDEMPTION		149	149	156	159		(10)		(10)		149				2	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		03/01/2013	SCHEDULED REDEMPTION		18,101	18,101	18,857	18,555		(454)		(454)		18,101				246	11/01/2017	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		03/01/2013	SCHEDULED REDEMPTION		7,056	7,056	7,179	7,161		(104)		(104)		7,056				104	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		03/01/2013	SCHEDULED REDEMPTION		955	955	970	963		(7)		(7)		955				11	04/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		03/01/2013	SCHEDULED REDEMPTION		134	134	134	136		(2)		(2)		134				2	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		03/01/2013	SCHEDULED REDEMPTION		29	29	29	29						29					12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		03/01/2013	SCHEDULED REDEMPTION		91	91	95	100		(9)		(9)		91				2	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		03/01/2013	SCHEDULED REDEMPTION		329	329	338	331		(1)		(1)		329				5	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		03/01/2013	SCHEDULED REDEMPTION		17	17	18	18						17					01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		03/01/2013	SCHEDULED REDEMPTION		12	12	13	13						12					10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2013	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2013	SCHEDULED REDEMPTION		21	21	22	22		(2)		(2)		21					02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		03/01/2013	SCHEDULED REDEMPTION		1,588	1,588	1,600	1,592		(5)		(5)		1,588				26	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		03/01/2013	SCHEDULED REDEMPTION		1,173	1,173	1,218	1,207		(34)		(34)		1,173				18	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2013	SCHEDULED REDEMPTION		110	110	110	113		(2)		(2)		110				2	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2013	SCHEDULED REDEMPTION		679	679	687	688		(10)		(10)		679				11	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		03/01/2013	SCHEDULED REDEMPTION		292	292	303	301		(9)		(9)		292				5	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		03/01/2013	SCHEDULED REDEMPTION		264	264	264	269		(5)		(5)		264				4	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2013	SCHEDULED REDEMPTION		123	123	126	126		(2)		(2)		123				2	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2013	SCHEDULED REDEMPTION		54	54	56	58		(4)		(4)		54				1	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2013	SCHEDULED REDEMPTION		508	508	538	582		(74)		(74)		508				9	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		03/01/2013	SCHEDULED REDEMPTION		648	648	663	661		(13)		(13)		648				10	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		03/01/2013	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18					12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		03/01/2013	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13					01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		03/01/2013	SCHEDULED REDEMPTION		897	897	932	924		(27)		(27)		897				14	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		03/01/2013	SCHEDULED REDEMPTION		2,506	2,506	2,632	2,656		(150)		(150)		2,506				40	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		03/01/2013	SCHEDULED REDEMPTION		3,243	3,243	3,258	3,274		(32)		(32)		3,243				52	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		03/01/2013	SCHEDULED REDEMPTION		25	25	25	25						25					03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		03/01/2013	SCHEDULED REDEMPTION		536	536	548	543		(7)		(7)		536				8	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		03/01/2013	SCHEDULED REDEMPTION		529	529	543	539		(10)		(10)		529				8	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2013	SCHEDULED REDEMPTION		356	356	370	396		(40)		(40)		356				6	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2013	SCHEDULED REDEMPTION		3	3	3	4						3					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		03/01/2013	SCHEDULED REDEMPTION		138	138	144	146		(8)		(8)		138				2	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2013	SCHEDULED REDEMPTION		126	126	131	135		(9)		(9)		126				2	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		03/01/2013	SCHEDULED REDEMPTION		155	155	161	160		(6)		(6)		155				2	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2013	SCHEDULED REDEMPTION		17	17	18	17						17					01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		03/01/2013	SCHEDULED REDEMPTION		625	625	649	672		(47)		(47)		625				10	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		03/01/2013	SCHEDULED REDEMPTION		280	280	291	290		(9)		(9)		280				4	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		03/01/2013	SCHEDULED REDEMPTION		42	42	44	46		(4)		(4)		42				1	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2013	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		03/01/2013	SCHEDULED REDEMPTION		134	134	139	140		(6)		(6)		134				2	01/01/2016	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		03/01/2013	SCHEDULED REDEMPTION		33	33	34	36		(3)		(3)		33				1	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		03/01/2013	SCHEDULED REDEMPTION		322	322	334	349		(26)		(26)		322				6	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		03/01/2013	SCHEDULED REDEMPTION		127	127	130	129		(2)		(2)		127				2	01/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386N-SM-1	FED NATL MTG ASSOC #568524		03/01/2013	SCHEDULED REDEMPTION		106	106	110	109		(3)		(3)		106				2	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		03/01/2013	SCHEDULED REDEMPTION		24	24	25	24		(1)		(1)		24					01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2013	SCHEDULED REDEMPTION		3,805	3,805	3,952	4,127		(322)		(322)		3,805				71	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2013	SCHEDULED REDEMPTION		1,155	1,155	1,200	1,210		(55)		(55)		1,155				21	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2013	SCHEDULED REDEMPTION		104	104	108	107		(4)		(4)		104				1	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		03/01/2013	SCHEDULED REDEMPTION		2,004	2,004	2,056	2,042		(39)		(39)		2,004				31	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2013	SCHEDULED REDEMPTION		218	218	226	229		(11)		(11)		218				4	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2013	SCHEDULED REDEMPTION		101	101	103	103		(3)		(3)		101				2	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		03/01/2013	SCHEDULED REDEMPTION		36	36	38	37						36				1	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		03/01/2013	SCHEDULED REDEMPTION		218	218	226	225		(6)		(6)		218				3	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		03/01/2013	SCHEDULED REDEMPTION		14,764	14,764	15,331	15,006		(243)		(243)		14,764				215	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2013	SCHEDULED REDEMPTION		409	409	424	449		(40)		(40)		409				8	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		03/01/2013	SCHEDULED REDEMPTION		157	157	160	159		(2)		(2)		157				2	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		03/01/2013	SCHEDULED REDEMPTION		476	476	489	484		(8)		(8)		476				7	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2013	SCHEDULED REDEMPTION		9,297	9,297	9,569	9,700		(403)		(403)		9,297				94	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		03/01/2013	SCHEDULED REDEMPTION		708	708	722	718		(11)		(11)		708				11	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		03/01/2013	SCHEDULED REDEMPTION		143	143	149	154		(11)		(11)		143				2	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		03/01/2013	SCHEDULED REDEMPTION		920	920	939	936		(16)		(16)		920				13	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		03/01/2013	SCHEDULED REDEMPTION		330	330	347	362		(31)		(31)		330				5	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		03/01/2013	SCHEDULED REDEMPTION		550	550	571	561		(10)		(10)		550				9	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		03/01/2013	SCHEDULED REDEMPTION		1,733	1,733	1,806	1,764		(31)		(31)		1,733				22	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2013	SCHEDULED REDEMPTION		285	285	296	291		(6)		(6)		285				4	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		03/01/2013	SCHEDULED REDEMPTION		3,445	3,445	3,589	3,509		(63)		(63)		3,445				38	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		03/01/2013	SCHEDULED REDEMPTION		5	5	5	5		(1)		(1)		5					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		03/01/2013	SCHEDULED REDEMPTION		110	110	112	111		(1)		(1)		110				2	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		03/01/2013	SCHEDULED REDEMPTION		354	354	362	359		(5)		(5)		354				5	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2013	SCHEDULED REDEMPTION		46	46	47	49		(4)		(4)		46				1	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		03/01/2013	SCHEDULED REDEMPTION		34	34	36	36		(1)		(1)		34					06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2013	SCHEDULED REDEMPTION		217	217	228	239		(22)		(22)		217				4	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		03/01/2013	SCHEDULED REDEMPTION		1,951	1,951	2,003	1,976		(25)		(25)		1,951				24	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		03/01/2013	SCHEDULED REDEMPTION		183	183	186	185		(2)		(2)		183				2	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		03/01/2013	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		03/01/2013	SCHEDULED REDEMPTION		436	436	446	441		(5)		(5)		436				7	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		03/01/2013	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		03/01/2013	SCHEDULED REDEMPTION		239	239	249	244		(5)		(5)		239				3	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		03/01/2013	SCHEDULED REDEMPTION		1,975	1,975	2,019	2,005		(30)		(30)		1,975				33	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		03/01/2013	SCHEDULED REDEMPTION		211	211	216	215		(4)		(4)		211				3	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		03/01/2013	SCHEDULED REDEMPTION		307	307	319	314		(8)		(8)		307				4	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		03/01/2013	SCHEDULED REDEMPTION		6,672	6,672	7,007	7,110		(437)		(437)		6,672				107	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		03/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		03/01/2013	SCHEDULED REDEMPTION		192	192	199	205		(12)		(12)		192				3	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		03/01/2013	SCHEDULED REDEMPTION		660	660	685	678		(17)		(17)		660				10	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		03/01/2013	SCHEDULED REDEMPTION		120	120	122	121		(2)		(2)		120				1	05/01/2016	1
31387D-SW-0	FED NATL MTG ASSOC #581133		03/01/2013	SCHEDULED REDEMPTION		7,637	7,637	7,930	7,793		(157)		(157)		7,637				127	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		03/01/2013	SCHEDULED REDEMPTION		143	143	150	151		(8)		(8)		143				2	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		03/01/2013	SCHEDULED REDEMPTION		158	158	166	169		(11)		(11)		158				3	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		03/01/2013	SCHEDULED REDEMPTION		9,417	9,417	9,880	9,987		(571)		(571)		9,417				117	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		03/01/2013	SCHEDULED REDEMPTION		233	233	244	247		(15)		(15)		233				3	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		03/01/2013	SCHEDULED REDEMPTION		696	696	731	729		(33)		(33)		696				11	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		03/01/2013	SCHEDULED REDEMPTION		1,167	1,167	1,192	1,179		(12)		(12)		1,167				17	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		03/01/2013	SCHEDULED REDEMPTION		467	467	477	473		(6)		(6)		467				7	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		03/01/2013	SCHEDULED REDEMPTION		15,280	15,280	15,970	17,513		(2,232)		(2,232)		15,280				267	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		03/01/2013	SCHEDULED REDEMPTION		55	55	58	65		(10)		(10)		55				1	04/01/2031	1
31387J-QM-1	FED NATL MTG ASSOC #585560		03/01/2013	SCHEDULED REDEMPTION		53	53	54	53		(1)		(1)		53				1	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		03/01/2013	SCHEDULED REDEMPTION		107	107	110	108		(1)		(1)		107				1	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		03/01/2013	SCHEDULED REDEMPTION		4,285	4,285	4,190	4,257		28		28		4,285				55	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		03/01/2013	SCHEDULED REDEMPTION		1,099	1,099	1,127	1,115		(16)		(16)		1,099				17	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		03/01/2013	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	06/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387N-YP-6	FED NATL MTG ASSOC #589418		03/01/2013	SCHEDULED REDEMPTION		292	292	303	298		(6)		(6)		292				5	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		03/01/2013	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		03/01/2013	SCHEDULED REDEMPTION		1,207	1,207	1,234	1,220		(12)		(12)		1,207				19	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		03/01/2013	SCHEDULED REDEMPTION		966	966	977	970		(4)		(4)		966				14	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		03/01/2013	SCHEDULED REDEMPTION		2,569	2,569	2,622	2,601		(33)		(33)		2,569				39	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		03/01/2013	SCHEDULED REDEMPTION		511	511	522	517		(6)		(6)		511				8	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		03/01/2013	SCHEDULED REDEMPTION		633	633	650	647		(13)		(13)		633				10	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		03/01/2013	SCHEDULED REDEMPTION		993	993	1,034	1,015		(22)		(22)		993				13	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		03/01/2013	SCHEDULED REDEMPTION		41	41	43	47		(6)		(6)		41				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		03/01/2013	SCHEDULED REDEMPTION		3,873	3,873	3,953	3,929		(56)		(56)		3,873				56	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		03/01/2013	SCHEDULED REDEMPTION		179	179	182	181		(2)		(2)		179				3	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		03/01/2013	SCHEDULED REDEMPTION		76	76	79	82		(5)		(5)		76				1	09/01/2031	1
31387S-2G-0	FED NATL MTG ASSOC #593075		03/01/2013	SCHEDULED REDEMPTION		20,035	20,035	20,939	22,229		(2,194)		(2,194)		20,035				350	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		02/01/2013	SCHEDULED REDEMPTION		732	732	751	744		(13)		(13)		732				8	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		03/01/2013	SCHEDULED REDEMPTION		2,931	2,931	2,992	2,982		(51)		(51)		2,931				46	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		03/01/2013	SCHEDULED REDEMPTION		2,009	2,009	2,061	2,035		(26)		(26)		2,009				32	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		03/01/2013	SCHEDULED REDEMPTION		51	51	53	55		(4)		(4)		51				1	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		03/01/2013	SCHEDULED REDEMPTION		105	105	110	114		(9)		(9)		105				2	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		03/01/2013	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21					06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		03/01/2013	SCHEDULED REDEMPTION		4,364	4,364	4,454	4,412		(48)		(48)		4,364				63	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2013	SCHEDULED REDEMPTION		104	104	110	116		(12)		(12)		104				2	06/01/2031	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		03/01/2013	SCHEDULED REDEMPTION		5,303	5,303	5,413	5,376		(73)		(73)		5,303				61	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		03/01/2013	SCHEDULED REDEMPTION		437	437	457	469		(32)		(32)		437				7	09/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		03/01/2013	SCHEDULED REDEMPTION		1,325	1,325	1,352	1,342		(17)		(17)		1,325				19	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		03/01/2013	SCHEDULED REDEMPTION		1,298	1,298	1,325	1,314		(16)		(16)		1,298				19	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		03/01/2013	SCHEDULED REDEMPTION		492	492	517	516		(24)		(24)		492				8	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		03/01/2013	SCHEDULED REDEMPTION		120	120	123	122		(2)		(2)		120				2	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		03/01/2013	SCHEDULED REDEMPTION		513	513	523	520		(8)		(8)		513				7	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		03/01/2013	SCHEDULED REDEMPTION		240	240	251	264		(24)		(24)		240				4	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		03/01/2013	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				1	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2013	SCHEDULED REDEMPTION		68	68	70	72		(4)		(4)		68				1	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		03/01/2013	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	07/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		03/01/2013	SCHEDULED REDEMPTION		38	38	40	43		(4)		(4)		38				1	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		03/01/2013	SCHEDULED REDEMPTION		178	178	181	180		(3)		(3)		178				3	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		03/01/2013	SCHEDULED REDEMPTION		29	29	30	33		(4)		(4)		29					07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		03/01/2013	SCHEDULED REDEMPTION		5,166	5,166	5,274	5,230		(64)		(64)		5,166				58	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		03/01/2013	SCHEDULED REDEMPTION		38	38	40	42		(4)		(4)		38				1	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		03/01/2013	SCHEDULED REDEMPTION		4,453	4,453	4,639	4,543		(90)		(90)		4,453				63	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		03/01/2013	SCHEDULED REDEMPTION		3,544	3,544	3,617	3,602		(58)		(58)		3,544				55	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		03/01/2013	SCHEDULED REDEMPTION		65	65	67	70		(5)		(5)		65				1	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		03/01/2013	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				1	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		03/01/2013	SCHEDULED REDEMPTION		378	378	395	407		(29)		(29)		378				6	11/01/2031	1
31388D-P4-4	FED NATL MTG ASSOC #601743		03/01/2013	SCHEDULED REDEMPTION		110	110	113	111		(1)		(1)		110				2	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		03/01/2013	SCHEDULED REDEMPTION		1,140	1,140	1,166	1,156		(16)		(16)		1,140				18	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2013	SCHEDULED REDEMPTION		59	59	61	64		(5)		(5)		59				1	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		03/01/2013	SCHEDULED REDEMPTION		2,799	2,799	2,857	2,840		(41)		(41)		2,799				44	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		03/01/2013	SCHEDULED REDEMPTION		1,099	1,099	1,122	1,114		(15)		(15)		1,099				16	08/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		03/01/2013	SCHEDULED REDEMPTION		696	696	710	709		(13)		(13)		696				10	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		03/01/2013	SCHEDULED REDEMPTION		1,585	1,585	1,657	1,752		(167)		(167)		1,585				27	09/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		03/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		03/01/2013	SCHEDULED REDEMPTION		29	29	31	31		(1)		(1)		29					10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		03/01/2013	SCHEDULED REDEMPTION		328	328	335	333		(5)		(5)		328				5	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		03/01/2013	SCHEDULED REDEMPTION		5,155	5,155	5,172	5,175		(19)		(19)		5,155				71	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		03/01/2013	SCHEDULED REDEMPTION		156	156	163	172		(16)		(16)		156				2	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		03/01/2013	SCHEDULED REDEMPTION		77	77	77	77						77				1	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		03/01/2013	SCHEDULED REDEMPTION		5,391	5,391	5,402	5,413		(22)		(22)		5,391				87	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		03/01/2013	SCHEDULED REDEMPTION		70	70	72	71		(1)		(1)		70				1	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		03/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388L-U7-3	FED NATL MTG ASSOC #608206		03/01/2013	SCHEDULED REDEMPTION		505	505	510	510		(6)		(6)		505				7	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		03/01/2013	SCHEDULED REDEMPTION		13,013	13,013	13,220	13,090		(78)		(78)		13,013				174	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		03/01/2013	SCHEDULED REDEMPTION		888	888	902	893		(5)		(5)		888				13	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		03/01/2013	SCHEDULED REDEMPTION		2,136	2,136	2,180	2,173		(38)		(38)		2,136				33	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		03/01/2013	SCHEDULED REDEMPTION		121	121	123	122		(2)		(2)		121				2	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2013	SCHEDULED REDEMPTION		200	200	211	225		(25)		(25)		200				4	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		03/01/2013	SCHEDULED REDEMPTION		1,978	1,978	2,068	2,201		(222)		(222)		1,978				34	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		03/01/2013	SCHEDULED REDEMPTION		957	957	977	971		(14)		(14)		957				14	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		03/01/2013	SCHEDULED REDEMPTION		1,153	1,153	1,177	1,168		(14)		(14)		1,153				17	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		03/01/2013	SCHEDULED REDEMPTION		69	69	72	75		(6)		(6)		69				1	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		03/01/2013	SCHEDULED REDEMPTION		791	791	807	805		(15)		(15)		791				11	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		03/01/2013	SCHEDULED REDEMPTION		30	30	31	33		(4)		(4)		30					05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		03/01/2013	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39					11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		03/01/2013	SCHEDULED REDEMPTION		47	47	50	50		(3)		(3)		47				1	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2013	SCHEDULED REDEMPTION		45	45	47	51		(6)		(6)		45				1	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		03/01/2013	SCHEDULED REDEMPTION		1,350	1,350	1,386	1,365		(15)		(15)		1,350				16	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		03/01/2013	SCHEDULED REDEMPTION		60	60	62	61		(1)		(1)		60				1	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		03/01/2013	SCHEDULED REDEMPTION		9,020	9,020	9,161	9,079		(59)		(59)		9,020				115	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		03/01/2013	SCHEDULED REDEMPTION		4,388	4,388	4,480	4,445		(57)		(57)		4,388				66	11/01/2016	1
31388W-R2-4	FED NATL MTG ASSOC #617105		03/01/2013	SCHEDULED REDEMPTION		1,404	1,404	1,419	1,425		(21)		(21)		1,404				21	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		03/01/2013	SCHEDULED REDEMPTION		939	939	977	960		(21)		(21)		939				13	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		03/01/2013	SCHEDULED REDEMPTION		6,106	6,106	6,169	6,182		(76)		(76)		6,106				86	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		03/01/2013	SCHEDULED REDEMPTION		1,727	1,727	1,762	1,750		(23)		(23)		1,727				25	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		03/01/2013	SCHEDULED REDEMPTION		402	402	413	411		(10)		(10)		402				6	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		03/01/2013	SCHEDULED REDEMPTION		2,478	2,478	2,592	2,789		(311)		(311)		2,478				43	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		03/01/2013	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		03/01/2013	SCHEDULED REDEMPTION		330	330	334	334		(4)		(4)		330				5	12/01/2031	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		03/01/2013	SCHEDULED REDEMPTION		199	199	209	210		(10)		(10)		199				2	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		03/01/2013	SCHEDULED REDEMPTION		165	165	167	167		(3)		(3)		165				2	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		03/01/2013	SCHEDULED REDEMPTION		45	45	45	46						45				1	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2013	SCHEDULED REDEMPTION		4,446	4,446	4,446	4,446						4,446				56	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		03/01/2013	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		03/01/2013	SCHEDULED REDEMPTION		935	935	964	955		(20)		(20)		935				12	06/01/2021	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		03/01/2013	SCHEDULED REDEMPTION		2,209	2,209	2,269	2,238		(29)		(29)		2,209				27	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2013	SCHEDULED REDEMPTION		70	70	72	77		(7)		(7)		70				1	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		03/01/2013	SCHEDULED REDEMPTION		18,890	18,890	18,956	19,034		(144)		(144)		18,890				306	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		03/01/2013	SCHEDULED REDEMPTION		421	421	433	428		(7)		(7)		421				5	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		03/01/2013	SCHEDULED REDEMPTION		282	282	289	286		(4)		(4)		282				4	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		03/01/2013	SCHEDULED REDEMPTION		15,512	15,512	15,927	15,678		(166)		(166)		15,512				181	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		03/01/2013	SCHEDULED REDEMPTION		8,037	8,037	8,132	8,149		(112)		(112)		8,037				88	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		03/01/2013	SCHEDULED REDEMPTION		245	245	257	263		(19)		(19)		245				4	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		03/01/2013	SCHEDULED REDEMPTION		4,222	4,222	4,430	4,463		(240)		(240)		4,222				68	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		03/01/2013	SCHEDULED REDEMPTION		44	44	46	48		(4)		(4)		44				1	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		03/01/2013	SCHEDULED REDEMPTION		80	80	84	86		(6)		(6)		80				1	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		03/01/2013	SCHEDULED REDEMPTION		896	896	932	919		(23)		(23)		896				12	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		03/01/2013	SCHEDULED REDEMPTION		2,615	2,615	2,744	2,780		(165)		(165)		2,615				33	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		03/01/2013	SCHEDULED REDEMPTION		62	62	65	65		(4)		(4)		62				1	09/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		02/01/2013	SCHEDULED REDEMPTION		15,132	15,132	15,815	16,666		(1,534)		(1,534)		15,132				176	04/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		03/01/2013	SCHEDULED REDEMPTION		263	263	275	282		(19)		(19)		263				4	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2013	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		03/01/2013	SCHEDULED REDEMPTION		3,311	3,311	3,350	3,356		(44)		(44)		3,311				49	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		03/01/2013	SCHEDULED REDEMPTION		1,010	1,010	1,051	1,038		(28)		(28)		1,010				14	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		03/01/2013	SCHEDULED REDEMPTION		38	38	40	39		(2)		(2)		38				1	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		03/01/2013	SCHEDULED REDEMPTION		5,780	5,780	5,870	5,826		(46)		(46)		5,780				71	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2013	SCHEDULED REDEMPTION		3,721	3,721	3,721	3,721						3,721				49	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		03/01/2013	SCHEDULED REDEMPTION		31	31	33	33		(2)		(2)		31					01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		03/01/2013	SCHEDULED REDEMPTION		2,709	2,709	2,779	2,741		(32)		(32)		2,709				35	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		03/01/2013	SCHEDULED REDEMPTION		6,255	6,255	6,352	6,297		(42)		(42)		6,255				78	03/01/2017	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389U-KV-0	FED NATL MTG ASSOC #635808		03/01/2013	SCHEDULED REDEMPTION		188	188	196	203		(15)		(15)		188				3	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		03/01/2013	SCHEDULED REDEMPTION		282	282	296	298		(16)		(16)		282				4	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		03/01/2013	SCHEDULED REDEMPTION		102	102	107	108		(6)		(6)		102				1	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		03/01/2013	SCHEDULED REDEMPTION		5,667	5,667	5,795	5,941		(274)		(274)		5,667				99	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		03/01/2013	SCHEDULED REDEMPTION		668	668	694	705		(37)		(37)		668				11	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		03/01/2013	SCHEDULED REDEMPTION		17,050	17,050	17,705	18,118		(1,068)		(1,068)		17,050				319	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		03/01/2013	SCHEDULED REDEMPTION		2,682	2,682	2,687	2,689		(7)		(7)		2,682				35	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		03/01/2013	SCHEDULED REDEMPTION		233	233	241	245		(12)		(12)		233				4	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2013	SCHEDULED REDEMPTION		132	132	138	140		(8)		(8)		132				2	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		03/01/2013	SCHEDULED REDEMPTION		172	172	181	185		(13)		(13)		172				3	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		03/01/2013	SCHEDULED REDEMPTION		291	291	299	301		(10)		(10)		291				4	08/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2013	SCHEDULED REDEMPTION		758	758	787	802		(44)		(44)		758				12	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		03/01/2013	SCHEDULED REDEMPTION		725	725	729	729		(5)		(5)		725				12	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		03/01/2013	SCHEDULED REDEMPTION		166	166	167	167		(1)		(1)		166				2	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		03/01/2013	SCHEDULED REDEMPTION		320	320	329	327		(7)		(7)		320				5	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		03/01/2013	SCHEDULED REDEMPTION		1,368	1,368	1,430	1,444		(75)		(75)		1,368				21	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		03/01/2013	SCHEDULED REDEMPTION		3,002	3,002	3,011	3,016		(14)		(14)		3,002				37	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		03/01/2013	SCHEDULED REDEMPTION		38	38	38	38						38				1	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		03/01/2013	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		03/01/2013	SCHEDULED REDEMPTION		1,299	1,299	1,306	1,309		(10)		(10)		1,299				14	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		03/01/2013	SCHEDULED REDEMPTION		694	694	722	710		(15)		(15)		694				9	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		03/01/2013	SCHEDULED REDEMPTION		18,570	18,570	18,610	18,632		(62)		(62)		18,570				301	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		03/01/2013	SCHEDULED REDEMPTION		3,833	3,833	4,006	4,165		(332)		(332)		3,833				67	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		03/01/2013	SCHEDULED REDEMPTION		81	81	85	85		(3)		(3)		81				1	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		03/01/2013	SCHEDULED REDEMPTION		72	72	75	74		(1)		(1)		72				1	04/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2013	SCHEDULED REDEMPTION		35	35	37	38		(3)		(3)		35				1	04/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		03/01/2013	SCHEDULED REDEMPTION		322	322	322	323		(2)		(2)		322				5	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		03/01/2013	SCHEDULED REDEMPTION		10,530	10,530	10,970	10,872		(342)		(342)		10,530				95	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		03/01/2013	SCHEDULED REDEMPTION		1,887	1,887	1,966	1,935		(48)		(48)		1,887				24	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		03/01/2013	SCHEDULED REDEMPTION		13	13	13	13						13					05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		03/01/2013	SCHEDULED REDEMPTION		229	229	235	239		(10)		(10)		229				3	05/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		03/01/2013	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		03/01/2013	SCHEDULED REDEMPTION		223	223	233	239		(16)		(16)		223				3	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		03/01/2013	SCHEDULED REDEMPTION		4,535	4,535	4,762	4,716		(181)		(181)		4,535				69	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		03/01/2013	SCHEDULED REDEMPTION		6,571	6,571	6,894	7,329		(758)		(758)		6,571				71	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		03/01/2013	SCHEDULED REDEMPTION		3	3	3	4						3					01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		03/01/2013	SCHEDULED REDEMPTION		388	388	407	408		(20)		(20)		388				6	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		03/01/2013	SCHEDULED REDEMPTION		98	98	100	102		(4)		(4)		98				2	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		03/01/2013	SCHEDULED REDEMPTION		211	211	212	212		(1)		(1)		211				3	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		03/01/2013	SCHEDULED REDEMPTION		597	597	601	602		(4)		(4)		597				9	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		03/01/2013	SCHEDULED REDEMPTION		328	328	333	334		(6)		(6)		328				5	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		03/01/2013	SCHEDULED REDEMPTION		137	137	143	141		(5)		(5)		137				2	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		03/01/2013	SCHEDULED REDEMPTION		2,985	2,985	3,001	3,006		(22)		(22)		2,985				39	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2013	SCHEDULED REDEMPTION		646	646	682	689		(43)		(43)		646				11	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		03/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		03/01/2013	SCHEDULED REDEMPTION		6,043	6,043	6,318	6,317		(274)		(274)		6,043				98	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		03/01/2013	SCHEDULED REDEMPTION		201	201	210	207		(6)		(6)		201				3	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		03/01/2013	SCHEDULED REDEMPTION		41	41	41	41						41				1	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		03/01/2013	SCHEDULED REDEMPTION		265	265	278	283		(18)		(18)		265				4	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		03/01/2013	SCHEDULED REDEMPTION		10	10	10	10						10					07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		03/01/2013	SCHEDULED REDEMPTION		1,146	1,146	1,202	1,228		(82)		(82)		1,146				19	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		03/01/2013	SCHEDULED REDEMPTION		57	57	57	57						57				1	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		03/01/2013	SCHEDULED REDEMPTION		339	339	341	342		(3)		(3)		339				4	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		03/01/2013	SCHEDULED REDEMPTION		33	33	35	36		(3)		(3)		33					08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		03/01/2013	SCHEDULED REDEMPTION		361	361	379	388		(26)		(26)		361				5	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		03/01/2013	SCHEDULED REDEMPTION		1,691	1,691	1,702	1,706		(15)		(15)		1,691				25	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		03/01/2013	SCHEDULED REDEMPTION		9	9	9	9						9					09/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		03/01/2013	SCHEDULED REDEMPTION		489	489	514	522		(33)		(33)		489				7	10/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390R-BH-5	FED NATL MTG ASSOC #653540		03/01/2013	SCHEDULED REDEMPTION		81	81	85	87		(6)		(6)		81				1	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		03/01/2013	SCHEDULED REDEMPTION		630	630	645	640		(10)		(10)		630				10	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		03/01/2013	SCHEDULED REDEMPTION		44	44	47	48		(4)		(4)		44				1	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		03/01/2013	SCHEDULED REDEMPTION		3,425	3,425	3,455	3,448		(23)		(23)		3,425				38	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		03/01/2013	SCHEDULED REDEMPTION		37	37	39	39		(2)		(2)		37				1	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		03/01/2013	SCHEDULED REDEMPTION		358	358	376	380		(22)		(22)		358				5	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		03/01/2013	SCHEDULED REDEMPTION		4,346	4,346	4,564	4,583		(237)		(237)		4,346				70	08/01/2032	1
31390U-A0-9	FED NATL MTG ASSOC #656215		03/01/2013	SCHEDULED REDEMPTION		527	527	530	531		(4)		(4)		527				8	08/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		03/01/2013	SCHEDULED REDEMPTION		8,332	8,332	8,750	8,642		(310)		(310)		8,332				91	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		03/01/2013	SCHEDULED REDEMPTION		1,776	1,776	1,826	1,802		(26)		(26)		1,776				17	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		03/01/2013	SCHEDULED REDEMPTION		643	643	646	650		(7)		(7)		643				7	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		03/01/2013	SCHEDULED REDEMPTION		458	458	481	480		(22)		(22)		458				7	08/01/2032	1
31390W-4M-1	FED NATL MTG ASSOC #658828		03/01/2013	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		03/01/2013	SCHEDULED REDEMPTION		11,623	11,623	11,746	11,693		(71)		(71)		11,623				159	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		03/01/2013	SCHEDULED REDEMPTION		5,184	5,184	5,444	5,515		(331)		(331)		5,184				67	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		03/01/2013	SCHEDULED REDEMPTION		5,887	5,887	6,183	6,318		(431)		(431)		5,887				82	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		03/01/2013	SCHEDULED REDEMPTION		3,875	3,875	3,972	3,940		(66)		(66)		3,875				48	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		03/01/2013	SCHEDULED REDEMPTION		4,304	4,304	4,426	4,405		(101)		(101)		4,304				48	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		03/01/2013	SCHEDULED REDEMPTION		4,062	4,062	4,262	4,302		(240)		(240)		4,062				58	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		03/01/2013	SCHEDULED REDEMPTION		23,913	23,913	24,463	24,170		(258)		(258)		23,913				312	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		03/01/2013	SCHEDULED REDEMPTION		8,925	8,925	9,373	9,344		(419)		(419)		8,925				143	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		03/01/2013	SCHEDULED REDEMPTION		18,324	18,324	18,781	18,698		(374)		(374)		18,324				233	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		03/01/2013	SCHEDULED REDEMPTION		16,627	16,627	17,187	16,959		(332)		(332)		16,627				184	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		03/01/2013	SCHEDULED REDEMPTION		79	79	80	80		(2)		(2)		79				1	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		03/01/2013	SCHEDULED REDEMPTION		148	148	151	149		(2)		(2)		148				2	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		03/01/2013	SCHEDULED REDEMPTION		14,126	14,126	14,518	14,309		(183)		(183)		14,126				185	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		03/01/2013	SCHEDULED REDEMPTION		347	347	365	376		(29)		(29)		347				5	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		03/01/2013	SCHEDULED REDEMPTION		54	54	55	56		(2)		(2)		54				1	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		03/01/2013	SCHEDULED REDEMPTION		31	31	32	32		(2)		(2)		31					11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		03/01/2013	SCHEDULED REDEMPTION		2,285	2,285	2,347	2,316		(30)		(30)		2,285				29	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		03/01/2013	SCHEDULED REDEMPTION		62,072	62,072	63,461	62,755		(684)		(684)		62,072				783	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		03/01/2013	SCHEDULED REDEMPTION		3,344	3,344	3,509	3,525		(181)		(181)		3,344				43	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2013	SCHEDULED REDEMPTION		4,243	4,243	4,315	4,336		(93)		(93)		4,243				23	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		03/01/2013	SCHEDULED REDEMPTION		16	16	16	17		(2)		(2)		16					10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		03/01/2013	SCHEDULED REDEMPTION		549	549	558	553		(4)		(4)		549				7	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		03/01/2013	SCHEDULED REDEMPTION		2,223	2,223	2,240	2,239		(16)		(16)		2,223				28	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		03/01/2013	SCHEDULED REDEMPTION		24,029	24,029	25,062	24,501		(472)		(472)		24,029				321	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		03/01/2013	SCHEDULED REDEMPTION		509	509	513	513		(3)		(3)		509				6	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		03/01/2013	SCHEDULED REDEMPTION		402	402	420	442		(40)		(40)		402				6	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		03/01/2013	SCHEDULED REDEMPTION		539	539	564	588		(49)		(49)		539				9	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		03/01/2013	SCHEDULED REDEMPTION		1,223	1,223	1,254	1,250		(26)		(26)		1,223				17	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		03/01/2013	SCHEDULED REDEMPTION		41	41	43	43		(2)		(2)		41				1	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		03/01/2013	SCHEDULED REDEMPTION		2,983	2,983	3,020	3,008		(25)		(25)		2,983				37	12/01/2032	1
31391V-HB-2	FED NATL MTG ASSOC #678026		03/01/2013	SCHEDULED REDEMPTION		461	461	479	470		(9)		(9)		461				6	09/01/2017	1
31391X-RL-5	FED NATL MTG ASSOC #680091		03/01/2013	SCHEDULED REDEMPTION		422	422	425	425		(3)		(3)		422				6	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		03/01/2013	SCHEDULED REDEMPTION		19,036	19,036	19,506	19,485		(450)		(450)		19,036				285	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		03/01/2013	SCHEDULED REDEMPTION		211	211	222	227		(15)		(15)		211				3	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		03/01/2013	SCHEDULED REDEMPTION		3,332	3,332	3,356	3,403		(71)		(71)		3,332				41	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		03/01/2013	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24					02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		03/01/2013	SCHEDULED REDEMPTION		490	490	500	495		(5)		(5)		490				5	02/01/2018	1
31400F-RF-6	FED NATL MTG ASSOC #686386		03/01/2013	SCHEDULED REDEMPTION		756	756	773	768		(11)		(11)		756				11	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		03/01/2013	SCHEDULED REDEMPTION		146	146	149	148		(2)		(2)		146				1	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		03/01/2013	SCHEDULED REDEMPTION		18,521	18,521	18,717	18,608		(87)		(87)		18,521				176	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		03/01/2013	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		03/01/2013	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					03/01/2033	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		03/01/2013	SCHEDULED REDEMPTION		968	968	978	977		(10)		(10)		968				12	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		03/01/2013	SCHEDULED REDEMPTION		23	23	23	23						23					03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		03/01/2013	SCHEDULED REDEMPTION		1,130	1,130	1,157	1,152		(22)		(22)		1,130				15	03/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31400Q-SW-4	FED NATL MTG ASSOC #694533		03/01/2013	SCHEDULED REDEMPTION		2,185	2,185	2,253	2,243		(58)		(58)		2,185				29	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		03/01/2013	SCHEDULED REDEMPTION		12,734	12,734	12,869	12,824		(90)		(90)		12,734				145	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		03/01/2013	SCHEDULED REDEMPTION		29	29	31	32		(3)		(3)		29					04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		03/01/2013	SCHEDULED REDEMPTION		38,642	38,642	39,124	38,877		(235)		(235)		38,642				360	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		03/01/2013	SCHEDULED REDEMPTION		2,720	2,720	2,741	2,739		(19)		(19)		2,720				33	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		03/01/2013	SCHEDULED REDEMPTION		1,002	1,002	991	996		6		6		1,002				11	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		03/01/2013	SCHEDULED REDEMPTION		1,689	1,689	1,725	1,706		(17)		(17)		1,689				19	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		03/01/2013	SCHEDULED REDEMPTION		12,297	12,297	12,428	12,381		(84)		(84)		12,297				144	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		03/01/2013	SCHEDULED REDEMPTION		864	864	891	890		(26)		(26)		864				13	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		03/01/2013	SCHEDULED REDEMPTION		448	448	459	459		(11)		(11)		448				6	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		03/01/2013	SCHEDULED REDEMPTION		976	976	998	987		(10)		(10)		976				12	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		03/01/2013	SCHEDULED REDEMPTION		342	342	351	346		(4)		(4)		342				4	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		03/01/2013	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		03/01/2013	SCHEDULED REDEMPTION		91	91	93	92		(1)		(1)		91				1	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		03/01/2013	SCHEDULED REDEMPTION		52,349	52,349	52,905	52,679		(330)		(330)		52,349				619	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		03/01/2013	SCHEDULED REDEMPTION		45,686	45,686	46,171	46,006		(320)		(320)		45,686				561	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		03/01/2013	SCHEDULED REDEMPTION		1,779	1,779	1,823	1,827		(48)		(48)		1,779				21	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		03/01/2013	SCHEDULED REDEMPTION		11,888	11,888	12,206	11,991		(103)		(103)		11,888				153	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		03/01/2013	SCHEDULED REDEMPTION		44,026	44,026	44,494	44,262		(236)		(236)		44,026				500	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		03/01/2013	SCHEDULED REDEMPTION		26,094	26,094	26,618	26,349		(256)		(256)		26,094				316	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		03/01/2013	SCHEDULED REDEMPTION		23,674	23,674	24,172	23,919		(245)		(245)		23,674				286	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		03/01/2013	SCHEDULED REDEMPTION		767	767	783	781		(15)		(15)		767				10	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		03/01/2013	SCHEDULED REDEMPTION		6,094	6,094	6,060	6,079		15		15		6,094				61	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		03/01/2013	SCHEDULED REDEMPTION		10,209	10,209	10,467	10,427		(218)		(218)		10,209				137	08/01/2034	1
31402E-KE-7	FED NATL MTG ASSOC #726693		03/01/2013	SCHEDULED REDEMPTION		56,264	56,264	56,966	56,654		(390)		(390)		56,264				772	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		03/01/2013	SCHEDULED REDEMPTION		632	632	625	628		4		4		632				7	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		03/01/2013	SCHEDULED REDEMPTION		305	305	311	307		(3)		(3)		305				3	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		03/01/2013	SCHEDULED REDEMPTION		1,083	1,083	1,095	1,089		(6)		(6)		1,083				14	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		03/01/2013	SCHEDULED REDEMPTION		259	259	262	261		(2)		(2)		259				3	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		03/01/2013	SCHEDULED REDEMPTION		698	698	713	705		(8)		(8)		698				7	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		03/01/2013	SCHEDULED REDEMPTION		5,806	5,806	5,897	5,846		(41)		(41)		5,806				71	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		03/01/2013	SCHEDULED REDEMPTION		115	115	121	130		(15)		(15)		115				2	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		03/01/2013	SCHEDULED REDEMPTION		1,076	1,076	1,096	1,085		(9)		(9)		1,076				12	09/01/2018	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		03/01/2013	SCHEDULED REDEMPTION		14,043	14,043	14,029	14,037		7		7		14,043				140	11/01/2019	1
31402T-M7-7	FED NATL MTG ASSOC #737582		03/01/2013	SCHEDULED REDEMPTION		7,378	7,378	7,574	7,616		(237)		(237)		7,378				119	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		03/01/2013	SCHEDULED REDEMPTION		411	411	416	414		(3)		(3)		411				4	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		03/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		03/01/2013	SCHEDULED REDEMPTION		294	294	301	297		(3)		(3)		294				3	09/01/2018	1
31402X-PP-5	FED NATL MTG ASSOC #741230		03/01/2013	SCHEDULED REDEMPTION		1,805	1,805	1,784	1,795		10		10		1,805				20	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		03/01/2013	SCHEDULED REDEMPTION		2,917	2,917	2,990	2,965		(48)		(48)		2,917				29	10/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		03/01/2013	SCHEDULED REDEMPTION		27,128	27,128	26,941	27,030		98		98		27,128				330	11/01/2036	1
31403D-4H-9	FED NATL MTG ASSOC #746124		03/01/2013	SCHEDULED REDEMPTION		1,373	1,373	1,408	1,399		(26)		(26)		1,373				14	05/01/2023	1
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2013	SCHEDULED REDEMPTION		1,939	1,939	2,019	2,073		(133)		(133)		1,939				28	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		03/01/2013	SCHEDULED REDEMPTION		81,555	81,555	84,308	83,170		(1,615)		(1,615)		81,555				1,091	11/01/2018	1
31403G-5B-4	FED NATL MTG ASSOC #748842		03/01/2013	SCHEDULED REDEMPTION		8,252	8,252	8,594	8,645		(393)		(393)		8,252				107	06/01/2022	1
31403H-E5-5	FED NATL MTG ASSOC #749056		03/01/2013	SCHEDULED REDEMPTION		15,622	15,622	15,361	15,438		185		185		15,622				195	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		03/01/2013	SCHEDULED REDEMPTION		28,758	28,758	28,272	28,525		233		233		28,758				334	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		03/01/2013	SCHEDULED REDEMPTION		1,481	1,481	1,517	1,516		(36)		(36)		1,481				20	01/01/2034	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		03/01/2013	SCHEDULED REDEMPTION		33,240	33,240	34,268	34,270		(1,030)		(1,030)		33,240				497	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		03/01/2013	SCHEDULED REDEMPTION		1,791	1,791	1,811	1,829		(38)		(38)		1,791				27	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		03/01/2013	SCHEDULED REDEMPTION		6,896	6,896	6,781	6,806		89		89		6,896				65	11/01/2033	1
31403T-5M-2	FED NATL MTG ASSOC #757852		03/01/2013	SCHEDULED REDEMPTION		4,465	4,465	4,335	4,395		69		69		4,465				47	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		03/01/2013	SCHEDULED REDEMPTION		646	646	653	650		(3)		(3)		646				7	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		03/01/2013	SCHEDULED REDEMPTION		5,449	5,449	5,357	5,385		64		64		5,449				69	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		03/01/2013	SCHEDULED REDEMPTION		299	299	294	296		4		4		299				4	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		03/01/2013	SCHEDULED REDEMPTION		172	172	173	173		(1)		(1)		172				2	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		03/01/2013	SCHEDULED REDEMPTION		17,459	17,459	17,656	18,244		(784)		(784)		17,459				261	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		03/01/2013	SCHEDULED REDEMPTION		771	771	758	762		9		9		771				9	12/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31404A-NU-4	FED NATL MTG ASSOC #762803		03/01/2013	SCHEDULED REDEMPTION		619	619	632	625		(6)		(6)		619				6	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		03/01/2013	SCHEDULED REDEMPTION		8,324	8,324	8,386	8,382		(58)		(58)		8,324				101	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		03/01/2013	SCHEDULED REDEMPTION		5,320	5,320	5,436	5,370		(50)		(50)		5,320				63	03/01/2019	1
31404B-QD-7	FED NATL MTG ASSOC #763752		03/01/2013	SCHEDULED REDEMPTION		15,458	15,458	15,197	15,317		141		141		15,458				194	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		03/01/2013	SCHEDULED REDEMPTION		14,206	14,206	13,967	14,063		143		143		14,206				170	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		03/01/2013	SCHEDULED REDEMPTION		13,532	13,532	13,304	13,408		124		124		13,532				185	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		03/01/2013	SCHEDULED REDEMPTION		855	855	876	896		(41)		(41)		855				11	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		03/01/2013	SCHEDULED REDEMPTION		1,282	1,282	1,260	1,268		14		14		1,282				16	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		03/01/2013	SCHEDULED REDEMPTION		9,190	9,190	9,389	9,309		(119)		(119)		9,190				86	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		03/01/2013	SCHEDULED REDEMPTION		11,652	11,652	11,456	11,528		125		125		11,652				145	03/01/2034	1
31404E-RD-0	FED NATL MTG ASSOC #766484		03/01/2013	SCHEDULED REDEMPTION		99	99	97	98		1		1		99				1	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		03/01/2013	SCHEDULED REDEMPTION		848	848	879	887		(39)		(39)		848				11	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		03/01/2013	SCHEDULED REDEMPTION		106,983	106,983	109,356	108,228		(1,245)		(1,245)		106,983				1,465	02/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		03/01/2013	SCHEDULED REDEMPTION		142	142	145	145		(3)		(3)		142				2	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		03/01/2013	SCHEDULED REDEMPTION		1,738	1,738	1,802	1,793		(54)		(54)		1,738				26	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		03/01/2013	SCHEDULED REDEMPTION		7,166	7,166	7,046	7,069		97		97		7,166				96	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		03/01/2013	SCHEDULED REDEMPTION		33,149	33,149	32,589	32,798		351		351		33,149				415	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		03/01/2013	SCHEDULED REDEMPTION		9,747	9,747	9,583	9,615		133		133		9,747				134	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		03/01/2013	SCHEDULED REDEMPTION		378	378	371	373		5		5		378				4	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		03/01/2013	SCHEDULED REDEMPTION		20,493	20,493	20,147	20,294		198		198		20,493				281	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		03/01/2013	SCHEDULED REDEMPTION		40,947	40,947	40,256	40,524		423		423		40,947				477	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		03/01/2013	SCHEDULED REDEMPTION		5,413	5,413	5,322	5,349		64		64		5,413				52	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		03/01/2013	SCHEDULED REDEMPTION		555	555	557	557		(1)		(1)		555				7	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		03/01/2013	SCHEDULED REDEMPTION		20,222	20,222	19,946	20,052		171		171		20,222				277	06/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		03/01/2013	SCHEDULED REDEMPTION		12,594	12,594	12,809	12,838		(244)		(244)		12,594				138	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		03/01/2013	SCHEDULED REDEMPTION		3,657	3,657	3,700	3,688		(30)		(30)		3,657				42	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		03/01/2013	SCHEDULED REDEMPTION		387	387	397	394		(7)		(7)		387				6	09/01/2034	1
31405S-JS-4	FED NATL MTG ASSOC #797773		03/01/2013	SCHEDULED REDEMPTION		3,042	3,042	3,089	3,069		(27)		(27)		3,042				31	03/01/2020	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		03/01/2013	SCHEDULED REDEMPTION		51,382	51,382	52,987	52,711		(1,329)		(1,329)		51,382				760	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		03/01/2013	SCHEDULED REDEMPTION		53,437	53,437	52,984	53,160		277		277		53,437				496	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		03/01/2013	SCHEDULED REDEMPTION		3,788	3,788	3,830	3,836		(48)		(48)		3,788				46	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		03/01/2013	SCHEDULED REDEMPTION		8,903	8,903	9,034	8,980		(76)		(76)		8,903				103	01/01/2020	1
31406J-L9-2	FED NATL MTG ASSOC #811352		03/01/2013	SCHEDULED REDEMPTION		2,092	2,092	2,117	2,105		(13)		(13)		2,092				24	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		03/01/2013	SCHEDULED REDEMPTION		312	312	309	309		3		3		312				3	07/01/2020	1
31406J-T4-5	FED NATL MTG ASSOC #811571		03/01/2013	SCHEDULED REDEMPTION		3,238	3,238	3,372	3,377		(140)		(140)		3,238				40	06/01/2021	1
31406J-4T-7	FED NATL MTG ASSOC #811834		03/01/2013	SCHEDULED REDEMPTION		73,627	73,627	75,927	76,008		(2,382)		(2,382)		73,627				1,103	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		03/01/2013	SCHEDULED REDEMPTION		5,928	5,928	6,114	6,100		(172)		(172)		5,928				79	02/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		03/01/2013	SCHEDULED REDEMPTION		2,004	2,004	1,987	1,993		10		10		2,004				24	03/01/2035	1
31406L-QX-2	FED NATL MTG ASSOC #812874		03/01/2013	SCHEDULED REDEMPTION		7,348	7,348	7,465	7,389		(41)		(41)		7,348				90	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		03/01/2013	SCHEDULED REDEMPTION		2,143	2,143	2,124	2,129		13		13		2,143				25	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		03/01/2013	SCHEDULED REDEMPTION		52,082	52,082	51,640	52,349		(267)		(267)		52,082				491	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		03/01/2013	SCHEDULED REDEMPTION		1,158	1,158	1,194	1,196		(38)		(38)		1,158				15	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		03/01/2013	SCHEDULED REDEMPTION		2,084	2,084	2,149	2,159		(75)		(75)		2,084				28	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		03/01/2013	SCHEDULED REDEMPTION		4,927	4,927	4,823	4,879		48		48		4,927				44	11/01/2020	1
31406P-BA-6	FED NATL MTG ASSOC #815533		03/01/2013	SCHEDULED REDEMPTION		152,352	152,352	154,066	154,411		(2,058)		(2,058)		152,352				2,089	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		03/01/2013	SCHEDULED REDEMPTION		125	125	121	122		3		3		125				1	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		03/01/2013	SCHEDULED REDEMPTION		1,069	1,069	1,087	1,078		(9)		(9)		1,069				17	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		03/01/2013	SCHEDULED REDEMPTION		59,475	59,475	58,971	59,110		366		366		59,475				556	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2013	SCHEDULED REDEMPTION		16,714	16,714	16,714	16,714						16,714				186	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		03/01/2013	SCHEDULED REDEMPTION		949	949	959	961		(13)		(13)		949				12	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		03/01/2013	SCHEDULED REDEMPTION		22,428	22,428	21,779	22,014		414		414		22,428				228	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		03/01/2013	SCHEDULED REDEMPTION		221,173	221,173	226,236	225,080		(3,906)		(3,906)		221,173				2,765	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		03/01/2013	SCHEDULED REDEMPTION		1,288	1,288	1,308	1,299		(11)		(11)		1,288				15	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		03/01/2013	SCHEDULED REDEMPTION		310	310	299	302		8		8		310				3	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		03/01/2013	SCHEDULED REDEMPTION		94	94	91	92		2		2		94				1	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		03/01/2013	SCHEDULED REDEMPTION		3,979	3,979	4,028	4,008		(30)		(30)		3,979				47	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2013	SCHEDULED REDEMPTION		14,281	14,281	14,281	14,281						14,281				165	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		03/01/2013	SCHEDULED REDEMPTION		322	322	326	324		(2)		(2)		322				4	05/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407B-A4-1	FED NATL MTG ASSOC #825427		03/01/2013	SCHEDULED REDEMPTION		1,225	1,225	1,239	1,236		(11)		(11)		1,225				14	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		03/01/2013	SCHEDULED REDEMPTION		69,548	69,548	67,538	68,323		1,225		1,225		69,548				773	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		03/01/2013	SCHEDULED REDEMPTION		470	470	477	474		(3)		(3)		470				5	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		03/01/2013	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38					07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		03/01/2013	SCHEDULED REDEMPTION		5,402	5,402	5,288	5,347		55		55		5,402				48	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		03/01/2013	SCHEDULED REDEMPTION		520	520	534	534		(14)		(14)		520				7	06/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		03/01/2013	SCHEDULED REDEMPTION		316	316	307	309		7		7		316				3	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		03/01/2013	SCHEDULED REDEMPTION		913	913	926	920		(6)		(6)		913				10	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		03/01/2013	SCHEDULED REDEMPTION		1,720	1,720	1,748	1,735		(15)		(15)		1,720				18	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2013	SCHEDULED REDEMPTION		5,237	5,237	5,237	5,237						5,237				58	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		03/01/2013	SCHEDULED REDEMPTION		9,860	9,860	9,575	9,672		188		188		9,860				87	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		03/01/2013	SCHEDULED REDEMPTION		919	919	913	916		3		3		919				12	11/01/2035	1
31407H-YR-1	FED NATL MTG ASSOC #831520		03/01/2013	SCHEDULED REDEMPTION		390	390	406	407		(17)		(17)		390				4	05/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		03/01/2013	SCHEDULED REDEMPTION		381	381	385	384		(3)		(3)		381				4	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		03/01/2013	SCHEDULED REDEMPTION		690	690	684	684		6		6		690				7	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		03/01/2013	SCHEDULED REDEMPTION		987	987	958	965		22		22		987				11	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		03/01/2013	SCHEDULED REDEMPTION		946	946	959	953		(7)		(7)		946				10	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		03/01/2013	SCHEDULED REDEMPTION		1,276	1,276	1,233	1,243		33		33		1,276				11	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2013	SCHEDULED REDEMPTION		11,404	11,404	11,404	11,404						11,404				130	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2013	SCHEDULED REDEMPTION		130,999	130,999	130,999	130,999						130,999				1,622	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2013	SCHEDULED REDEMPTION		4,046	4,046	4,046	4,046						4,046				45	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2013	SCHEDULED REDEMPTION		4,654	4,654	4,539	4,609		45		45		4,654				40	11/01/2035	1
31407Y-EM-7	FED NATL MTG ASSOC #844440		03/01/2013	SCHEDULED REDEMPTION		375	375	390	389		(14)		(14)		375				4	12/01/2020	1
31408G-WX-1	FED NATL MTG ASSOC #851262		03/01/2013	SCHEDULED REDEMPTION		2,399	2,399	2,489	2,476		(77)		(77)		2,399				26	05/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		03/01/2013	SCHEDULED REDEMPTION		940	940	934	937		3		3		940				11	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		03/01/2013	SCHEDULED REDEMPTION		955	955	949	954		1		1		955				13	03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		03/01/2013	SCHEDULED REDEMPTION		4,139	4,139	4,110	4,121		18		18		4,139				52	03/01/2036	1
31409C-HV-0	FED NATL MTG ASSOC #867044		03/01/2013	SCHEDULED REDEMPTION		504	504	525	524		(21)		(21)		504				7	02/01/2021	1
31409C-M7-7	FED NATL MTG ASSOC #867182		03/01/2013	SCHEDULED REDEMPTION		588	588	581	584		4		4		588				7	02/01/2021	1
31409E-FU-0	FED NATL MTG ASSOC #868779		03/01/2013	SCHEDULED REDEMPTION		7,137	7,137	7,438	7,379		(243)		(243)		7,137				93	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		03/01/2013	SCHEDULED REDEMPTION		2,610	2,610	2,593	2,603		8		8		2,610				36	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		03/01/2013	SCHEDULED REDEMPTION		968	968	984	978		(10)		(10)		968				14	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		03/01/2013	SCHEDULED REDEMPTION		811	811	805	807		3		3		811				10	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		03/01/2013	SCHEDULED REDEMPTION		4,189	4,189	4,161	4,174		15		15		4,189				47	05/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2013	SCHEDULED REDEMPTION		19,190	19,190	19,190	19,190						19,190				214	02/01/2036	1
31409Y-SX-6	FED NATL MTG ASSOC #882634		03/01/2013	SCHEDULED REDEMPTION		368	368	383	383		(15)		(15)		368				5	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2013	SCHEDULED REDEMPTION		1,738	1,738	1,789	1,775		(38)		(38)		1,738				22	06/01/2021	1
31410C-V6-6	FED NATL MTG ASSOC #885437		03/01/2013	SCHEDULED REDEMPTION		2,646	2,646	2,737	2,733		(87)		(87)		2,646				30	06/01/2021	1
31410C-V9-0	FED NATL MTG ASSOC #885440		03/01/2013	SCHEDULED REDEMPTION		3,918	3,918	4,081	4,044		(126)		(126)		3,918				48	05/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		03/01/2013	SCHEDULED REDEMPTION		33,262	33,262	33,649	33,480		(218)		(218)		33,262				410	06/01/2021	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		03/01/2013	SCHEDULED REDEMPTION		1,094	1,094	1,112	1,105		(11)		(11)		1,094				15	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		03/01/2013	SCHEDULED REDEMPTION		1,380	1,380	1,404	1,399		(19)		(19)		1,380				20	08/01/2036	1
31410D-YN-4	FED NATL MTG ASSOC #886417		03/01/2013	SCHEDULED REDEMPTION		76	76	79	79		(4)		(4)		76				1	08/01/2021	1
31410D-2U-3	FED NATL MTG ASSOC #886487		03/01/2013	SCHEDULED REDEMPTION		851	851	873	872		(21)		(21)		851				9	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		03/01/2013	SCHEDULED REDEMPTION		35	35	35	35		(1)		(1)		35					07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		03/01/2013	SCHEDULED REDEMPTION		99	99	101	101		(1)		(1)		99				1	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		03/01/2013	SCHEDULED REDEMPTION		71	71	73	72		(1)		(1)		71				1	05/01/2036	1
31410G-BC-6	FED NATL MTG ASSOC #888435		03/01/2013	SCHEDULED REDEMPTION		2,752	2,752	2,869	2,869		(117)		(117)		2,752				34	06/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		03/01/2013	SCHEDULED REDEMPTION		36,985	36,985	37,925	37,745		(760)		(760)		36,985				373	11/01/2022	1
31410G-RU-9	FED NATL MTG ASSOC #888899		03/01/2013	SCHEDULED REDEMPTION		304,327	304,327	316,358	314,390		(10,063)		(10,063)		304,327				3,087	11/01/2022	1
31410G-SS-3	FED NATL MTG ASSOC #888929		03/01/2013	SCHEDULED REDEMPTION		25,677	25,677	26,638	26,575		(898)		(898)		25,677				287	12/01/2022	1
31410K-DV-3	FED NATL MTG ASSOC #889416		03/01/2013	SCHEDULED REDEMPTION		2,835	2,835	2,920	2,908		(73)		(73)		2,835				28	04/01/2023	1
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2013	SCHEDULED REDEMPTION		428,482	428,482	447,764	446,360		(17,878)		(17,878)		428,482				4,919	05/01/2023	1
31410M-ZG-8	FED NATL MTG ASSOC #891843		03/01/2013	SCHEDULED REDEMPTION		8,615	8,615	8,972	9,015		(400)		(400)		8,615				103	05/01/2021	1
31410N-2P-2	FED NATL MTG ASSOC #892782		03/01/2013	SCHEDULED REDEMPTION		728	728	741	736		(8)		(8)		728				12	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		03/01/2013	SCHEDULED REDEMPTION		793	793	806	803		(9)		(9)		793				12	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		03/01/2013	SCHEDULED REDEMPTION		202	202	205	204		(3)		(3)		202				3	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		03/01/2013	SCHEDULED REDEMPTION		652	652	664	663		(11)		(11)		652				10	11/01/2036	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410G-6S-5	FED NATL MTG ASSOC #894681		03/01/2013	SCHEDULED REDEMPTION		4,000	4,000	3,972	3,986		14		14		4,000				51	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		03/01/2013	SCHEDULED REDEMPTION		857	857	872	867		(11)		(11)		857				11	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2013	SCHEDULED REDEMPTION		6,693	6,693	6,693	6,693						6,693				74	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2013	SCHEDULED REDEMPTION		2,268	2,268	2,268	2,268						2,268				25	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		03/01/2013	SCHEDULED REDEMPTION		554	554	564	559		(5)		(5)		554				8	08/01/2036	1
31410T-L2-9	FED NATL MTG ASSOC #896845		03/01/2013	SCHEDULED REDEMPTION		406	406	421	420		(14)		(14)		406				5	02/01/2022	1
31410T-SD-8	FED NATL MTG ASSOC #897016		03/01/2013	SCHEDULED REDEMPTION		4,009	4,009	4,084	4,059		(51)		(51)		4,009				65	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2013	SCHEDULED REDEMPTION		13,648	13,648	13,648	13,648						13,648				143	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2013	SCHEDULED REDEMPTION		6,263	6,263	6,263	6,263						6,263				70	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		03/01/2013	SCHEDULED REDEMPTION		999	999	1,018	1,016		(17)		(17)		999				11	12/01/2036	1
31410U-GX-4	FED NATL MTG ASSOC #897614		03/01/2013	SCHEDULED REDEMPTION		2,189	2,189	2,279	2,277		(89)		(89)		2,189				27	03/01/2022	1
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2013	SCHEDULED REDEMPTION		15,461	15,461	15,043	15,262		200		200		15,461				180	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		03/01/2013	SCHEDULED REDEMPTION		5,574	5,574	5,536	5,554		20		20		5,574				67	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		03/01/2013	SCHEDULED REDEMPTION		538	538	548	545		(7)		(7)		538				7	08/01/2036	1
31410V-ZJ-2	FED NATL MTG ASSOC #899045		03/01/2013	SCHEDULED REDEMPTION		1,080	1,080	1,126	1,128		(48)		(48)		1,080				13	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		03/01/2013	SCHEDULED REDEMPTION		3,816	3,816	3,930	3,922		(105)		(105)		3,816				38	05/01/2022	1
31410W-GH-5	FED NATL MTG ASSOC #899400		03/01/2013	SCHEDULED REDEMPTION		12,908	12,908	13,237	13,198		(289)		(289)		12,908				144	04/01/2022	1
31410W-JU-3	FED NATL MTG ASSOC #899475		03/01/2013	SCHEDULED REDEMPTION		7,414	7,414	7,691	7,687		(273)		(273)		7,414				79	06/01/2022	1
31410W-LK-2	FED NATL MTG ASSOC #899530		03/01/2013	SCHEDULED REDEMPTION		19	19	19	20						19					05/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		03/01/2013	SCHEDULED REDEMPTION		623	623	619	620		3		3		623				6	09/01/2036	1
31410X-2E-5	FED NATL MTG ASSOC #900873		01/01/2013	SCHEDULED REDEMPTION		68,306	68,306	70,043	69,932		(1,626)		(1,626)		68,306				256	12/01/2021	1
31411A-DH-5	FED NATL MTG ASSOC #902004		03/01/2013	SCHEDULED REDEMPTION		15	15	16	16						15					11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		03/01/2013	SCHEDULED REDEMPTION		1,186	1,186	1,178	1,182		4		4		1,186				14	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		03/01/2013	SCHEDULED REDEMPTION		18	18	19	19						18					12/01/2036	1
31411B-MD-2	FED NATL MTG ASSOC #903156		03/01/2013	SCHEDULED REDEMPTION		562	562	572	570		(7)		(7)		562				9	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		03/01/2013	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		03/01/2013	SCHEDULED REDEMPTION		17	17	18	18						17					11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		03/01/2013	SCHEDULED REDEMPTION		77	77	79	78		(1)		(1)		77				1	01/01/2037	1
31411C-YZ-8	FED NATL MTG ASSOC #904428		03/01/2013	SCHEDULED REDEMPTION		25,502	25,502	26,150	25,979		(478)		(478)		25,502				227	02/01/2022	1
31411D-B7-3	FED NATL MTG ASSOC #904662		03/01/2013	SCHEDULED REDEMPTION		9,543	9,543	9,939	9,915		(371)		(371)		9,543				115	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		03/01/2013	SCHEDULED REDEMPTION		10	10	10	10						10					11/01/2036	1
31411E-S5-7	FED NATL MTG ASSOC #906040		03/01/2013	SCHEDULED REDEMPTION		6,057	6,057	6,283	6,256		(199)		(199)		6,057				68	01/01/2022	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		03/01/2013	SCHEDULED REDEMPTION		21,839	21,839	22,534	22,397		(558)		(558)		21,839				176	01/01/2022	1
31411F-WV-2	FED NATL MTG ASSOC #907060		03/01/2013	SCHEDULED REDEMPTION		2,834	2,834	2,906	2,895		(61)		(61)		2,834				28	08/01/2022	1
31411F-WX-8	FED NATL MTG ASSOC #907062		03/01/2013	SCHEDULED REDEMPTION		87,027	87,027	90,706	90,821		(3,793)		(3,793)		87,027				943	08/01/2022	1
31411G-3M-2	FED NATL MTG ASSOC #908104		03/01/2013	SCHEDULED REDEMPTION		2,246	2,246	2,283	2,280		(34)		(34)		2,246				36	09/01/2036	1
31411H-6J-4	FED NATL MTG ASSOC #909073		03/01/2013	SCHEDULED REDEMPTION		1,877	1,877	1,924	1,906		(30)		(30)		1,877				18	07/01/2022	1
31411J-K7-0	FED NATL MTG ASSOC #909418		03/01/2013	SCHEDULED REDEMPTION		1,095	1,095	1,116	1,113		(18)		(18)		1,095				14	02/01/2037	1
31411J-UY-0	FED NATL MTG ASSOC #909699		03/01/2013	SCHEDULED REDEMPTION		3,323	3,323	3,407	3,417		(95)		(95)		3,323				33	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		03/01/2013	SCHEDULED REDEMPTION		1,291	1,291	1,315	1,316		(25)		(25)		1,291				18	02/01/2037	1
31411J-XF-8	FED NATL MTG ASSOC #909778		03/01/2013	SCHEDULED REDEMPTION		14,164	14,164	14,651	14,662		(498)		(498)		14,164				169	02/01/2022	1
31411K-QR-7	FED NATL MTG ASSOC #910464		03/01/2013	SCHEDULED REDEMPTION		1,163	1,163	1,207	1,204		(40)		(40)		1,163				14	01/01/2022	1
31411N-EK-9	FED NATL MTG ASSOC #911938		03/01/2013	SCHEDULED REDEMPTION		78	78	81	81		(3)		(3)		78				1	06/01/2022	1
31411N-XA-0	FED NATL MTG ASSOC #912473		03/01/2013	SCHEDULED REDEMPTION		120	120	123	122		(2)		(2)		120				1	02/01/2022	1
31411N-XL-6	FED NATL MTG ASSOC #912483		03/01/2013	SCHEDULED REDEMPTION		2,682	2,682	2,795	2,785		(104)		(104)		2,682				27	03/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		03/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					03/01/2037	1
31411R-ES-3	FED NATL MTG ASSOC #912845		03/01/2013	SCHEDULED REDEMPTION		8,242	8,242	8,551	8,448		(205)		(205)		8,242				92	04/01/2022	1
31411S-YV-2	FED NATL MTG ASSOC #914324		03/01/2013	SCHEDULED REDEMPTION		190	190	197	197		(7)		(7)		190				2	03/01/2022	1
31411S-5Z-5	FED NATL MTG ASSOC #914464		03/01/2013	SCHEDULED REDEMPTION		9,229	9,229	9,546	9,506		(277)		(277)		9,229				93	03/01/2022	1
31411U-CX-7	FED NATL MTG ASSOC #914586		03/01/2013	SCHEDULED REDEMPTION		317	317	329	325		(8)		(8)		317				4	03/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		03/01/2013	SCHEDULED REDEMPTION		392	392	398	399		(7)		(7)		392				6	05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		03/01/2013	SCHEDULED REDEMPTION		900	900	916	916		(15)		(15)		900				10	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		03/01/2013	SCHEDULED REDEMPTION		355	355	361	360		(6)		(6)		355				4	05/01/2037	1
31411Y-L4-3	FED NATL MTG ASSOC #918447		03/01/2013	SCHEDULED REDEMPTION		1,028	1,028	1,071	1,070		(42)		(42)		1,028				12	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		03/01/2013	SCHEDULED REDEMPTION		1,349	1,349	1,372	1,372		(22)		(22)		1,349				22	05/01/2037	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		03/01/2013	SCHEDULED REDEMPTION		12,643	12,643	13,116	13,135		(492)		(492)		12,643				142	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		03/01/2013	SCHEDULED REDEMPTION		6,825	6,825	7,066	7,079		(255)		(255)		6,825				69	04/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		03/01/2013	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				1	05/01/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412B-MA-7	FED NATL MTG ASSOC #920253		03/01/2013	SCHEDULED REDEMPTION		19	19	19	19						19					12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2013	SCHEDULED REDEMPTION		56,980	56,980	56,980	56,980						56,980				705	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		03/01/2013	SCHEDULED REDEMPTION		87,858	87,858	91,503	92,073		(4,216)		(4,216)		87,858				987	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		03/01/2013	SCHEDULED REDEMPTION		207,482	207,482	216,851	216,980		(9,499)		(9,499)		207,482				2,072	03/01/2022	1
31412E-ZZ-2	FED NATL MTG ASSOC #923360		03/01/2013	SCHEDULED REDEMPTION		36,683	36,683	37,944	37,289		(607)		(607)		36,683				448	05/01/2022	1
31412F-KP-7	FED NATL MTG ASSOC #923802		03/01/2013	SCHEDULED REDEMPTION		2,872	2,872	2,980	2,957		(85)		(85)		2,872				24	04/01/2022	1
31412F-V2-6	FED NATL MTG ASSOC #924133		03/01/2013	SCHEDULED REDEMPTION		1,595	1,595	1,649	1,641		(46)		(46)		1,595				18	06/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		03/01/2013	SCHEDULED REDEMPTION		75	75	77	77		(1)		(1)		75				1	07/01/2022	1
31412L-FE-5	FED NATL MTG ASSOC #928165		03/01/2013	SCHEDULED REDEMPTION		231	231	241	243		(12)		(12)		231				2	02/01/2022	1
31412L-HR-4	FED NATL MTG ASSOC #928240		03/01/2013	SCHEDULED REDEMPTION		609	609	635	635		(25)		(25)		609				7	04/01/2022	1
31412L-LU-2	FED NATL MTG ASSOC #928339		03/01/2013	SCHEDULED REDEMPTION		728	728	759	759		(31)		(31)		728				10	04/01/2022	1
31412L-QC-7	FED NATL MTG ASSOC #928451		03/01/2013	SCHEDULED REDEMPTION		3,154	3,154	3,271	3,273		(119)		(119)		3,154				35	07/01/2022	1
31412L-VW-7	FED NATL MTG ASSOC #928629		03/01/2013	SCHEDULED REDEMPTION		1,899	1,899	1,979	1,992		(93)		(93)		1,899				23	08/01/2022	1
31412L-2D-1	FED NATL MTG ASSOC #928772		03/01/2013	SCHEDULED REDEMPTION		23,258	23,258	24,223	24,193		(936)		(936)		23,258				269	10/01/2022	1
31412L-5H-9	FED NATL MTG ASSOC #928848		03/01/2013	SCHEDULED REDEMPTION		9,961	9,961	10,374	10,425		(464)		(464)		9,961				106	10/01/2022	1
31412M-NB-0	FED NATL MTG ASSOC #929286		03/01/2013	SCHEDULED REDEMPTION		16,847	16,847	17,426	17,393		(546)		(546)		16,847				179	04/01/2023	1
31412M-RT-7	FED NATL MTG ASSOC #929398		03/01/2013	SCHEDULED REDEMPTION		23,093	23,093	23,680	23,598		(505)		(505)		23,093				229	05/01/2023	1
31412M-XM-5	FED NATL MTG ASSOC #929584		03/01/2013	SCHEDULED REDEMPTION		5,379	5,379	5,581	5,582		(203)		(203)		5,379				57	06/01/2023	1
31412M-2Y-3	FED NATL MTG ASSOC #929691		03/01/2013	SCHEDULED REDEMPTION		3,281	3,281	3,365	3,353		(72)		(72)		3,281				30	07/01/2023	1
31412N-EC-6	FED NATL MTG ASSOC #929931		03/01/2013	SCHEDULED REDEMPTION		131,660	131,660	136,320	136,150		(4,490)		(4,490)		131,660				1,400	09/01/2023	1
31412N-FR-2	FED NATL MTG ASSOC #929976		03/01/2013	SCHEDULED REDEMPTION		563	563	586	584		(22)		(22)		563				7	09/01/2023	1
31412N-LJ-3	FED NATL MTG ASSOC #930129		03/01/2013	SCHEDULED REDEMPTION		14,380	14,380	14,976	14,988		(608)		(608)		14,380				176	11/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		03/01/2013	SCHEDULED REDEMPTION		183,716	183,716	190,520	189,512		(5,795)		(5,795)		183,716				2,126	12/01/2023	1
31412N-RW-8	FED NATL MTG ASSOC #930301		03/01/2013	SCHEDULED REDEMPTION		417	417	435	437		(20)		(20)		417				5	12/01/2023	1
31412N-W8-5	FED NATL MTG ASSOC #930471		03/01/2013	SCHEDULED REDEMPTION		1,257	1,257	1,300	1,304		(47)		(47)		1,257				13	01/01/2024	1
31412N-YY-6	FED NATL MTG ASSOC #930527		03/01/2013	SCHEDULED REDEMPTION		34,022	34,022	34,888	34,741		(719)		(719)		34,022				323	02/01/2024	1
31412Q-CS-6	FED NATL MTG ASSOC #931681		03/01/2013	SCHEDULED REDEMPTION		613,495	613,495	632,667	631,494		(17,999)		(17,999)		613,495				6,350	04/01/2023	1
31412S-6T-7	FED NATL MTG ASSOC #933882		03/01/2013	SCHEDULED REDEMPTION		422,519	422,519	438,693	436,903		(14,385)		(14,385)		422,519				4,052	04/01/2023	1
31412S-6W-0	FED NATL MTG ASSOC #933885		03/01/2013	SCHEDULED REDEMPTION		6,447	6,447	6,611	6,592		(144)		(144)		6,447				60	04/01/2023	1
31412S-7A-7	FED NATL MTG ASSOC #933889		03/01/2013	SCHEDULED REDEMPTION		24,465	24,465	25,306	25,098		(633)		(633)		24,465				258	04/01/2023	1
31412S-7F-6	FED NATL MTG ASSOC #933894		03/01/2013	SCHEDULED REDEMPTION		154,971	154,971	159,314	158,340		(3,370)		(3,370)		154,971				1,576	04/01/2023	1
31412T-BU-6	FED NATL MTG ASSOC #933951		03/01/2013	SCHEDULED REDEMPTION		1,893	1,893	1,950	1,935		(42)		(42)		1,893				18	06/01/2023	1
31412T-C4-3	FED NATL MTG ASSOC #933991		03/01/2013	SCHEDULED REDEMPTION		13,819	13,819	14,392	14,448		(629)		(629)		13,819				180	08/01/2023	1
31412T-JD-6	FED NATL MTG ASSOC #934160		03/01/2013	SCHEDULED REDEMPTION		1,505	1,505	1,549	1,540		(35)		(35)		1,505				16	11/01/2023	1
31412T-J3-8	FED NATL MTG ASSOC #934182		03/01/2013	SCHEDULED REDEMPTION		12,093	12,093	12,604	12,625		(531)		(531)		12,093				147	12/01/2023	1
31412T-TV-5	FED NATL MTG ASSOC #934464		03/01/2013	SCHEDULED REDEMPTION		8,795	8,795	9,057	8,987		(192)		(192)		8,795				94	09/01/2023	1
31412T-UA-9	FED NATL MTG ASSOC #934477		03/01/2013	SCHEDULED REDEMPTION		23,485	23,485	24,292	24,293		(808)		(808)		23,485				268	09/01/2023	1
31412T-UY-7	FED NATL MTG ASSOC #934499		03/01/2013	SCHEDULED REDEMPTION		35,978	35,978	37,051	36,793		(814)		(814)		35,978				276	10/01/2023	1
31412T-6D-0	FED NATL MTG ASSOC #934768		03/01/2013	SCHEDULED REDEMPTION		562	562	576	575		(13)		(13)		562				5	01/01/2024	1
31412T-6E-8	FED NATL MTG ASSOC #934769		03/01/2013	SCHEDULED REDEMPTION		71,388	71,388	73,846	73,799		(2,412)		(2,412)		71,388				832	01/01/2024	1
31412U-ED-8	FED NATL MTG ASSOC #934932		03/01/2013	SCHEDULED REDEMPTION		19,452	19,452	20,071	19,945		(493)		(493)		19,452				155	09/01/2024	1
31412U-L6-5	FED NATL MTG ASSOC #935149		03/01/2013	SCHEDULED REDEMPTION		212,027	212,027	219,663	218,575		(6,548)		(6,548)		212,027				2,340	04/01/2024	1
31412V-QX-9	FED NATL MTG ASSOC #936170		03/01/2013	SCHEDULED REDEMPTION		11,668	11,668	11,964	11,922		(254)		(254)		11,668				130	01/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		03/01/2013	SCHEDULED REDEMPTION		30,462	30,462	31,237	30,940		(477)		(477)		30,462				244	05/01/2022	1
31412W-J2-3	FED NATL MTG ASSOC #936881		03/01/2013	SCHEDULED REDEMPTION		1,896	1,896	1,977	1,967		(71)		(71)		1,896				25	07/01/2022	1
31412X-7D-0	FED NATL MTG ASSOC #938392		03/01/2013	SCHEDULED REDEMPTION		2,505	2,505	2,569	2,561		(56)		(56)		2,505				25	07/01/2022	1
31412Y-BN-1	FED NATL MTG ASSOC #938445		03/01/2013	SCHEDULED REDEMPTION		6,193	6,193	6,406	6,391		(198)		(198)		6,193				75	07/01/2022	1
31412Y-BP-6	FED NATL MTG ASSOC #938446		03/01/2013	SCHEDULED REDEMPTION		1,100	1,100	1,146	1,152		(52)		(52)		1,100				14	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		03/01/2013	SCHEDULED REDEMPTION		368	368	379	381		(13)		(13)		368				4	05/01/2022	1
31413A-JQ-7	FED NATL MTG ASSOC #939571		03/01/2013	SCHEDULED REDEMPTION		7,256	7,256	7,506	7,471		(215)		(215)		7,256				88	07/01/2022	1
31413A-JV-6	FED NATL MTG ASSOC #939576		03/01/2013	SCHEDULED REDEMPTION		3,985	3,985	4,150	4,126		(141)		(141)		3,985				53	07/01/2022	1
31413B-SJ-1	FED NATL MTG ASSOC #940721		03/01/2013	SCHEDULED REDEMPTION		16,210	16,210	16,693	16,462		(252)		(252)		16,210				181	10/01/2022	1
31413B-UC-3	FED NATL MTG ASSOC #940779		03/01/2013	SCHEDULED REDEMPTION		645	645	670	668		(23)		(23)		645				6	06/01/2022	1
31413B-VK-4	FED NATL MTG ASSOC #940818		03/01/2013	SCHEDULED REDEMPTION		1,235	1,235	1,288	1,300		(64)		(64)		1,235				17	07/01/2022	1
31413B-WU-1	FED NATL MTG ASSOC #940859		03/01/2013	SCHEDULED REDEMPTION		29,429	29,429	30,673	31,318		(1,889)		(1,889)		29,429				396	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		03/01/2013	SCHEDULED REDEMPTION		4,186	4,186	4,292	4,291		(105)		(105)		4,186				42	07/01/2022	1
31413D-DE-4	FED NATL MTG ASSOC #942101		03/01/2013	SCHEDULED REDEMPTION		74,670	74,670	76,569	76,204		(1,534)		(1,534)		74,670				832	07/01/2022	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		03/01/2013	SCHEDULED REDEMPTION		80,391	80,391	83,726	83,976		(3,585)		(3,585)		80,391				1,090	08/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31413G-GD-6	FED NATL MTG ASSOC #944896		03/01/2013	SCHEDULED REDEMPTION		298	298	306	303		(5)		(5)		298				3	07/01/2022	1
31413G-GH-7	FED NATL MTG ASSOC #944900		03/01/2013	SCHEDULED REDEMPTION		13,170	13,170	13,727	13,844		(674)		(674)		13,170				164	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		03/01/2013	SCHEDULED REDEMPTION		879	879	901	900		(21)		(21)		879				9	07/01/2022	1
31413G-JH-4	FED NATL MTG ASSOC #944964		03/01/2013	SCHEDULED REDEMPTION		302	302	315	321		(20)		(20)		302				4	07/01/2022	1
31413G-JZ-4	FED NATL MTG ASSOC #944980		03/01/2013	SCHEDULED REDEMPTION		1,017	1,017	1,060	1,078		(61)		(61)		1,017				11	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		03/01/2013	SCHEDULED REDEMPTION		1,885	1,885	1,917	1,909		(23)		(23)		1,885				28	07/01/2037	1
31413K-ZF-1	FED NATL MTG ASSOC #948142		03/01/2013	SCHEDULED REDEMPTION		3,307	3,307	3,391	3,375		(68)		(68)		3,307				33	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		03/01/2013	SCHEDULED REDEMPTION		1,630	1,630	1,658	1,648		(17)		(17)		1,630				26	08/01/2037	1
31413M-G6-8	FED NATL MTG ASSOC #949421		03/01/2013	SCHEDULED REDEMPTION		29,132	29,132	29,873	29,704		(572)		(572)		29,132				304	03/01/2023	1
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2013	SCHEDULED REDEMPTION		284,327	284,327	294,967	293,308		(8,980)		(8,980)		284,327				3,165	03/01/2023	1
31413M-HK-6	FED NATL MTG ASSOC #949434		03/01/2013	SCHEDULED REDEMPTION		41,022	41,022	42,065	41,818		(796)		(796)		41,022				398	05/01/2023	1
31413M-HV-2	FED NATL MTG ASSOC #949444		03/01/2013	SCHEDULED REDEMPTION		59,804	59,804	61,586	61,384		(1,581)		(1,581)		59,804				627	05/01/2023	1
31413M-HW-0	FED NATL MTG ASSOC #949445		03/01/2013	SCHEDULED REDEMPTION		1,005	1,005	1,040	1,033		(28)		(28)		1,005				11	06/01/2023	1
31413M-QQ-3	FED NATL MTG ASSOC #949663		03/01/2013	SCHEDULED REDEMPTION		1,069	1,069	1,114	1,110		(41)		(41)		1,069				13	08/01/2022	1
31413U-XU-8	FED NATL MTG ASSOC #956191		03/01/2013	SCHEDULED REDEMPTION		331	331	345	353		(22)		(22)		331				4	10/01/2022	1
31413Y-4W-8	FED NATL MTG ASSOC #959937		03/01/2013	SCHEDULED REDEMPTION		2,717	2,717	2,786	2,784		(67)		(67)		2,717				27	11/01/2022	1
31414A-CL-4	FED NATL MTG ASSOC #960075		03/01/2013	SCHEDULED REDEMPTION		1,644	1,644	1,686	1,669		(25)		(25)		1,644				16	10/01/2023	1
31414B-GD-6	FED NATL MTG ASSOC #961096		03/01/2013	SCHEDULED REDEMPTION		5,334	5,334	5,493	5,444		(110)		(110)		5,334				58	04/01/2023	1
31414B-SJ-0	FED NATL MTG ASSOC #961421		03/01/2013	SCHEDULED REDEMPTION		15,974	15,974	16,523	16,424		(451)		(451)		15,974				172	01/01/2023	1
31414B-WY-2	FED NATL MTG ASSOC #961563		03/01/2013	SCHEDULED REDEMPTION		6,284	6,284	6,500	6,484		(199)		(199)		6,284				67	02/01/2023	1
31414B-2V-1	FED NATL MTG ASSOC #961688		03/01/2013	SCHEDULED REDEMPTION		230	230	238	238		(9)		(9)		230				2	02/01/2023	1
31414C-FT-0	FED NATL MTG ASSOC #961978		03/01/2013	SCHEDULED REDEMPTION		13,021	13,021	13,353	13,279		(257)		(257)		13,021				132	03/01/2023	1
31414C-JX-7	FED NATL MTG ASSOC #962078		03/01/2013	SCHEDULED REDEMPTION		1,057	1,057	1,088	1,083		(26)		(26)		1,057				11	03/01/2023	1
31414C-2S-6	FED NATL MTG ASSOC #962585		03/01/2013	SCHEDULED REDEMPTION		43,594	43,594	44,893	44,689		(1,095)		(1,095)		43,594				474	04/01/2023	1
31414D-ET-9	FED NATL MTG ASSOC #962846		03/01/2013	SCHEDULED REDEMPTION		20,822	20,822	21,538	21,522		(699)		(699)		20,822				239	05/01/2023	1
31414D-FL-5	FED NATL MTG ASSOC #962871		03/01/2013	SCHEDULED REDEMPTION		34,372	34,372	35,247	35,079		(707)		(707)		34,372				337	05/01/2023	1
31414D-J8-0	FED NATL MTG ASSOC #962987		03/01/2013	SCHEDULED REDEMPTION		19,689	19,689	20,276	20,161		(472)		(472)		19,689				204	05/01/2023	1
31414D-P7-5	FED NATL MTG ASSOC #963146		03/01/2013	SCHEDULED REDEMPTION		6,966	6,966	7,143	7,099		(132)		(132)		6,966				72	05/01/2023	1
31414D-SC-1	FED NATL MTG ASSOC #963215		03/01/2013	SCHEDULED REDEMPTION		427	427	440	439		(11)		(11)		427				4	05/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		03/01/2013	SCHEDULED REDEMPTION		121,664	121,664	132,252	131,089		(9,425)		(9,425)		121,664				1,362	05/01/2023	1
31414D-WX-0	FED NATL MTG ASSOC #963362		03/01/2013	SCHEDULED REDEMPTION		1,082	1,082	1,109	1,104		(22)		(22)		1,082				10	05/01/2023	1
31414D-2X-3	FED NATL MTG ASSOC #963490		03/01/2013	SCHEDULED REDEMPTION		7,442	7,442	7,751	7,738		(295)		(295)		7,442				83	06/01/2023	1
31414E-EG-5	FED NATL MTG ASSOC #963735		03/01/2013	SCHEDULED REDEMPTION		2,043	2,043	2,095	2,084		(40)		(40)		2,043				21	06/01/2023	1
31414E-JC-9	FED NATL MTG ASSOC #963859		03/01/2013	SCHEDULED REDEMPTION		21,311	21,311	22,102	21,975		(664)		(664)		21,311				238	06/01/2023	1
31414E-WT-7	FED NATL MTG ASSOC #964258		03/01/2013	SCHEDULED REDEMPTION		25,341	25,341	26,212	26,140		(800)		(800)		25,341				283	07/01/2023	1
31414E-ZV-9	FED NATL MTG ASSOC #964356		03/01/2013	SCHEDULED REDEMPTION		2,145	2,145	2,200	2,182		(37)		(37)		2,145				24	07/01/2023	1
31414E-3Q-5	FED NATL MTG ASSOC #964407		03/01/2013	SCHEDULED REDEMPTION		5,038	5,038	5,188	5,156		(118)		(118)		5,038				56	07/01/2023	1
31414F-K9-1	FED NATL MTG ASSOC #964820		03/01/2013	SCHEDULED REDEMPTION		2,103	2,103	2,175	2,165		(63)		(63)		2,103				21	08/01/2023	1
31414F-UA-7	FED NATL MTG ASSOC #965077		03/01/2013	SCHEDULED REDEMPTION		2,698	2,698	2,798	2,792		(95)		(95)		2,698				29	09/01/2023	1
31414G-BS-7	FED NATL MTG ASSOC #965449		03/01/2013	SCHEDULED REDEMPTION		8,708	8,708	9,071	9,134		(426)		(426)		8,708				102	11/01/2022	1
31414H-F6-9	FED NATL MTG ASSOC #966489		03/01/2013	SCHEDULED REDEMPTION		2,675	2,675	2,774	2,764		(89)		(89)		2,675				30	01/01/2023	1
31414H-M8-7	FED NATL MTG ASSOC #966683		03/01/2013	SCHEDULED REDEMPTION		1,107	1,107	1,135	1,132		(25)		(25)		1,107				9	03/01/2023	1
31414H-M9-5	FED NATL MTG ASSOC #966684		03/01/2013	SCHEDULED REDEMPTION		6,351	6,351	6,569	6,538		(187)		(187)		6,351				78	03/01/2023	1
31414J-CD-3	FED NATL MTG ASSOC #967268		03/01/2013	SCHEDULED REDEMPTION		3,441	3,441	3,584	3,555		(114)		(114)		3,441				42	11/01/2022	1
31414K-CJ-7	FED NATL MTG ASSOC #968173		03/01/2013	SCHEDULED REDEMPTION		9,908	9,908	10,279	10,220		(312)		(312)		9,908				92	01/01/2023	1
31414K-D4-9	FED NATL MTG ASSOC #968223		03/01/2013	SCHEDULED REDEMPTION		140	140	146	145		(5)		(5)		140				2	02/01/2023	1
31414K-TF-7	FED NATL MTG ASSOC #968650		03/01/2013	SCHEDULED REDEMPTION		588	588	613	614		(26)		(26)		588				7	01/01/2023	1
31414L-BZ-0	FED NATL MTG ASSOC #969056		03/01/2013	SCHEDULED REDEMPTION		1,275	1,275	1,319	1,310		(34)		(34)		1,275				14	03/01/2023	1
31414L-J5-8	FED NATL MTG ASSOC #969284		03/01/2013	SCHEDULED REDEMPTION		297	297	308	303		(6)		(6)		297				3	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		03/01/2013	SCHEDULED REDEMPTION		5,227	5,227	5,423	5,472		(245)		(245)		5,227				62	01/01/2023	1
31414M-B3-9	FED NATL MTG ASSOC #969958		03/01/2013	SCHEDULED REDEMPTION		13,180	13,180	13,633	13,538		(358)		(358)		13,180				143	04/01/2023	1
31414M-CJ-3	FED NATL MTG ASSOC #969973		03/01/2013	SCHEDULED REDEMPTION		6,963	6,963	7,140	7,089		(125)		(125)		6,963				55	04/01/2023	1
31414M-CU-8	FED NATL MTG ASSOC #969983		03/01/2013	SCHEDULED REDEMPTION		12,063	12,063	12,447	12,384		(321)		(321)		12,063				131	05/01/2023	1
31414M-JW-7	FED NATL MTG ASSOC #970177		03/01/2013	SCHEDULED REDEMPTION		31,058	31,058	31,848	31,685		(627)		(627)		31,058				248	04/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		03/01/2013	SCHEDULED REDEMPTION		84,314	84,314	87,877	87,556		(3,242)		(3,242)		84,314				1,068	11/01/2023	1
31414N-US-1	FED NATL MTG ASSOC #971393		03/01/2013	SCHEDULED REDEMPTION		1,416	1,416	1,458	1,443		(27)		(27)		1,416				13	05/01/2023	1
31414P-JN-0	FED NATL MTG ASSOC #971969		03/01/2013	SCHEDULED REDEMPTION		9,337	9,337	9,724	9,738		(401)		(401)		9,337				109	02/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		03/01/2013	SCHEDULED REDEMPTION		24,049	24,049	24,661	24,558		(509)		(509)		24,049				250	03/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414R-QC-2	FED NATL MTG ASSOC #973951		03/01/2013	SCHEDULED REDEMPTION		3,396	3,396	3,516	3,519		(123)		(123)		3,396				34	04/01/2023	1
31414R-VA-0	FED NATL MTG ASSOC #974109		03/01/2013	SCHEDULED REDEMPTION		3,449	3,449	3,578	3,660		(211)		(211)		3,449				43	02/01/2023	1
31414R-7J-8	FED NATL MTG ASSOC #974397		03/01/2013	SCHEDULED REDEMPTION		627	627	646	646		(19)		(19)		627				6	04/01/2023	1
31414S-H8-9	FED NATL MTG ASSOC #974655		03/01/2013	SCHEDULED REDEMPTION		295,953	295,953	307,329	305,610		(9,657)		(9,657)		295,953				2,920	03/01/2023	1
31414S-LS-0	FED NATL MTG ASSOC #974737		03/01/2013	SCHEDULED REDEMPTION		956	956	980	977		(22)		(22)		956				9	04/01/2023	1
31414S-NB-5	FED NATL MTG ASSOC #974786		03/01/2013	SCHEDULED REDEMPTION		3,222	3,222	3,304	3,290		(69)		(69)		3,222				35	04/01/2023	1
31414S-NF-6	FED NATL MTG ASSOC #974790		03/01/2013	SCHEDULED REDEMPTION		74,042	74,042	75,925	75,637		(1,595)		(1,595)		74,042				718	04/01/2023	1
31414S-Q2-2	FED NATL MTG ASSOC #974873		03/01/2013	SCHEDULED REDEMPTION		5,292	5,292	5,426	5,426		(135)		(135)		5,292				53	04/01/2023	1
31414S-XL-2	FED NATL MTG ASSOC #975083		03/01/2013	SCHEDULED REDEMPTION		57,215	57,215	58,920	58,832		(1,617)		(1,617)		57,215				571	05/01/2023	1
31414S-4K-6	FED NATL MTG ASSOC #975226		03/01/2013	SCHEDULED REDEMPTION		7,725	7,725	7,922	7,893		(168)		(168)		7,725				65	03/01/2023	1
31414S-5U-3	FED NATL MTG ASSOC #975259		03/01/2013	SCHEDULED REDEMPTION		5,761	5,761	5,907	5,883		(122)		(122)		5,761				58	04/01/2023	1
31414T-GD-7	FED NATL MTG ASSOC #975496		03/01/2013	SCHEDULED REDEMPTION		2,438	2,438	2,510	2,482		(44)		(44)		2,438				27	03/01/2023	1
31414T-QK-0	FED NATL MTG ASSOC #975758		03/01/2013	SCHEDULED REDEMPTION		790	790	814	811		(20)		(20)		790				6	09/01/2023	1
31414T-TN-1	FED NATL MTG ASSOC #975857		03/01/2013	SCHEDULED REDEMPTION		18,800	18,800	19,446	19,465		(665)		(665)		18,800				227	05/01/2023	1
31414T-TP-6	FED NATL MTG ASSOC #975858		03/01/2013	SCHEDULED REDEMPTION		114,659	114,659	119,066	119,628		(4,969)		(4,969)		114,659				1,235	05/01/2023	1
31414T-Z8-7	FED NATL MTG ASSOC #976067		03/01/2013	SCHEDULED REDEMPTION		197,184	197,184	203,808	203,237		(6,053)		(6,053)		197,184				1,937	03/01/2023	1
31414U-BL-1	FED NATL MTG ASSOC #976243		03/01/2013	SCHEDULED REDEMPTION		1,859	1,859	1,928	1,923		(64)		(64)		1,859				21	08/01/2023	1
31414U-G2-8	FED NATL MTG ASSOC #976417		03/01/2013	SCHEDULED REDEMPTION		344,635	344,635	356,482	354,571		(9,936)		(9,936)		344,635				3,539	03/01/2023	1
31414U-JJ-8	FED NATL MTG ASSOC #976465		03/01/2013	SCHEDULED REDEMPTION		4,081	4,081	4,202	4,160		(79)		(79)		4,081				44	04/01/2023	1
31414U-MT-2	FED NATL MTG ASSOC #976570		03/01/2013	SCHEDULED REDEMPTION		193,357	193,357	198,667	198,884		(5,527)		(5,527)		193,357				1,943	03/01/2023	1
31414U-TC-2	FED NATL MTG ASSOC #976747		03/01/2013	SCHEDULED REDEMPTION		711,688	711,688	739,033	734,957		(23,270)		(23,270)		711,688				6,415	04/01/2023	1
31414Y-FV-7	FED NATL MTG ASSOC #979980		03/01/2013	SCHEDULED REDEMPTION		1,796	1,796	1,850	1,832		(36)		(36)		1,796				20	06/01/2023	1
31415A-TM-3	FED NATL MTG ASSOC #981256		03/01/2013	SCHEDULED REDEMPTION		6,935	6,935	7,111	7,104		(169)		(169)		6,935				76	05/01/2023	1
31415A-WT-4	FED NATL MTG ASSOC #981358		03/01/2013	SCHEDULED REDEMPTION		2,334	2,334	2,404	2,407		(73)		(73)		2,334				23	04/01/2023	1
31415A-5J-6	FED NATL MTG ASSOC #981549		03/01/2013	SCHEDULED REDEMPTION		1,322	1,322	1,356	1,351		(29)		(29)		1,322				13	05/01/2023	1
31415A-6H-9	FED NATL MTG ASSOC #981572		03/01/2013	SCHEDULED REDEMPTION		381,516	381,516	391,993	390,361		(8,844)		(8,844)		381,516				3,472	06/01/2023	1
31415A-7D-7	FED NATL MTG ASSOC #981592		03/01/2013	SCHEDULED REDEMPTION		136	136	140	139		(3)		(3)		136				1	06/01/2023	1
31415B-BG-3	FED NATL MTG ASSOC #981639		03/01/2013	SCHEDULED REDEMPTION		18,129	18,129	18,753	18,698		(569)		(569)		18,129				177	06/01/2023	1
31415B-B2-4	FED NATL MTG ASSOC #981657		03/01/2013	SCHEDULED REDEMPTION		537	537	550	550		(13)		(13)		537				5	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		03/01/2013	SCHEDULED REDEMPTION		113,717	113,717	117,941	117,516		(3,800)		(3,800)		113,717				1,277	07/01/2023	1
31415B-FY-0	FED NATL MTG ASSOC #981783		03/01/2013	SCHEDULED REDEMPTION		44,890	44,890	46,032	45,625		(735)		(735)		44,890				372	04/01/2023	1
31415B-K5-7	FED NATL MTG ASSOC #981916		03/01/2013	SCHEDULED REDEMPTION		986	986	1,016	1,008		(22)		(22)		986				9	06/01/2023	1
31415B-WR-6	FED NATL MTG ASSOC #982256		03/01/2013	SCHEDULED REDEMPTION		629	629	648	648		(19)		(19)		629				6	06/01/2023	1
31415B-W9-6	FED NATL MTG ASSOC #982272		03/01/2013	SCHEDULED REDEMPTION		3,928	3,928	4,075	4,040		(112)		(112)		3,928				44	11/01/2023	1
31415C-FA-0	FED NATL MTG ASSOC #982661		03/01/2013	SCHEDULED REDEMPTION		1,095	1,095	1,134	1,129		(34)		(34)		1,095				13	06/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		03/01/2013	SCHEDULED REDEMPTION		8,223	8,223	8,530	8,487		(264)		(264)		8,223				95	05/01/2023	1
31415L-LE-5	FED NATL MTG ASSOC #983325		03/01/2013	SCHEDULED REDEMPTION		1,631	1,631	1,679	1,671		(40)		(40)		1,631				16	07/01/2023	1
31415L-LF-2	FED NATL MTG ASSOC #983326		03/01/2013	SCHEDULED REDEMPTION		8,380	8,380	8,668	8,674		(293)		(293)		8,380				97	07/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		03/01/2013	SCHEDULED REDEMPTION		96,238	96,238	99,644	99,536		(3,298)		(3,298)		96,238				1,127	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2013	SCHEDULED REDEMPTION		47,751	47,751	48,698	48,415		(664)		(664)		47,751				545	04/01/2038	1
31415L-U7-0	FED NATL MTG ASSOC #983606		03/01/2013	SCHEDULED REDEMPTION		4,571	4,571	4,742	4,778		(208)		(208)		4,571				47	05/01/2023	1
31415L-VW-4	FED NATL MTG ASSOC #983629		03/01/2013	SCHEDULED REDEMPTION		24,110	24,110	24,724	24,732		(622)		(622)		24,110				241	05/01/2023	1
31415L-VX-2	FED NATL MTG ASSOC #983630		03/01/2013	SCHEDULED REDEMPTION		11,334	11,334	11,672	11,702		(368)		(368)		11,334				110	05/01/2023	1
31415M-FQ-3	FED NATL MTG ASSOC #984075		03/01/2013	SCHEDULED REDEMPTION		20,406	20,406	21,014	20,964		(558)		(558)		20,406				199	06/01/2023	1
31415M-FS-9	FED NATL MTG ASSOC #984077		03/01/2013	SCHEDULED REDEMPTION		2,743	2,743	2,845	2,841		(99)		(99)		2,743				31	06/01/2023	1
31415M-RN-7	FED NATL MTG ASSOC #984393		03/01/2013	SCHEDULED REDEMPTION		5,556	5,556	5,722	5,681		(125)		(125)		5,556				61	05/01/2023	1
31415M-ZS-7	FED NATL MTG ASSOC #984653		03/01/2013	SCHEDULED REDEMPTION		19,069	19,069	19,554	19,391		(322)		(322)		19,069				208	07/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		03/01/2013	SCHEDULED REDEMPTION		5,768	5,768	5,967	5,967		(199)		(199)		5,768				62	06/01/2023	1
31415P-AE-8	FED NATL MTG ASSOC #984805		03/01/2013	SCHEDULED REDEMPTION		233,737	233,737	242,685	242,970		(9,234)		(9,234)		233,737				2,194	06/01/2023	1
31415P-VK-1	FED NATL MTG ASSOC #985418		03/01/2013	SCHEDULED REDEMPTION		189	189	195	196		(7)		(7)		189				2	07/01/2023	1
31415Q-AQ-9	FED NATL MTG ASSOC #985715		03/01/2013	SCHEDULED REDEMPTION		9,710	9,710	9,965	9,956		(246)		(246)		9,710				94	06/01/2023	1
31415Q-CG-9	FED NATL MTG ASSOC #985771		03/01/2013	SCHEDULED REDEMPTION		3,152	3,152	3,282	3,286		(134)		(134)		3,152				39	11/01/2022	1
31415Q-PS-9	FED NATL MTG ASSOC #986133		03/01/2013	SCHEDULED REDEMPTION		15,427	15,427	16,067	16,022		(595)		(595)		15,427				210	11/01/2023	1
31415Q-RS-7	FED NATL MTG ASSOC #986197		03/01/2013	SCHEDULED REDEMPTION		8,037	8,037	8,242	8,241		(204)		(204)		8,037				85	07/01/2023	1
31415Q-SC-1	FED NATL MTG ASSOC #986215		03/01/2013	SCHEDULED REDEMPTION		13,994	13,994	14,475	14,426		(432)		(432)		13,994				161	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		03/01/2013	SCHEDULED REDEMPTION		133	133	137	136		(3)		(3)		133				1	08/01/2023	1
31415R-4B-7	FED NATL MTG ASSOC #987418		03/01/2013	SCHEDULED REDEMPTION		41	41	43	42		(1)		(1)		41					06/01/2023	1
31415R-6F-6	FED NATL MTG ASSOC #987470		03/01/2013	SCHEDULED REDEMPTION		2,948	2,948	3,058	3,037		(89)		(89)		2,948				34	07/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415S-HS-4	FED NATL MTG ASSOC #987741		03/01/2013	SCHEDULED REDEMPTION		2,999	2,999	3,111	3,104		(105)		(105)		2,999				36	08/01/2023	1
31415S-JB-9	FED NATL MTG ASSOC #987758		03/01/2013	SCHEDULED REDEMPTION		3,743	3,743	3,877	3,869		(126)		(126)		3,743				41	08/01/2023	1
31415S-MP-4	FED NATL MTG ASSOC #987866		03/01/2013	SCHEDULED REDEMPTION		10,897	10,897	11,272	11,229		(331)		(331)		10,897				102	08/01/2023	1
31415S-NH-1	FED NATL MTG ASSOC #987892		03/01/2013	SCHEDULED REDEMPTION		7,415	7,415	7,692	7,696		(281)		(281)		7,415				74	09/01/2023	1
31415S-PP-1	FED NATL MTG ASSOC #987930		03/01/2013	SCHEDULED REDEMPTION		28,288	28,288	29,289	29,228		(940)		(940)		28,288				251	11/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2013	SCHEDULED REDEMPTION		42,951	42,951	44,516	44,213		(1,262)		(1,262)		42,951				522	09/01/2023	1
31415T-H7-8	FED NATL MTG ASSOC #988654		03/01/2013	SCHEDULED REDEMPTION		4,104	4,104	4,274	4,272		(168)		(168)		4,104				54	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		03/01/2013	SCHEDULED REDEMPTION		72,612	72,612	75,329	76,076		(3,464)		(3,464)		72,612				825	08/01/2023	1
31415T-TK-6	FED NATL MTG ASSOC #988954		03/01/2013	SCHEDULED REDEMPTION		8,703	8,703	8,962	8,919		(216)		(216)		8,703				95	08/01/2023	1
31415V-ZH-8	FED NATL MTG ASSOC #990957		03/01/2013	SCHEDULED REDEMPTION		48,551	48,551	50,298	50,307		(1,756)		(1,756)		48,551				568	09/01/2023	1
31415V-ZY-4	FED NATL MTG ASSOC #990959		03/01/2013	SCHEDULED REDEMPTION		9,367	9,367	9,702	9,761		(393)		(393)		9,367				90	09/01/2023	1
31415V-6A-8	FED NATL MTG ASSOC #991065		03/01/2013	SCHEDULED REDEMPTION		16,186	16,186	16,598	16,575		(389)		(389)		16,186				97	10/01/2023	1
31415Y-BA-6	FED NATL MTG ASSOC #992933		03/01/2013	SCHEDULED REDEMPTION		3,205	3,205	3,338	3,290		(85)		(85)		3,205				39	11/01/2023	1
31416A-L5-7	FED NATL MTG ASSOC #994148		03/01/2013	SCHEDULED REDEMPTION		96,391	96,391	99,821	99,581		(3,190)		(3,190)		96,391				1,011	12/01/2023	1
31416A-L7-3	FED NATL MTG ASSOC #994150		03/01/2013	SCHEDULED REDEMPTION		205,992	205,992	213,459	213,464		(7,472)		(7,472)		205,992				1,843	12/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		03/01/2013	SCHEDULED REDEMPTION		115,307	115,307	120,091	120,057		(4,750)		(4,750)		115,307				1,420	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		03/01/2013	SCHEDULED REDEMPTION		118,330	118,330	123,332	123,416		(5,086)		(5,086)		118,330				1,318	12/01/2023	1
31416B-Z7-6	FED NATL MTG ASSOC #995466		03/01/2013	SCHEDULED REDEMPTION		24,652	24,652	25,279	25,172		(520)		(520)		24,652				250	12/01/2022	1
31416B-7J-1	FED NATL MTG ASSOC #995597		03/01/2013	SCHEDULED REDEMPTION		1,127	1,127	1,175	1,175		(49)		(49)		1,127				14	03/01/2024	1
31416H-YD-1	FED NATL MTG ASSOC #AA0707		03/01/2013	SCHEDULED REDEMPTION		13,365	13,365	13,824	13,822		(458)		(458)		13,365				125	01/01/2024	1
31416J-FS-5	FED NATL MTG ASSOC #AA1076		03/01/2013	SCHEDULED REDEMPTION		13,015	13,015	13,429	13,402		(387)		(387)		13,015				131	01/01/2024	1
31416K-MT-2	FED NATL MTG ASSOC #AA2169		03/01/2013	SCHEDULED REDEMPTION		3,343	3,343	3,461	3,471		(128)		(128)		3,343				37	02/01/2024	1
31416T-FD-6	FED NATL MTG ASSOC #AA9163		03/01/2013	SCHEDULED REDEMPTION		180,014	180,014	185,745	184,511		(4,497)		(4,497)		180,014				1,570	08/01/2024	1
31417B-RP-4	FED NATL MTG ASSOC #AB4993		03/01/2013	SCHEDULED REDEMPTION		471,500	471,500	484,705	483,508		(12,008)		(12,008)		471,500				2,574	04/01/2027	1
31417B-Y4-3	FED NATL MTG ASSOC #AB5230		03/01/2013	SCHEDULED REDEMPTION		438,081	438,081	450,265	449,084		(11,003)		(11,003)		438,081				2,296	05/01/2027	1
31417B-Y7-6	FED NATL MTG ASSOC #AB5233		03/01/2013	SCHEDULED REDEMPTION		878,956	878,956	903,436	901,115		(22,160)		(22,160)		878,956				4,705	05/01/2027	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		03/01/2013	SCHEDULED REDEMPTION		758,753	758,753	793,845	790,835		(32,082)		(32,082)		758,753				5,214	05/01/2027	1
31417C-BM-6	FED NATL MTG ASSOC #AB5443		02/19/2013	Various		8,866,589	8,611,473	8,881,927	8,852,777		(35,848)		(35,848)		8,816,929		49,660	49,660	45,853	06/01/2027	1
31417J-SM-3	FED NATL MTG ASSOC #AC0523		03/01/2013	SCHEDULED REDEMPTION		11,963	11,963	12,344	12,224		(261)		(261)		11,963				130	07/01/2024	1
3138E5-GG-7	FED NATL MTG ASSOC #AK1098		03/01/2013	SCHEDULED REDEMPTION		268,645	268,645	284,638	285,071		(16,426)		(16,426)		268,645				2,302	02/01/2027	1
3138E7-HS-6	FED NATL MTG ASSOC #AK2940		02/19/2013	Various		8,789,764	8,423,363	8,809,324	8,786,435		(46,617)		(46,617)		8,739,819		49,946	49,946	54,082	04/01/2027	1
3138E7-KE-3	FED NATL MTG ASSOC #AK2992		03/01/2013	SCHEDULED REDEMPTION		616,547	616,547	644,894	641,524		(24,976)		(24,976)		616,547				3,661	05/01/2027	1
3138EC-P7-2	FED NATL MTG ASSOC #AK7645		03/01/2013	SCHEDULED REDEMPTION		156,072	156,072	160,419	159,985		(3,913)		(3,913)		156,072				872	03/01/2027	1
3138EE-Z5-1	FED NATL MTG ASSOC #AK9763		03/01/2013	SCHEDULED REDEMPTION		355,597	355,597	372,057	370,267		(14,670)		(14,670)		355,597				2,264	05/01/2027	1
3138EG-5D-2	FED NATL MTG ASSOC #AL0843		03/01/2013	SCHEDULED REDEMPTION		750,513	750,513	791,792	789,605		(39,092)		(39,092)		750,513				5,799	10/01/2026	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		03/01/2013	SCHEDULED REDEMPTION		264,372	264,372	276,527	275,428		(11,055)		(11,055)		264,372				1,769	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		03/01/2013	SCHEDULED REDEMPTION		734,058	734,058	767,807	763,874		(29,817)		(29,817)		734,058				4,622	06/01/2027	1
3138LV-WT-6	FED NATL MTG ASSOC #AO5157		03/01/2013	SCHEDULED REDEMPTION		690,866	690,866	712,239	709,988		(19,122)		(19,122)		690,866				3,601	06/01/2027	1
3138LW-A6-8	FED NATL MTG ASSOC #AO5428		03/01/2013	SCHEDULED REDEMPTION		855,554	855,554	879,550	876,580		(21,026)		(21,026)		855,554				4,688	06/01/2027	1
31417Y-JM-0	FED NATL MTG ASSOC #MA0267		03/01/2013	SCHEDULED REDEMPTION		928,575	928,575	978,481	974,420		(45,845)		(45,845)		928,575				8,342	12/01/2019	1
31418A-EK-0	FED NATL MTG ASSOC #MA1037		02/19/2013	Various		5,959,254	5,772,277	5,976,561	5,954,380		(11,101)		(11,101)		5,943,279		15,975	15,975	38,296	04/01/2032	1
31418A-FX-1	FED NATL MTG ASSOC #MA1081		03/01/2013	SCHEDULED REDEMPTION		360,584	360,584	371,740	370,550		(9,966)		(9,966)		360,584				2,000	06/01/2027	1
31418A-FZ-6	FED NATL MTG ASSOC #MA1083		02/19/2013	Various		5,533,821	5,353,798	5,552,056	5,528,884		(10,105)		(10,105)		5,518,779		15,042	15,042	35,603	06/01/2032	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		03/01/2013	SCHEDULED REDEMPTION		174,844	174,844	184,406	183,383		(8,538)		(8,538)		174,844				1,335	06/01/2032	1
31393V-P9-6	FHR 2628 LE RMBS		03/01/2013	SCHEDULED REDEMPTION		9,454	9,454	8,861	9,231		222		222		9,454				68	06/15/2033	1
31394T-TV-7	FHR 2764 JA RMBS		03/01/2013	SCHEDULED REDEMPTION		710,386	710,386	673,535	699,449		10,937		10,937		710,386				7,096	03/15/2019	1
3137AB-BT-7	FHR 3864 AJ RMBS		03/01/2013	SCHEDULED REDEMPTION		119,835	119,835	126,302	125,386		(5,551)		(5,551)		119,835				931	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		03/01/2013	SCHEDULED REDEMPTION		139,575	139,575	141,974	142,864		(3,289)		(3,289)		139,575				1,599	11/25/2032	1
31398S-UR-2	FNR 2010-145 MA RMBS		03/01/2013	SCHEDULED REDEMPTION		1,034,858	1,034,858	1,032,681	1,032,960		1,898		1,898		1,034,858				4,590	12/25/2020	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		03/01/2013	SCHEDULED REDEMPTION		359,494	359,494	384,146	381,757		(22,263)		(22,263)		359,494				3,304	03/25/2041	1
38377W-EP-5	GNR 1175G GA RMBS		03/01/2013	SCHEDULED REDEMPTION		118,721	118,721	126,868	125,339		(6,619)		(6,619)		118,721				1,008	05/20/2040	1
383742-8E-6	GNR 2008-54 DC RMBS		03/01/2013	SCHEDULED REDEMPTION		131,820	131,820	137,302	134,926		(3,106)		(3,106)		131,820				1,283	01/16/2035	1
38375D-F2-9	GNR 2008-94 JB RMBS		03/01/2013	SCHEDULED REDEMPTION		94,585	94,585	105,728	105,372		(10,787)		(10,787)		94,585				1,054	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		03/01/2013	SCHEDULED REDEMPTION		107,994	107,994	116,301	115,698		(7,704)		(7,704)		107,994				963	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		03/01/2013	SCHEDULED REDEMPTION		145,876	145,876	156,783	155,788		(9,912)		(9,912)		145,876				1,357	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		03/01/2013	SCHEDULED REDEMPTION		214,941	214,941	231,225	230,011		(15,070)		(15,070)		214,941				1,670	04/16/2041	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2013	SCHEDULED REDEMPTION		314,957	314,957	317,946	316,378		(1,421)		(1,421)		314,957				8,080	01/15/2021	1FE
091156-KV-0	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/22/2013	GMS GROUP		746,506	755,000	755,876	699,334	55,666			55,666		755,000		(8,494)	(8,494)	22,273	07/01/2018	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
091156-KW-8	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/22/2013	GMS GROUP		2,348,281	2,375,000	2,375,523	2,138,331	236,669			236,669		2,375,000		(26,719)	(26,719)	70,063	07/01/2019	4FE
091156-KX-6	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/22/2013	GMS GROUP		2,684,456	2,715,000	2,706,339	2,382,222	327,612	91		327,703		2,709,925		(25,469)	(25,469)	80,093	07/01/2020	4FE
091156-KY-4	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/21/2013	GMS GROUP		2,763,600	2,820,000	2,798,173	2,406,729	399,467	206		399,673		2,806,402		(42,802)	(42,802)	82,838	07/01/2021	4FE
091156-KZ-1	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/21/2013	GMS GROUP		1,068,200	1,090,000	871,267	913,366	7,288	1,988		9,276		922,642		145,558	145,558	32,019	07/01/2022	4FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		02/01/2013	CALLED @ 100.00000000		315,000	315,000	307,815	308,920		36		36		308,955		6,045	6,045	14,175	02/01/2029	2
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07		03/12/2013	DIRECT		12,390,000	12,390,000	7,434,000	7,285,622		(61,589)		(61,589)		10,780,800		1,609,200	1,609,200	261,441	05/01/2037	5
26116P-AX-8	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB		02/07/2013	MORGAN STANLEY DEAN WITTER		3,144,102	2,885,000	2,961,741	2,912,965		(1,002)		(1,002)		2,911,964		232,138	232,138	88,553	07/01/2022	2FE
721876-RD-4	PIMA CNTY AZ SWR REVENUE 2011 SER B		03/14/2013	FTN FINANCIAL		3,025,000	2,500,000	2,876,600	2,840,504		(7,634)		(7,634)		2,832,870		192,130	192,130	89,583	07/01/2021	1FE
721876-RE-2	PIMA CNTY AZ SWR REVENUE 2011 SER B		03/14/2013	MESIROW FINANCIAL, INC.		2,677,703	2,250,000	2,555,168	2,526,137		(6,148)		(6,148)		2,519,990		157,713	157,713	80,625	07/01/2022	1FE
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		03/27/2013	Various		28,900,085	28,900,085	22,497,870	28,591,721	87,469	3,674		91,143		28,682,865		217,221	217,221	1,277,851	07/01/2030	3
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		03/01/2013	Various		2,581,500	2,415,000	2,415,000	2,415,000						2,415,000		166,500	166,500	30,725	12/01/2027	1FE
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		01/01/2013	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				925	07/01/2022	1FE
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		03/05/2013	Various		1,851,100	1,780,000	1,780,000	1,780,000						1,780,000		71,100	71,100	55,651	07/01/2027	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		01/01/2013	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				750	07/01/2022	1FE
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		01/01/2013	CALLED @ 100.00000000		280,000	280,000	280,000	280,000						280,000				7,980	07/01/2028	1FE
04109H-AX-2	ARKANSAS DEV FIN UNIV AR CANCER RES 06		03/15/2013	RAYMOND JAMES & ASSOCIATES, INC.		527,393	750,000	314,768	431,268		4,579		4,579		435,847		91,546	91,546		07/01/2024	1FE
082766-JX-5	BENTON AR PUB UTILS 2006		02/28/2013	WELLS FARGO BROKERAGE SERVICES		5,091,040	4,700,000	4,840,812	4,770,368		(2,721)		(2,721)		4,767,646		323,394	323,394	120,111	09/01/2036	1
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO		02/01/2013	CALLED @ 100.00000000		220,000	220,000	199,453	194,198	7,074	80		7,154		201,352		18,648	18,648	7,700	02/01/2034	5*
914072-HY-2	UNIV OF ARKANSAS AR UNIV REVENUES REF -V		02/13/2013	GOLDMAN, SACHS & CO.		1,885,920	1,500,000	1,837,725	1,817,808		(3,803)		(3,803)		1,814,005		71,915	71,915	22,500	11/01/2022	1FE
914072-KQ-5	UNIV OF AR-VAR-B		02/12/2013	RBC DAIN RAUSCHER		1,167,840	1,000,000	1,150,850	1,146,352		(1,842)		(1,842)		1,144,510		23,330	23,330	16,889	11/01/2021	1FE
914115-VB-3	UNIVERSITY OF CENTRAL AR 07		03/04/2013	MORGAN STANLEY DEAN WITTER		1,403,733	1,265,000	1,267,011	1,266,082		(37)		(37)		1,266,045		137,688	137,688	19,924	11/01/2025	1FE
010869-AQ-8	ALAMEDA CORRIDOR TRANSN CA SR 99A		02/14/2013	CALLED @ 100.00000000		4,200,000	4,200,000	4,257,582	4,200,000						4,200,000				77,583	10/01/2029	1FE
169480-AW-0	CHINO BASIN CA DESALTER AUTH 2008 A		03/08/2013	UNION BANK OF SWITZERLAND		276,960	250,000	246,360	247,022		32		32		247,054		29,906	29,906	3,188	06/01/2026	1FE
169480-AX-8	CHINO BASIN CA DESALTER AUTH 2008 A		02/27/2013	CITIGROUP GLOBAL MARKETS		555,885	500,000	489,370	491,146		76		76		491,222		64,663	64,663	5,813	06/01/2027	1FE
169480-AY-6	CHINO BASIN CA DESALTER AUTH 2008 A		03/05/2013	Various		1,107,845	1,000,000	971,730	976,081		193		193		976,273		131,572	131,572	11,875	06/01/2028	1FE
544648-LH-9	LOS ANGELES CA USD COP ADMIN BLDG 02C		03/11/2013	CALLED @ 100.00000000		1,955,000	1,955,000	1,955,000	1,955,000						1,955,000				43,444	10/01/2031	1FE
624121-AM-1	MOUNTAIN HOUSE CA PUB FIN UTIL 07		02/06/2013	E.J. DE LA ROSA & CO.		5,398,074	5,065,000	4,951,848	4,966,522		375		375		4,966,897		431,177	431,177	49,243	12/01/2032	1FE
655531-HB-0	NORCO CA REDEV AGY TAX ALLOC NO 1 05		01/23/2013	CITIGROUP GLOBAL MARKETS		749,378	700,000	718,697	705,121		(168)		(168)		704,953		44,425	44,425	14,292	03/01/2026	1FE
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08		02/21/2013	Various		1,189,637	1,050,000	1,047,144	1,047,632		17		17		1,047,649		141,988	141,988	31,805	07/01/2029	1FE
752131-TQ-5	RANCHO MIRAGE CA REDEV TIF SUB 03 A-1		03/26/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		581,708	985,000	293,008	481,433		6,229		6,229		487,661		94,047	94,047		04/01/2025	2FE
79875W-JQ-9	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0		03/13/2013	RBC DAIN RAUSCHER		1,072,880	1,000,000	1,020,670	1,010,736		(441)		(441)		1,010,295		62,585	62,585	27,361	09/01/2030	1FE
79875W-JR-7	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0		02/04/2013	E.J. DE LA ROSA & CO.		2,419,889	2,350,000	2,296,350	2,302,706		132		132		2,302,838		117,051	117,051	48,371	09/01/2035	1FE
799134-BS-9	SAN PABLO CA JT PWRS FING TAX ALLO 04		03/01/2013	STIFEL NICOLAUS & CO, INC.		130,217	120,000	132,275	125,427		(182)		(182)		125,246		4,971	4,971	1,583	12/01/2017	2FE
926057-AX-8	VICTOR VALLEY CA TRAN AUTH COP 07		02/04/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,622,173	5,405,000	5,374,137	5,378,876		101		101		5,378,977		243,196	243,196	154,043	07/01/2031	1FE
937416-BA-2	WASHINGTON CA UNI SCH DIST YOLO COP 07		03/04/2013	STIFEL NICOLAUS & CO, INC.		2,445,763	2,210,000	2,255,570	2,233,372		(842)		(842)		2,232,530		213,233	213,233	66,300	08/01/2024	1FE
937416-BB-0	WASHINGTON CA UNI SCH DIST YOLO COP 07		03/04/2013	MORGAN STANLEY DEAN WITTER		2,430,527	2,205,000	2,099,739	2,115,010		922		922		2,115,932		314,595	314,595	66,150	08/01/2025	1FE
249181-3Q-9	DENVER CO ARPT SYS REV SER 2006 A		02/01/2013	STIFEL NICOLAUS & CO, INC.		15,489,309	13,625,000	14,326,824	13,927,294		(7,011)		(7,011)		13,920,283		1,569,026	1,569,026	153,281	11/15/2022	1FE
37850N-BE-1	GLENDALE CO COP 2006		03/13/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		336,312	300,000	316,245	306,836		(345)		(345)		306,490		29,822	29,822	4,458	12/01/2022	1FE
20774U-ST-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07I		02/20/2013	RAMIREZ, SAMUAL A. & COMPANY		1,358,419	1,210,000	1,267,923	1,240,331		(926)		(926)		1,239,406		119,013	119,013	39,325	07/01/2027	1FE
20774U-WZ-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1		02/26/2013	CITIGROUP GLOBAL MARKETS		1,664,789	1,450,000	1,384,093	1,394,740		525		525		1,395,264		269,524	269,524	48,333	07/01/2025	1FE
20774U-XC-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1		01/08/2013	LOOP CAPITAL MARKETS		799,260	700,000	716,800	710,045		(45)		(45)		710,000		89,260	89,260	18,472	07/01/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
20774U-XX-8	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2		02/26/2013	CITIGROUP GLOBAL MARKETS		3,660,064	3,200,000	3,292,480	3,255,227		(1,488)		(1,488)		3,253,739		406,325	406,325	106,667	07/01/2026	1FE
20775B-GK-6	CONNECTICUT HSG FIN AUTH MTG 06B		01/03/2013	CALLED @ 100.00000000		8,945,000	8,945,000	8,945,000	8,945,000						8,945,000				59,633	11/15/2028	1FE
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B		02/05/2013	Various		1,663,004	1,610,000	1,610,000	1,610,000						1,610,000		53,004	53,004	45,024	07/01/2032	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		01/01/2013	CALLED @ 100.00000000		850,000	850,000	855,109	852,685						852,685		(2,685)	(2,685)	21,250	07/01/2022	1FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		01/01/2013	CALLED @ 100.00000000		255,000	255,000	255,000	255,000						255,000				6,566	07/01/2028	1FE
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006		02/13/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		112,632	100,000	106,412	102,647		(97)		(97)		102,550		10,082	10,082	1,083	06/01/2022	1FE
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2006 A		02/19/2013	MORGAN STANLEY DEAN WITTER		2,809,310	2,500,000	2,500,000	2,500,000						2,500,000		309,310	309,310	79,236	07/01/2023	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		01/01/2013	CALLED @ 101.00000000		20,000	20,000	20,000	20,000						20,000				795	07/01/2020	1
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		01/01/2013	CALLED @ 100.00000000		65,000	65,000	64,675	64,760						64,760		240	240	1,528	07/01/2022	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		01/01/2013	CALLED @ 100.00000000		405,000	405,000	405,000	405,000						405,000				10,125	07/01/2023	1FE
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		01/01/2013	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				1,430	07/01/2028	1FE
341507-NJ-6	FLORIDA ST BRD OF ED LOTTERY REV 2002 C		01/01/2013	CALLED @ 101.00000000		7,145,000	7,145,000	7,270,437	7,161,210						7,161,210		(16,210)	(16,210)	241,144	01/01/2021	1FE
348172-QX-8	FORT MYERS FL UTILITY REVENUE-REF 2011		02/21/2013	RBC DAIN RAUSCHER		5,684,650	4,700,000	5,433,717	5,367,940		(10,150)		(10,150)		5,357,790		326,860	326,860	94,653	10/01/2021	1FE
348172-QY-6	FORT MYERS FL UTILITY REVENUE-REF 2011		03/14/2013	RBC DAIN RAUSCHER		4,977,504	4,200,000	4,772,418	4,721,613		(11,131)		(11,131)		4,710,482		267,022	267,022	98,000	10/01/2022	1FE
348172-QZ-3	FORT MYERS FL UTILITY REVENUE-REF 2011		03/14/2013	RBC DAIN RAUSCHER		3,939,835	3,360,000	3,767,400	3,731,520		(7,867)		(7,867)		3,723,653		216,182	216,182	78,400	10/01/2023	1FE
362848-RH-8	GAINESVILLE FL UTILITIES SYS REVENUE - 2		02/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,748,438	2,200,000	2,743,796	2,721,339		(6,658)		(6,658)		2,714,681		33,757	33,757	58,972	10/01/2021	1FE
362848-RJ-4	GAINESVILLE FL UTILITIES SYS REVENUE - 2		02/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,955,431	2,350,000	2,953,598	2,931,512		(6,550)		(6,550)		2,924,962		30,469	30,469	62,993	10/01/2022	1FE
43232V-PS-4	HILLSBOROUGH CNTY FL SCH BRD COP 06		02/21/2013	MORGAN STANLEY DEAN WITTER		2,290,980	2,000,000	2,121,700	2,059,164		(1,843)		(1,843)		2,057,321		233,659	233,659	65,278	07/01/2024	1FE
481367-BC-3	JULINGTON CREEK FL PLANTATION CDD 06		02/04/2013	GMS GROUP		765,956	765,000	763,103	763,388		5		5		763,393		2,563	2,563	9,180	05/01/2036	2FE
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		03/01/2013	SCHEDULED REDEMPTION		183,205	183,205	183,205	180,845	2,360			2,360		183,205				295	05/01/2032	6
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		03/21/2013	VARIOUS		324,935											324,935	324,935		05/01/2011	6
524390-MU-2	LEESBURG FL UTIL SYS REV 2007A		02/22/2013	Various		3,009,348	2,800,000	2,719,192	2,730,467		345		345		2,730,812		278,536	278,536	51,183	10/01/2033	1FE
593237-EJ-5	MIAMI BEACH FL REDEV TIF CITY CTR 05B		01/31/2013	M&T INVESTMENT BANKING GROUP		2,624,520	2,400,000	2,564,832	2,454,499		(1,673)		(1,673)		2,452,826		171,694	171,694	21,333	12/01/2021	2FE
59334P-EJ-2	MIAMI-DADE CNTY FL TRANSIT SALES SURTAXR		02/13/2013	FTN FINANCIAL		1,476,200	1,210,000	1,470,900	1,459,872		(3,570)		(3,570)		1,456,302		19,898	19,898	33,275	07/01/2021	1FE
59334P-EK-9	MIAMI-DADE CNTY FL TRANSIT SALES SURTAXR		02/13/2013	TD SECURITIES		912,825	750,000	915,233	909,078		(1,994)		(1,994)		907,085		5,740	5,740	20,625	07/01/2022	1FE
684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07		03/01/2013	Various		6,613,290	6,000,000	6,015,000	6,008,199		(273)		(273)		6,007,926		605,364	605,364	121,653	10/01/2029	1FE
68803R-AS-5	OSCEOLA CNTY FL SCH DIST SLS TX 07A		02/22/2013	MORGAN STANLEY DEAN WITTER		3,313,923	2,900,000	2,836,722	2,840,118		596		596		2,840,715		473,208	473,208	34,361	06/01/2024	1FE
698148-AR-4	PANAMA CITY BEACH FL FRONT BCH RD 06		02/06/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,020,567	940,000	943,751	941,616		(43)		(43)		941,573		78,995	78,995	11,750	11/01/2023	1FE
698148-AT-0	PANAMA CITY BEACH FL FRONT BCH RD 06		02/21/2013	MORGAN STANLEY DEAN WITTER		2,954,823	2,720,000	2,722,040	2,720,880		(30)		(30)		2,720,850		233,973	233,973	37,908	11/01/2025	1FE
702528-EL-0	PASCO CNTY FL SCH BRD COP 2007 A		02/28/2013	Various		5,698,622	4,970,000	5,084,260	5,028,711		(2,007)		(2,007)		5,026,703		671,918	671,918	146,747	08/01/2025	1FE
80330Q-BE-4	SARASOTA CNTY FL SCH BRD COP 2009		03/01/2013	Various		4,285,444	3,600,000	3,515,868	3,536,266		1,054		1,054		3,537,320		748,124	748,124	121,389	07/01/2021	1FE
046079-QC-6	ASSOCIATION CNTY COMMR GA DEKALB 03		02/20/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		103,218	100,000	100,633	100,071		(11)		(11)		100,059		3,159	3,159	1,108	12/01/2022	1FE
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2013	CALLED @ 100.00000000		100,000	100,000	99,411	99,892						99,892		108	108	2,813	01/01/2016	1FE
626207-ZM-9	MUNICIPAL ELECTRIC AUTHORITY GEORGIA COM		03/14/2013	GOLDMAN, SACHS & CO.		6,836,185	5,865,000	6,584,987	6,492,544		(15,193)		(15,193)		6,477,352		358,833	358,833	112,413	11/01/2023	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		01/01/2013	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				1,125	01/01/2014	1FE
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005		01/01/2013	CALLED @ 100.00000000		805,000	805,000	412,563	631,852						631,852		173,148	173,148	23,144	01/01/2015	6
16752Q-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A		02/15/2013	MATURED		1,000,000	1,000,000	957,070	997,543		2,457		2,457		1,000,000				65,700	02/15/2013	2
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2013	SCHEDULED REDEMPTION		66,437	66,437	58,837	59,188		7,249		7,249		66,437				4,641	12/31/2024	3
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2013	SCHEDULED REDEMPTION		49,167	49,167	43,545	43,806		5,361		5,361		49,167				3,435	12/31/2024	3
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		02/01/2013	CALLED @ 100.00000000		155,000	155,000	155,000	155,000						155,000				3,836	08/01/2021	1FE
484503-BM-8	KANKAKEE RIV IL MET AGY SEW FAC 2007		03/04/2013	KEYBANK NATIONAL ASSOCIATION		2,381,812	2,215,000	2,231,325	2,221,764		(347)		(347)		2,221,417		160,394	160,394	34,886	05/01/2025	1FE
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2		03/01/2013	CALLED @ 100.00000000		100,000	100,000	100,000	95,606	4,394			4,394		100,000				3,000	03/01/2035	3
779152-AC-1	ROUND LAKE IL LAKEWOOD SVC AREA 3 REF 07		02/22/2013	E.J. DE LA ROSA & CO.		1,126,059	1,100,000	1,100,000	1,100,000						1,100,000		26,059	26,059	25,276	03/01/2033	1FE
795220-AS-1	SALINE VALLEY IL CONSRV DIST WTRWRK 07		03/08/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,273,219	2,125,000	2,125,000	2,125,000						2,125,000		148,219	148,219	70,656	01/01/2026	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
455057-GE-3	INDIANA FIN AUTH FORENSIC SCIENCE 06A		01/16/2013	MORGAN STANLEY DEAN WITTER		1,201,670	1,085,000	1,075,430	1,077,771		25		25		1,077,796		123,874	123,874	27,261	07/01/2025	1FE
45505M-AM-8	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		03/14/2013	MERRILL LYNCH CAPITAL MARKETS		3,031,750	2,500,000	2,841,975	2,803,169		(6,391)		(6,391)		2,796,778		234,972	234,972	61,250	10/01/2023	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2013	CALLED @ 100.00000000		455,000	455,000	455,000	455,000						455,000				12,513	01/15/2021	3
170123-CG-6	CHISHOLM CREEK KS WTR & WSTWTR 07		02/12/2013	CREWS & ASSOC.		1,101,600	1,080,000	1,080,000	1,080,000						1,080,000		21,600	21,600	22,140	09/01/2032	2
890630-EM-4	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		03/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		874,418	750,000	802,733	784,480		(1,008)		(1,008)		783,472		90,946	90,946	12,604	06/01/2025	2FE
890630-EN-2	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		02/28/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		586,160	500,000	533,650	522,017		(452)		(452)		521,564		64,596	64,596	6,528	06/01/2026	2FE
49130P-8W-7	KENTUCKY HSG CORP SER 2007 N		02/05/2013	GUGGENHEIM CAPITAL MARKETS		2,914,806	2,745,000	2,717,550	2,721,393		89		89		2,721,482		193,324	193,324	82,731	07/01/2032	1FE
665306-KQ-8	NORTHERN KY WTR DIST REVENUE - REF 2012		02/13/2013	CITIGROUP GLOBAL MARKETS		3,163,141	2,590,000	3,159,878	3,131,889		(7,121)		(7,121)		3,124,768		38,373	38,373	71,225	02/01/2022	1FE
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		03/21/2013	MORGAN STANLEY DEAN WITTER		1,109,410	1,000,000	992,670	994,200		79		79		994,279		115,131	115,131	18,125	11/01/2025	1FE
546279-S8-4	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		03/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,346,241	3,030,000	2,995,640	3,002,245		298		298		3,002,543		343,698	343,698	50,753	11/01/2026	1FE
56052E-A3-2	MAINE HSG AUTH MTG PUR 2008 SER A-2		01/15/2013	CALLED @ 100.00000000		8,115,000	8,115,000	8,115,000	8,115,000						8,115,000				65,596	11/15/2022	1FE
574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A		02/04/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		21,086,836	19,900,000	19,358,919	19,412,410		1,198		1,198		19,413,608		1,673,228	1,673,228	597,000	07/01/2037	2FE
59465H-RB-4	MICHIGAN ST HOSP FIN AUTH REF-MCLAREN HE		02/21/2013	J. P. MORGAN SECURITIES, INC.		4,930,805	4,070,000	4,769,714	4,740,591		(9,482)		(9,482)		4,731,110		199,695	199,695	48,049	06/01/2022	1FE
603827-QE-9	MINNEAPOLIS ST PAUL MN METRO ARPT 08A		01/01/2013	MATURED		5,000,000	5,000,000	5,260,850	5,000,000						5,000,000				125,000	01/01/2013	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		01/01/2013	CALLED @ 100.00		130,000	130,000	130,000	130,000						130,000				3,250	07/01/2023	1FE
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2013	CALLED @ 100.00000000		190,000	190,000	189,050	189,849						189,849		151	151	6,056	01/01/2016	1
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP -		03/08/2013	SECOND MARKET INC		5,969,250	6,300,000	5,966,730	5,929,560	90,054	2,385		92,439		6,021,999		(52,749)	(52,749)	34,719	09/01/2030	3FE
605354-EU-9	MISSISSIPPI HIGHER ED ASSISTANCE CORP -		02/27/2013	SECOND MARKET INC		4,832,250	5,100,000	5,100,000	4,798,590	301,410			301,410		5,100,000		(267,750)	(267,750)	18,632	09/01/2035	3FE
16645P-DZ-1	CHESTERFIELD MO COP 2005		01/22/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		111,775	100,000	97,590	97,156		15		15		97,171		14,604	14,604	750	12/01/2022	1FE
46737E-DC-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03		01/31/2013	M&T INVESTMENT BANKING GROUP		870,290	840,000	855,305	841,707		(174)		(174)		841,533		28,757	28,757	7,467	12/01/2022	1FE
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06		02/21/2013	MORGAN STANLEY DEAN WITTER		560,245	500,000	500,625	500,326		(12)		(12)		500,315		59,930	59,930	5,903	12/01/2024	1FE
485052-RG-1	KANSAS CITY MO MUN ASSIST CORP 04 B-1		03/06/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		252,134	300,000	134,262	200,169		1,854		1,854		202,023		50,111	50,111		04/15/2021	1FE
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1		03/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		79,326	100,000	42,258	63,259		644		644		63,903		15,423	15,423		04/15/2022	1FE
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		03/01/2013	CALLED @ 100.00000000		210,000	210,000	210,000	210,000						210,000				5,250	09/01/2023	1FE
534272-A5-8	LINCOLN NE ELEC SYS REVENUE - REF 2012		02/07/2013	J. P. MORGAN SECURITIES, INC.		7,712,116	6,115,000	7,688,745	7,625,646		(18,245)		(18,245)		7,607,401		104,715	104,715	155,423	09/01/2021	1FE
681793-2H-7	OMAHA NE PUB PWR DIST ELEC SYS 07 AA		02/01/2013	HARRIS TRUST & SAVINGS BANK		6,122,257	5,765,000	5,829,164	5,784,226		(855)		(855)		5,783,371		338,886	338,886	133,316	02/01/2027	1FE
744434-AU-5	PUBLIC PWR GEN NE WHELAN ENERGY 2 07A		02/04/2013	SEIBERT BRANFORD		34,499,167	32,475,000	32,146,791	32,170,735		556		556		32,171,292		2,327,875	2,327,875	974,250	01/01/2041	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2013	CALLED @ 103.00000000		30,000	30,000	31,253	30,650		(21)		(21)		30,629		(629)	(629)	1,650	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2013	CALLED @ 103.00000000		30,000	30,000	29,939	29,884		2		2		29,886		114	114	1,650	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2013	CALLED @ 103.00000000		40,000	40,000	39,317	39,409		10		10		39,419		581	581	2,200	03/01/2021	1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2013	CALLED @ 103.00000000		20,000	20,000	18,796	19,012		12		12		19,024		976	976	1,100	03/01/2023	1FE
914659-BM-8	UNIVERSITY & CMNTY CLG SYS OF NV 02A		02/25/2013	CALLED @ 100.00		1,140,000	1,140,000	1,140,000	1,140,000						1,140,000				40,014	07/01/2031	1FE
644614-VC-0	NEW HAMPSHIRE HLTH COVENANT HLTH 07B		02/14/2013	MORGAN STANLEY DEAN WITTER		3,752,945	3,450,000	3,440,237	3,441,598		41		41		3,441,640		311,305	311,305	109,729	07/01/2031	1FE
644614-SV-2	NEW HAMPSHIRE HLTH SOUTH MED CTR 07A		02/05/2013	WELLS FARGO BROKERAGE SERVICES		8,482,009	7,865,000	7,721,228	7,740,559		425		425		7,740,983		741,026	741,026	138,730	10/01/2032	1FE
644614-SW-0	NEW HAMPSHIRE HLTH SOUTH MED CTR 07A		02/05/2013	WELLS FARGO BROKERAGE SERVICES		15,185,821	14,240,000	13,871,896	13,907,848		791		791		13,908,639		1,277,182	1,277,182	251,178	10/01/2037	1FE
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		03/25/2013	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				1,155	07/01/2026	1FE
646065-RQ-7	NEW JERSEY EDL CLGE OF NEW JERSEY 08D		03/04/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,078	100,000	103,789	102,262		(67)		(67)		102,194		13,884	13,884	3,417	07/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
64579F-X7-3	NEW JERSEY HLTH CARE ST LUKE'S WARREN HO		02/13/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		42,150,000	42,150,000	42,150,000	42,150,000						42,150,000				1,601,700	01/01/2049	6
646046-MS-8	NEW JERSEY ST COP EQUIP LSE 2008 A		02/28/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		737,607	650,000	658,736	655,217		(150)		(150)		655,067		82,540	82,540	7,222	06/15/2023	1FE
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2013	CALLED @ 100.00000000		295,000	295,000	295,000	295,000						295,000				8,850	01/01/2014	1
542690-X6-4	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		01/16/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		273,377	225,000	263,162	257,328		(275)		(275)		257,053		16,325	16,325	2,531	05/01/2019	1FE
542690-X7-2	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		02/04/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		669,917	550,000	640,904	628,915		(972)		(972)		627,943		41,974	41,974	7,333	05/01/2020	1FE
64971Q-YB-3	NEW YORK CITY NY TRANSITIONAL FINANCE AU		02/12/2013	FAHNESTOCK & CO., INC.		31,439,250	25,000,000	31,210,000	30,998,684		(75,982)		(75,982)		30,922,702		516,548	516,548	361,111	11/01/2021	1FE
64971S-DJ-5	NEW YORK NY INDL TERMINAL ONE 05		01/01/2013	MATURED		6,040,000	6,040,000	6,322,008	6,040,000						6,040,000				151,000	01/01/2013	1FE
64972F-NR-3	NEW YORK NY MUN WTR FIN FISCAL 08AA		02/01/2013	BARCLAYS BANK		17,371,361	15,715,000	15,871,993	15,795,897		(1,607)		(1,607)		15,794,291		1,577,070	1,577,070	105,749	06/15/2033	1FE
64990E-DC-8	NEW YORK ST DORM AUTH ST PERSONAL INCOME		01/16/2013	PRE-REFUNDING		18,235,130	15,000,000	18,426,600	18,260,768		(13,735)		(13,735)		18,247,033		(11,904)	(11,904)	64,583	12/15/2021	1FE
64990E-JV-0	NEW YORK ST DORM AUTH ST PERSONAL INCOME		01/30/2013	CITIGROUP GLOBAL MARKETS		18,779,172	14,990,000	18,222,973			(18,134)		(18,134)		18,204,838		574,334	574,334	102,015	12/15/2021	1FE
64986A-U6-6	NEW YORK ST ENVRNMNTL FACS CORP ST CLEAN		02/07/2013	J. P. MORGAN SECURITIES, INC.		23,021,679	18,205,000	23,183,703	22,885,123		(58,791)		(58,791)		22,826,332		195,347	195,347	144,123	06/15/2021	1FE
650009-TP-8	NEW YORK ST THRUWAY GEN REV 07H		02/13/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		235,075	200,000	211,468	206,232		(111)		(111)		206,120		28,955	28,955	5,986	01/01/2025	1FE
73358W-HK-3	PORT AUTH OF NEW YORK & NEW JERSEY NY CO		03/14/2013	MERRILL LYNCH CAPITAL MARKETS		7,666,102	6,680,000	7,655,748	7,607,998		(20,434)		(20,434)		7,587,564		78,538	78,538	80,160	12/01/2021	1FE
73358W-GR-9	PORT AUTH OF NEW YORK & NEW JERSEY NY CO		02/20/2013	WELLS FARGO BROKERAGE SERVICES		10,971,645	9,730,000	10,748,926	10,685,738		(14,518)		(14,518)		10,671,220		300,426	300,426	155,680	10/01/2021	1FE
89602N-WP-5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF		02/13/2013	FIRST SOUTHWEST COMPANY		1,613,794	1,300,000	1,602,432	1,592,143		(3,932)		(3,932)		1,588,211		25,583	25,583	41,167	01/01/2022	1FE
462670-CF-5	IREDELL CNTY NC COP SCH PROJ 2006		02/21/2013	LOOP CAPITAL MARKETS		1,059,248	940,000	929,093	927,037		190		190		927,227		132,021	132,021	11,097	06/01/2021	1FE
658196-TC-4	NORTH CAROLINA EASTN MUN PWR AGY 93C		01/01/2013	MATURED		335,000	335,000	351,060	335,000						335,000				11,725	01/01/2013	1FE
658207-HG-3	NORTH CAROLINA HSG FIN HMEOWNER 05 22-CE		02/01/2013	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				1,934	07/01/2027	1FE
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A		02/01/2013	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						110,000				3,208	07/01/2023	1FE
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		02/04/2013	CREWS & ASSOC.		8,169,115	7,775,000	7,775,000	7,775,000						7,775,000		394,115	394,115	244,913	07/01/2038	1FE
752586-EW-3	RANDOLPH CNTY NC COP 2007		02/20/2013	Various		2,060,617	1,810,000	1,876,916	1,842,680		(990)		(990)		1,841,690		218,927	218,927	49,971	02/01/2024	1FE
199521-BL-8	COLUMBUS OH MUN ARPT AUTH IMPT 98 B		01/01/2013	MATURED		1,780,000	1,780,000	1,891,944	1,780,000						1,780,000				46,725	01/01/2013	1FE
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05		01/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		219,630	200,000	200,642	200,212		(4)		(4)		200,209		19,421	19,421	1,238	12/01/2022	1FE
463281-AV-7	IRONTON HSG DEV CORP OH FIRST LIEN		02/01/2013	MATURED		370,000	370,000	370,000		370,000			370,000		370,000				13,690	02/01/2013	6*
765639-AB-5	RICKENBACKER OH PORT CAP FDG OASBO 02A		03/25/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		217,077	190,000	183,817	185,029		36		36		185,065		32,012	32,012	7,574	01/01/2032	1FE
914119-FY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		03/11/2013	PRE-REFUNDING		2,363,465	2,320,000	2,513,222	2,352,129		11,335		11,335		2,363,465				32,222	06/01/2015	1FE
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		01/01/2013	CALLED @ 100.00000000		495,000	495,000	496,688	495,783						495,783		(783)	(783)	12,375	01/01/2025	1FE
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		01/01/2013	CALLED @ 100.00000000		485,000	485,000	485,000	485,000						485,000				12,004	07/01/2026	1FE
685869-DF-3	OREGON ST HLTH & SCIENCE UNIV 2012		02/20/2013	FIDELITY CAPITAL MARKETS		2,435,340	2,000,000	2,381,720	2,361,095		(5,012)		(5,012)		2,356,084		79,256	79,256	65,000	07/01/2022	1FE
611530-AX-4	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2		02/20/2013	WELLS FARGO BROKERAGE SERVICES		1,511,150	1,250,000	1,507,850	1,497,832		(3,619)		(3,619)		1,494,212		16,938	16,938	35,590	02/15/2022	1FE
611530-BD-7	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2		02/20/2013	BARCLAYS BANK		1,201,270	1,000,000	1,188,460	1,181,643		(2,464)		(2,464)		1,179,179		22,091	22,091	28,472	02/15/2023	1FE
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		01/30/2013	Various		1,334,500	1,375,000	1,375,000	1,375,000						1,375,000		(40,500)	(40,500)	2,493	05/01/2046	1FE
717893-SQ-5	PHILADELPHIA PA WTR & WASTEWTR 07B		02/27/2013	RAMIREZ, SAMUAL A. & COMPANY		275,940	250,000	215,141	221,906		327		327		222,233		53,707	53,707	3,844	11/01/2023	1FE
986408-BP-6	YORK CNTY PA SCH TECH COP 07		01/08/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		278,235	250,000	252,238	251,131		(6)		(6)		251,125		27,110	27,110	4,563	02/15/2022	1FE
986408-BQ-4	YORK CNTY PA SCH TECH COP 07		02/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		333,096	300,000	301,944	300,983		(34)		(34)		300,950		32,146	32,146	7,463	02/15/2023	1FE
39715R-AT-1	GREENWOOD SC FIFTY SCH FAC SD 50 07		02/14/2013	MORGAN STANLEY DEAN WITTER		2,876,385	2,500,000	2,625,700	2,564,479		(1,560)		(1,560)		2,562,920		313,465	313,465	26,875	12/01/2024	1FE
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		01/01/2013	CALLED @ 100.00000000		85,000	85,000	85,483	85,157						85,157		(157)	(157)	2,083	07/01/2021	1FE
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		01/01/2013	CALLED @ 100.00000000		1,620,000	1,620,000	1,620,000	1,620,000						1,620,000				48,600	07/01/2027	1FE
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2013	CALLED @ 100.00		195,000	195,000	203,531	195,000						195,000				6,216	01/01/2016	1
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2013	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				2,800	01/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 08		02/26/2013	MORGAN STANLEY DEAN WITTER		1,390,201	1,240,000	1,216,948	1,221,453		186		186		1,221,639		168,562	168,562	13,950	06/01/2025	1FE
83755L-LA-2	SOUTH DAKOTA BLDG AUTH REV 08		03/05/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,257,450	2,000,000	1,949,560	1,958,592		404		404		1,958,997		298,453	298,453	23,750	06/01/2026	1FE
182618-JU-3	CLARKSVILLE TN WTR SWR & GAS REVENUE REF		02/21/2013	RBC DAIN RAUSCHER		12,675,622	11,290,000	12,136,750	12,036,255		(12,463)		(12,463)		12,023,792		651,830	651,830	257,161	02/01/2023	1FE
499746-TS-4	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		02/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		622,915	500,000	602,800	594,775		(2,043)		(2,043)		592,732		30,183	30,183	16,875	07/01/2020	1FE
499746-TT-2	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		02/20/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,066,343	3,270,000	3,955,784	3,909,030		(10,216)		(10,216)		3,898,814		167,529	167,529	106,275	07/01/2021	1FE
499746-TU-9	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		01/30/2013	RBC DAIN RAUSCHER		3,940,022	3,415,000	3,768,453	3,744,651		(3,184)		(3,184)		3,741,467		198,555	198,555	80,822	07/01/2022	1FE
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/24/2013	Various		163,630	145,019	60,296		58,967	86,052		145,019		145,019		18,611	18,611		11/01/2022	6*
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/24/2013	Various		231,977	205,593	72,901		66,946	106,724		173,670		173,670		58,307	58,307		11/01/2027	6*
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/24/2013	Various		236,005	209,162	74,020	68,108		108,576		108,576		176,684		59,321	59,321		11/01/2032	6
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		01/01/2013	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				2,000	07/01/2023	1FE
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		01/01/2013	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,275	07/01/2028	1FE
963864-ES-8	WHITE HOUSE TN UTIL DIST WTRWKS 78		01/01/2013	MATURED		615,000	615,000	615,000	615,000						615,000				22,294	01/01/2013	1
052476-ZB-7	AUSTIN TX WTR & WSTWTR SYS REVENUE - REF		02/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,152,400	2,500,000	3,123,200	3,097,697		(7,534)		(7,534)		3,090,163		62,237	62,237	31,250	11/15/2021	1FE
052476-ZC-5	AUSTIN TX WTR & WSTWTR SYS REVENUE - REF		02/07/2013	GOLDMAN, SACHS & CO.		1,415,467	1,120,000	1,409,654	1,399,140		(2,896)		(2,896)		1,396,244		19,223	19,223	13,533	11/15/2022	1FE
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2013	MATURED		290,000	290,000	290,000	290,000						290,000				13,630	01/01/2013	1
235036-XA-3	DALLAS FT WORTH ARPT		02/20/2013	RAMIREZ, SAMUAL A. & COMPANY		2,431,560	2,000,000	2,411,980	2,387,060		(5,880)		(5,880)		2,381,180		50,380	50,380	31,667	11/01/2021	1FE
235036-XB-1	DALLAS FT WORTH ARPT		02/20/2013	FIDELITY CAPITAL MARKETS		2,119,982	1,770,000	2,103,433	2,083,436		(4,722)		(4,722)		2,078,715		41,267	41,267	28,025	11/01/2022	1FE
401905-DS-0	GULF CST TX WST DISP BAYPORT AREA 04		02/07/2013	M&T INVESTMENT BANKING GROUP		2,428,012	2,265,000	2,306,450	2,273,607		(538)		(538)		2,273,069		154,943	154,943	41,210	10/01/2022	1FE
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		01/08/2013	VARIOUS		97											97	97		09/01/2043	6Z
662903-MV-2	NORTH TEX ST MUN WTR DIST WTR SYS REVENU		02/07/2013	CITIGROUP GLOBAL MARKETS		6,437,900	5,000,000	6,390,200	6,335,532		(15,072)		(15,072)		6,320,460		117,440	117,440	172,813	09/01/2022	1FE
662858-CT-4	NORTH TX TWY AUTH DALLAS NO TWY SYS 03A		01/01/2013	CALLED @ 100.00000000		1,100,000	1,100,000	972,653	981,757						981,757		118,243	118,243	27,500	01/01/2038	1FE
79642B-VS-9	SAN ANTONIO TX WTR REVENUE REF - 2012 SE		01/30/2013	CITIGROUP GLOBAL MARKETS		4,868,441	3,850,000	4,883,032	4,858,799		(9,027)		(9,027)		4,849,773		18,668	18,668	65,236	05/15/2022	1FE
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A		02/01/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,424,650	5,000,000	4,957,200	4,965,292		175		175		4,965,467		459,183	459,183	69,271	11/01/2027	2FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		01/01/2013	CALLED @ 100.00000000		55,000	55,000	55,055	55,018						55,018		(18)	(18)	1,341	07/01/2023	1FE
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B		03/06/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		161,846	145,000	124,859	128,308		183		183		128,491		33,356	33,356	2,900	10/01/2025	1FE
917572-SZ-3	UTAH WTR FIN AGY POOLED LOAN 2007 B		02/01/2013	MORGAN STANLEY DEAN WITTER		2,565,636	2,350,000	2,365,534	2,357,939		(146)		(146)		2,357,793		207,843	207,843	36,719	10/01/2028	1FE
92428C-EW-0	VERMONT STUD ASST CORP ED LN SR 04 00 AB		02/12/2013	MORGAN STANLEY DEAN WITTER		15,318,000	16,650,000	16,650,000	16,650,000						16,650,000		(1,332,000)	(1,332,000)	1,914	12/15/2038	2FE
92428C-FA-7	VERMONT STUD ASST CORP ED LN SR 05 SS AB		02/12/2013	MORGAN STANLEY DEAN WITTER		3,772,000	4,100,000	4,100,000	4,100,000						4,100,000		(328,000)	(328,000)	256	12/15/2039	2FE
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2013	CALLED @ 100.00000000		60,000	60,000	59,538	59,948						59,948		52	52	1,740	01/01/2016	1
415669-BJ-8	HARRISONBURG VA ROCKINGHAM MEM HOSP 06		02/04/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,679,086	4,450,000	4,453,204	4,451,368		(35)		(35)		4,451,333		227,753	227,753	95,675	08/15/2036	1FE
916277-JU-1	UPPER OCCOQUAN VA SWR AUTH REGL 07A		02/01/2013	RAMIREZ, SAMUAL A. & COMPANY		6,654,330	5,995,000	6,058,667	6,026,332		(620)		(620)		6,025,712		628,618	628,618	161,116	07/01/2029	1FE
29270M-CV-3	ENERGY NORTHWEST WA WIND PROJ 06A		02/01/2013	JEFFERIES & COMPANY, INC.		9,591,858	9,065,000	7,829,543	7,976,094		4,150		4,150		7,980,244		1,611,614	1,611,614	243,622	07/01/2030	1FE
720653-KS-2	PIERCE CNTY WA SWR REV		02/13/2013	CITIGROUP GLOBAL MARKETS		5,867,700	4,705,000	5,777,881	5,742,553		(14,678)		(14,678)		5,727,876		139,824	139,824	107,169	08/01/2021	1FE
720653-KT-0	PIERCE CNTY WA SWR REV		01/30/2013	Various		6,184,632	4,940,000	6,115,374	6,081,184		(9,199)		(9,199)		6,071,986		112,647	112,647	100,981	08/01/2022	1FE
812631-JW-0	SEATTLE WA DRAIN & WSTWTR REVENUE - REF&		02/07/2013	PIPER JAFFRAY INC.		11,123,914	8,845,000	11,017,509	10,906,914		(24,731)		(24,731)		10,882,184		241,731	241,731	197,784	09/01/2021	1FE
93978H-FK-6	WASHINGTON ST HLTH CARE FACS AUTH PROVID		02/20/2013	CITIGROUP GLOBAL MARKETS		2,762,303	2,250,000	2,673,270	2,657,065		(5,436)		(5,436)		2,651,629		110,674	110,674	45,000	10/01/2022	1FE
93978H-GB-5	WASHINGTON ST HLTH CARE FACS AUTH PROVID		02/20/2013	CITIGROUP GLOBAL MARKETS		2,567,964	2,100,000	2,487,303	2,470,511		(5,631)		(5,631)		2,464,880		103,084	103,084	42,000	10/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
592646-4D-2	MET WASHINGTON DC ARPTS AUTH - ARPT SYSR		02/21/2013	WELLS FARGO BROKERAGE SERVICES		5,715,294	4,700,000	5,496,415	5,463,396		(10,279)		(10,279)		5,453,117		262,177	262,177	94,653	10/01/2022	1FE
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A		01/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,786,204	2,615,000	2,560,974	2,580,427		179		179		2,580,606		205,598	205,598	36,937	10/01/2022	1FE
97710N-QT-6	WISCONSIN HLTH & ED CHILDRENS HOSP 98		02/15/2013	MATURED		1,790,000	1,790,000	1,924,143	1,791,911		(1,911)		(1,911)		1,790,000				50,344	02/15/2013	1FE
97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E		03/01/2013	CALLED @ 100.00000000		505,000	505,000	505,000	505,000						505,000				13,256	03/01/2029	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						804,935,271	738,428,886	768,657,372	751,060,443	2,015,375	(1,546,622)		468,754		773,308,937		31,626,334	31,626,334	14,771,946	XXX	XXX
00432C-AD-3	ACCESS GROUP, INC. ABS		02/25/2013	SCHEDULED REDEMPTION		1,232,451	1,232,451	1,094,754	1,110,352		122,099		122,099		1,232,451				2,092	05/25/2029	1AM
00432C-BG-5	ACCESS GROUP, INC. ABS		02/21/2013	Various		11,354,799	11,669,942	10,823,871	10,967,672		71,693		71,693		11,039,365		315,434	315,434	22,682	04/25/2029	1FE
00432C-BN-0	ACCESS GROUP, INC. ABS		01/24/2013	J. P. MORGAN SECURITIES, INC.		24,314,453	25,000,000	23,312,500	23,692,775		24,266		24,266		23,717,041		597,412	597,412	12,278	09/26/2033	1FE
00432C-DH-1	ACCESS GROUP, INC. ABS		02/25/2013	SCHEDULED REDEMPTION		2,832,717	2,832,717	2,664,524	2,707,989		124,728		124,728		2,832,717				3,161	08/25/2026	1FE
006848-BA-2	ADELPHIA COMM		03/04/2013	VARIOUS		17,991											17,991	17,991		01/15/2009	4Z
00101J-AD-8	ADT CORP		01/22/2013	BANK OF AMERICA		10,268,300	10,000,000	9,998,600			3		3		9,998,603		269,697	269,697	12,604	06/15/2023	2FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2013	SCHEDULED REDEMPTION		19,853	19,853	12,427	22,274		(2,421)		(2,421)		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2013	SCHEDULED REDEMPTION		54,592	54,592	34,173	61,248		(6,657)		(6,657)		54,592					03/01/2017	1
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		03/28/2013	SCHEDULED REDEMPTION		4,303	4,303	4,339	4,329	11	(37)		(26)		4,303				2,893	12/17/2017	4FE
02660V-AY-4	AHMA 2005-2 1A1 RMBS		03/25/2013	SCHEDULED REDEMPTION		610	767	336	319		291		291		610				1	03/25/2036	1FM
00928Q-AH-4	AIRCASTLE LTD	E	01/18/2013	EXCHANGE		600,000	600,000	600,000	600,000						600,000				5,000	12/01/2019	3FE
01377B-AD-0	ALCATEL-LUCENT USA INC. U.S. TERM LOAN	R	03/11/2013	CREDIT SUISSE		1,513,125	1,500,000	1,492,500			41		41		1,492,541		20,584	20,584	(11,220)	01/30/2019	4FE
017363-AK-8	ALLEGHENY ENERGY SUPPLY		03/14/2013	TENDER OFFER		7,877,050	6,815,000	7,507,881	7,450,477		(16,482)		(16,482)		7,433,996		443,054	443,054	162,188	10/15/2019	2FE
02006A-AD-9	ALLY AUTO RECEIVABLES TRUST ABS		02/19/2013	NOMURA SECURITIES INTERNATIONAL, INC.		3,531,172	3,500,000	3,533,086			(807)		(807)		3,532,279		(1,107)	(1,107)	6,514	10/17/2016	1FE
02005A-BN-7	ALLY MASTER OWNER TRUST ABS		01/24/2013	NOMURA SECURITIES INTERNATIONAL, INC.		14,384,765	14,170,000	14,404,691	14,348,979		(10,087)		(10,087)		14,338,892		45,873	45,873	31,347	05/15/2016	1FE
02005A-CN-6	ALLY MASTER OWNER TRUST ABS		03/11/2013	BARCLAYS BANK		11,597,929	11,500,000	11,604,219			(5,307)		(5,307)		11,598,912		(982)	(982)	30,989	06/15/2017	1FE
02005A-DF-2	ALLY MASTER OWNER TRUST ABS		03/08/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		8,508,965	8,500,000	8,498,032			40		40		8,498,072		10,893	10,893	9,167	02/15/2016	1FE
023135-AK-2	AMAZON.COM INC		03/14/2013	WELLS FARGO BROKERAGE SERVICES		19,463,730	19,500,000	19,446,960	19,448,520		3,802		3,802		19,452,322		11,408	11,408	38,729	11/27/2015	2FE
00164V-AC-7	AMC NETWORKS INC		01/15/2013	BANK OF AMERICA		1,515,000	1,500,000	1,500,000	1,500,000						1,500,000		15,000	15,000	6,135	12/15/2022	4FE
02369A-AG-3	AMERICAN ACHIEVEMENT COR		03/27/2013	Various		2,611,113	2,835,000	2,877,525	2,423,925	438,949	(965)		437,984		2,861,909		(250,797)	(250,797)	99,333	04/15/2016	4FE
03074E-AF-1	AMERIFORGE GROUP INC. TERM LOAN		02/26/2013	DEUTSCHE BANK SECURITIES		252,813	250,000	248,750							248,750		4,062	4,062	(565)	01/24/2020	4FE
03073E-AJ-4	AMERISOURCEBERGEN CORP		02/21/2013	CITIBANK		10,616,800	10,000,000	9,985,800	9,987,169		189		189		9,987,359		629,441	629,441	98,194	11/15/2021	1FE
031652-BC-3	AMKOR TECHNOLOGIES INC		01/09/2013	CITIBANK		2,191,800	2,080,000	2,194,200	2,152,800	7,346	(789)		6,557		2,159,357		32,443	32,443	31,106	05/01/2018	3FE
031652-BF-6	AMKOR TECHNOLOGY INC		01/15/2013	EXCHANGE		1,250,000	1,250,000	1,250,000	1,231,250	18,750			18,750		1,250,000				25,234	10/01/2022	3FE
031652-BG-4	AMKOR TECHNOLOGY INC		02/27/2013	DEUTSCHE BANK SECURITIES		1,014,750	1,025,000	1,025,000							1,025,000		(10,250)	(10,250)	29,586	10/01/2022	3FE
032095-AB-7	AMPHENOL CORP		02/25/2013	DEUTSCHE BANK SECURITIES		10,491,300	10,000,000	9,974,600	9,976,557		340		340		9,976,897		514,403	514,403	230,000	02/01/2022	2FE
03027W-AA-0	AMTT 2007-1 A-FX ABS		03/15/2013	SCHEDULED REDEMPTION		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				592,571	04/15/2037	1FE
03938L-AW-4	ARCELORMITTAL	F	08/27/2012	Various					2,493,458		(477)		(477)						174	02/25/2017	2FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		03/28/2013	SCHEDULED REDEMPTION		8,122	8,122	8,076	8,076		46		46		8,122				44,936	05/16/2018	3FE
039483-BB-7	ARCHER-DANIELS-MIDLAND C		01/15/2013	CITIBANK		9,141,520	8,000,000	8,058,320	8,049,799		(239)		(239)		8,049,560		1,091,960	1,091,960	136,361	03/01/2021	1FE
04044T-AC-0	ARISTOTLE HOLDING INC		01/21/2013	EXCHANGE		18,995,987	19,000,000	18,994,870	18,995,939		55		55		18,995,994		(6)	(6)	121,917	11/15/2016	2FE
04044T-AG-1	ARISTOTLE HOLDING INC		01/21/2013	EXCHANGE		34,880,622	35,000,000	34,827,800	34,877,809		3,126		3,126		34,880,936		(314)	(314)	324,625	02/12/2015	2FE
04044T-AL-0	ARISTOTLE HOLDING INC		01/21/2013	EXCHANGE		44,789,358	45,000,000	44,741,700	44,786,936		2,689		2,689		44,789,625		(267)	(267)	516,750	02/15/2017	2FE
007036-PC-4	ARMT 2005-6A A22 RMBS		03/25/2013	SCHEDULED REDEMPTION		6,246	6,246	6,246	2,514	3,733	(1)		3,733		6,246				9	11/25/2035	1FM
044209-AN-4	ASHLAND INC		02/22/2013	Various		2,763,750	2,750,000	2,724,123			3		3		2,724,126		39,624	39,624	4,173	08/15/2022	3FE
04420T-AS-9	ASHLAND INC TERM B		02/26/2013	Various		5,370,093	5,370,093	5,415,955	5,415,211		(45,119)		(45,119)		5,370,093				43,341	08/23/2018	3FE
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		02/21/2013	Various		13,940,890	13,928,571	13,940,895	13,941,176		652,277		652,277		13,940,890				110,655	05/24/2018	3FE
00206R-BL-5	AT&T INC		02/07/2013	WARBURG DILLION READ LLC		13,600,000	13,600,000	13,595,648	13,595,729		165		165		13,595,893		4,107	4,107	18,436	12/01/2015	1FE
00488K-AC-0	ATLANTIC BROADBAND (ACQ COGECO) TL B		03/28/2013	SCHEDULED REDEMPTION		3,125	3,125	3,102	3,102		23		23		3,125				8,655	11/30/2019	4FE
05615M-AA-5	BABSON CLO LTD, 2005-3A, CLASS A1 CLO LO	E	02/11/2013	SCHEDULED REDEMPTION		586,873	586,873	539,274	560,290		26,583		26,583		586,873				822	11/10/2019	1FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		03/20/2013	SCHEDULED REDEMPTION		55,631	55,631	39,055	39,563		16,068		16,068		55,631				61	04/20/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
058928-AA-0	BAFC 2006-B 1A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		15,189	16,379	9,674	10,383		4,806		4,806		15,189				109	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		03/20/2013	SCHEDULED REDEMPTION		37,455	37,455	21,925	21,867		15,588		15,588		37,455				44	05/20/2047	1FM
059522-AC-6	BAFC 2007-C 7A1 RMBS		03/20/2013	SCHEDULED REDEMPTION		142,778	142,778	91,532	92,022		50,756		50,756		142,778				137	09/25/2049	1FM
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		03/01/2013	SCHEDULED REDEMPTION		274,467	274,467	273,780	274,053		413		413		274,467				2,611	09/26/2037	1FM
058498-AR-7	BALL CORP		01/03/2013	OPPENHEIMER & CO. INC		1,953,000	1,800,000	1,800,000	1,800,000						1,800,000		153,000	153,000	28,250	03/15/2022	3FE
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 CLO LOANS	E	01/25/2013	SCHEDULED REDEMPTION		2,143,462	2,143,462	1,965,737	2,084,587		58,875		58,875		2,143,462				2,987	07/25/2017	1FE
07386H-SQ-5	BALTA 2005-4 1A2 RMBS		03/25/2013	SCHEDULED REDEMPTION		108,705	108,705	108,807	72,298	36,425	(19)		36,407		108,705				168	04/25/2035	1FM
059165-ED-8	BALTIMORE GAS & ELECTRIC		03/26/2013	Various		7,460,863	7,000,000	6,961,430	6,965,124		610		610		6,965,735		495,128	495,128	75,785	11/15/2021	2FE
06051G-ER-6	BANK OF AMERICA CORP		01/08/2013	BANK OF AMERICA		26,170,560	26,000,000	25,987,000	25,987,958		118		118		25,988,076		182,484	182,484	98,583	10/09/2015	1FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		02/20/2013	EXCHANGE			150,475	228												11/15/2026	1AM
06366R-HA-6	BANK OF MONTREAL	A	03/11/2013	J. P. MORGAN SECURITIES, INC.		20,957,160	21,000,000	20,967,660	20,969,573		1,270		1,270		20,970,844		(13,684)	(13,684)	149,450	09/11/2017	1FE
06406H-BY-4	BANK OF NEW YORK MELLON		02/11/2013	NOMURA SECURITIES INTERNATIONAL, INC.		2,146,480	2,000,000	1,998,660	1,998,806		14		14		1,998,820		147,660	147,660	27,808	09/23/2021	1FE
067901-AL-2	BARRICK GOLD CORP	A	02/14/2013	GOLDMAN, SACHS & CO.		19,501,885	19,000,000	19,150,250	19,143,651		(1,808)		(1,808)		19,141,843		360,042	360,042	281,424	04/01/2022	2FE
06985P-AJ-9	BASIC ENERGY SERVICES		01/24/2013	EXCHANGE		4,750,000	4,750,000	4,750,000	4,631,250	118,750			118,750		4,750,000				100,212	10/15/2022	4FE
05542H-AA-4	BC MOUNTAIN LLC/BC MTN		01/28/2013	GOLDMAN, SACHS & CO.		780,000	750,000	750,000							750,000		30,000	30,000		02/01/2021	4FE
05539B-ED-2	BCAP 2012-RR3 10A5 RMBS		03/01/2013	SCHEDULED REDEMPTION		517,758	517,758	509,991	510,356		7,401		7,401		517,758				2,771	11/26/2036	1FM
055381-AR-8	BE AEROSPACE INC		01/31/2013	J. P. MORGAN SECURITIES, INC.		3,315,000	3,000,000	3,322,500	3,271,543		(5,438)		(5,438)		3,266,105		48,895	48,895	71,042	10/01/2020	3FE
075887-BA-6	BECTON DICKINSON		02/21/2013	CITIBANK		14,563,740	14,000,000	13,971,300	13,974,158		333		333		13,974,491		589,249	589,249	121,701	11/08/2021	1FE
081437-AH-8	BEMIS COMPANY INC		02/20/2013	WELLS FARGO BROKERAGE SERVICES		5,381,100	5,000,000	4,967,650	4,970,907		405		405		4,971,312		409,788	409,788	81,250	10/15/2021	2FE
085790-AQ-6	BERRY PLASTICS CORP		03/10/2013	CALLED @ 104.12500000		10,750,000	10,750,000	11,601,625	11,165,530		(41,861)		(41,861)		11,123,669		(373,669)	(373,669)	726,745	11/15/2015	4FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		224,586	224,586	216,480	212,786		11,800		11,800		224,586				2,562	09/25/2022	1FM
097014-AH-7	BOEING CAPITAL CORP		01/15/2013	MATURED		2,000,000	2,000,000	2,114,400	2,004,022		(4,022)		(4,022)		2,000,000				58,000	01/15/2013	1FE
097751-AS-0	BOMBARDIER INC	A	01/07/2013	J. P. MORGAN SECURITIES, INC.		4,490,000	4,000,000	4,427,500	4,382,022		(1,590)		(1,590)		4,380,432		109,568	109,568	95,833	03/15/2018	3FE
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		02/19/2013	Various		4,271,000	4,400,000	4,002,020	4,045,660		1,366		1,366		4,047,027		223,973	223,973	11,763	07/01/2038	1FE
10623P-CM-0	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		02/20/2013	J. P. MORGAN SECURITIES, INC.		4,781,250	5,000,000	5,000,000	5,000,000						5,000,000		(218,750)	(218,750)	14,706	07/01/2038	1FE
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		03/28/2013	SCHEDULED REDEMPTION		146,217	146,217	145,393	145,380		837		837		146,217				66	12/14/2017	3FE
07384M-4L-3	BSARM 2004-10 31A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		32,049	32,049	31,729	31,549		501		501		32,049				212	01/25/2035	1FM
07384M-6H-0	BSARM 2004-12 2A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		115,873	115,873	113,936	114,026		1,847		1,847		115,873				736	10/25/2051	1FM
12768R-AD-9	CAESARS ENTERTAINMENT OP		01/09/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		1,010,000	1,000,000	1,000,000	992,500	7,500			7,500		1,000,000		10,000	10,000	35,181	02/15/2020	5FE
12800U-AL-4	CAISSE CENTRALE DESJARDN	A	01/22/2013	J. P. MORGAN SECURITIES, INC.		13,697,634	13,350,000	13,760,668	13,740,993		(6,117)		(6,117)		13,734,876		(37,242)	(37,242)	82,473	03/06/2017	1FE
131244-AC-9	CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS	E	01/17/2013	SCHEDULED REDEMPTION		2,110,387	2,110,387	1,966,485	2,034,955		75,431		75,431		2,110,387				3,183	04/17/2020	1FE
13134M-AW-3	CALPINE CORP TERM LOAN B		12/31/2012	SCHEDULED REDEMPTION		13,836	13,836	13,923	13,919		(83)		(83)		13,836				56,558	04/01/2018	4FE
13134M-BA-0	CALPINE CORPORATION 7Y SECURED TLB		03/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500				4,125	10/09/2019	4FE
13342B-AJ-4	CAMERON INTL CORP		02/11/2013	BARCLAYS BANK		10,383,000	10,000,000	9,974,400	9,975,747		262		262		9,976,009		406,991	406,991	104,000	04/30/2022	2FE
134429-AW-9	CAMPBELL SOUP CO		02/14/2013	BARCLAYS BANK		11,164,400	10,000,000	9,949,000	9,956,360		598		598		9,956,959		1,207,441	1,207,441	147,569	04/15/2021	1FE
136385-AR-2	CANADIAN NATL RESOURCES	A	02/12/2013	GOLDMAN, SACHS & CO.		4,192,360	4,000,000	3,984,240	3,985,754		168		168		3,985,923		206,437	206,437	34,500	11/15/2021	2FE
14149Y-AT-5	CARDINAL HEALTH INC		02/21/2013	J. P. MORGAN SECURITIES, INC.		14,094,125	12,500,000	12,437,625	12,448,165		831		831		12,448,996		1,645,129	1,645,129	114,019	12/15/2020	2FE
15089Q-AD-6	CELANESE US HOLDINGS LLC		02/13/2013	WELLS FARGO		1,275,000	1,250,000	1,250,000	1,250,000						1,250,000		25,000	25,000	15,417	11/15/2022	3FE
16117L-AX-7	CHARTER COMM. OPERATING, LLC TLC (EXTEND		03/28/2013	SCHEDULED REDEMPTION		3,404,657	3,404,657	3,317,423	2,259,920	1,342	91,337		92,678		3,404,657				7,401	09/06/2016	3FE
16117L-AZ-2	CHARTER COMM. OPERATING, LLC TLD		03/28/2013	SCHEDULED REDEMPTION		16,326	16,326	16,499	3,770	2	(173)		(171)		16,326				63	05/15/2019	3FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		03/01/2013	SCHEDULED REDEMPTION		195,961	246,800	180,142	174,851		21,110		21,110		195,961				1,586	03/25/2037	1FM
166764-AA-8	CHEVRON CORP		01/17/2013	Various		17,035,370	17,000,000	17,000,000	17,000,000						17,000,000		35,370	35,370	22,571	12/05/2017	1FE
189054-AQ-2	CLOROX		03/01/2013	MATURED		5,040,000	5,040,000	5,073,656	5,042,497		(2,497)		(2,497)		5,040,000				126,000	03/01/2013	2FE
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 CLO L	E	02/20/2013	SCHEDULED REDEMPTION		157,243	157,243	146,433	152,555		4,688		4,688		157,243				250	01/20/2017	1FE
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		422,856	422,856	340,688	337,703		85,153		85,153		422,856				4,987	08/25/2036	1FM
17316D-AC-8	CMLTI 2010-3 1A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		248,890	248,890	246,868	247,889		1,001		1,001		248,890				2,329	03/25/2046	1FM
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		947,234	947,234	941,314	941,454		5,780		5,780		947,234				10,333	10/25/2035	1FM
17319B-AC-9	CMLTI 2012-6 2A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		584,783	584,783	581,859	582,058		2,725		2,725		584,783				2,289	08/25/2036	1FM
191216-AR-1	COCA-COLA CO/THE		02/07/2013	BARCLAYS BANK		5,389,200	5,000,000	4,984,700	4,987,564		159		159		4,987,723		401,477	401,477	38,063	11/15/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
194262-BF-7	COLLEGE LOAN CORP - TRUST I SR NOTES SER		01/25/2013	MORGAN STANLEY DEAN WITTER		5,666,250	6,000,000	6,000,000	6,000,000						6,000,000		(333,750)	(333,750)	12,916	03/01/2042	1FE
199648-AA-4	COLUMBUS NOVA CLO 2006-1, CLASS A CLO LO	E	01/18/2013	SCHEDULED REDEMPTION		909,532	909,532	838,589	871,225		38,308		38,308		909,532				1,359	07/18/2018	1FE
20337E-AK-7	COMMSCOPE INC. TRANCHE 2 TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		20,686	20,686	20,595	20,595		(3)		91		20,686				13	01/14/2018	3FE
207900-CB-5	CONNECTICUT DEV WTR AQUARION WTR 07		02/04/2013	Various		9,654,328	9,120,000	8,981,923	8,993,352		254		254		8,993,606		660,721	660,721	201,552	09/01/2037	1
20826F-AB-2	CONOCOPHILLIPS COMPANY		01/17/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		9,976,200	10,000,000	9,977,100	9,977,396		272		272		9,977,668		(1,468)	(1,468)	13,417	12/15/2017	1FE
21079V-AA-1	CONTL AIRLINES 2010-A ABS		01/12/2013	SCHEDULED REDEMPTION		99,035	99,035	96,931	97,242		1,793		1,793		99,035				2,352	07/12/2022	1AM
22160K-AD-7	COSTCO WHOLESALE CORP		01/10/2013	Various		40,208,100	40,000,000	39,952,400	39,953,449		437		437		39,953,886		254,214	254,214	24,556	12/07/2015	1FE
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		03/01/2013	SCHEDULED REDEMPTION		388,777	432,384	369,179	345,678		43,099		43,099		388,777				5,627	08/25/2040	1FM
126185-AA-5	CPS AUTO TRUST ABS		03/15/2013	SCHEDULED REDEMPTION		1,106,970	1,106,970	1,106,832	1,106,822		148		148		1,106,970				6,890	06/17/2019	1FE
126186-AA-3	CPS AUTO TRUST ABS		03/15/2013	SCHEDULED REDEMPTION		1,106,464	1,106,464	1,106,312	1,106,365		99		99		1,106,464				7,036	04/16/2018	1FE
126193-AB-7	CPS AUTO TRUST ABS		03/15/2013	SCHEDULED REDEMPTION		659,329	659,329	659,899	659,441		(112)		(112)		659,329				4,290	03/15/2016	1FE
126195-AA-4	CPS AUTO TRUST ABS		03/15/2013	SCHEDULED REDEMPTION		2,056,814	2,056,814	2,056,570	2,056,620		195		195		2,056,814				16,941	09/17/2018	1FE
12623N-AA-9	CPS AUTO TRUST ABS		03/15/2013	SCHEDULED REDEMPTION		1,637,350	1,637,350	1,637,268	1,637,281		69		69		1,637,350				15,357	03/15/2019	1FE
12624G-AA-3	CPS AUTO TRUST ABS		03/15/2013	SCHEDULED REDEMPTION		2,008,549	2,008,549	2,008,314	2,008,348		201		201		2,008,549				11,302	09/16/2019	1FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		03/01/2013	SCHEDULED REDEMPTION		74,439	193,824	90,755	94,843		(20,404)		(20,404)		74,439				1,675	08/25/2037	1FM
22764Y-AH-8	CROSSMARK HOLDINGS INC. TERM LOAN B		03/07/2013	BANK OF AMERICA		750,938	750,000	746,250			3		3		746,253		4,685	4,685	(1,880)	12/20/2019	4FE
228227-BC-7	CROWN CASTLE INTL CORP		03/07/2013	EXCHANGE		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				78,692	01/15/2023	4FE
22822T-AP-1	CROWN CASTLE OPERATING COMPANY TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		37,688	37,688	37,958	37,861	104	(277)		(173)		37,688				117	01/31/2019	4FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A CLO LOANS	E	01/15/2013	SCHEDULED REDEMPTION		531,762	531,762	504,925	520,250		11,512		11,512		531,762				1,060	10/15/2016	1FE
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		03/28/2013	SCHEDULED REDEMPTION		32,823	32,823	32,965	24,633		(147)		(147)		32,823					03/29/2016	2FE
126307-AD-9	CSC HOLDINGS LLC		01/15/2013	EXCHANGE		8,552,435	7,950,000	8,600,750	8,554,498		(2,063)		(2,063)		8,552,435				89,438	11/15/2021	3FE
225470-M4-2	CSMC 2006-3 1A2 RMBS		03/25/2013	SCHEDULED REDEMPTION		321,929	321,929	69,845	43,089		278,840		278,840		321,929				198	02/27/2045	1FM
12638P-BV-0	CSMC 2007-3 4A6 RMBS		03/25/2013	SCHEDULED REDEMPTION		249,837	260,345	201,460	187,285		62,552		62,552		249,837				278	11/25/2040	1FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		613,640	613,640	625,337	623,551		(9,912)		(9,912)		613,640				7,898	09/26/2037	1FM
12641T-CN-4	CSMC 2009-5R 4A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		1,638,897	1,638,897	1,613,515	1,632,651		6,246		6,246		1,638,897				9,416	07/26/2049	1FM
126408-GL-1	CSX CORP		03/15/2013	MATURED		3,000,000	3,000,000	2,857,014	2,992,671		7,329		7,329		3,000,000				86,250	03/15/2013	2FE
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS		03/25/2013	SCHEDULED REDEMPTION		66,022	66,022	66,012	66,021		2		2		66,022				87	03/25/2034	1FM
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		03/01/2013	SCHEDULED REDEMPTION		474,979	474,979	472,238	474,353		626		626		474,979				5,687	08/25/2036	1FM
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		03/01/2013	SCHEDULED REDEMPTION		17,612	23,786	22,893	16,197		1,414		1,414		17,612				292	01/25/2042	1FM
02152A-AU-3	CWALT 2007-16CB 4A3 RMBS		03/25/2013	SCHEDULED REDEMPTION		980,438	1,609,046	997,609	1,021,664		(41,225)		(41,225)		980,438				1,521	01/25/2051	1FM
02151L-AA-4	CWALT 2007-20 A1 RMBS		03/25/2013	SCHEDULED REDEMPTION		202,569	349,307	207,060	204,973		(2,404)		(2,404)		202,569				515	08/25/2047	1FM
12669E-K2-1	CWHL 2003-40 A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		10,359	10,359	10,692	10,672		(313)		(313)		10,359				102	08/25/2023	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		999	999	874	877		122		122		999				7	02/25/2034	1FM
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		03/25/2013	SCHEDULED REDEMPTION		37,784	37,784	36,273	30,139	6,452	1,193		7,645		37,784				95	03/25/2035	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		03/01/2013	SCHEDULED REDEMPTION		353,489	494,795	371,186	388,095		(34,607)		(34,607)		353,489				6,709	01/25/2038	1FM
12543P-AK-9	CWHL 2006-21 A10 RMBS		03/01/2013	SCHEDULED REDEMPTION		235,244	325,090	260,009	247,336		(12,092)		(12,092)		235,244				4,051	03/25/2039	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		03/01/2013	SCHEDULED REDEMPTION		183,342	225,337	183,869	173,911		9,431		9,431		183,342				2,923	01/25/2039	1FM
12666R-AF-7	CWIL 2006-9 1AF6 RMBS		03/01/2013	SCHEDULED REDEMPTION		44,964	44,964	39,184	31,272	6,517	7,175		13,692		44,964				432	10/25/2046	1FM
12668X-AC-9	CWIL 2006-S8, A3 RMBS		03/01/2013	SCHEDULED REDEMPTION		176,696	176,696	176,693	150,465	26,228	3		26,231		176,696				2,198	04/25/2036	6FM
12669R-AC-1	CWIL 2007-S1 A3 RMBS		03/01/2013	SCHEDULED REDEMPTION		161,917	161,917	161,909	118,870	43,180	(133)		43,047		161,917				2,262	11/25/2036	5FM
152314-DP-2	CXHE 2001-B A5 RMBS		03/01/2013	SCHEDULED REDEMPTION		5,485	5,485	4,416	4,451		1,035		1,035		5,485				83	07/25/2032	1FM
23331A-BE-8	D.R. HORTON INC		01/14/2013	CITIBANK		1,998,750	1,950,000	1,950,000	1,950,000						1,950,000		48,750	48,750	29,148	09/15/2022	3FE
23331A-BG-3	D.R. HORTON INC		02/01/2013	Various		3,246,875	3,250,000	3,250,000							3,250,000		(3,125)	(3,125)	264	02/15/2023	3FE
233851-AU-8	DAIMLER FINANCE NA LLC	R	03/14/2013	BARCLAYS BANK		12,040,680	12,000,000	11,949,960			1,808		1,808		11,951,768		88,912	88,912	42,500	01/11/2018	1FE
235851-AM-4	DANAHER CORP		02/06/2013	BANK OF AMERICA		2,222,240	2,000,000	2,101,380	2,088,885		(1,019)		(1,019)		2,087,866		134,374	134,374	10,400	06/23/2021	1FE
23918V-AR-5	DAVITA INC. TRANCHE A-3 TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		125,000	125,000	122,496	122,415		2,585		2,585		125,000				263	11/01/2017	3FE
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		26,875	26,875	26,899	26,900		(25)		(25)		26,875				84	11/01/2019	3FE
251510-FB-4	DBALT 2005-AR1 1A1 RMBS		03/25/2013	SCHEDULED REDEMPTION		40,526	40,526	18,821	19,351		21,175		21,175		40,526				50	08/25/2035	1FM
251510-GL-1	DBALT 2005-AR2 1A1 RMBS		02/25/2013	Various		214	1,744	1,513	1,714		31		31		1,745		(1,530)	(1,530)	1	10/25/2035	1FM
25151E-AA-1	DBALT 2006-AB3 A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		80,666	126,449	81,845	55,849		24,817		24,817		80,666				821	12/25/2040	1FM
24668P-AF-4	DELHAIZE GROUP	E	01/15/2013	BARCLAYS BANK		15,624,000	15,000,000	14,971,050	14,973,681		174		174		14,973,855		650,145	650,145	168,438	04/10/2019	2FE
24702R-AL-5	DELL INC		01/17/2013	GOLDMAN, SACHS & CO.		3,006,990	3,000,000	2,917,020	2,951,396		1,059		1,059		2,952,455		54,535	54,535	25,492	09/10/2015	1FE
24702R-AP-6	DELL INC		01/16/2013	Various		12,057,570	12,000,000	11,987,880	11,991,913		138		138		11,992,051		65,519	65,519	114,700	04/01/2016	1FE
247367-AX-3	DELTA AIR LINES 2002-1G1		01/02/2013	SCHEDULED REDEMPTION		471,133	471,133	491,462	489,424		(18,291)		(18,291)		471,133				15,825	01/02/2023	3FE
24736V-AA-0	DELTA AIR LINES ABS		01/02/2013	SCHEDULED REDEMPTION		142,484	142,484	147,471	146,095		(3,612)		(3,612)		142,484				4,417	01/02/2020	4AM
75524E-AK-4	DJO FINANCE (AKA REABLE) TRANCHE B TL		03/28/2013	SCHEDULED REDEMPTION		7,320	7,320	7,274	7,272		48		48		7,320					09/15/2017	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
260003-AJ-7	DOVER CORP		02/14/2013	DEUTSCHE BANK SECURITIES		11,300,500	10,000,000	9,994,200	9,995,097		68		68		9,995,165		1,305,335	1,305,335	201,861	03/01/2021	1FE
260543-CF-8	DOW CHEMICAL CO/THE		02/14/2013	NOMURA SECURITIES INTERNATIONAL, INC.		5,375,550	5,000,000	4,980,150	4,982,006		230		230		4,982,236		393,314	393,314	54,427	11/15/2021	2FE
23336D-AD-0	DT AUTO OWNER TRUST ABS		01/15/2013	SCHEDULED REDEMPTION		327,733	327,733	327,708	327,733		1		1		327,733				945	01/15/2014	1FE
23336E-AC-0	DTAOT 2011-1A, C ABS		03/15/2013	SCHEDULED REDEMPTION		5,205,278	5,205,278	5,204,661	5,205,181		98		98		5,205,278				34,984	08/17/2015	1FE
263534-BS-7	E.I. DU PONT DE NEMOURS		01/15/2013	MATURED		1,076,000	1,076,000	1,062,942	1,075,873		127		127		1,076,000				26,900	01/15/2013	1FE
269871-AA-7	EAGLE SPINCO INC		01/30/2013	BARCLAYS BANK		909,000	900,000	900,000							900,000		9,000	9,000	463	02/15/2021	3FE
278865-AL-4	ECOLAB INC		02/13/2013	BARCLAYS BANK		11,021,800	10,000,000	9,993,600	9,994,158		72		72		9,994,230		1,027,570	1,027,570	85,792	12/08/2021	2FE
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		01/02/2013	SCHEDULED REDEMPTION		127,266	127,266	127,266	127,266						127,266				659	10/01/2025	1FE
28108Q-AA-2	EDLINC STUDENT LOAN FUNDING TR ABS		01/25/2013	Various		7,086,206	7,001,563	7,001,563	7,001,563						7,001,563		84,643	84,643	7,058	09/25/2030	1FE
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS		01/02/2013	SCHEDULED REDEMPTION		164,950	164,950	164,950	164,950						164,950				804	10/01/2025	1FE
28140V-AF-0	EDUCATION LENDING GROUP, INC - ED FUNDIN		03/06/2013	SECOND MARKET INC		2,322,000	2,400,000	2,400,000	2,400,000						2,400,000		(78,000)	(78,000)	7,738	06/15/2043	1FE
28932M-AG-0	ELM RD GENERATING STAT		01/19/2013	SCHEDULED REDEMPTION		141,171	141,171	142,153	142,061		(890)		(890)		141,171				3,298	01/19/2031	1FE
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		02/26/2013	Various		4,486,870	4,140,000	4,523,650	4,414,275	52,554	(10,035)		42,519		4,456,794		30,076	30,076	176,551	07/15/2019	3FE
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		01/04/2013	BANK OF AMERICA		12,596,950	11,690,000	12,863,763	12,521,130	223,582	(3,151)		220,431		12,741,561		(144,611)	(144,611)	407,545	01/15/2022	3FE
29264D-AF-8	ENDO PHARMACEUTICALS HOLDINGS, INC. TL A		03/26/2013	EXCHANGE		3,929,986	3,920,530	3,930,331			(345)		(345)		3,929,986				8,595	06/17/2016	2FE
26874R-AA-6	ENI SPA	F	03/08/2013	BARCLAYS BANK		13,800,151	13,192,000	13,034,191	13,045,253		3,191		3,191		13,048,443		751,708	751,708	246,361	10/01/2020	1FE
29977H-AD-2	EP ENER/EVEREST ACQ FIN		12/06/2012	VARIOUS							187		187							05/01/2019	4FE
313305-AA-2	FEDEX CORP 2012 PASS TST		01/15/2013	SCHEDULED REDEMPTION		3,481,008	3,481,008	3,481,008	3,481,008						3,481,008				45,688	01/15/2018	1FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		200,380	266,177	191,110	191,114		9,266		9,266		200,380				3,468	08/25/2036	1FM
31620M-AD-8	FIDELITY NATIONAL INFORM		01/14/2013	OPPENHEIMER & CO. INC		506,188	445,000	499,513	489,337		(499)		(499)		488,838		17,349	17,349	17,717	07/15/2020	3FE
31620M-AH-9	FIDELITY NATIONAL INFORMATION		02/14/2013	BANK OF AMERICA		13,301,250	12,500,000	12,500,000	12,500,000						12,500,000		801,250	801,250	266,597	03/15/2022	3FE
33842E-AB-8	FLAGSHIP CLO IV CLASS A FUNDED CLO LOANS	E	03/01/2013	SCHEDULED REDEMPTION		471,090	471,090	422,619	448,627		22,463		22,463		471,090				645	06/01/2017	1FE
33939K-AG-7	FLEXTRONICS INTERNATIONAL LTD A CLOSING	F	02/20/2013	SCHEDULED REDEMPTION		105,439	105,439	105,502	105,466	36	(63)		(26)		105,439				439	10/01/2014	3FE
33939K-AE-2	FLEXTRONICS INTERNATIONAL LTD A-2 DELAYE	F	02/20/2013	SCHEDULED REDEMPTION		917,112	917,112	917,658	917,342	317	(546)		(229)		917,112				3,822	10/01/2014	3FE
33939K-AF-9	FLEXTRONICS INTERNATIONAL LTD A-3 DELAYE	F	02/20/2013	SCHEDULED REDEMPTION		3,227,329	3,227,329	3,229,248	3,228,136	1,114	(1,921)		(807)		3,227,329				13,451	10/01/2014	3FE
33938E-AR-8	FLEXTRONICS INTL LTD	F	02/14/2013	BANK OF AMERICA		3,764,063	3,750,000	3,750,000							3,750,000		14,063	14,063		02/15/2023	3FE
340711-AV-2	FLORIDA GAS TRANSMISSION		02/15/2013	BARCLAYS BANK		5,256,150	5,000,000	4,993,650	4,993,928		74		74		4,994,001		262,149	262,149	130,243	07/15/2022	2FE
341099-CP-2	FLORIDA POWER CORP		02/12/2013	WELLS FARGO BROKERAGE SERVICES		11,508,640	11,000,000	10,977,560	10,980,242		243		243		10,980,485		528,155	528,155	170,500	08/15/2021	1FE
34354P-AC-9	FLOWSERVE CORPORATION		02/25/2013	J. P. MORGAN SECURITIES, INC.		7,011,690	7,000,000	6,979,500	6,980,026		273		273		6,980,299		31,391	31,391	113,653	09/15/2022	2FE
343412-AB-8	FLUOR CORP (NEW)		03/06/2013	Various		15,779,470	15,000,000	14,867,850	14,882,565		2,188		2,188		14,884,753		894,717	894,717	244,969	09/15/2021	1FE
302491-AR-6	FMC CORP		02/21/2013	BARCLAYS BANK		5,223,650	5,000,000	4,978,750	4,980,667		271		271		4,980,938		242,712	242,712	112,465	02/01/2022	2FE
34528Q-BP-8	FORD CREDIT FLOORPLAN MASTER O		03/20/2013	BARCLAYS BANK		13,835,523	13,430,000	13,848,361			(16,371)		(16,371)		13,831,991		3,532	3,532	50,855	01/15/2019	1FE
34528Q-CD-4	FORD CREDIT FLOORPLAN MASTER O		01/24/2013	MORGAN STANLEY DEAN WITTER		25,013,673	25,000,000	24,993,783			34		34		24,993,817		19,856	19,856	3,542	01/15/2018	1FE
346091-BE-0	FOREST OIL CORPORATION		03/17/2013	CALLED @ 107.10513080		197,000	197,000	205,373	199,497		(454)		(454)		199,042		(2,042)	(2,042)	23,858	02/15/2014	4FE
36160B-AB-1	GDF SUEZ	F	03/05/2013	Various		10,022,600	10,000,000	9,935,200	9,938,002		1,643		1,643		9,939,646		82,954	82,954	58,003	10/10/2017	1FE
375558-AU-7	GILEAD SCIENCES INC		02/25/2013	Various		11,199,250	10,000,000	9,977,000	9,978,979		291		291		9,979,270		1,219,980	1,219,980	102,667	12/01/2021	2FE
377372-AG-2	GLAXOSMITHKLINE CAP INC		03/14/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		9,990,200	10,000,000	9,987,000			12		12		9,987,012		3,188	3,188	194	03/18/2016	1FE
377372-AH-0	GLAXOSMITHKLINE CAP INC		03/26/2013	PARIBAS CAPITAL MARKETS		5,010,800	5,000,000	4,949,600			158		158		4,949,758		61,042	61,042	5,056	03/18/2023	1FE
26225K-AC-3	GOLDEN LIVING (DRUMM)		01/09/2013	CITIBANK		554,891	578,012	573,217	554,891	18,508	16		18,524		573,415		(18,524)	(18,524)	(3,507)	05/04/2018	4FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS		02/22/2013	DISTRIBUTION		26									26			26		08/14/2026	3FE
38141G-RC-0	GOLDMAN SACHS GROUP INC		01/17/2013	Various		15,025,300	15,000,000	14,993,700			3		3		14,993,703		31,597	31,597	990	01/22/2018	1FE
38376G-Z2-9	GOVERNMENT NATIONAL MORTGAGE A CMBS		03/01/2013	SCHEDULED REDEMPTION		102,430	102,430	104,285	104,618		(2,187)		(2,187)		102,430				402	11/16/2036	1FE
389376-AQ-7	GRAY TELEVISION INC INITIAL TERM LOAN		11/15/2012	VARIOUS															187	10/12/2019	4FE
40052V-AB-0	GRUPO BIMBO SAB DE CV	F	02/20/2013	NOMURA SECURITIES INTERNATIONAL, INC.		4,324,720	4,000,000	3,967,600	3,970,041		402		402		3,970,443		354,277	354,277	105,000	01/25/2022	2FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A RMBS		03/01/2013	SCHEDULED REDEMPTION		15,109	15,109	15,773	15,690		(581)		(581)		15,109				249	09/19/2027	1FM
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A R		03/01/2013	SCHEDULED REDEMPTION		7,983	7,983	8,365	8,325		(342)		(342)		7,983				133	09/19/2027	1FM
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A R		03/01/2013	SCHEDULED REDEMPTION		12,940	12,940	12,994	13,421		(481)		(481)		12,940				233	05/19/2027	1FM
36228F-CG-9	GSMPS 99-2 A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		12,984	12,984	13,349	13,152		(168)		(168)		12,984				230	09/19/2027	1FM
362631-AB-9	GSR 2006-OA1 2A1 RMBS		03/25/2013	SCHEDULED REDEMPTION		809,198	809,198	515,531	583,240		225,958		225,958		809,198				725	08/25/2046	1FM
40416G-AA-6	HDTFS INC		03/14/2013	EXCHANGE		5,433,928	5,200,000	5,440,000	1,200,000		(6,072)		(6,072)		5,433,928				125,594	10/15/2020	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
40416G-AC-2	HDTFS INC		03/14/2013	EXCHANGE		400,000	400,000	400,000	400,000						400,000				10,278	10/15/2022	4FE
427866-AR-9	HERSHEY COMPANY		02/14/2013	BARCLAYS BANK		5,645,800	5,000,000	5,026,490	5,021,871		(322)		(322)		5,021,550		624,250	624,250	45,260	12/01/2020	1FE
428040-CK-3	HERTZ CORP		03/14/2013	EXCHANGE		1,549,520	1,500,000	1,560,000	1,551,681		(2,160)		(2,160)		1,549,520				41,906	04/15/2019	4FE
42804V-AM-3	HERTZ CORP B-1 TL		03/28/2013	SCHEDULED REDEMPTION		21,250	21,250	21,183	21,182		68		68		21,250				144	03/11/2018	3FE
42805R-AW-9	HERTZ VEHICLE FINANCING LLC ABS		03/25/2013	SCHEDULED REDEMPTION		3,600,000	3,600,000	3,686,063	3,610,986		(10,986)		(10,986)		3,600,000				29,640	03/25/2016	1FE
428236-BW-2	HEWLETT-PACKARD CO		01/24/2013	CITIBANK		4,922,600	5,000,000	4,999,250	4,999,353		10		10		4,999,363		(76,763)	(76,763)	48,389	09/15/2017	2FE
43739E-AJ-6	HMBT 2004-2 A1 RMBS		03/25/2013	SCHEDULED REDEMPTION		32,736	32,736	32,788	32,775		(39)		(39)		32,736				65	12/25/2034	1FM
43739E-BK-2	HMBT 2005-3 A2 RMBS		03/25/2013	SCHEDULED REDEMPTION		78,324	78,324	55,010	56,156		22,169		22,169		78,324				87	07/25/2035	1FM
43739E-BS-5	HMBT 2005-4 A1 RMBS		03/25/2013	SCHEDULED REDEMPTION		187,569	187,569	145,014	149,010		38,559		38,559		187,569				193	10/25/2035	1FM
43739E-CB-1	HMBT 2005-5 A1 RMBS		03/25/2013	SCHEDULED REDEMPTION		219,127	219,127	137,319	139,593		79,534		79,534		219,127				228	11/26/2038	1FM
43644A-AQ-2	HOLOGIC, INC. TERM LOAN B		01/31/2013	SCHEDULED REDEMPTION		7,500	7,500	7,544	7,531	12	(43)		(31)		7,500				22,043	08/01/2019	3FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		03/01/2013	SCHEDULED REDEMPTION		46,386	46,386	38,612	37,813		8,574		8,574		46,386				309	12/01/2015	4
44107T-AK-2	HOST HOTELS & RESORTS		02/28/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		1,653,750	1,500,000	1,503,750	1,503,019		(74)		(74)		1,502,945		150,805	150,805	53,500	11/01/2020	3FE
44107T-AQ-9	HOST HOTELS & RESORTS LP		02/28/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		289,688	250,000	250,000	250,000						250,000		39,688	39,688	6,417	10/01/2021	3FE
44841R-AA-9	HUTCHISON WHAMP INTL LTD	F	02/13/2013	MATURED		500,000	500,000	488,996	499,618		382		382		500,000				16,250	02/13/2013	1FE
44919P-AA-0	IAC/INTERACTIVECORP		01/28/2013	BANK OF AMERICA		1,158,625	1,150,000	1,150,000	1,144,250	5,750			5,750		1,150,000		8,625	8,625	6,069	12/15/2022	3FE
45167R-AF-1	IDEX CORP		02/22/2013	J. P. MORGAN SECURITIES, INC.		10,599,100	10,000,000	9,974,900	9,977,069		331		331		9,977,400		621,700	621,700	84,000	12/15/2021	2FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		01/01/2013	SCHEDULED REDEMPTION		125,000	125,000	124,283	124,273	246	481		727		125,000				938	01/01/2015	4
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		03/11/2013	Various		54,916	54,916	54,903	99,008		6		6		48,748		6,168	6,168	1,311	10/25/2056	2AM
45257#-AA-9	IMPACT CHILDCARE LLC ABS		01/18/2013	DIRECT		1,000,070	1,000,070	1,000,070	947,138	40,184			40,184		1,000,070				12,748	06/15/2020	5
45257H-AA-5	IMPACT FUNDING 2010-1, A1 CMBS		03/01/2013	SCHEDULED REDEMPTION		662,455	662,455	662,455	662,455						662,455				7,461	01/25/2051	1FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		03/01/2013	SCHEDULED REDEMPTION		111,247	111,247	114,354	113,446		(2,199)		(2,199)		111,247				1,517	07/25/2031	1FE
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		01/18/2013	DIRECT		834,408	797,665	835,499	798,398	28,938	256		29,195		834,408				6,815	01/31/2029	5
44969C-AM-2	IMS HEALTH INC TRANCHE B-1 DOLLAR TL		03/11/2013	SCHEDULED REDEMPTION		49,402	49,402	49,456	49,449	8	(55)		(47)		49,402				7,756	08/26/2017	3FE
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		03/28/2013	SCHEDULED REDEMPTION		9,108	9,108	9,022	9,022		86		86		9,108				116	04/05/2018	4FE
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN B1	E	01/11/2013	SCHEDULED REDEMPTION		49,082	49,082	49,355	49,303	16	(237)		(221)		49,082				207,860	04/02/2018	4FE
460146-CG-6	INTL PAPER CO		02/27/2013	MORGAN STANLEY DEAN WITTER		5,604,950	5,000,000	4,995,950	4,996,305		57		57		4,996,362		608,588	608,588	131,285	02/15/2022	2FE
46284N-AB-5	IRON MOUNTAIN INC INITIAL TL		03/28/2013	SCHEDULED REDEMPTION		80,000	80,000	79,800			200		200		80,000				42	06/27/2016	3FE
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		03/05/2013	SCHEDULED REDEMPTION		5,747,494	5,747,494	5,803,822	5,737,666		9,828		9,828		5,747,494				74,312	11/01/2013	3FE
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2013	SCHEDULED REDEMPTION		216,087	216,087	216,087	194,122	21,965			21,965		216,087				6,710	01/02/2020	3
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2013	SCHEDULED REDEMPTION		214,728	214,728	214,728	192,918	21,810			21,810		214,728				6,667	01/02/2020	3
466313-AF-0	JABIL CIRCUIT INC		02/12/2013	Various		5,752,125	5,350,000	5,500,850	5,485,653		(1,727)		(1,727)		5,483,926		268,199	268,199	50,156	12/15/2020	2FE
47010B-AA-2	JAGUAR LAND ROVER PLC	F	01/23/2013	BANK OF AMERICA		333,125	325,000	325,000							325,000		8,125	8,125		02/01/2023	3FE
471109-AC-2	JARDEN CORP		03/28/2013	TENDER OFFER		5,083,750	5,000,000	5,200,000	5,121,678		(11,758)		(11,758)		5,109,920		(26,170)	(26,170)	313,333	05/01/2016	3FE
24422E-RR-2	JOHN DEERE CAPITAL CORP		01/31/2013	GOLDMAN, SACHS & CO.		1,025,270	1,000,000	997,300	997,553		34		34		997,587		27,683	27,683	6,750	04/17/2019	1FE
24422E-RY-7	JOHN DEERE CAPITAL CORP		01/31/2013	BARCLAYS BANK		9,761,800	10,000,000	9,966,100	9,967,062		416		416		9,967,478		(205,678)	(205,678)	53,361	01/15/2020	1FE
46629Q-AG-1	JPMAC 2006-CH2, AF6 RMBS		03/01/2013	SCHEDULED REDEMPTION		203,228	203,228	166,419	162,236		40,992		40,992		203,228				2,619	07/25/2042	1FM
46629Q-AJ-5	JPMAC 2006-CH2, MF2 RMBS		03/01/2013	SCHEDULED REDEMPTION			282,761	33,019											2,758	10/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		03/01/2013	SCHEDULED REDEMPTION		43,922	43,922	32,743	30,177		13,745		13,745		43,922				573	12/25/2050	1FM
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		03/01/2013	SCHEDULED REDEMPTION		17,740	17,740	14,851	11,064	3,244	3,432		6,676		17,740				216	06/25/2042	1FM
46630P-AP-0	JPMMT 07A2 3A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		20,339	20,339	19,273	15,654		4,684		4,684		20,339				225	04/25/2037	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		03/01/2013	SCHEDULED REDEMPTION		588,797	895,286	604,395	600,295		(11,498)		(11,498)		588,797				9,872	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		03/01/2013	SCHEDULED REDEMPTION		112,230	112,230	94,102	85,692		26,538		26,538		112,230				1,226	04/25/2037	1FM
466247-YH-0	JPMT 2005-A8 1A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		390,284	390,284	343,249	331,521		58,763		58,763		390,284				4,456	11/25/2035	1FM
485260-BH-5	KANSAS GAS & ELECTRIC		03/29/2013	SCHEDULED REDEMPTION		656,397	656,397	714,652	702,441		(46,044)		(46,044)		656,397				18,533	03/29/2021	1FE
48601T-AA-6	KATONAH 7, CLASS A1 CLO LOANS	E	02/15/2013	SCHEDULED REDEMPTION		1,055,450	1,055,450	952,544	1,000,539		54,911		54,911		1,055,450				1,537	11/15/2017	1FE
48601T-AB-4	KATONAH 7, CLASS A2 CLO LOANS	E	02/15/2013	SCHEDULED REDEMPTION		1,055,450	1,055,450	952,441	1,001,025		54,425		54,425		1,055,450				1,537	11/15/2017	1FE
49326E-ED-1	KEYCORP		02/14/2013	HSBC SECURITIES, INC.		8,700,825	7,500,000	7,493,025	7,494,018		80		80		7,494,098		1,206,727	1,206,727	155,125	03/24/2021	2FE
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS		01/28/2013	SCHEDULED REDEMPTION		1,751,982	1,751,982	1,632,629	1,650,789		101,193		101,193		1,751,982				2,716	10/28/2041	1FE
494550-BQ-8	KINDER MORGAN ENER PART		02/22/2013	GOLDMAN, SACHS & CO.		8,058,640	8,000,000	7,978,400							7,978,400		80,240	80,240		09/01/2023	2FE
50075N-AQ-7	KRAFT FOODS INC		02/11/2013	MATURED		5,500,000	5,500,000	5,597,783	5,502,965		(2,965)		(2,965)		5,500,000				165,000	02/11/2013	2FE
50076Q-AA-4	KRAFT FOODS INC		01/29/2013	EXCHANGE		23,978,611	24,000,000	23,975,580	23,978,247		364		364		23,978,611		(1)	(1)	81,000	06/05/2017	2FE
50076Q-AH-9	KRAFT FOODS INC		01/29/2013	EXCHANGE		19,959,254	20,000,000	19,948,200	19,957,929		1,326		1,326		19,959,254				49,653	06/04/2015	2FE
501044-CE-9	KROGER CO		02/01/2013	MATURED		4,695,000	4,695,000	4,908,382	4,700,466		(5,466)		(5,466)		4,695,000				129,113	02/01/2013	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
521865-AS-4	LEAR CORP		03/26/2013	CALLED @ 103.00000000		198,000	198,000	221,760	217,397		(1,151)		(1,151)		216,247		(18,247)	(18,247)	14,475	03/15/2020	3FE
526057-BH-6	LENNAR CORP		01/24/2013	EXCHANGE		875,000	875,000	875,000	875,000						875,000				11,430	12/15/2017	4FE
526057-BJ-2	LENNAR CORP		02/13/2013	OPPENHEIMER & CO. INC		910,000	875,000	875,000							875,000		35,000	35,000	14,316	12/15/2017	3FE
532778-AL-1	LIN TELEVISION CORP TLB		02/14/2013	J. P. MORGAN SECURITIES, INC.		504,351	498,741	498,741							498,741		5,611	5,611	(1,158)	12/21/2018	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		03/01/2013	SCHEDULED REDEMPTION		203,835	203,835	176,909	172,584		31,252		31,252		203,835				2,305	01/25/2036	4FM
52522Q-AP-7	LMT 2007-10 3A3 RMBS		03/01/2013	SCHEDULED REDEMPTION		297,497	1,245,864	414,469			297,497		297,497		297,497				16,023	12/25/2037	1FM
539830-AY-5	LOCKHEED MARTIN CORP		02/12/2013	DEUTSCHE BANK SECURITIES		5,222,450	5,000,000	4,986,500	4,988,021		145		145		4,988,166		234,284	234,284	69,792	09/15/2021	1FE
54640A-5Z-9	LOUISIANA PUB FAC BATON ROUGE WTR 01		02/01/2013	CALLED @ 101.00000000		6,750,000	6,750,000	6,638,085	6,668,926		310		310		6,669,237		80,763	80,763	257,344	02/01/2027	1FE
548661-CV-7	LOWE'S COMPANIES INC		02/11/2013	PARIBAS CAPITAL MARKETS		5,460,650	5,000,000	4,996,350	4,996,690		38		38		4,996,728		463,922	463,922	46,972	11/15/2021	1FE
52524V-AL-3	LXS 2007-15N AF3 RMBS		03/25/2013	SCHEDULED REDEMPTION		717,139	16,376,587	4,341,743	241,770		475,369		475,369		717,139				26,091	08/25/2047	1FM
55616X-AF-4	MACYS RETAIL HLDGS INC		02/07/2013	BANK OF AMERICA		7,740,272	7,460,000	7,588,049	7,580,229		(1,285)		(1,285)		7,578,944		161,328	161,328	166,218	01/15/2022	2FE
570506-AN-5	MARKWEST ENERGY PART/FIN		02/11/2013	CALLED @ 106.50		754,000	754,000	772,850	771,528		(262)		(262)		771,266		(17,266)	(17,266)	72,970	08/15/2021	3FE
570506-AP-0	MARKWEST ENERGY PART/FIN		02/11/2013	Various		3,150,000	3,150,000	3,372,230	3,351,005		(2,719)		(2,719)		3,348,286		(198,286)	(198,286)	227,500	06/15/2022	3FE
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		03/20/2013	SCHEDULED REDEMPTION		1,091,269	1,091,269	1,106,996	1,105,846		(14,577)		(14,577)		1,091,269				8,642	10/20/2032	1FE
577081-AS-1	MATTEL INC		03/15/2013	MATURED		5,000,000	5,000,000	5,401,350	5,028,470		(28,470)		(28,470)		5,000,000				140,625	03/15/2013	2FE
582848-AA-5	MEAD PRODUCTS / ACCO BRANDS		01/03/2013	LAZARD FRERES & COMPANY		902,063	850,000	850,000	850,000						850,000		52,063	52,063	10,838	04/30/2020	4FE
58404J-AK-4	MEDASSETS INC TERM B LOAN		03/28/2013	SCHEDULED REDEMPTION		78,750	78,750	78,356			394		394		78,750					12/13/2019	3FE
552662-AM-0	MEDIACOM LLC GROUP TERM F (MCC IOWA)		03/28/2013	SCHEDULED REDEMPTION		9,755	9,755	9,744	9,744		11		11		9,755				34	10/23/2017	3FE
58933Y-AA-3	MERCK & CO INC		02/14/2013	CITIBANK		11,060,300	10,000,000	9,969,800	9,975,036		362		362		9,975,398		1,084,902	1,084,902	231,424	01/15/2021	1FE
59001A-AS-1	MERITAGE HOMES CORP		02/27/2013	CITIBANK		2,080,600	2,060,000	2,060,000							2,060,000		20,600	20,600		03/01/2018	4FE
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4 ABS		03/01/2013	DISTRIBUTION		59											59	59		06/01/2027	1AM
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		03/28/2013	SCHEDULED REDEMPTION		25,000	25,000	24,869			131		131		25,000				18	12/20/2017	3FE
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		03/28/2013	SCHEDULED REDEMPTION		6,250	6,250	6,219			31		31		6,250				6	12/20/2019	3FE
61913P-AZ-5	MHL 2005-4 A1 RMBS		03/25/2013	SCHEDULED REDEMPTION		180,447	180,447	115,031	115,971		64,476		64,476		180,447				194	10/25/2035	1FM
61915R-CK-0	MHL 2006-1 2A1B RMBS		03/25/2013	SCHEDULED REDEMPTION		190,868	507,819	72,777	81,400		109,468		109,468		190,868				563	04/25/2036	6FM
594918-AH-7	MICROSOFT CORP		02/07/2013	WELLS FARGO BROKERAGE SERVICES		5,326,050	5,000,000	4,712,250	4,761,367		3,031		3,031		4,764,398		561,652	561,652	54,583	10/01/2020	1FE
594918-AP-9	MICROSOFT CORP		03/08/2013	J. P. MORGAN SECURITIES, INC.		19,809,200	20,000,000	19,902,700	19,905,535		3,790		3,790		19,909,325		(100,125)	(100,125)	61,250	11/15/2017	1FE
60688Q-AC-9	MIZUHO CORP BANK LTD	F	01/29/2013	GOLDMAN, SACHS & CO.		9,923,800	10,000,000	9,997,600	9,997,695		39		39		9,997,734		(73,934)	(73,934)	44,778	10/17/2017	1FE
60688Q-AP-0	MIZUHO CORP BANK LTD	F	03/18/2013	Various		13,033,280	13,000,000	12,982,060							12,982,060		51,220	51,220		03/21/2018	1FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		199,657	199,657	168,374	164,906		34,751		34,751		199,657				2,028	09/25/2035	1FM
61746B-DJ-2	MORGAN STANLEY		02/25/2013	GOLDMAN, SACHS & CO.		5,052,800	5,000,000	4,981,850			13		13		4,981,863		70,937	70,937	1,563	02/25/2023	1FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		03/01/2013	SCHEDULED REDEMPTION		147,767	147,767	96,974	95,942		51,825		51,825		147,767				800	05/25/2052	1FM
573334-AC-3	MRT MID PART/MRT MID FIN		02/07/2013	BANK OF AMERICA		1,809,000	1,800,000	1,800,000							1,800,000		9,000	9,000	363	02/15/2021	4FE
61748H-EF-4	MSM 2004-8AR 4A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		139,427	139,427	97,251	98,916		40,511		40,511		139,427				576	10/25/2050	1FM
61750Y-AA-7	MSM 2006-15XS A1 RMBS		03/25/2013	SCHEDULED REDEMPTION		6,713	6,713	1,419	1,911		4,802		4,802		6,713				3	02/26/2052	1FM
61751J-AF-8	MSM 2007-6XS 2A1S RMBS		03/25/2013	SCHEDULED REDEMPTION		308,910	308,910	201,387	242,366		66,544		66,544		308,910				129	02/25/2047	1FM
57164U-AA-3	MVCOT 2006-2A A ABS		02/01/2013	SCHEDULED REDEMPTION		1,015,099	1,015,099	1,015,084	1,015,092		7		7		1,015,099				11,969	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A ABS		03/01/2013	SCHEDULED REDEMPTION		274,595	274,595	274,588	274,590		4		4		274,595				3,342	05/20/2029	1FE
63946B-AC-4	NBC UNIVERSAL		01/09/2013	Various		21,083,794	20,000,000	19,763,500	19,846,523		1,615		1,615		19,848,139		1,235,655	1,235,655	164,514	04/01/2016	2FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		03/01/2013	SCHEDULED REDEMPTION		125,825	125,825	98,736	89,298		36,527		36,527		125,825				1,275	10/25/2042	1FM
64015@-AB-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		03/01/2013	SCHEDULED REDEMPTION		31,954	97,803	66,194	66,028		(34,074)		(34,074)		31,954				618	05/01/2041	6*
64015@-AC-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		03/01/2013	SCHEDULED REDEMPTION		70,209	335,922	186,604	200,855		(130,646)		(130,646)		70,209				2,102	10/01/2050	6*
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		03/01/2013	Various		36,013	33,298	47,088	47,295		(11,221)		(11,221)		36,013				246	10/01/2041	6*
644535-AD-8	NEW GOLD INC	A	01/04/2013	OPPENHEIMER & CO. INC		3,919,188	3,650,000	3,749,813	3,740,821		(324)		(324)		3,740,497		178,690	178,690	59,617	04/15/2020	4FE
644535-AF-3	NEW GOLD INC	A	01/10/2013	OPPENHEIMER & CO. INC		1,990,250	1,900,000	1,924,000	1,923,721		(93)		(93)		1,923,628		66,622	66,622	20,122	11/15/2022	4FE
65409Y-AV-7	NIELSEN CLASS E USD TL TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		33,571	33,571	33,777	33,713	74	(216)		(142)		33,571					05/02/2016	3FE
65409Y-AU-9	NIELSEN FINANCE LLC CLASS D TERM LOAN		02/11/2013	SCHEDULED REDEMPTION		75,321	75,321	74,942	74,954		366		366		75,321				460	02/02/2017	3FE
65409Q-AZ-5	NIELSEN FINANCE LLC/CO		03/04/2013	WELLS FARGO		1,985,000	2,000,000	1,995,000			87		87		1,995,087		(10,087)	(10,087)	38,750	10/01/2020	3FE
65473Q-BA-0	NISOURCE FINANCE CORP		03/08/2013	PARIBAS CAPITAL MARKETS		5,060,150	5,000,000	4,979,650	4,980,502		316		316		4,980,818		79,332	79,332	143,840	02/15/2023	2FE
655044-AF-2	NOBLE ENERGY INC		02/22/2013	MORGAN STANLEY DEAN WITTER		16,366,800	15,000,000	14,990,100	14,990,968		131		131		14,991,099		1,375,701	1,375,701	124,500	12/15/2021	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
65535H-AD-1	NOMURA HOLDINGS INC	F	03/11/2013	Various		19,973,380	20,000,000	19,932,800			21		21		19,932,821		40,559	40,559	444	09/13/2016	2FE
62947Q-AM-0	NXP BV/NXP FUNDING LLC	F	03/07/2013	BARCLAYS BANK		822,000	800,000	800,000							800,000		22,000	22,000	3,578	02/15/2021	4FE
676253-AL-1	OFFSHORE GROUP INVST LTD	F	03/21/2013	CITIBANK		761,250	750,000	750,000							750,000		11,250	11,250		04/01/2023	4FE
677525-RE-9	OHIO AIR QUALITY DAYTON PWR & LIGHT 06		02/01/2013	J. P. MORGAN SECURITIES, INC.		10,091,250	9,750,000	9,077,055	9,134,073		1,279		1,279		9,135,352		955,898	955,898	201,500	09/01/2036	2FE
681936-AX-8	OMEGA HEALTHCARE INVESTORS		01/16/2013	OPPENHEIMER & CO. INC		2,153,400	1,940,000	2,095,200	2,075,548		(1,367)		(1,367)		2,074,180		79,220	79,220	35,284	10/15/2022	2FE
681936-AV-2	OMEGA HLTHCARE INVESTORS		01/16/2013	OPPENHEIMER & CO. INC		795,438	715,000	784,713	772,811		(802)		(802)		772,008		23,429	23,429	23,386	02/15/2020	2FE
681936-AZ-3	OMEGA HLTHCARE INVESTORS		03/12/2013	BANK OF AMERICA		5,300,000	5,000,000	5,000,000	5,000,000						5,000,000		300,000	300,000	146,875	03/15/2024	2FE
681904-AM-0	OMNICARE INC		02/22/2013	BANK OF AMERICA		6,970,550	6,260,000	6,982,400	6,866,201		(20,694)		(20,694)		6,845,506		125,044	125,044	110,743	06/01/2020	3FE
68233J-AR-5	ONCOR ELECTRIC DELIVERY		02/13/2013	BARCLAYS BANK		5,390,450	5,000,000	4,990,950	4,991,408		100		100		4,991,509		398,941	398,941	44,417	06/01/2022	2FE
682680-AQ-6	ONEOK INC		02/13/2013	BANK OF AMERICA		5,310,200	5,000,000	4,997,550	4,997,737		27		27		4,997,764		312,436	312,436	116,875	02/01/2022	2FE
68389X-AK-1	ORACLE CORP		02/20/2013	Various		15,583,100	14,000,000	13,696,860	13,748,652		4,239		4,239		13,752,891		1,830,209	1,830,209	329,375	07/15/2020	1FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		03/10/2013	SCHEDULED REDEMPTION		492,945	492,945	492,916	492,920		25		25		492,945				3,808	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		03/10/2013	SCHEDULED REDEMPTION		308,090	308,090	308,031	308,039		52		52		308,090				4,610	03/10/2027	2AM
69121P-DE-0	OWNIT 2006-2, A2B RMBS		03/01/2013	SCHEDULED REDEMPTION		114,402	114,402	94,467	76,872	16,009	21,521		37,530		114,402				1,134	01/25/2042	1FM
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS C	E	02/01/2013	SCHEDULED REDEMPTION		32,208	32,208	24,415	21,116		11,093		11,093		32,208				137	12/01/2013	6*
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B		03/28/2013	SCHEDULED REDEMPTION		25,174	25,174	25,307	25,218	160	(204)		(44)		25,174				73	07/16/2018	3FE
71722T-AB-0	PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS		02/19/2013	MORGAN STANLEY DEAN WITTER		18,281,250	18,750,000	18,149,068	18,204,288		1,911		1,911		18,206,199		75,052	75,052	65,846	07/25/2042	1FE
713448-CE-6	PEPSICO INC		02/27/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		5,002,050	5,000,000	4,998,250			10		10		4,998,260		3,790	3,790	389	02/26/2016	1FE
713448-CF-3	PEPSICO INC		02/27/2013	Various		15,009,050	15,000,000	15,000,000							15,000,000		9,050	9,050	276	02/26/2016	1FE
71654Q-BB-7	PETROLEOS MEXICANOS	F	02/25/2013	MORGAN STANLEY DEAN WITTER		5,487,500	5,000,000	4,955,950	4,959,218		568		568		4,959,786		527,714	527,714	144,896	01/24/2022	2FE
69336Q-AC-6	PHMC 2007-4 A3 RMBS		03/01/2013	SCHEDULED REDEMPTION		405,514	405,514	395,310	403,226		2,288		2,288		405,514				5,537	08/15/2037	1FM
69337R-AC-3	PHMC 2007-5 A3 RMBS		03/01/2013	SCHEDULED REDEMPTION		880,647	880,647	847,211	878,468		2,179		2,179		880,647				12,376	09/18/2037	1FM
718546-AD-6	PHILLIPS 66		01/30/2013	EXCHANGE		9,496,899	9,500,000	9,495,630	9,496,783		116		116		9,496,899				74,615	03/05/2015	2FE
718546-AG-9	PHILLIPS 66		01/30/2013	EXCHANGE		38,545,794	38,100,000	38,625,137	38,553,794		(8,000)		(8,000)		38,545,794				277,865	05/01/2017	2FE
727610-AD-9	PLASTIPAK HOLDINGS INC		01/21/2013	CALLED @ 101.41700000		4,000,000	4,000,000	4,120,000	4,038,686		(2,206)		(2,206)		4,036,480		(36,480)	(36,480)	90,680	12/15/2015	4FE
74005P-BC-7	PRAXAIR INC		03/14/2013	Various		19,933,350	20,000,000	19,992,200	19,992,428		168		168		19,992,597		(59,247)	(59,247)	54,688	11/07/2017	1FE
740189-AJ-4	PRECISION CASTPARTS CORP		03/11/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		5,012,600	5,000,000	4,998,500	4,998,515		98		98		4,998,613		13,987	13,987	7,972	12/20/2015	1FE
74112T-AG-1	PRESTIGE AUTO RECEIVABLES TRUS ABS		03/15/2013	SCHEDULED REDEMPTION		1,741,351	1,741,351	1,753,731	1,744,825		(3,474)		(3,474)		1,741,351				8,271	08/17/2015	1FE
991396-9A-2	PROGRESSIVE WASTE SOLUTIONS LTD TERM B L		03/28/2013	SCHEDULED REDEMPTION		15,625	15,625	15,730	15,688	45	(108)		(63)		15,625				43	10/24/2019	3FE
69362B-AY-8	PSEG POWER LLC		02/14/2013	BANK OF AMERICA		10,635,800	10,000,000	9,991,100	9,992,050		103		103		9,992,153		643,647	643,647	178,681	09/15/2021	2FE
69366A-AF-7	PSS WORLD MEDICAL INC		02/25/2013	Various		19,425,000	19,425,000	20,084,563	20,030,084		(10,206)		(10,206)		20,019,878		(594,878)	(594,878)	5,232,670	03/01/2022	3FE
74456Q-AK-2	PUBLIC SERVICE EL & GAS		01/01/2013	MATURED		7,500,000	7,500,000	7,918,322	7,500,000						7,500,000				187,500	01/01/2013	1FE
74876W-AK-1	QUINTILES TRANSNATIONAL CORP TERM B-1 LO		01/28/2013	J. P. MORGAN SECURITIES, INC.		499,997	498,750	497,528	497,526		18		18		497,543		2,453	2,453	(2,716)	06/08/2018	4FE
747262-AJ-2	QVC INC		03/05/2013	J. P. MORGAN SECURITIES, INC.		7,050,260	7,000,000	6,997,760							6,997,760		52,500	52,500		03/15/2023	2FE
74977E-PY-3	RABOBANK NEDERLAND	F	03/26/2013	SOCIETE GENERALE		10,014,900	10,000,000	10,000,000							10,000,000		14,900	14,900	2,534	03/18/2016	1FE
74977E-PZ-0	RABOBANK NEDERLAND	F	03/18/2013	Various		24,032,518	24,000,000	23,947,440			45		45		23,947,485		85,033	85,033	1,794	03/19/2018	1FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		03/01/2013	SCHEDULED REDEMPTION		441,838	643,766	615,079	401,462		40,376		40,376		441,838				8,653	03/25/2040	1FM
761118-WQ-7	RALI 2006-Q03 A2 RMBS		03/25/2013	SCHEDULED REDEMPTION		132,309	132,309	48,965	47,857		84,452		84,452		132,309				145	04/25/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		03/01/2013	SCHEDULED REDEMPTION		131,051	131,051	128,122	109,009	19,963	2,079		22,043		131,051				1,484	02/25/2036	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		03/01/2013	SCHEDULED REDEMPTION		229,689	229,689	199,636	139,424	59,255	31,010		90,265		229,689				2,860	05/25/2036	1FM
760985-D2-4	RAMP 2003-RS10, MI1 RMBS		03/01/2013	SCHEDULED REDEMPTION		48,803	48,803	48,789	45,227	3,559	18		3,576		48,803				673	11/25/2033	4FM
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		03/01/2013	SCHEDULED REDEMPTION		282,766	302,371	286,778	278,375	8,824	(4,433)		4,391		282,766				3,414	07/25/2034	3FM
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		03/01/2013	SCHEDULED REDEMPTION		28,608	28,608	28,603	17,779	10,823	6		10,829		28,608				349	01/25/2043	1FM
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		03/01/2013	SCHEDULED REDEMPTION		98,502	98,502	98,478	73,461	25,013	27		25,040		98,502				1,180	03/25/2041	1FM
45660N-QS-7	RAST 2003-A6 A2 RMBS		03/01/2013	SCHEDULED REDEMPTION		221,848	221,848	219,352	221,162		685		685		221,848				2,363	07/25/2033	1FM
760759-AP-5	REPUBLIC SERVICES INC		02/22/2013	DEUTSCHE BANK SECURITIES		10,354,750	10,000,000	9,972,300	9,973,722		325		325		9,974,047		380,703	380,703	78,396	06/01/2022	2FE
76173F-AM-9	REYNOLDS GROUP HOLDINGS U.S. TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		2,442	2,442	2,442	2,442						2,442					09/18/2018	4FE
761735-AN-9	REYNOLDS GRP ISS/REYNOLD		01/30/2013	EXCHANGE		4,004,762	4,000,000	4,005,000	4,004,818		(57)		(57)		4,004,762				77,944	10/15/2020	4FE
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS		03/01/2013	SCHEDULED REDEMPTION		199,357	199,357	136,213	90,361	32,503	76,493		108,996		199,357				2,321	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		03/01/2013	SCHEDULED REDEMPTION		179,453	196,300	181,757	175,159		4,295		4,295		179,453				2,416	12/25/2039	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
749581-AH-7	RFMSI 2007-S1 A4 RMBS		03/01/2013	SCHEDULED REDEMPTION		586,068	633,777	458,119	461,754		124,314		124,314		586,068				5,333	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		03/01/2013	SCHEDULED REDEMPTION		236,193	255,421	218,074	207,553		28,641		28,641		236,193				3,234	09/25/2037	1FM
U75000-AR-7	ROCHE HLDGS INC		03/04/2013	MATURED		6,491,989	7,467,500	7,884,112	6,611,181		(21,776)		(21,776)	878,096	7,467,500	(975,511)		(975,511)	300,254	03/04/2013	1FE
773835-AV-5	ROCKPORT IN PCR IND MICH PWR 02A		03/21/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,795,507	4,450,000	4,437,647	4,440,208		83		83		4,440,291		355,216	355,216	56,014	06/01/2025	2FE
772739-AH-1	ROCK-TENN CO		03/28/2013	Various		31,464,819	31,182,000	31,403,701	31,380,479		(6,865)		(6,865)		31,373,615		91,204	91,204	788,042	03/01/2019	3FE
772739-AK-4	ROCK-TENN CO		03/28/2013	EXCHANGE		4,991,331	5,000,000	4,990,500	4,991,145		186		186		4,991,331				140,875	03/01/2022	3FE
772739-AM-0	ROCK-TENN CO		03/28/2013	EXCHANGE		6,944,797	7,000,000	6,940,990	6,943,110		1,686		1,686		6,944,797				134,069	03/01/2020	3FE
774341-AC-5	ROCKWELL COLLINS INC		02/12/2013	KEYBANK NATIONAL ASSOCIATION		2,092,780	2,000,000	1,994,380	1,994,923		61		61		1,994,984		97,796	97,796	15,500	11/15/2021	1FE
74966U-AE-0	RPI FINANCE TRUST TERM LOAN 6.75 YR 2012		03/28/2013	SCHEDULED REDEMPTION		22,058	22,058	22,116	22,116		(59)		(59)		22,058				187	05/09/2018	2FE
74977X-AA-9	RSI HOME PRODUCTS INC		02/15/2013	BANK OF AMERICA		507,500	500,000	500,000							500,000		7,500	7,500		03/01/2018	4FE
78355H-JM-2	RYDER SYSTEM INC		03/01/2013	MATURED		5,000,000	5,000,000	5,131,500	5,006,723		(6,723)		(6,723)		5,000,000				150,000	03/01/2013	2FE
786514-BU-2	SAFEWAY INC		02/19/2013	BARCLAYS BANK		5,046,100	5,000,000	4,987,450	4,988,532		148		148		4,988,680		57,420	57,420	53,438	12/01/2021	2FE
07384M-6M-9	SAMI 0412 2A3 RMBS		03/01/2013	SCHEDULED REDEMPTION		362,103	362,103	350,631	351,206		10,896		10,896		362,103				2,301	10/25/2051	1FM
80007P-AN-9	SANDRIDGE ENERGY INC		01/25/2013	J. P. MORGAN SECURITIES, INC.		2,665,625	2,500,000	2,618,750			(650)		(650)		2,618,100		47,525	47,525	70,313	03/15/2021	4FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		03/01/2013	SCHEDULED REDEMPTION		2,263	2,263	1,882	1,896		367		367		2,263				15	11/25/2033	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		203,262	203,262	170,114	169,566		33,696		33,696		203,262				1,798	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		750,735	750,735	600,223	593,724		157,011		157,011		750,735				8,803	10/25/2035	1FM
78404X-AE-5	SBA SENIOR FINANCE II LLC INCREMENTAL TR		03/28/2013	SCHEDULED REDEMPTION		14,250	14,250	14,339	14,293	45	(88)		(43)		14,250				81	09/28/2019	3FE
78403D-AA-8	SBA TOWER TRUST ABS		01/18/2013	MORGAN STANLEY DEAN WITTER		4,271,800	4,000,000	4,226,720	4,116,116		(3,184)		(3,184)		4,112,932		158,868	158,868	17,489	04/15/2040	1FE
78403D-AC-4	SBA TOWER TRUST ABS		01/30/2013	BARCLAYS BANK		20,856,360	20,000,000	20,000,000	20,000,000						20,000,000		856,360	856,360	50,187	12/15/2042	1FE
80589M-AE-2	SCANA CORPORATION		03/06/2013	WELLS FARGO BROKERAGE SERVICES		15,756,600	15,000,000	14,885,700	14,894,453		1,868		1,868		14,896,320		860,280	860,280	378,125	02/01/2022	2FE
81180W-AD-3	SEAGATE HDD CAYMAN	E	01/14/2013	BANK OF AMERICA		2,175,000	2,000,000	2,175,000	2,127,500	19,510	(1,414)		18,096		2,145,596		29,404	29,404	29,028	05/01/2020	3FE
81180W-AE-1	SEAGATE HDD CAYMAN	E	01/09/2013	R. W. PRESSPRICH		2,220,000	2,000,000	2,180,000	2,148,282		(1,252)		(1,252)		2,147,030		72,970	72,970	12,486	12/15/2018	3FE
81180W-AF-8	SEAGATE HDD CAYMAN	E	01/10/2013	CITIBANK		2,761,763	2,505,000	2,715,450	2,686,613	5,611	(1,018)		4,594		2,691,206		70,556	70,556	94,494	11/01/2021	3FE
81211L-AP-3	SEALED AIR CORP TERM B-1		01/14/2013	SCHEDULED REDEMPTION		8,438	8,438	8,510	8,510		(72)		(72)		8,438				54	10/03/2018	3FE
81726J-AC-5	SENSATA TECHNOLOGIES FINANCE COMPANY LLC		12/31/2012	SCHEDULED REDEMPTION		5,063	5,063	5,095	5,085	10	(31)		(22)		5,063				(14,108)	05/12/2018	3FE
817565-BM-5	SERVICE CORP INTL		02/11/2013	JEFFERIES & COMPANY, INC.		5,418,130	4,534,000	5,292,778	5,206,752		(12,211)		(12,211)		5,194,541		223,589	223,589	127,723	10/01/2018	3FE
822582-AU-6	SHELL INTERNATIONAL FIN	F	03/11/2013	J. P. MORGAN SECURITIES, INC.		25,072,250	25,000,000	24,994,000	24,994,138		403		403		24,994,541		77,709	77,709	42,535	12/04/2015	1FE
82651A-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2013	SCHEDULED REDEMPTION		575,509	575,509	558,244	560,635		14,873		14,873		575,509				1,545	09/20/2019	1AM
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2013	SCHEDULED REDEMPTION		996,022	996,022	995,826	995,855		167		167		996,022				7,451	07/20/2028	1FE
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2013	SCHEDULED REDEMPTION		442,676	442,676	442,661	442,663		13		13		442,676				4,285	07/20/2028	2AM
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2013	SCHEDULED REDEMPTION		1,774,676	1,774,676	1,774,302	1,774,289		387		387		1,774,676				11,067	11/20/2028	1FE
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		03/20/2013	SCHEDULED REDEMPTION		709,870	709,870	709,723	709,717		153		153		709,870				5,580	11/20/2028	2AM
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		03/20/2013	SCHEDULED REDEMPTION		463,778	463,778	463,654	463,654		124		124		463,778				4,534	04/20/2026	2AM
82967N-AG-3	SIRIUS XM RADIO INC		02/11/2013	GOLDMAN, SACHS & CO.		6,838,125	6,750,000	6,803,094	6,783,485	18,103	(633)		17,470		6,800,955		37,170	37,170	177,297	08/15/2022	4FE
83002C-AF-4	SIX FLAGS THEME PARKS, INC TRANCHE B TER		03/28/2013	SCHEDULED REDEMPTION		16,924	16,924	17,071	5,945	30	(147)		(117)		16,924				162	12/20/2018	3FE
830505-AP-8	SKANDINAVISKA ENSKILDA	F	03/18/2013	Various		19,957,100	20,000,000	19,885,000			123		123		19,885,123		71,977	71,977	1,944	03/19/2018	1FE
78444K-AA-3	SLC STUDENT LOAN TRUST ABS		01/17/2013	Various		23,461,251	24,532,274	24,835,095	23,387,666		(16,190)		(16,190)		23,371,477		89,775	89,775	119,437	06/15/2033	1FE
78444V-AB-7	SLC STUDENT LOAN TRUST ABS		02/20/2013	Various		7,122,518	6,727,980	6,949,951	6,926,341		(11,261)		(11,261)		6,915,080		207,437	207,437	47,943	07/15/2042	1FE
78442F-EP-9	SLM CORP		01/24/2013	Various		5,187,500	5,000,000	5,160,150			(164)		(164)		5,159,986		27,514	27,514	73,733	09/10/2015	2FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		03/15/2013	Various		21,107,644	21,470,113	19,876,104	20,077,927		84,116		84,116		20,162,043		945,601	945,601	35,983	12/16/2030	1FE
78443C-AF-1	SLM STUDENT LOAN TRUST ABS		01/22/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		9,270,659	9,370,217	9,070,896	9,141,819		6,910		6,910		9,148,729		121,930	121,930	7,593	09/15/2020	1FE
78443C-AM-6	SLM STUDENT LOAN TRUST ABS		01/22/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		15,691,721	15,910,490	15,274,070	15,413,654		13,890		13,890		15,427,544		264,177	264,177	12,203	03/15/2022	1FE
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		03/15/2013	SCHEDULED REDEMPTION		232,533	232,533	224,685	225,789		6,743		6,743		232,533				289	06/15/2021	1FE
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		03/15/2013	SCHEDULED REDEMPTION		480,268	480,268	445,449	453,298		26,970		26,970		480,268				502	09/15/2025	1FE
835495-AK-8	SONOCO PRODUCTS CO		02/14/2013	CANTOR, FITZGERALD & CO.		5,388,050	5,000,000	4,977,150	4,979,350		262		262		4,979,611		408,439	408,439	66,233	11/01/2021	2FE
83703R-AA-4	SOUTH CAROLINA JOBS SC ELEC & GAS 02A		02/19/2013	CALLED @ 100.00		4,725,000	4,725,000	4,725,000	4,725,000						4,725,000				73,710	11/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
84762N-AT-8	SPECTRUM BRANDS INITIAL US TL		01/11/2013	DEUTSCHE BANK SECURITIES		250,625	250,000	247,500			2		2		247,502		3,123	3,123	(27)	12/17/2019	4FE
85205T-AD-2	SPIRIT AEROSYSTEMS INC		02/14/2013	J. P. MORGAN SECURITIES, INC.		1,305,500	1,225,000	1,331,625	1,310,750	7,406	(1,967)		5,439		1,316,189		(10,689)	(10,689)	13,580	12/15/2020	3FE
84857H-AK-6	SPIRIT AEROSYSTEMS INC TLB		03/28/2013	SCHEDULED REDEMPTION		17,585	17,585	17,695			(110)		(110)		17,585				41	04/18/2019	3FE
853254-AJ-9	STANDARD CHARTERED PLC	F	01/09/2013	Various		10,086,000	10,000,000	9,988,500			8		8		9,988,508		97,492	97,492	3,292	01/11/2023	1FE
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 CLO LOANS	E	03/21/2013	Various		1,918,319	1,918,319	1,784,037	1,861,579		14,630		14,630		1,876,209		42,110	42,110	21,425	03/21/2017	1FE
85571N-AA-7	STARZ LLC/STARZ FIN CORP		02/18/2013	EXCHANGE		3,050,000	3,050,000	3,050,000	3,050,000						3,050,000				65,660	09/15/2019	3FE
858119-AH-3	STEEL DYNAMICS INC		03/26/2013	TENDER OFFER		1,801,438	1,850,000	1,868,500	1,853,059		(2,889)		(2,889)		1,850,170		(48,732)	(48,732)	116,203	04/01/2015	3FE
86723C-AA-6	SUNCOKE ENRGY PART LP/FI		01/18/2013	STERNE AGEE & LEACH		622,500	600,000	600,000							600,000		22,500	22,500		02/01/2020	4FE
84751P-LM-9	SURF 2006-BC2, A2B RMBS		03/01/2013	SCHEDULED REDEMPTION		52,393	52,393	38,486	31,479		20,915		20,915		52,393				460	06/25/2042	1FM
991410-9A-1	SURVEYMONKEY.COM LLC TERM LOAN		03/21/2013	J. P. MORGAN SECURITIES, INC.		500,625	500,000	497,500			8		8		497,508		3,118	3,118	(1,010)	02/07/2019	4FE
86960B-AC-6	SVENSKA HANDELSBANKEN AB	F	03/18/2013	Various		14,943,400	15,000,000	14,950,650							14,950,650		(7,250)	(7,250)		03/21/2018	1FE
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		03/01/2013	SCHEDULED REDEMPTION		443,442	443,442	439,891	439,869		3,574		3,574		443,442				4,584	11/20/2027	2AM
78487M-AA-7	SVOVM 2006-AA A ABS		03/01/2013	SCHEDULED REDEMPTION		144,189	144,189	144,161	144,183		6		6		144,189				1,694	02/20/2024	1FE
87612B-AJ-1	TARGA RESOURCES PARTNERS		02/07/2013	EXCHANGE		20,708,030	20,150,000	20,753,125	20,714,617		(6,587)		(6,587)		20,708,030				663,691	08/01/2022	3FE
877249-AA-0	TAYLOR MORRISON COMM/MON		01/14/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		402,188	375,000	375,000	375,000						375,000		27,188	27,188	7,427	04/15/2020	4FE
87938W-AP-8	TELEFONICA EMISIONES SAU	F	01/11/2013	MORGAN STANLEY DEAN WITTER		5,437,500	5,000,000	4,353,920	4,382,596		2,290		2,290		4,384,886		1,052,614	1,052,614	113,792	02/16/2021	2FE
87951Y-AN-1	TELESAT CANADA TERM LOAN B		03/28/2013	SCHEDULED REDEMPTION		12,531	12,531	12,594			(63)		(63)		12,531				53	03/28/2019	3FE
88023U-9A-1	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		03/28/2013	SCHEDULED REDEMPTION		7,500	7,500	7,425			75		75		7,500				8	03/18/2020	3FE
88033G-BT-6	TENET HEALTHCARE CORP		01/17/2013	BANK OF AMERICA		1,287,500	1,250,000	1,248,438	1,248,461		11		11		1,248,471		39,029	39,029	15,998	06/01/2020	4FE
88033G-BX-7	TENET HEALTHCARE CORP		02/12/2013	BANK OF AMERICA		1,773,000	1,800,000	1,800,000							1,800,000		(27,000)	(27,000)	2,250	04/01/2021	3FE
88078F-AT-5	TEREX CORP NEW TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		27,557	27,557	27,740	27,741		(183)		(183)		27,557					04/28/2017	3FE
882508-AU-8	TEXAS INSTRUMENTS INC		01/11/2013	RBC DOMINION SECURITIES		4,977,500	5,000,000	4,969,500	4,971,160		172		172		4,971,331		6,169	6,169	36,667	08/03/2019	1FE
891145-TN-4	TORONTO-DOMINION BANK	A	03/14/2013	Various		30,653,700	30,000,000	30,844,050	30,801,115		(40,156)		(40,156)		30,760,959		(107,259)	(107,259)	231,458	03/13/2017	1FE
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		03/28/2013	SCHEDULED REDEMPTION		20,151	20,151	20,239	20,242		(90)		(90)		20,151					02/10/2018	3FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		03/28/2013	SCHEDULED REDEMPTION		17,409	17,409	17,410			(1)		(1)		17,409					02/28/2020	3FE
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON		02/28/2013	Various		6,964,091	6,963,696	6,964,096	6,964,109		(18)		(18)		6,964,092		(1)	(1)	79,910	02/14/2017	3FE
89604B-AP-3	TRIBUNE CO TRANCHE B TL (EXIT)		03/28/2013	SCHEDULED REDEMPTION		6,250	6,250	6,188			63		63		6,250				19	12/31/2019	3FE
89668Q-AA-6	TRINSEO OP / TRINSEO FIN	F	01/24/2013	OPPENHEIMER & CO. INC		714,000	700,000	700,000							700,000		14,000	14,000		02/01/2019	4FE
896818-AG-6	TRIUMPH GROUP INC		02/11/2013	RBC DOMINION SECURITIES		402,000	400,000	400,000							400,000		2,000	2,000		04/01/2021	3FE
87264M-AJ-8	TRW AUTOMOTIVE INC		02/27/2013	BANK OF AMERICA		455,625	450,000	450,000							450,000		5,625	5,625	225	03/01/2021	3FE
87311X-AC-2	TW TELECOM HOLDINGS INC		01/18/2013	EXCHANGE		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				17,805	10/01/2022	4FE
902133-AM-9	TYCO ELECTRONICS GROUP S	E	02/21/2013	Various		10,271,106	10,110,000	9,832,183	9,850,545		3,476		3,476		9,854,021		417,085	417,085	196,810	02/03/2022	2FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B ABS		01/22/2013	DISTRIBUTION		62											62	62		04/10/2026	1AM
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B ABS		01/29/2013	Various		31	750,000	3,692									31	31		04/10/2026	1AM
990511-9B-5	U.S. SECURITY ASSOCIATES HOLDINGS INC. D		03/28/2013	SCHEDULED REDEMPTION		611	611	611	611						611					07/28/2017	4FE
902733-AB-0	U-HAUL S FLEET LLC ABS		03/25/2013	SCHEDULED REDEMPTION		493,103	493,103	514,275	502,434		(9,330)		(9,330)		493,103				6,003	02/25/2020	4AM
909218-AC-3	UNIT CORP		01/18/2013	EXCHANGE		5,572,118	5,500,000	5,575,000	5,529,507	43,131	(520)		42,611		5,572,118				63,766	05/15/2021	3FE
911312-AG-1	UNITED PARCEL SERVICE		01/15/2013	MATURED		2,000,000	2,000,000	2,086,772	2,003,050		(3,050)		(3,050)		2,000,000				45,000	01/15/2013	1FE
911365-AY-0	UNITED RENTALS NORTH AM		03/05/2013	DEUTSCHE BANK SECURITIES		2,165,000	2,000,000	2,064,223			(1,692)		(1,692)		2,062,531		102,469	102,469	16,931	07/15/2018	3FE
91359P-AH-3	UNIVERSAL HOSPITAL SERVI		01/18/2013	EXCHANGE		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				102,302	08/15/2020	4FE
90321N-AA-0	UR FINANCING ESCROW CORP		01/21/2013	EXCHANGE		24,424,232	23,750,000	24,537,188	24,430,891		(7,413)		(7,413)		24,423,478		754	754	705,573	07/15/2018	3FE
90321N-AB-8	UR FINANCING ESCROW CORP		01/21/2013	EXCHANGE		900,000	900,000	900,000	900,000						900,000				12,169	05/15/2020	4FE
90321N-AC-6	UR FINANCING ESCROW CORP		01/21/2013	EXCHANGE		900,000	900,000	900,000	900,000						900,000				18,300	04/15/2022	4FE
919061-EY-3	VALDEZ ALASKA MARINE TERMINAL REV - REF-		03/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		121,416	100,000	112,205	110,679		(254)		(254)		110,425		10,991	10,991	3,583	01/01/2021	1FE
91911X-AQ-7	VALEANT PHARMACEUTICALS	I	02/07/2013	BANK OF AMERICA		2,117,500	2,000,000	2,162,500			(2,737)		(2,737)		2,159,763		(42,263)	(42,263)	66,375	08/15/2021	4FE
C9413P-AN-3	VALEANT PHARMACEUTICALS TLB SERIES C1	A	03/28/2013	SCHEDULED REDEMPTION		3,125	3,125	3,110	3,109		16		16		3,125					12/11/2019	3FE
C9413P-AM-5	VALEANT PHARMACEUTICALS TLB SERIES D1	A	03/28/2013	SCHEDULED REDEMPTION		27,494	27,494	27,555	27,556		(62)		(62)		27,494					02/13/2019	3FE
920253-AD-3	VALMONT INDUSTRIES		02/20/2013	STERNE AGEE & LEACH		4,708,000	4,000,000	3,999,920	3,999,937		1		1		3,999,938		708,062	708,062	92,014	04/20/2020	2FE
92210M-AC-8	VANTIV LLC TRANCHE A TL		03/28/2013	SCHEDULED REDEMPTION		89,744	89,744	89,744							89,744				165	03/27/2017	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250				4	03/27/2019	3FE
92345Y-AC-0	VERISK ANALYTICS INC		02/25/2013	Various		13,316,820	13,000,000	12,896,910	12,899,451		916		916		12,900,367		416,453	416,453	220,917	09/12/2022	2FE
92343V-BF-0	VERIZON COMMUNICATIONS		01/10/2013	BARCLAYS BANK		19,871,000	20,000,000	19,957,600	19,958,844		322		322		19,959,166		(88,166)	(88,166)	41,556	11/01/2017	1FE
918204-AV-0	VF CORP		02/06/2013	BANK OF AMERICA		8,509,520	8,000,000	7,975,200	7,978,064		240		240		7,978,304		531,216	531,216	124,444	09/01/2021	1FE
926244-AG-9	VICTORIA FALLS CLO 2005-1A, CLASS A1B CL	E	02/19/2013	SCHEDULED REDEMPTION		123,716	123,716	102,066	115,158		8,558		8,558		123,716				253	02/17/2017	1FE
92769V-AC-3	VIRGIN MEDIA FINANCE PLC	F	01/02/2013	BANK OF AMERICA		1,601,250	1,500,000	1,522,500	1,521,069		(30)		(30)		1,521,039		80,211	80,211	31,063	02/15/2022	3FE
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2013	SCHEDULED REDEMPTION		335,488	335,488	335,488	335,488						335,488				9,494	01/15/2019	1
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2013	SCHEDULED REDEMPTION		285,072	285,072	285,072	285,072						285,072				8,068	01/15/2019	1
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2013	SCHEDULED REDEMPTION		234,393	234,393	234,393	234,393						234,393				6,633	01/15/2019	1
931142-CZ-4	WAL-MART STORES INC		02/14/2013	GOLDMAN, SACHS & CO.		12,599,368	11,775,000	11,915,947	11,897,309		(1,888)		(1,888)		11,895,421		703,947	703,947	122,247	10/25/2020	1FE
25468P-CV-6	WALT DISNEY COMPANY/THE		01/17/2013	WELLS FARGO BROKERAGE SERVICES		24,915,250	25,000,000	24,822,250	24,825,224		2,111		2,111		24,827,335		87,915	87,915	40,486	12/01/2017	1FE
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS		03/25/2013	SCHEDULED REDEMPTION		161,600	755,231	95,665	93,634	2,722	65,245		67,966		161,600				342,139	09/25/2046	6FM
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS		03/25/2013	SCHEDULED REDEMPTION		33,261	260,898	42,003	35,676		(2,415)		(2,415)		33,261				260,560	06/25/2046	5FM
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS		03/25/2013	SCHEDULED REDEMPTION		36,437	153,083	21,805	16,827	2,239	17,371		19,610		36,437				160,318	08/25/2046	5FM
92926W-AB-3	WAMU 2007-OA1 A1B RMBS		03/25/2013	SCHEDULED REDEMPTION		231,156	2,365,248	417,734	128,830	81,863	20,463		102,326		231,156				505,690	02/25/2047	1FM
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		281,692	358,311	203,913	206,159		75,533		75,533		281,692				2,437	10/25/2042	1FM
94973B-AA-9	WELLS ENTERPRISES INC		01/15/2013	BANK OF MONTREAL		518,750	500,000	500,000							500,000		18,750	18,750		02/01/2020	4FE
95235L-AJ-9	WEST CORPORATION TERM B-4		02/20/2013	EXCHANGE		5,649,226	5,649,339	5,649,430	5,649,231	8,703	(5)		8,698		5,649,226				54,446	07/15/2016	4FE
959802-AR-0	WESTERN UNION CO/THE		01/07/2013	GOLDMAN, SACHS & CO.		1,997,600	2,000,000	1,990,120	1,990,228		46		46		1,990,274		7,326	7,326	4,792	12/10/2017	2FE
96032Q-AA-0	WESTGATE RESORTS ABS		03/01/2013	SCHEDULED REDEMPTION		1,659,533	1,659,533	1,659,533	1,659,533						1,659,533				16,682	09/20/2025	1FE
96032Q-AC-6	WESTGATE RESORTS ABS		03/01/2013	SCHEDULED REDEMPTION		1,244,463	1,244,463	1,244,463	1,244,463						1,244,463				15,290	09/20/2025	2AM
96208T-AA-2	WEX INC		01/28/2013	WELLS FARGO		753,750	750,000	750,000							750,000		3,750	3,750		02/01/2023	3FE
949808-AT-6	WFMBS 2003-J 2A5 RMBS		03/01/2013	SCHEDULED REDEMPTION		341,014	341,014	335,580	340,344		671		671		341,014				3,341	10/25/2033	1FM
94980S-AT-2	WFMBS 2006-9 1A18 RMBS		03/01/2013	SCHEDULED REDEMPTION		867,119	867,119	824,090	829,717		37,402		37,402		867,119				11,687	04/25/2037	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		113,558	113,558	88,396	86,456		27,102		27,102		113,558				1,195	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		03/01/2013	SCHEDULED REDEMPTION		239,631	239,631	211,997	210,009		29,622		29,622		239,631				2,907	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		03/01/2013	SCHEDULED REDEMPTION		260,703	260,703	232,155	228,238		32,465		32,465		260,703				3,421	09/25/2041	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		03/01/2013	SCHEDULED REDEMPTION		639,787	639,787	564,166	548,946		90,841		90,841		639,787				8,396	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		03/01/2013	SCHEDULED REDEMPTION		445,088	453,009	401,775	383,127		61,961		61,961		445,088				5,928	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		03/01/2013	SCHEDULED REDEMPTION		287,824	308,888	271,061	260,341		27,482		27,482		287,824				4,073	09/25/2037	1FM
96332H-CF-4	WHIRLPOOL CORP		02/25/2013	MORGAN STANLEY DEAN WITTER		7,045,430	7,000,000	6,986,070			3		3		6,986,073		59,357	59,357	719	03/01/2023	2FE
92929L-AK-4	WMG ACQUISITIONS CORP INITIAL TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		81,250	81,250	81,494	81,498		(248)		(248)		81,250				652	11/01/2018	3FE
98158Q-AD-8	WORLD OMNI AUTO RECEIVABLES TR ABS		01/24/2013	NOMURA SECURITIES INTERNATIONAL, INC.		27,065,040	27,000,000	26,990,564	26,991,013		170		170		26,991,183		73,858	73,858	25,110	01/15/2019	1FE
98152E-AG-4	WORLD OMNI MASTER OWNER TRUST		03/20/2013	NOMURA SECURITIES INTERNATIONAL, INC.		12,007,031	12,000,000	12,000,000							12,000,000		7,031	7,031	5,215	02/15/2018	1FE
98310W-AE-8	WYNDHAM WORLDWIDE		03/04/2013	TENDER OFFER		3,674,760	3,000,000	3,124,990	3,100,599		(1,918)		(1,918)		3,098,681		576,079	576,079	202,469	03/01/2020	2FE
98310W-AF-5	WYNDHAM WORLDWIDE		03/04/2013	TENDER OFFER		5,575,416	4,900,000	5,058,000	5,021,145		(3,670)		(3,670)		5,017,475		557,941	557,941	313,702	02/01/2018	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,135,606,488	2,114,810,902	2,097,099,182	1,752,052,104	1,499,174	4,488,129		5,987,303	878,096	2,092,753,262	(975,511)	43,828,738	42,853,227	29,319,711	XXX	XXX
8399997. Total - Bonds - Part 4						4,631,658,556	4,517,485,798	4,537,018,647	3,167,531,043	3,514,550	2,582,339		6,096,888	878,096	4,540,196,887	(975,511)	92,437,180	91,461,669	51,281,753	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						4,631,658,556	4,517,485,798	4,537,018,647	3,167,531,043	3,514,550	2,582,339		6,096,888	878,096	4,540,196,887	(975,511)	92,437,180	91,461,669	51,281,753	XXX	XXX
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM		01/24/2013	BANK OF AMERICA	130,000.000	3,266,250	0.00	3,250,000	3,250,000						3,250,000		16,250	16,250			RP2LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,266,250	XXX	3,250,000	3,250,000						3,250,000		16,250	16,250		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						3,266,250	XXX	3,250,000	3,250,000						3,250,000		16,250	16,250		XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						3,266,250	XXX	3,250,000	3,250,000						3,250,000		16,250	16,250		XXX	XXX
336901-10-3	1ST SOURCE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	35,492		33,704	35,344	(1,640)			(1,640)		33,704		1,788	1,788			L
88554D-20-5	3D SYSTEMS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	193,099		49,591	167,519	(117,928)			(117,928)		49,591		143,508	143,508			L
000361-10-5	A A R CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,720.000	71,775		52,861	69,490	(16,628)			(16,628)		52,861		18,913	18,913	279		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
000360-20-6	AAON INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	62,680		45,023	58,019	(12,996)			(12,996)		45,023		17,657	17,657			L
002535-30-0	AARONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,900.000	145,436		110,181	138,572	(28,391)			(28,391)		110,181		35,255	35,255	83		L
002567-10-5	ABAXIS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	81,850		57,221	78,652	(21,431)			(21,431)		57,221		24,629	24,629			L
002824-10-0	ABBOTT LABS		01/03/2013	DISTRIBUTION	0.000	4,408,247		4,408,247							4,408,247						L
00287Y-10-9	ABBVIE INC		02/21/2013	GOLDMAN, SACHS & CO.	15,304.000	588,581		522,159							522,159		66,422	66,422	6,122		L
003654-10-0	ABIOMED INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	34,975		24,355	34,727	(10,372)			(10,372)		24,355		10,621	10,621			L
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	27,386		16,683	28,215	(11,532)			(11,532)		16,683		10,703	10,703			L
004239-10-9	ACADIA REALTY TRUST		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	39,388		22,638	37,620	(14,982)			(14,982)		22,638		16,750	16,750	270		L
00430U-10-3	ACCELRYS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,720.000	53,237		35,396	51,766	(16,370)			(16,370)		35,396		17,841	17,841			L
00081T-10-8	ACCO BRANDS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,340.000	36,289		32,961	31,856	1,106			1,106		32,961		3,328	3,328			L
00438V-10-3	ACCRETIVE HEALTH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	36,045		32,458	31,906	552			552		32,458		3,587	3,587			L
004397-10-5	ACCURAY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,100.000	25,761		20,502	32,793	(12,291)			(12,291)		20,502		5,259	5,259			L
004498-10-1	ACI WORLDWIDE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	896.000	42,317		25,353	39,146	(13,794)			(13,794)		25,353		16,964	16,964			L
004764-10-6	ACME PACKET INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,280.000	100,061		67,838	94,674	(26,836)			(26,836)		67,838		32,223	32,223			L
00484M-10-6	ACORDA THERAPEUTICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,780.000	108,886		93,904	93,971	(67)			(67)		93,904		14,983	14,983			L
00508X-20-3	ACTUANT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	129,710		81,768	122,246	(40,478)			(40,478)		81,768		47,942	47,942			L
00508Y-10-2	ACUITY BRANDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,380.000	165,277		86,918	161,197	(74,280)			(74,280)		86,918		78,359	78,359	309		L
005125-10-9	ACXIOM CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,320.000	118,424		91,491	110,347	(18,857)			(18,857)		91,491		26,933	26,933			L
00738A-10-6	ADTRAN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,180.000	84,193		84,812	81,677	3,135			3,135		84,812		(619)	(619)			L
007973-10-0	ADVANCED ENERGY INDUSTRIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,000.000	61,386		52,254	55,240	(2,986)			(2,986)		52,254		9,133	9,133			L
007974-10-8	ADVENT SOFTWARE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	25,544		22,879	22,235	643			643		22,879		2,665	2,665			L
00762W-10-7	ADVISORY BOARD CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	153,846		90,540	132,884	(42,344)			(42,344)		90,540		63,306	63,306			L
00770F-10-4	AEGION CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	68,159		55,829	64,351	(8,522)			(8,522)		55,829		12,330	12,330			L
007865-10-8	AEROPOSTALE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,460.000	74,953		59,023	71,035	(12,012)			(12,012)		59,023		15,930	15,930			L
001040-10-7	AFC ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	60,393		25,180	54,873	(29,693)			(29,693)		25,180		35,213	35,213			L
008252-10-8	AFFILIATED MANAGERS GR		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	490,655		299,858	442,510	(142,652)			(142,652)		299,858		190,797	190,797			L
001204-10-6	AGL RESOURCES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,627.000	399,924		380,386	384,791	(4,405)			(4,405)		380,386		19,537	19,537			L
008492-10-0	AGREE REALTY CORP		03/29/2013	DISTRIBUTION	0.000	50		50							50						L
00912X-30-2	AIR LEASE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,600.000	133,016		124,721	120,400	4,329			4,329		124,729		8,287	8,287			L
009128-30-7	AIR METHODS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	25,821		13,549	22,134	(8,585)			(8,585)		13,549		12,272	12,272			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
G0129K-10-4	AIRCASTLE LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,180.000	69,339		57,280	64,957	(7,677)			(7,677)		57,280		12,059	12,059			L
009728-10-6	AKORN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,580.000	71,398		45,406	74,549	(29,143)			(29,143)		45,406		25,992	25,992			L
011659-10-9	ALASKA AIR GROUP, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	800.000	36,901		25,296	34,472	(9,176)			(9,176)		25,296		11,606	11,606			L
012348-10-8	ALBANY INTERNATIONAL CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,100.000	77,555		75,143	70,308	4,835			4,835		75,143		2,412	2,412			L
012653-10-1	ALBEMARLE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,840.000	366,766		263,373	362,781	(99,408)			(99,408)		263,373		103,393	103,393	1,168		L
01449J-10-5	ALERE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,800.000	121,133		113,970	107,300	6,670			6,670		113,970		7,163	7,163			L
014491-10-4	ALEXANDER AND BALDWIN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	88,385		47,268	78,124	(30,857)			(30,857)		47,268		41,117	41,117			L
014752-10-9	ALEXANDERS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	65,687		36,624	66,160	(29,536)			(29,536)		36,624		29,063	29,063	550		L
015271-10-9	ALEXANDRIA REAL ESTATE		03/29/2013	Various	4,600.000	337,031		319,785	318,872	726			726		319,785		17,246	17,246	2,134		L
016255-10-1	ALIGN TECHNOLOGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,500.000	130,925		77,627	124,875	(47,248)			(47,248)		77,627		53,297	53,297			L
G01767-10-5	ALKERMES PLC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,360.000	139,526		61,314	117,787	(56,473)			(56,473)		61,314		78,212	78,212			L
017175-10-0	ALLEGHANY CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16.000	5,811		4,795	5,367	(572)			(572)		4,795		1,016	1,016			L
018522-30-0	ALLETE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	124,876		100,126	111,466	(11,339)			(11,339)		100,126		24,750	24,750			L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	157,171		120,288	148,704	(28,416)			(28,416)		120,288		36,883	36,883			L
019344-10-0	ALLIED NEVADA GOLD CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,300.000	153,011		163,651	189,819	(26,168)			(26,168)		163,651		(10,640)	(10,640)			L
H01531-10-4	ALLIED WORLD ASSURANCE CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	236,385		177,456	222,216	(44,760)			(44,760)		177,456		58,929	58,929			L
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,116.000	157,722		154,288	132,973	21,315			21,315		154,288		3,434	3,434			L
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	81,795		33,524	62,050	(28,526)			(28,526)		33,524		48,271	48,271			L
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,380.000	162,390		120,910	151,662	(30,753)			(30,753)		120,910		41,480	41,480			L
02153X-10-8	ALTISOURCE ASSET MANAGEMENT CORP		02/05/2013	Various	94.000	11,776		387	3,280	(7,241)			(7,241)		387		11,388	11,388			U
L0175J-10-4	ALTISOURCE PORTFOLIO SOL	R	03/07/2013	Various	540.000	47,681		17,846	46,794	(29,367)			(29,367)		17,427		30,254	30,254			L
02153W-10-0	ALTISOURCE RESIDENTIAL CLASS B		02/05/2013	Various	313.330	5,799		1,292	2,112	(3,402)			(3,402)		1,292		4,507	4,507			L
02208R-10-6	ALTRA HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	62,226		38,820	57,330	(18,510)			(18,510)		38,820		23,406	23,406			L
00164V-10-3	AMC NETWORKS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,540.000	144,974		83,817	125,730	(41,913)			(41,913)		83,817		61,157	61,157			L
02341W-10-3	AMCOL INTL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	74,056		75,419	76,086	(667)			(667)		75,419		(1,363)	(1,363)	496		L
023436-10-8	AMEDISYS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	26,981		25,200	27,048	(1,848)			(1,848)		25,200		1,781	1,781			L
023586-10-0	AMERCO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	21,129		15,973	20,290	(4,317)			(4,317)		15,973		5,156	5,156			L
02913V-10-3	AMERICA PUBLIC EDUCATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,580.000	59,681		57,695	57,054	641			641		57,695		1,986	1,986			L
024013-10-4	AMERICAN ASSETS TR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,000.000	87,287		53,635	83,790	(30,155)			(30,155)		53,635		33,652	33,652			L
024061-10-3	AMERICAN AXLE MFG HLDGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	50,663		42,708	49,056	(6,348)			(6,348)		42,708		7,955	7,955			L
02503Y-10-3	AMERICAN C AP LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,500.000	266,029		174,934	246,000	(71,066)			(71,066)		174,934		91,095	91,095			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/29/2013	Various	1,000.000	49,744		28,910	46,130	(17,942)			(17,942)		28,910		20,833	20,833	(445)		L
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,880.000	503,326		459,529	459,567	(34)			(34)		459,533		43,793	43,793	19,850		L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,040.000	164,175		96,093	164,900	(68,807)			(68,807)		96,093		68,081	68,081			L
025676-20-6	AMERICAN EQUITY INVT LIFE HL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	48,519		32,449	43,956	(11,507)			(11,507)		32,449		16,071	16,071			L
025932-10-4	AMERICAN FINANCIAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,840.000	206,539		140,408	191,277	(50,868)			(50,868)		140,408		66,131	66,131	944		L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,080.000	49,071		44,260	52,021	(7,762)			(7,762)		44,260		4,811	4,811			L
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		02/05/2013	Various	960.000	75,462		72,224	65,558	6,666			6,666		72,224		3,238	3,238			L
029899-10-1	AMERICAN STATES WATER CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,440.000	124,184		91,722	117,071	(25,350)			(25,350)		91,722		32,462	32,462			L
030371-10-8	AMERICAN VANGUARD CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	67,016		22,788	62,761	(39,974)			(39,974)		22,788		44,229	44,229			L
03062T-10-5	AMERICAS CAR-MART INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	800.000	31,364		22,984	32,416	(9,432)			(9,432)		22,984		8,380	8,380			L
03076K-10-8	AMERIS BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1.000	13		7	12	(6)			(6)		7		6	6			L
03071H-10-0	AMERISAFE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,760.000	50,270		32,361	47,960	(15,599)			(15,599)		32,361		17,909	17,909			L
03070Q-10-1	AMERISTAR CASINOS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,340.000	88,685		63,847	87,642	(23,794)			(23,794)		63,847		24,838	24,838			L
031652-10-0	AMKOR TECHNOLOGY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,420.000	38,738		36,711	35,785	926			926		36,711		2,027	2,027			L
001744-10-1	AMN HEALTHCARES SERVICES INC		01/30/2013	MORGAN STANLEY CO. INC. NEW YORK	5,160.000	62,795		26,522	59,598	(33,076)			(33,076)		26,522		36,273	36,273			L
03232P-40-5	AMSUNG CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	63,075		42,755	60,620	(17,866)			(17,866)		42,755		20,321	20,321			L
032359-30-9	AMTRUST FINL SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,156.000	71,583		44,216	61,856	(17,640)			(17,640)		44,216		27,367	27,367			L
032515-10-8	ANADIGICS INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	1,200.000	3,150		2,172	3,024	(852)			(852)		2,172		978	978			L
032657-20-7	ANALOGIC CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	67,114		38,371	63,898	(25,527)			(25,527)		38,371		28,744	28,744			L
032744-10-4	ANAREN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	51,226		49,200	50,570	(1,370)			(1,370)		49,200		2,026	2,026			L
034164-10-3	ANDERSON INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	66,739		50,371	60,918	(10,547)			(10,547)		50,371		16,367	16,367	227		L
03475V-10-1	ANGIODYNAMICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	44,167		41,184	39,564	1,620			1,620		41,184		2,983	2,983			L
035290-10-5	ANIXTER INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,940.000	129,916		108,446	124,121	(15,674)			(15,674)		108,447		21,469	21,469			L
035623-10-7	ANN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	123,132		98,629	137,390	(38,761)			(38,761)		98,629		24,503	24,503			L
03662Q-10-5	ANSYS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,280.000	464,491		312,095	422,895	(110,799)			(110,799)		312,097		152,394	152,394			L
00184X-10-5	AOL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,280.000	160,098		55,071	156,341	(101,270)			(101,270)		55,071		105,027	105,027			L
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,580.000	237,553		193,737	232,175	(38,438)			(38,438)		193,737		43,816	43,816			L
037598-10-9	APOGEE ENTERPRISES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	56,343		21,045	55,131	(34,086)			(34,086)		21,045		35,298	35,298			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	126,592		97,753	121,829	(24,076)			(24,076)		97,753		28,839	28,839			L
03822W-40-6	APPLIED MICRO CIRCUITS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,740.000	50,127		32,661	48,216	(15,555)			(15,555)		32,661		17,466	17,466			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
038336-10-3	APTARGROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,920.000	203,392		168,507	187,062	(18,555)			(18,555)		168,507		34,885	34,885	980		L
03836W-10-3	AQUA AMERICA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,280.000	225,314		155,767	210,478	(54,711)			(54,711)		155,767		69,547	69,547			L
03875Q-10-8	ARBITRON INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	96,727		73,885	96,161	(22,276)			(22,276)		73,885		22,842	22,842	206		L
04010L-10-3	ARES CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,443.000	240,252		171,707	235,253	(63,545)			(63,545)		171,707		68,545	68,545			L
G0464B-10-7	ARGO GROUP INTL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,100.000	111,037		99,712	104,129	(4,417)			(4,417)		99,712		11,325	11,325			L
04033A-10-0	ARIAD PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	33,913		3,530	32,606	(29,076)			(29,076)		3,530		30,383	30,383			L
040790-10-7	ARKANSAS BEST CORP DEL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	15,452		12,586	14,516	(1,930)			(1,930)		12,586		2,866	2,866			L
042315-10-1	ARMOUR RESIDENTIAL REIT		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,700.000	61,729		59,308	56,289	3,019			3,019		59,308		2,422	2,422	696		L
04247X-10-2	ARMSTRONG WORLD IND		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	90,254		62,769	83,197	(20,428)			(20,428)		62,769		27,485	27,485			L
04269Q-10-0	ARRIS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,380.000	138,527		100,040	125,197	(25,158)			(25,158)		100,040		38,487	38,487			L
043136-10-0	ARTHROCARE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	83,360		72,012	79,557	(7,545)			(7,545)		72,012		11,348	11,348			L
363576-10-9	ARTHUR J GALLAGHER & CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,440.000	235,341		173,043	223,146	(50,100)			(50,100)		173,046		62,296	62,296			L
043176-10-6	ARUBA NETWORKS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,620.000	133,571		89,979	116,615	(26,636)			(26,636)		89,979		43,592	43,592			L
043436-10-4	ASBURY AUTOMOTIVE GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	63,228		27,232	58,935	(31,703)			(31,703)		27,232		35,996	35,996			L
04351G-10-1	ASCENA RETAIL GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,882.000	65,057		48,025	71,778	(23,754)			(23,754)		48,025		17,033	17,033			L
043632-10-8	ASCENT CAPITAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	71,133		32,828	68,134	(35,306)			(35,306)		32,828		38,306	38,306			L
044103-10-9	ASHFORD HOSPITALITY TRUST		03/29/2013	Various	5,360.000	64,832		54,908	56,334	(2,042)			(2,042)		54,908		9,924	9,924	(1,804)		L
044209-10-4	ASHLAND INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,860.000	465,221		342,836	471,203	(128,367)			(128,367)		342,836		122,385	122,385			L
G05384-10-5	ASPEN INSURANCE HLDGS LTD	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,420.000	183,321		144,070	173,874	(29,804)			(29,804)		144,070		39,251	39,251			L
045327-10-3	ASPEN TECHNOLOGY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,720.000	208,541		117,663	185,741	(68,068)			(68,068)		117,673		90,868	90,868			L
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,680.000	26,211		26,130	26,130						26,130		81	81			L
045604-10-5	ASSOCIATED ESTATES		03/29/2013	Various	3,980.000	65,278		62,121	64,158	(2,075)			(2,075)		62,121		3,157	3,157	551		L
046224-10-1	ASTEC INDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	63,585		56,761	59,327	(2,567)			(2,567)		56,761		6,824	6,824			L
04685W-10-3	ATHENAHEALTH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	160,997		79,253	135,148	(55,895)			(55,895)		79,253		81,745	81,745			L
049079-20-5	ATLANTIC TELE NETWORK INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,140.000	48,370		37,574	41,849	(4,275)			(4,275)		37,574		10,796	10,796			L
049513-10-4	ATMEL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	32,280.000	217,608		150,586	211,434	(60,848)			(60,848)		150,586		67,021	67,021			L
00207R-10-1	ATMI INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	56,460		56,107	57,629	(1,522)			(1,522)		56,107		353	353			L
049560-10-5	ATMOS ENERGY CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,680.000	249,656		203,303	234,602	(31,296)			(31,296)		203,305		46,351	46,351			L
050095-10-8	ATWOOD OCEANICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,840.000	203,548		138,419	175,834	(37,413)			(37,413)		138,421		65,127	65,127			L
05329W-10-2	AUTONATION INC DEL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	68,038		41,019	60,344	(19,325)			(19,325)		41,019		27,020	27,020			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,240.000	74,588		72,122	78,567	(6,445)			(6,445)		72,122		2,466	2,466			L
05348P-40-1	AVANIR PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,080.000	32,561		31,662	29,140	2,522			2,522		31,662		899	899			L
053774-10-5	AVIS BUDGET GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,700.000	167,159		101,160	152,614	(51,454)			(51,454)		101,160		65,998	65,998			L
05379B-10-7	AVISTA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	90,313		77,650	84,385	(6,735)			(6,735)		77,650		12,663	12,663			L
002444-10-7	AVX CORP	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,180.000	58,544		49,676	55,840	(6,164)			(6,164)		49,676		8,868	8,868			L
05463D-10-0	AXIALL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	139,467		62,004	106,502	(44,498)			(44,498)		62,004		77,463	77,463			L
002474-10-4	AZZ INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	102,134		47,851	92,232	(44,381)			(44,381)		47,851		54,282	54,282	336		L
05508R-10-6	B G FOODS INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,080.000	130,441		77,235	115,505	(38,270)			(38,270)		77,235		53,206	53,206	1,183		L
073302-10-1	B/E AEROSPACE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,280.000	218,061		132,307	211,432	(79,125)			(79,125)		132,307		85,754	85,754			L
05615F-10-2	BABCOCK AND WILCOX CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,040.000	237,808		231,289	236,848	(5,559)			(5,559)		231,289		6,519	6,519			L
056525-10-8	BADGER METER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	78,222		68,281	73,960	(5,678)			(5,678)		68,281		9,941	9,941			L
057665-20-0	BALCHEM CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10.000	375		192	364	(172)			(172)		192		182	182			L
05874B-10-7	BALLY TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,440.000	111,996		65,831	109,092	(43,261)			(43,261)		65,831		46,165	46,165			L
059692-10-3	BANCORPSOUTH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,540.000	109,913		106,917	109,632	(2,714)			(2,714)		106,917		2,996	2,996	75		L
063904-10-6	BANK OF THE OZARKS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	46,940		26,146	42,842	(16,695)			(16,695)		26,146		20,794	20,794	192		L
06652K-10-3	BANKUNITED INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	58,205		44,866	53,279	(8,413)			(8,413)		44,866		13,339	13,339			L
067774-10-9	BARNES & NOBLE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	29,315		28,380	33,198	(4,818)			(4,818)		28,380		935	935			L
067806-10-9	BARNES GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,860.000	91,500		77,789	86,696	(8,907)			(8,907)		77,789		13,712	13,712			L
H05072-10-5	BARRY CALLEBAUT AG	D	03/05/2013	DISTRIBUTION	0.000	4,700		4,355							4,355	345		345			U
073295-10-7	BBCN BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,580.000	68,662		52,225	64,561	(12,327)			(12,327)		52,234		16,428	16,428			L
073685-10-9	BEACON ROOFING SUPPLY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	122,032		53,620	113,152	(59,532)			(59,532)		53,620		68,412	68,412			L
075571-10-9	BEBE STORES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,460.000	22,740		21,785	21,785						21,785		955	955			L
077454-10-6	BELDEN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,260.000	156,075		88,130	146,667	(58,537)			(58,537)		88,130		67,945	67,945			L
080555-10-5	BELO CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,340.000	11,111		10,533	10,278	256			256		10,533		577	577			L
081437-10-5	BEMIS CO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,620.000	237,454		189,761	221,505	(31,742)			(31,742)		189,763		47,691	47,691			L
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,580.000	61,237		57,610	62,510	(4,900)			(4,900)		57,610		3,627	3,627			L
084680-10-7	BERKSHIRE HILLS BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	56,634		48,953	55,832	(6,880)			(6,880)		48,953		7,681	7,681			L
085789-10-5	BERRY PETROLEUM CO CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,320.000	82,388		75,844	77,836	(1,992)			(1,992)		75,844		6,544	6,544			L
05541T-10-1	BGC PARTNERS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,560.000	24,845		23,616	22,698	918			918		23,616		1,229	1,229			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
08986R-10-1	BIGLARI HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	27.000	9,951		6,272	10,531	(4,259)			(4,259)		6,272		3,679	3,679			L
090572-20-7	BIO RAD LABORATORIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	156,574		136,286	142,868	(6,582)			(6,582)		136,286		20,288	20,288			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,640.000	416,846		180,189	376,270	(196,081)			(196,081)		180,189		236,656	236,656			L
09063H-10-7	BIOMED REALTY TRUST INC		03/29/2013	Various	9,600.000	197,591		130,274	185,568	(55,987)			(55,987)		130,274		67,317	67,317	6		L
09057G-60-2	BIO-REFERENCE LABS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	63,386		49,102	65,413	(16,312)			(16,312)		49,102		14,285	14,285			L
09069N-10-8	BIOSCRIP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	52,985		29,210	50,188	(20,978)			(20,978)		29,210		23,775	23,775			L
092113-10-9	BLACK HILLS CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,460.000	99,641		62,957	89,396	(26,439)			(26,439)		62,957		36,683	36,683			L
09227Q-10-0	BLACKBAUD INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	12,622		11,376	11,415	(39)			(39)		11,376		1,246	1,246			L
092533-10-8	BLACKROCK KELSO CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,520.000	36,942		36,137	35,411	726			726		36,137		805	805	915		L
095180-10-5	BLOUNT INTERNATIONAL INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	70,659		59,245	65,178	(5,933)			(5,933)		59,245		11,414	11,414			L
095229-10-0	BLUCORA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	40,264		21,104	42,417	(21,313)			(21,313)		21,104		19,159	19,159			L
09578R-10-3	BLUE NILE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	59,254		58,704	68,530	(9,826)			(9,826)		58,704		549	549			L
096761-10-1	BOB EVANS FARMS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	96,723		65,437	88,440	(23,003)			(23,003)		65,437		31,286	31,286			L
097023-10-5	BOEING CO		03/13/2013	GOLDMAN, SACHS & CO.	13,243.000	1,113,695		1,005,268	997,992	7,276			7,276		1,005,268		108,427	108,427	6,423		L
09746Y-10-5	BOISE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,140.000	59,309		45,810	56,763	(10,953)			(10,953)		45,810		13,499	13,499			L
05561Q-20-1	BOK FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	116,788		115,357	113,277	2,080			2,080		115,357		1,431	1,431			L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,760.000	53,380		36,156	51,898	(15,742)			(15,742)		36,156		17,224	17,224			L
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	84,589		59,911	78,114	(18,204)			(18,204)		59,911		24,678	24,678			L
101405-10-8	BOULDER BRANDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,440.000	60,235		18,160	57,276	(39,116)			(39,116)		18,160		42,076	42,076			L
104674-10-6	BRADY CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	152,021		148,902	146,292	2,610			2,610		148,902		3,118	3,118	832		L
105368-20-3	BRANDYWINE REALTY		03/29/2013	Various	11,780.000	155,996		147,473	143,598	3,313			3,313		147,473		8,524	8,524	(1,575)		L
05564E-10-6	BRE PROPERTIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,240.000	268,838		219,579	266,349	(46,770)			(46,770)		219,579		49,259	49,259			L
10807M-10-5	BRIDGEPOINT EDUCATION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	17,683		16,753	17,716	(963)			(963)		16,753		930	930			L
109043-10-9	BRIGGS & STRATTON CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,300.000	124,481		118,261	111,724	6,537			6,537		118,261		6,220	6,220			L
109641-10-0	BRINKER INTERNATIONAL, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,560.000	115,425		65,931	110,324	(44,393)			(44,393)		65,931		49,494	49,494			L
109696-10-4	BRINKS COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,680.000	111,191		95,171	104,990	(9,819)			(9,819)		95,171		16,020	16,020	368		L
110394-10-3	BRISTOW GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	140,617		106,470	133,077	(26,607)			(26,607)		106,470		34,147	34,147			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,520.000	198,037		187,525	194,938	(7,412)			(7,412)		187,525		10,512	10,512	1,534		L
11133B-40-9	BROADSOFT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	58,743		53,747	61,761	(8,014)			(8,014)		53,747		4,997	4,997			L
112463-10-4	BROOKDALE SENIOR LIVING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,420.000	199,690		135,165	187,874	(52,710)			(52,710)		135,165		64,525	64,525			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
11373M-10-7	BROOKLINE BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,860.000	78,283		75,680	75,310	370			370		75,680		2,603	2,603			L
114340-10-2	BROOKS AUTOMATION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,860.000	45,755		32,611	39,123	(6,512)			(6,512)		32,611		13,144	13,144			L
115236-10-1	BROWN & BROWN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,680.000	209,992		152,851	195,533	(42,678)			(42,678)		152,854		57,137	57,137	691		L
115736-10-0	BROWN SHOE COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,560.000	77,241		44,883	83,767	(38,884)			(38,884)		44,883		32,358	32,358			L
116794-10-8	BRUKER CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,340.000	89,672		76,858	81,542	(4,684)			(4,684)		76,858		12,814	12,814			L
117043-10-9	BRUNSWICK CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,640.000	239,723		140,743	193,158	(52,415)			(52,415)		140,743		98,980	98,980			L
118255-10-8	BUCKEYE TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,000.000	57,176		34,917	57,420	(22,503)			(22,503)		34,917		22,260	22,260			L
118440-10-6	BUCKLE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,140.000	99,162		77,942	95,530	(17,588)			(17,588)		77,942		21,221	21,221			L
119848-10-9	BUFFALO WILD WINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	65,941		39,915	65,538	(25,623)			(25,623)		39,915		26,026	26,026			L
12467B-30-4	C&J ENERGY SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	79,409		67,268	73,325	(6,052)			(6,052)		67,273		12,136	12,136			L
126804-30-1	CABELAS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	84,134		35,684	68,470	(32,786)			(32,786)		35,684		48,450	48,450			L
127055-10-1	CABOT CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	188,164		147,092	173,484	(26,392)			(26,392)		147,092		41,072	41,072			L
127190-30-4	CACI INTERNATIONAL SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	71,430		60,003	70,438	(10,435)			(10,435)		60,003		11,427	11,427			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,300.000	171,616		89,533	166,173	(76,640)			(76,640)		89,533		82,083	82,083			L
12738T-10-0	CADENCE PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,940.000	34,758		29,922	33,243	(3,310)			(3,310)		29,932		4,826	4,826			L
128030-20-2	CAL MAINE FOODS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	37,477		29,777	36,198	(6,421)			(6,421)		29,777		7,700	7,700	179		L
129603-10-6	CALGON CARBON CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,360.000	87,161		83,415	76,005	7,410			7,410		83,415		3,746	3,746			L
130788-10-2	CALIFORNIA WATER SERVICE GRP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	114,825		112,362	107,898	4,464			4,464		112,362		2,463	2,463			L
131193-10-4	CALLOWAY GOLF COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,340.000	41,587		32,778	41,210	(8,432)			(8,432)		32,778		8,809	8,809			L
133131-10-2	CAMDEN PROP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,160.000	363,436		266,672	351,964	(85,290)			(85,290)		266,673		96,763	96,763	2,890		L
13466Y-10-5	CAMPUS CREST COMMUNITIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,160.000	62,514		56,705	63,262	(6,556)			(6,556)		56,705		5,809	5,809	826		L
138098-10-8	CANTEL MEDICAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	310.000	9,765		3,503	9,216	(5,713)			(5,713)		3,503		6,262	6,262			L
140501-10-7	CAPITAL SOUTHWEST CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	58,366		41,339	53,800	(12,461)			(12,461)		41,339		17,027	17,027			L
14055X-10-2	CAPITALSOURCE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,740.000	150,623		105,642	142,049	(36,407)			(36,407)		105,642		44,981	44,981			L
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,361.000	62,912		57,639	62,670	(5,031)			(5,031)		57,639		5,273	5,273	402		L
140288-10-1	CAPLEASE INC		03/29/2013	Various	9,040.000	52,999		30,460	50,353	(20,113)			(20,113)		30,460		22,539	22,539	(1,837)		L
14067E-50-6	CAPSTEAD MORTGAGE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	50,070		42,871	46,568	(3,697)			(3,697)		42,871		7,199	7,199	1,218		L
140781-10-5	CARBO CERAMICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	66,627		47,456	68,939	(21,483)			(21,483)		47,456		19,171	19,171	238		L
14161H-10-8	CARDTRONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	70,531		46,357	65,048	(18,690)			(18,690)		46,357		24,174	24,174			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
141665-10-9	CAREER EDUCATION CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,900.000	19,195		17,641	20,768	(3,127)			(3,127)		17,641		1,554	1,554			L
142339-10-0	CARLISLE CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,580.000	293,330		180,663	269,121	(88,458)			(88,458)		180,663		112,667	112,667			L
144285-10-3	CARPENTER TECHNOLOGY CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	180,676		136,534	177,607	(41,074)			(41,074)		136,534		44,143	44,143			L
144577-10-3	CARRIZO OIL GAS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	59,379		55,474	58,158	(2,684)			(2,684)		55,474		3,905	3,905			L
147195-10-1	CASCADE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	30,972		22,563	30,864	(8,301)			(8,301)		22,563		8,410	8,410			L
147528-10-3	CASEYS GENERAL STORES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	135,995		93,380	132,750	(39,370)			(39,370)		93,380		42,615	42,615	413		L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	81,891		53,951	67,439	(13,488)			(13,488)		53,951		27,940	27,940			L
148887-10-2	CATAMARAN CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,884.000	204,600		188,335	182,975	5,360			5,360		188,335		16,265	16,265			L
149150-10-4	CATHAY GENERAL BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,340.000	103,999		75,560	104,130	(28,570)			(28,570)		75,560		28,439	28,439			L
149205-10-6	CATO CORP NEW		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	536		504	549	(44)			(44)		504		32	32			L
14964U-10-8	CAVIUM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	100,475		94,332	98,624	(4,289)			(4,289)		94,334		6,140	6,140			L
124830-10-0	CBL AND ASSOCIATES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	49,419		21,981	48,359	(26,378)			(26,378)		21,981		27,438	27,438	502		L
12503M-10-8	CBOE HOLDINGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,840.000	229,889		181,789	201,506	(19,709)			(19,709)		181,797		48,091	48,091			L
125137-10-9	CEC ENTERTAINMENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	40,065		31,996	40,492	(8,496)			(8,496)		31,996		8,069	8,069			L
15118Q-10-9	CELTIC EXPLORATION LTD	C	03/06/2013	Various	6,100.000	162,277		89,414	161,062	(74,510)			(74,510)	2,863	89,414	(3,730)	76,592	72,863			U
15135B-10-1	CENTENE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	137,481		75,341	128,740	(53,399)			(53,399)		75,341		62,139	62,139			L
153527-20-5	CENTRAL GARDEN & PET SERIES A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	15,845		15,885	17,556	(1,671)			(1,671)		15,885		(40)	(40)			L
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	33,316		27,700	32,427	(4,722)			(4,722)		27,706		5,611	5,611			L
156431-10-8	CENTURY ALUMINUM COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,380.000	45,922		41,803	47,129	(5,326)			(5,326)		41,803		4,120	4,120			L
15670R-10-7	CEPHEID INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	167,591		89,396	157,555	(68,159)			(68,159)		89,396		78,195	78,195			L
157210-10-5	CEVA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	8,381		5,927	8,505	(2,578)			(2,578)		5,927		2,454	2,454			L
12541M-10-2	CH ENERGY GROUP INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,000.000	64,977		49,499	65,220	(15,722)			(15,722)		49,499		15,479	15,479	555		L
159864-10-7	CHARLES RIVER LAB		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	143,402		121,556	129,646	(8,090)			(8,090)		121,556		21,846	21,846			L
16115Q-30-8	CHART INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	30,278		12,095	30,668	(18,573)			(18,573)		12,095		18,182	18,182			L
02308C-12-6	CHARTER HALL OFFICE REIT	D	01/22/2013	DISTRIBUTION	0.000	3,137											3,137	3,137			U
162825-10-3	CHECKPOINT SYSTEMS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	39,785		34,926	35,657	(730)			(730)		34,926		4,859	4,859			L
16359R-10-3	CHEMED CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	99,835		71,278	90,539	(19,260)			(19,260)		71,279		28,556	28,556			L
163731-10-2	CHEMICAL FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,740.000	42,180		26,657	41,342	(14,685)			(14,685)		26,657		15,523	15,523			L
163893-20-9	CHEMTURA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,400.000	177,239		79,612	157,324	(77,712)			(77,712)		79,612		97,626	97,626			L
16411R-20-8	CHENIERE ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,180.000	195,587		47,734	172,400	(124,666)			(124,666)		47,734		147,853	147,853			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
165240-10-2	CHESAPEAKE LODGING TRUST		03/29/2013	Various	2,780.000	59,482		33,571	58,046	(24,499)			(24,499)		33,571		25,911	25,911	440		L
165303-10-8	CHESAPEAKE UTILITIES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	86,982		72,061	83,536	(11,475)			(11,475)		72,061		14,921	14,921	672		L
167250-10-9	CHICAGO BRIDGE IRON NY SHR		03/08/2013	DIRECT	0.360	19		19							19		1	1			L
168615-10-2	CHICO FAS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,960.000	175,442		104,779	183,862	(79,082)			(79,082)		104,779		70,663	70,663			L
168905-10-7	CHILDREN'S PLACE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	84,184		66,643	75,293	(8,650)			(8,650)		66,643		17,541	17,541			L
16934Q-10-9	CHIMERA INVESTMENT CORP		03/29/2013	Various	76,080.000	238,475		204,336	198,569	4,565			4,565		204,336		34,140	34,140	(2,282)		L
169905-10-6	CHOICE HOTELS INTL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,380.000	85,254		84,153	80,016	4,137			4,137		84,153		1,101	1,101			L
171484-10-8	CHURCHILL DOWNS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	58,076		33,645	59,805	(26,160)			(26,160)		33,645		24,431	24,431			L
171871-10-6	CINCINNATI BELL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,700.000	83,278		64,331	96,996	(32,665)			(32,665)		64,331		18,948	18,948			L
17243V-10-2	CINEMARK HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,720.000	189,379		131,470	174,586	(43,115)			(43,115)		131,470		57,908	57,908			L
17273K-10-9	CIRCOR INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	69,772		59,650	66,511	(6,862)			(6,862)		59,650		10,122	10,122			L
172755-10-0	CIRRUS LOGIC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,040.000	58,097		23,520	59,099	(35,579)			(35,579)		23,520		34,577	34,577			L
17306X-10-2	CITI TRENDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,920.000	24,743		17,026	26,419	(9,389)			(9,389)		17,030		7,712	7,712			L
174740-10-0	CITIZENS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	35,684		24,495	42,211	(17,716)			(17,716)		24,495		11,190	11,190			L
174420-30-7	CITIZENS REPUBLIC BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	440.000	8,910		3,226	8,347	(5,121)			(5,121)		3,226		5,685	5,685			L
177835-10-5	CITY HOLDING CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	88,131		84,305	81,549	2,756			2,756		84,305		3,826	3,826	819		L
179895-10-7	CLARCOR INCORPORATED		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	142,285		89,644	134,740	(45,096)			(45,096)		89,644		52,641	52,641	381		L
969490-10-1	CLAYTON WILLIAMS ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	12,080		9,427	12,000	(2,573)			(2,573)		9,427		2,653	2,653			L
184496-10-7	CLEAN HARBORS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	161,620		90,013	155,128	(65,116)			(65,116)		90,013		71,607	71,607			L
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	21,717		14,674	20,358	(5,684)			(5,684)		14,674		7,043	7,043			L
18538R-10-3	CLEARWATER PAPER CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	76,116		54,657	65,789	(11,132)			(11,132)		54,657		21,459	21,459			L
18538Q-10-5	CLEARWIRE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,700.000	58,062		31,462	51,153	(19,647)			(19,647)		31,506		26,556	26,556			L
125896-10-0	CMS ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,680.000	350,538		229,810	333,518	(103,708)			(103,708)		229,810		120,728	120,728			L
12621E-10-3	CNO FINANCIAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,700.000	180,237		111,242	165,141	(53,899)			(53,899)		111,242		68,995	68,995			L
191098-10-2	COCA COLA BOTTLING COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,460.000	159,123		135,889	163,590	(27,700)			(27,700)		135,890		23,233	23,233	615		L
192108-50-4	COEUR D'ALENE MINES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,840.000	85,242		70,047	94,464	(24,417)			(24,417)		70,047		15,196	15,196			L
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	65,551		29,643	61,581	(31,938)			(31,938)		29,643		35,907	35,907			L
192422-10-3	COGNEX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	740.000	29,286		12,521	27,247	(14,726)			(14,726)		12,521		16,766	16,766			L
19247A-10-0	COHEN STEERS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	51,452		40,510	47,533	(7,023)			(7,023)		40,510		10,942	10,942			L
192576-10-6	COHU INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,260.000	24,215		22,899	24,498	(1,600)			(1,600)		22,899		1,317	1,317			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
19259P-30-0	COINSTAR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,240.000	114,850		112,174	116,502	(4,328)			(4,328)		112,174		2,676	2,676			L
194014-10-6	COLFAX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	12,439		6,089	11,298	(5,209)			(5,209)		6,089		6,350	6,350			L
195872-10-6	COLONIAL PROPERTY TRUST		03/29/2013	Various	5,380.000	121,796		89,115	114,971	(26,217)			(26,217)		89,115		32,682	32,682	(1,012)		L
19624R-10-6	COLONY FINANCIAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	9,935		6,063	8,970	(2,907)			(2,907)		6,063		3,872	3,872	184		L
197236-10-2	COLUMBIA BKG SYS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	54,882		42,428	48,438	(6,010)			(6,010)		42,428		12,454	12,454			L
198516-10-6	COLUMBIA SPORTSWEAR CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	760.000	38,411		32,400	40,554	(8,153)			(8,153)		32,400		6,011	6,011			L
199333-10-5	COLUMBUS MCKINNON CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,040.000	37,420		25,568	33,701	(8,130)			(8,130)		25,571		11,850	11,850			L
199908-10-4	COMFORT SYSTEMS USA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,480.000	69,836		67,208	66,637	571			571		67,208		2,628	2,628			L
200525-10-3	COMMERCE BANCSHARES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,912.000	183,767		172,404	172,215	191			191		172,406		11,362	11,362			L
201723-10-3	COMMERCIAL METALS CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,420.000	89,885		81,955	80,541	1,414			1,414		81,955		7,931	7,931	650		L
203233-10-1	COMMONWEALTH REIT		03/29/2013	Various	5,985.000	107,240		97,669	94,802	1,948			1,948		97,669		9,572	9,572	(3,315)		L
203607-10-6	COMMUNITY BANK SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	38,892		31,458	37,210	(5,752)			(5,752)		31,458		7,434	7,434	367		L
203668-10-8	COMMUNITY HEALTH SYSTEMS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,560.000	250,398		133,562	201,654	(68,093)			(68,093)		133,562		116,837	116,837			L
204166-10-2	COMMVAULT SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	163,435		60,102	147,785	(87,683)			(87,683)		60,102		103,333	103,333			L
20454K-10-4	COMPLETE GENOMICS INC		03/18/2013	MERGER	200.000	630		586	630	(44)			(44)		586		44	44			L
205306-10-3	COMPUTER PROGRAMS SYSTEMS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	44,729		40,807	42,286	(1,479)			(1,479)		40,807		3,922	3,922			L
205638-10-9	COMPUWARE CORP COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,680.000	180,303		127,487	170,442	(42,945)			(42,945)		127,496		52,807	52,807			L
20564W-10-5	COMSCORE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	32,630		29,282	30,316	(1,034)			(1,034)		29,282		3,348	3,348			L
206016-10-7	CONCEPTUS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,220.000	66,245		34,132	67,652	(33,520)			(33,520)		34,132		32,113	32,113			L
206708-10-9	CONCUR TECHNOLOGIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,280.000	238,158		147,072	221,466	(74,393)			(74,393)		147,072		91,086	91,086			L
207410-10-1	CONMED CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,000.000	58,794		50,607	55,900	(5,293)			(5,293)		50,607		8,187	8,187	300		L
207797-10-1	CONNECTICUT WATER SVC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	47,119		43,056	47,648	(4,592)			(4,592)		43,056		4,063	4,063			L
208242-10-7	CONN'S INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	59,692		24,357	66,269	(41,909)			(41,909)		24,360		35,332	35,332			L
209034-10-7	CONSOLIDATED COMMUNICATIONS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	14,540		13,365	13,691	(326)			(326)		13,365		1,175	1,175	333		L
209341-10-6	CONSOLIDATED GRAPHICS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	33,502		33,584	32,126	1,458			1,458		33,584		(82)	(82)			L
210313-10-2	CONSTANT CONTACT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,140.000	31,923		26,408	30,409	(4,002)			(4,002)		26,408		5,516	5,516			L
212485-10-6	CONVERGYS CORP COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,380.000	141,940		103,021	137,516	(34,495)			(34,495)		103,021		38,919	38,919	419		L
21254X-10-6	CONVERSUS CAP	R	03/01/2013	DISTRIBUTION	0.000	438,000		709,560							438,000						L
216648-40-2	COOPER COMPANIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	269,000		178,223	245,997	(67,774)			(67,774)		178,223		90,776	90,776	80		L
216831-10-7	COOPER TIRE & RUBBER CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	98,148		42,711	96,368	(53,657)			(53,657)		42,711		55,438	55,438			L
217204-10-6	COPART INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,720.000	193,741		105,707	168,740	(63,033)			(63,033)		105,707		88,034	88,034			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
N22717-10-7	CORE LABORATORIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	372,345		264,009	345,420	(81,410)			(81,410)		264,009		108,336	108,336	860		L
21871D-10-3	CORELOGIC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,080.000	78,909		35,174	82,914	(47,740)			(47,740)		35,174		43,736	43,736			L
21870Q-10-5	CORESITE RLTY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,620.000	48,580		23,900	44,809	(20,910)			(20,910)		23,900		24,681	24,681	437		L
21925Y-10-3	CORNERSTONE ONDEMAND INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,620.000	85,235		42,228	77,369	(35,134)			(35,134)		42,234		43,000	43,000			L
21988R-10-2	CORPORATE EXECUTIVE BOARD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	130,206		87,232	123,396	(36,164)			(36,164)		87,232		42,975	42,975			L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,560.000	148,701		116,844	138,889	(22,045)			(22,045)		116,844		31,857	31,857	1,529		L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,740.000	217,213		121,684	203,598	(81,914)			(81,914)		121,684		95,529	95,529			L
22160N-10-9	COSTAR GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	740.000	69,038		41,458	66,134	(24,676)			(24,676)		41,458		27,580	27,580			L
222795-10-6	COUSINS PROPERTY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,790.000	104,878		95,672	98,447	(2,775)			(2,775)		95,672		9,206	9,206			L
22282E-10-2	COVANTA HLDG CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,280.000	177,206		154,189	170,938	(16,749)			(16,749)		154,189		23,017	23,017			L
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	35,917		22,060	35,986	(13,926)			(13,926)		22,060		13,858	13,858	280		L
224399-10-5	CRANE CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,080.000	155,221		115,451	142,542	(27,091)			(27,091)		115,451		39,770	39,770			L
225310-10-1	CREAD ACCEPTANCE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	83,420		63,319	87,445	(24,126)			(24,126)		63,319		20,101	20,101			L
226553-10-5	CREXUS INVESTMENT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,633.000	32,973		26,883	32,254	(5,372)			(5,372)		26,883		6,090	6,090	843		L
227046-10-9	CROCS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,580.000	98,027		67,923	94,686	(26,763)			(26,763)		67,923		30,104	30,104			L
22765Y-10-4	CROSSTEX ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	55,384		19,201	47,609	(28,408)			(28,408)		19,201		36,183	36,183	398		L
126349-10-9	CSG SYSTEMS INTERNATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	70,855		61,571	69,084	(7,513)			(7,513)		61,571		9,284	9,284			L
12640Y-20-5	CSR PLC ADR	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	937.000	21,416		13,774	20,305	(6,531)			(6,531)		13,774		7,642	7,642			L
229663-10-9	CUBESMART		03/30/2013	Various	8,420.000	128,327		74,768	122,679	(47,944)			(47,944)		74,768		53,559	53,559	794		L
229669-10-6	CUBIC CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	43,793		34,814	44,132	(9,318)			(9,318)		34,814		8,979	8,979			L
229678-10-7	CUBIST PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	28,778		14,684	28,601	(13,916)			(13,916)		14,684		14,094	14,094			L
231561-10-1	CURTIS WRIGHT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	123,878		119,063	112,935	6,128			6,128		119,063		4,815	4,815			L
126600-10-5	CVB FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,680.000	51,479		36,018	48,672	(12,654)			(12,654)		36,018		15,462	15,462			L
12662P-10-8	CVR ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	59,733		22,582	50,742	(28,160)			(28,160)		22,582		37,151	37,151			L
23251P-10-2	CYBERONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	14,819		9,503	17,860	(8,357)			(8,357)		9,503		5,316	5,316			L
232572-10-7	CYMER, INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	177,950		71,267	155,540	(84,272)			(84,272)		71,267		106,683	106,683			L
12673A-10-8	CYS INVESTMENTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,040.000	39,338		34,450	35,902	(1,453)			(1,453)		34,450		4,888	4,888			L
232820-10-0	CYTEC INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	251,324		165,418	235,399	(69,981)			(69,981)		165,418		85,906	85,906			L
234264-10-9	DAKTRONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,180.000	36,802		27,822	35,203	(7,380)			(7,380)		27,822		8,980	8,980			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
235825-20-5	DANA HOLDING CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,580.000	154,652		80,392	149,544	(69,152)			(69,152)		80,392		74,260	74,260			L
237266-10-1	DARLING INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,520.000	59,688		55,656	56,461	(805)			(805)		55,656		4,032	4,032			L
239359-10-2	DAWSON GEOPHYSICAL CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	29,663		25,478	29,546	(4,066)			(4,066)		25,480		4,183	4,183			L
233153-10-5	DCT INDUSTRIAL TR INC		03/29/2013	Various	20,960.000	152,811		110,049	136,030	(26,753)			(26,753)		110,049		42,762	42,762	(3,080)		L
23317H-10-2	DDR CORP		03/29/2013	Various	13,940.000	238,865		139,374	218,300	(81,324)			(81,324)		139,374		99,491	99,491	(4,509)		L
242309-10-2	DEALERTRACK TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	100,136		64,189	90,755	(26,566)			(26,566)		64,189		35,947	35,947			L
242370-10-4	DEAN FOODS CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,280.000	204,690		92,096	186,233	(94,137)			(94,137)		92,096		112,594	112,594			L
243537-10-7	DECKERS OUTDOOR CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,680.000	106,289		94,932	107,924	(12,992)			(12,992)		94,932		11,357	11,357			L
247850-10-0	DELTIC TIMBER CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	80,731		65,079	79,094	(14,015)			(14,015)		65,079		15,651	15,651			L
248019-10-1	DELUXE CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,180.000	117,514		58,757	102,523	(43,766)			(43,766)		58,757		58,757	58,757			L
24823Q-10-7	DENDREON CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,460.000	69,233		51,455	60,509	(9,053)			(9,053)		51,455		17,777	17,777			L
24869P-10-4	DENNYS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,480.000	58,698		42,359	56,022	(13,663)			(13,663)		42,359		16,339	16,339			L
249908-10-4	DEPOMED INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,380.000	35,554		29,726	33,302	(3,576)			(3,576)		29,726		5,828	5,828			L
252131-10-7	DEXCOM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,780.000	86,797		67,953	78,666	(10,713)			(10,713)		67,953		18,844	18,844			L
23324T-10-7	DFC GLOBAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,690.000	32,411		21,486	31,282	(9,796)			(9,796)		21,486		10,925	10,925			L
252784-30-1	DIAMONDROCK HOSPITALITY CO		03/29/2013	DISTRIBUTION	0.000	1,512		1,512	1,232						1,512						L
253017-10-7	DICE HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,200.000	40,580		34,773	38,556	(3,783)			(3,783)		34,773		5,807	5,807			L
253393-10-2	DICKS SPORTING GOODS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,840.000	325,449		208,499	311,152	(102,652)			(102,652)		208,499		116,950	116,950			L
253868-10-3	DIGITAL REALTY TRUST INC		03/29/2013	Various	7,417.000	522,805		446,193	503,540	(57,975)			(57,975)		446,193		76,611	76,611	3,649		L
25389M-87-7	DIGITALGLOBE INC		02/08/2013	Various	3,260.340	92,712		43,498	79,674	(36,186)			(36,186)		43,498		49,214	49,214			L
254067-10-1	DILLARDS I NC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	16,919		8,098	16,754	(8,656)			(8,656)		8,098		8,821	8,821			L
253922-10-8	DIME COMMUNITY BANCSHARES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	40,137		35,581	40,837	(5,255)			(5,255)		35,581		4,555	4,555			L
254423-10-6	DINEEQUITY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	40,745		29,950	37,520	(7,570)			(7,570)		29,950		10,795	10,795			L
254543-10-1	DIODES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	52,641		42,145	48,233	(6,088)			(6,088)		42,145		10,496	10,496			L
256603-10-1	DOLE FOOD CO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,560.000	40,356		36,687	40,833	(4,146)			(4,146)		36,687		3,668	3,668			L
257559-20-3	DOMTAR CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	46,636		44,396	46,771	(2,375)			(2,375)		44,396		2,240	2,240	252		L
257651-10-9	DONALDSON CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,740.000	331,454		211,036	287,022	(75,986)			(75,986)		211,036		120,418	120,418			L
258278-10-0	DORMAN PRODUCTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	71,836		34,142	73,507	(39,365)			(39,365)		34,142		37,694	37,694			L
25960P-10-9	DOUGLAS EMMETT INC		03/29/2013	Various	7,000.000	168,965		108,438	163,100	(55,918)			(55,918)		108,438		60,527	60,527	(1,715)		L
26153C-10-3	DREAMWORKS ANIMATION SKG INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,780.000	101,781		95,775	95,775						95,775		6,006	6,006			L
261608-10-3	DRESSER RAND GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,400.000	326,850		192,888	303,156	(110,268)			(110,268)		192,888		133,962	133,962			L
26168L-20-5	DREW INDUSTRIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	65,314		42,143	57,405	(15,262)			(15,262)		42,143		23,171	23,171			L

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262037-10-4	DRIL QUIP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,240.000	180,818		132,805	163,632	(30,827)			(30,827)		132,805		48,012	48,012			L
23332B-10-6	DSP GROUP		02/05/2013	THE WILLIAMS CAPITAL GROUP	400.000	2,738		2,420	2,304	116			116		2,420		318	318			L
233326-10-7	DST SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	171,097		121,098	161,196	(40,097)			(40,097)		121,099		49,998	49,998			L
23334L-10-2	DSW INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,136.000	142,298		100,048	140,314	(40,265)			(40,265)		100,048		42,250	42,250			L
23335C-10-1	DTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	32,669		32,044	28,724	3,320			3,320		32,044		625	625			L
26433B-10-7	DUFF PHELPS CORP CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	45,811		44,107	45,610	(1,503)			(1,503)		44,107		1,704	1,704			L
264411-50-5	DUKE REALTY CORPORATION		03/29/2013	DISTRIBUTION	0.000	16,031		16,031							16,031						L
265504-10-0	DUNKIN' BRANDS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,520.000	163,106		114,604	149,974	(35,363)			(35,363)		114,611		48,495	48,495			L
26613Q-10-6	DUPONT FABROS TECHNOLOGY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,600.000	110,182		110,414	111,136	(722)			(722)		110,414		(232)	(232)	920		L
233377-40-7	DXP ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,000.000	57,094		30,248	49,070	(18,820)			(18,820)		30,250		26,844	26,844			L
267475-10-1	DYCOM INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	55,673		28,457	52,668	(24,211)			(24,211)		28,457		27,216	27,216			L
26817R-10-8	DYNEGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	91.000	1,837		1,756	1,741	15			15		1,756		81	81			L
26817R-11-6	DYNEGY INC WARRANTS		02/06/2013	THE WILLIAMS CAPITAL GROUP	190.000	214			239	(239)			(239)				214	214			L
26817Q-50-6	DYNEX CAPITAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,860.000	38,403		31,340	36,438	(5,098)			(5,098)		31,340		7,063	7,063	1,119		L
269246-40-1	E TRADE FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,324.000	213,092		166,454	181,900	(15,446)			(15,446)		166,454		46,639	46,639			L
26969P-10-8	EAGLE MATERIALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,180.000	75,718		19,647	69,030	(49,383)			(49,383)		19,647		56,071	56,071	118		L
270321-10-2	EARTHLINK INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,060.000	74,110		73,881	71,448	2,433			2,433		73,881		229	229			L
27579R-10-4	EAST WEST BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,760.000	251,468		228,963	231,232	(2,269)			(2,269)		228,963		22,505	22,505			L
277276-10-1	EASTGROUP PROPERTY		03/29/2013	Various	1,520.000	85,986		61,735	81,791	(20,239)			(20,239)		61,735		24,251	24,251	(459)		L
277432-10-0	EASTMAN CH EM CO COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,048.000	75,374		52,107	71,316	(19,210)			(19,210)		52,107		23,267	23,267			L
278715-20-6	EBIX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	17,279		15,858	17,034	(1,176)			(1,176)		15,858		1,420	1,420			L
278768-10-6	ECHOSTAR CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,180.000	42,936		24,320	40,380	(16,059)			(16,059)		24,320		18,616	18,616			L
28140H-10-4	EDUCATION REALTY TRUST INC		03/29/2013	Various	5,800.000	64,241		37,856	61,712	(24,296)			(24,296)		37,856		26,385	26,385	(1,384)		L
28238P-10-9	EHEALTH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	51,303		30,030	57,708	(27,678)			(27,678)		30,030		21,272	21,272			L
283677-85-4	EL PASO ELECTRIC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	128,557		116,429	121,258	(4,829)			(4,829)		116,429		12,128	12,128			L
285661-10-4	ELECTRONIC DATA SYS CORP NEW COM		02/01/2013	VARIOUS	0.000	28,147											28,147	28,147			L
286082-10-2	ELECTRONICS FOR IMAGING, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	78,886		49,505	66,465	(16,960)			(16,960)		49,505		29,381	29,381			L
28660G-10-6	ELIZABETH ARDEN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,340.000	62,460		40,791	60,313	(19,522)			(19,522)		40,791		21,669	21,669			L
29084Q-10-0	EMCOR GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,860.000	179,063		131,344	168,205	(36,860)			(36,860)		131,344		47,718	47,718			L
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,060.000	49,262		47,559	49,082	(1,523)			(1,523)		47,559		1,702	1,702			L
291005-10-6	EMERITUS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	81,363		64,703	74,654	(9,951)			(9,951)		64,703		16,660	16,660			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	42,765		38,485	41,168	(2,683)			(2,683)		38,485		4,281	4,281			L
292218-10-4	EMPLOYERS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,240.000	68,759		55,393	66,679	(11,286)			(11,286)		55,393		13,366	13,366			L
292475-20-9	EMULEX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,900.000	43,599		40,651	43,070	(2,419)			(2,419)		40,651		2,948	2,948			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		03/05/2013	Various	3,654.345	110,603		98,374	105,555	(7,439)			(7,439)		98,374		12,228	12,228			L
292554-10-2	ENCORE CAPITAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	45,673		29,072	46,542	(17,470)			(17,470)		29,072		16,600	16,600			L
292562-10-5	ENCORE WIRE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	66,472		50,763	61,226	(10,463)			(10,463)		50,763		15,708	15,708	40		L
29264F-20-5	ENDO HEALTH SOLUTIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,980.000	207,659		153,565	183,365	(29,800)			(29,800)		153,565		54,095	54,095			L
29266S-10-6	ENDOLOGIX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,400.000	67,103		46,513	62,656	(16,143)			(16,143)		46,513		20,590	20,590			L
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	110,520		94,388	103,194	(8,806)			(8,806)		94,388		16,131	16,131			L
29273V-10-0	ENERGY TRANSFER EQUITY LP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	4,946		4,099	4,548	(449)			(449)		4,099		847	847			L
G10082-14-0	ENERGY XII BERMUDA LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,540.000	156,051		98,305	146,143	(47,838)			(47,838)		98,305		57,746	57,746			L
292756-20-2	ENERGYSOLUTIONS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,000.000	26,546		21,630	21,840	(210)			(210)		21,630		4,916	4,916			L
29275Y-10-2	ENERSYS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,480.000	142,015		83,900	130,952	(47,052)			(47,052)		83,900		58,115	58,115			L
29355X-10-7	ENPRO INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,400.000	63,129		42,237	57,260	(15,023)			(15,023)		42,237		20,892	20,892			L
29358P-10-1	ENSIGN GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	760.000	21,570		17,144	20,664	(3,521)			(3,521)		17,144		4,426	4,426			L
G3075P-10-1	ENSTAR GROUP LTD		01/30/2013	MORGAN STANLEY CO. INC. NEW YORK	1,120.000	136,619		71,773	125,418	(53,645)			(53,645)		71,773		64,846	64,846			L
29362U-10-4	ENTEGRIS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,300.000	92,617		61,790	85,374	(23,584)			(23,584)		61,790		30,827	30,827			L
29384R-10-5	ENTROPIC COMMUNICATIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,020.000	31,343		27,030	31,846	(4,816)			(4,816)		27,030		4,313	4,313			L
26883D-10-8	EPL OIL AND GAS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	60,783		27,970	55,924	(27,954)			(27,954)		27,970		32,813	32,813			L
29428R-10-3	EPOCH HOLDING CORP		03/28/2013	MERGER	300.000	8,400		4,157	8,370	(4,213)			(4,213)		4,157		4,243	4,243	30		L
29429D-10-3	EPOCRATES INC		03/12/2013	MERGER	200.000	2,350		1,805	1,764	41			41		1,805		545	545			L
26884U-10-9	EPR PROPERTIES		03/29/2013	Various	3,280.000	158,082		136,226	151,241	(16,022)			(16,022)		136,229		21,853	21,853	(1,358)		L
29444U-50-2	EQUINIX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	727,348		333,610	696,956	(363,346)			(363,346)		333,610		393,738	393,738			L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		03/29/2013	Various	2,240.000	163,612		122,550	150,730	(28,452)			(28,452)		122,551		41,061	41,061	(680)		L
294752-10-0	EQUITY ONE INC		03/29/2013	Various	3,780.000	87,442		60,742	79,418	(19,327)			(19,327)		60,745		26,696	26,696	(1,931)		L
29530P-10-2	ERIE IDEMNITY CO CL A		02/05/2013	THE WILLIAMS CAPITAL GROUP	600.000	44,420		42,455	41,532	923			923		42,455		1,965	1,965			L
296315-10-4	ESCO TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	88,560		78,006	78,561	(555)			(555)		78,006		10,554	10,554	168		L
297178-10-5	ESSEX PROPERTY		03/29/2013	Various	2,280.000	352,213		257,008	334,362	(77,883)			(77,883)		257,008		95,205	95,205	1,234		L
297425-10-0	ESTERLINE CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	147,348		132,891	139,942	(7,051)			(7,051)		132,891		14,457	14,457			L
297602-10-4	ETHAN ALLEN INTERIORS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,620.000	74,371		43,669	67,360	(23,692)			(23,692)		43,669		30,703	30,703			L
298736-10-9	EURONET WORLDWIDE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,760.000	91,642		64,706	88,736	(24,030)			(24,030)		64,706		26,935	26,935			L
29977A-10-5	EVERCORE PARTNETS INC C-A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	98,067		61,169	79,702	(18,533)			(18,533)		61,169		36,898	36,898			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
30063P-10-5	EXACT SCIENCES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,780.000	74,354		44,805	71,800	(26,995)			(26,995)		44,805		29,549	29,549			L
30066A-10-5	EXAMWORKS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	40,503		28,777	39,172	(10,395)			(10,395)		28,777		11,726	11,726			L
30162A-10-8	EXELIS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,700.000	154,163		124,828	154,399	(29,551)			(29,551)		124,848		29,315	29,315	1,415		L
30161Q-10-4	EXELIXIS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,300.000	62,865		60,781	60,781						60,781		2,084	2,084			L
302051-20-6	EXIDE TECHNOLOGIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,020.000	20,717		16,615	20,588	(3,973)			(3,973)		16,615		4,102	4,102			L
302081-10-4	EXLSERVICE HLDGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	61,049		46,134	55,120	(8,986)			(8,986)		46,134		14,914	14,914			L
30214U-10-2	EXPONENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	940.000	51,712		27,880	52,480	(24,600)			(24,600)		27,880		23,832	23,832			L
30219E-10-3	EXPRESS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,220.000	113,715		69,229	93,860	(24,631)			(24,631)		69,229		44,487	44,487			L
30225X-10-3	EXTERRAN HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,960.000	114,439		58,726	108,723	(49,997)			(49,997)		58,726		55,713	55,713			L
30225T-10-2	EXTRA SPACE STORAGE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,080.000	161,552		84,218	148,471	(64,253)			(64,253)		84,218		77,334	77,334			L
302301-10-6	EZCORP INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	5,340		3,390	4,766	(1,376)			(1,376)		3,390		1,950	1,950			L
G3323L-10-0	FABRINET		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	29,066		25,266	28,645	(3,379)			(3,379)		25,266		3,800	3,800			L
303075-10-5	FACTSET RESEARCH SYSTEMS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,220.000	207,875		162,309	195,493	(33,184)			(33,184)		162,309		45,566	45,566			L
303250-10-4	FAIR ISAAC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	96,745		48,644	91,625	(42,982)			(42,982)		48,644		48,101	48,101			L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,040.000	120,207		83,868	115,776	(31,908)			(31,908)		83,868		36,339	36,339			L
311642-10-2	FARO TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	8,553		8,310	9,277	(967)			(967)		8,310		244	244			L
30239F-10-6	FBL FINANCIAL GROUP INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,160.000	40,153		29,235	39,684	(10,449)			(10,449)		29,235		10,918	10,918			L
313855-10-8	FEDERAL SIGNAL CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,140.000	41,325		18,967	39,115	(20,149)			(20,149)		18,967		22,358	22,358			L
30241L-10-9	FEI COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	77,839		32,430	70,989	(38,558)			(38,558)		32,430		45,408	45,408	102		L
31430F-10-1	FELCOR LODGING TRUST INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,600.000	51,431		32,928	44,832	(11,904)			(11,904)		32,928		18,503	18,503			L
315405-10-0	FERRO CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,660.000	34,133		22,844	27,839	(4,995)			(4,995)		22,844		11,289	11,289			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		02/21/2013	GOLDMAN, SACHS & CO.	15,300.000	557,179		566,681							566,681		(9,503)	(9,503)			L
316645-10-0	FIFTH & PACIFIC CO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,820.000	102,470		44,380	84,909	(40,529)			(40,529)		44,380		58,090	58,090			L
317485-10-0	FINANCIAL ENGINES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	115,399		96,146	96,015	131			131		96,146		19,253	19,253			L
31787A-50-7	FINISAR CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,580.000	50,870		52,317	58,354	(6,037)			(6,037)		52,317		(1,447)	(1,447)			L
317923-10-0	FINISH LINE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,480.000	64,107		38,348	65,876	(27,529)			(27,529)		38,348		25,760	25,760			L
31847R-10-2	FIRST AMERICAN FINANCIAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,200.000	215,008		137,684	221,628	(83,944)			(83,944)		137,684		77,324	77,324			L
319383-10-5	FIRST BUSEY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,480.000	47,079		46,042	48,732	(2,690)			(2,690)		46,042		1,038	1,038			L
31942D-10-7	FIRST CASH FINL SVCS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	108,036		78,427	100,232	(21,805)			(21,805)		78,427		29,609	29,609			L

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
319829-10-7	FIRST COMMONWEALTH FINL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,640.000	104,988		102,581	99,845	2,736			2,736		102,581		2,407	2,407			L
32020R-10-9	FIRST FINL BANKSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,590.000	107,756		90,957	101,036	(10,079)			(10,079)		90,957		16,799	16,799			L
320517-10-5	FIRST HORIZON NATL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,264.000	186,161		128,579	180,996	(52,418)			(52,418)		128,579		57,582	57,582	183		L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	22,940		17,796	20,838	(3,042)			(3,042)		17,796		5,144	5,144			L
320867-10-4	FIRST MIDWEST BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,180.000	91,009		81,851	89,894	(8,043)			(8,043)		81,851		9,158	9,158	72		L
33582V-10-8	FIRST NIAGARA FINL GRP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	24,631.000	189,795		186,703	195,324	(8,621)			(8,621)		186,703		3,092	3,092			L
33610F-10-9	FIRST POTOMAC REALTY TRUST		03/29/2013	DISTRIBUTION	0.000	6,135		6,135							6,135						L
337915-10-2	FIRSTMERIT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,320.000	95,298		78,747	89,681	(10,934)			(10,934)		78,747		16,551	16,551			L
339041-10-5	FLEETCOR TECHNOLOGIES I		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	80,855		35,829	72,964	(37,135)			(37,135)		35,829		45,026	45,026			L
343389-10-2	FLOTEK INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,660.000	48,231		18,655	44,652	(25,997)			(25,997)		18,655		29,576	29,576			L
343498-10-1	FLOWERS INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,380.000	224,569		150,057	195,003	(44,946)			(44,946)		150,057		74,512	74,512			L
343873-10-5	FLUSHING FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,680.000	56,064		41,422	56,451	(15,029)			(15,029)		41,422		14,641	14,641			L
302520-10-1	FNB CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,220.000	83,274		67,179	76,676	(9,497)			(9,497)		67,179		16,094	16,094			L
344849-10-4	FOOT LOCKER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	35,927		15,496	33,405	(17,909)			(17,909)		15,496		20,431	20,431	187		L
345550-10-7	FOREST CITY ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,120.000	170,040		155,451	163,438	(7,987)			(7,987)		155,451		14,589	14,589			L
346233-10-9	FORESTAR GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	54,081		30,548	48,524	(17,976)			(17,976)		30,548		23,533	23,533			L
346375-10-8	FORMFACTOR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,180.000	25,919		26,211	23,621	2,590			2,590		26,211		(292)	(292)			L
346563-10-9	FORRESTER RESEARCH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	960.000	26,776		26,374	25,728	646			646		26,374		402	402			L
34959E-10-9	FORTINET INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,820.000	131,429		106,699	143,697	(36,998)			(36,998)		106,699		24,729	24,729			L
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,580.000	344,227		176,448	309,148	(132,673)			(132,673)		176,474		167,753	167,753			L
349853-10-1	FORWARD AIR CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,960.000	72,512		57,605	68,620	(11,015)			(11,015)		57,605		14,907	14,907			L
350060-10-9	FOSTER LB CO CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	66,160		42,150	66,029	(23,877)			(23,877)		42,152		24,008	24,008			L
353514-10-2	FRANKLIN ELECTRIC, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	104,350		61,965	96,985	(35,020)			(35,020)		61,965		42,385	42,385			L
35471R-10-6	FRANKLIN STREET PROPERTIES		03/29/2013	Various	9,160.000	124,042		118,253	112,760	5,135			5,135		118,253		5,790	5,790	(1,623)		L
357023-10-0	FREIGHTCAR AMERICA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	27,010		24,793	24,662	133			133		24,795		2,215	2,215			L
G36738-10-5	FRESH DEL MONTE PRODUCE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	73,673		66,040	71,145	(5,105)			(5,105)		66,040		7,633	7,633			L
35804H-10-6	FRESH MKT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	113,788		90,749	112,531	(21,781)			(21,781)		90,749		23,039	23,039			L
302941-10-9	FTI CONSULTING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	95,122		75,429	95,700	(20,271)			(20,271)		75,429		19,693	19,693			L
359694-10-6	FULLER (H.B.) CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,720.000	146,391		83,796	129,530	(45,734)			(45,734)		83,796		62,595	62,595			L
360271-10-0	FULTON FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,600.000	179,703		171,810	159,526	12,284			12,284		171,810		7,893	7,893			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
361268-10-5	G & K SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	62,027		42,538	53,274	(10,736)			(10,736)		42,538		19,489	19,489			L
364730-10-1	GANNETT IN C COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,900.000	253,236		122,937	232,329	(109,392)			(109,392)		122,937		130,299	130,299	3,408		L
365558-10-5	GARDNER DENVER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	213,234		148,584	206,870	(58,286)			(58,286)		148,584		64,650	64,650			L
366651-10-7	GARTNER GROUP INC NEW		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,080.000	160,107		129,129	141,742	(12,613)			(12,613)		129,129		30,978	30,978			L
361448-10-3	GATX CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,880.000	135,258		96,247	124,704	(28,457)			(28,457)		96,247		39,011	39,011			L
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	9,350		5,616	9,074	(3,458)			(3,458)		5,616		3,734	3,734			L
368736-10-4	GENERAC HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	78,810		38,764	74,110	(35,345)			(35,345)		38,764		40,046	40,046			L
369300-10-8	GENERAL CABLE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,320.000	143,916		140,229	131,371	8,858			8,858		140,229		3,687	3,687			L
369385-10-9	GENERAL COMMUNICATION - CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	23,005		23,372	26,852	(3,480)			(3,480)		23,372		(367)	(367)			L
371532-10-2	GENESCO, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	56,659		25,025	50,600	(25,575)			(25,575)		25,025		31,634	31,634			L
371559-10-5	GENESE WYOMING INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	124,728		64,795	112,598	(47,803)			(47,803)		64,795		59,933	59,933			L
37244C-10-1	GENOMIC HEALTH		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,660.000	46,964		32,661	45,252	(12,590)			(12,590)		32,661		14,303	14,303			L
G3922B-10-7	GENPACT LTD		03/26/2013	JPMORGAN CHASE & CO.	22,405.000	398,773		386,934							386,934		11,838	11,838			L
36159R-10-3	GEO GROUP INC		01/30/2013	Various	6,098.871	197,814		121,149	171,988	(50,839)			(50,839)		121,149		76,665	76,665	(28,854)		L
37250W-10-8	GEOEYE INC		02/08/2013	Various	2,040.000	74,197		44,696	62,689	(17,993)			(17,993)		44,696		29,500	29,500			L
37364X-10-9	GEOSPACE TECHNOLOGIES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	84,027		45,816	81,760	(35,945)			(35,945)		45,816		38,211	38,211			L
374163-10-3	GERON CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,100.000	23,234		22,348	21,291	1,057			1,057		22,348		886	886			L
374297-10-9	GETTY REALTY CORP		03/29/2013	Various	2,160.000	41,184		34,674	39,010	(4,385)			(4,385)		34,674		6,510	6,510	38		L
374689-10-7	GIBRALTAR INDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	49,952		26,042	46,168	(20,126)			(20,126)		26,042		23,910	23,910			L
36237H-10-1	G-III APPAREL GROUP LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	64,189		52,243	60,929	(8,686)			(8,686)		52,243		11,946	11,946			L
37637Q-10-5	GLACIER BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,980.000	62,402		37,293	58,546	(21,253)			(21,253)		37,293		25,110	25,110			L
377316-10-4	GLATFELTER		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,100.000	75,993		51,872	71,668	(19,796)			(19,796)		51,872		24,121	24,121	369		L
379302-10-2	GLIMCHER REALTY TRUST		03/29/2013	Various	5,780.000	66,898		51,049	64,100	(13,923)			(13,923)		51,049		15,849	15,849	(1,544)		L
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,640.000	41,702		24,548	44,218	(19,661)			(19,661)		24,557		17,145	17,145			L
G39319-10-1	GLOBAL INDEMNITY PLC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,430.000	30,321		22,442	31,646	(9,204)			(9,204)		22,442		7,880	7,880			L
37940X-10-2	GLOBAL PAYMENTS INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,640.000	277,946		235,066	255,492	(20,426)			(20,426)		235,066		42,880	42,880			L
37954N-20-6	GLOBE SPECIALTY METALS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,300.000	64,725		50,445	59,125	(8,680)			(8,680)		50,445		14,280	14,280			L
38011M-60-3	GMX RESOURCES INC		01/09/2013	DIRECT	0.539	3		6	4	3			3		6		(3)	(3)			L
36191G-10-7	GNC HOLDINGS INC CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,140.000	179,283		140,526	171,059	(30,525)			(30,525)		140,534		38,750	38,750			L
383082-10-4	GORMAN RUPP CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	57,695		45,503	56,677	(11,174)			(11,174)		45,503		12,193	12,193			L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		03/29/2013	DISTRIBUTION	0.000	2,290		2,290	1,136						2,290						L
384109-10-4	GRACO, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	232,774		147,489	209,049	(61,560)			(61,560)		147,489		85,285	85,285	1,015		L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
384313-10-2	GRAFTECH INTERNATIONAL LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,940.000	83,750		80,371	83,947	(3,576)			(3,576)		80,371		3,379	3,379			L
38526M-10-6	GRAND CANYON EDUCATION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	70,087		52,771	70,879	(18,106)			(18,106)		52,773		17,313	17,313			L
387328-10-7	GRANITE CONSTRUCTION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,460.000	89,188		46,174	82,705	(36,531)			(36,531)		46,174		43,014	43,014	320		L
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,560.000	73,599		38,617	68,218	(29,601)			(29,601)		38,617		34,983	34,983			L
390607-10-9	GREAT LAKES DREDGE DOCK CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,680.000	51,901		35,176	50,722	(15,546)			(15,546)		35,176		16,725	16,725			L
391164-10-0	GREAT PLAINS ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,220.000	216,441		191,246	207,568	(16,322)			(16,322)		191,246		25,195	25,195			L
39153L-10-6	GREATBATCH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,260.000	60,524		53,052	52,522	530			530		53,052		7,471	7,471			L
39304D-10-2	GREEN DOT CORP-CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	24,761		22,503	22,448	55			55		22,503		2,258	2,258			L
393222-10-4	GREEN PLAINS RENEWABLE ENERG		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	18,222		10,850	18,668	(7,812)			(7,812)		10,856		7,366	7,366			L
393657-10-1	GREENBRIER COMPANIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	41,320		36,846	34,280	2,565			2,565		36,846		4,474	4,474			L
395259-10-4	GREENHILL CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	99,046		48,031	87,343	(39,312)			(39,312)		48,031		51,015	51,015			L
398905-10-9	GROUP 1 AUTOMOTIVE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	30,671		13,900	28,515	(14,615)			(14,615)		13,900		16,771	16,771			L
399473-10-7	GROUPON COMMON		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,074.000	79,060		72,367	73,561	(1,194)			(1,194)		72,367		6,693	6,693			U
401617-10-5	GUESS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,360.000	143,430		138,663	131,534	7,129			7,129		138,663		4,767	4,767			L
40171V-10-0	GUIDEWIRE SOFTWARE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,606.000	52,591		40,945	47,730	(6,786)			(6,786)		40,945		11,646	11,646			L
402635-30-4	GULFPORT ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	109,669		76,165	100,901	(24,736)			(24,736)		76,165		33,505	33,505			L
404030-10-8	H E EQUIPMENT SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	48,470		32,785	38,881	(6,089)			(6,089)		32,792		15,678	15,678			L
405024-10-0	HAEMONETICS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	137,480		96,329	135,589	(39,259)			(39,259)		96,329		41,151	41,151			L
405217-10-0	HAIN CELESTIAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	36,151		21,859	35,785	(13,926)			(13,926)		21,859		14,292	14,292			L
40537Q-20-9	HALCON RESOURCES CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,743.000	21,391		17,171	18,982	(1,810)			(1,810)		17,171		4,220	4,220			L
40637H-10-9	HALOZYME THERAPEUTICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,160.000	55,205		55,384	48,044	7,340			7,340		55,384		(180)	(180)			L
410345-10-2	HANESBRANDS, INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,540.000	281,169		211,888	270,083	(58,195)			(58,195)		211,888		69,282	69,282			L
41043F-20-8	HANGER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	58,731		45,252	57,456	(12,204)			(12,204)		45,252		13,480	13,480			L
413086-10-9	HARMAN INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,320.000	264,034		218,974	237,485	(18,511)			(18,511)		218,974		45,060	45,060			L
413160-10-2	HARMONIC LIGHTWAVES INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,740.000	49,748		45,078	49,382	(4,304)			(4,304)		45,078		4,670	4,670			L
414585-10-9	HARRIS TEETER SUPERMARKETS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	110,721		75,861	102,570	(26,709)			(26,709)		75,861		34,860	34,860	399		L
41754V-10-3	HARVEST NATURAL RESOURCES IN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,220.000	30,502		26,411	29,205	(2,794)			(2,794)		26,411		4,091	4,091			L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,780.000	208,009		175,828	195,589	(19,761)			(19,761)		175,828		32,181	32,181			L
420261-10-9	HAWKINS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,580.000	61,276		52,516	61,051	(8,535)			(8,535)		52,516		8,760	8,760			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
420877-20-1	HAYN INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,020.000	51,926		36,799	52,907	(16,108)			(16,108)		36,799		15,127	15,127			L
404132-10-2	HCC INSURANCE HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,100.000	273,948		186,109	264,191	(78,082)			(78,082)		186,109		87,839	87,839	1,172		L
40414L-10-9	HCP INC		03/29/2013	DISTRIBUTION	0.000	25,636		25,636							25,636						L
42217K-10-6	HEALTH CARE REIT INC		03/29/2013	DISTRIBUTION	0.000	27,091		27,091							27,091						L
421933-10-2	HEALTH MANAGEMENT A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,680.000	203,603		183,904	183,418	487			487		183,904		19,699	19,699			L
42222G-10-8	HEALTH NET INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,640.000	150,463		133,894	137,052	(3,158)			(3,158)		133,894		16,569	16,569			L
421946-10-4	HEALTHCARE REALTY TRUST INC		03/29/2013	Various	6,700.000	175,537		152,156	160,867	(9,347)			(9,347)		152,156		23,381	23,381	(4,115)		L
421906-10-8	HEALTHCARE SERVICES GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,450.000	107,620		69,857	103,374	(33,517)			(33,517)		69,857		37,764	37,764			L
421924-10-1	HEALTHSOUTH CORP		02/06/2013	VARIOUS	0.000	1,845											1,845	1,845			U
421924-30-9	HEALTHSOUTH CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,740.000	183,980		160,631	163,391	(2,760)			(2,760)		160,631		23,349	23,349			L
42222N-10-3	HEALTHSTREAM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	44,268		30,259	43,272	(13,010)			(13,010)		30,262		14,006	14,006			L
422245-10-0	HEALTHWAYS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,520.000	37,009		22,915	37,664	(14,749)			(14,749)		22,915		14,094	14,094			L
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,040.000	94,158		48,811	89,680	(40,869)			(40,869)		48,811		45,348	45,348			L
422368-10-0	HEARTWARE INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	81,630		58,716	75,555	(16,839)			(16,839)		58,716		22,914	22,914			L
422704-10-6	HECLA MINING CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	22,640.000	121,984		101,880	131,991	(30,111)			(30,111)		101,880		20,104	20,104			L
422806-10-9	HEICO CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	558.000	25,681		21,842	24,976	(3,134)			(3,134)		21,842		3,839	3,839			L
422806-20-8	HEICO CORP CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	10,083		8,290	9,594	(1,304)			(1,304)		8,290		1,793	1,793			L
422819-10-2	HEIDRICK & STRUGGLES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	39,021		30,800	38,150	(7,350)			(7,350)		30,800		8,221	8,221			L
G4388N-10-6	HELEN OF TROY LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	98,052		72,860	90,153	(17,293)			(17,293)		72,860		25,192	25,192			L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,040.000	164,677		102,268	145,306	(43,038)			(43,038)		102,268		62,409	62,409			L
426281-10-1	HENRY JACK & ASSOCIATES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,920.000	203,878		124,974	193,159	(68,185)			(68,185)		124,974		78,904	78,904			L
G4412G-10-1	HERBALIFE LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,645.000	281,557		192,474	251,826	(59,352)			(59,352)		192,474		89,082	89,082			L
427093-10-9	HERCULES OFFSHORE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,960.000	66,554		32,691	61,553	(28,862)			(28,862)		32,691		33,863	33,863			L
427096-50-8	HERCULES TECHNOLOGY GROWTH		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,940.000	59,090		50,424	54,982	(4,558)			(4,558)		50,424		8,666	8,666			L
427825-10-4	HERSHA HOSPITALITY TRUST		03/30/2013	DISTRIBUTION	0.000	4,811		4,811							4,811						L
428291-10-8	HEXCEL CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,760.000	182,986		113,473	182,250	(68,777)			(68,777)		113,473		69,513	69,513			L
40418F-10-8	HFF INC-CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,620.000	45,803		22,346	39,038	(16,692)			(16,692)		22,346		23,457	23,457			L
42833L-10-8	HHGREGG INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	16,131		14,305	14,602	(291)			(291)		14,310		1,820	1,820			L
428567-10-1	HIBBETT SPORTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	9,530		6,098	9,486	(3,388)			(3,388)		6,098		3,432	3,432			L
431284-10-8	HIGHWOODS PROPERTIES		03/29/2013	Various	4,980.000	178,460		153,845	166,581	(13,045)			(13,045)		153,845		24,614	24,614	(950)		L
431475-10-2	HILL ROM HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	126,936		119,320	108,300	11,020			11,020		119,320		7,616	7,616			L
432748-10-1	HILLTOP HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,580.000	85,224		56,109	89,093	(32,984)			(32,984)		56,109		29,115	29,115			L

SCHEDULE D - PART 4

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42840B-10-1	HI-TECH PHARMACAL CO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	960.000	35,192		31,785	33,581	(1,796)			(1,796)		31,785		3,407	3,407			L
43365Y-10-4	HITTITE MICROWAVE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,880.000	115,326		98,715	116,748	(18,031)			(18,031)		98,717		16,609	16,609			L
423074-10-3	HJ HEINZ CO		02/21/2013	GOLDMAN, SACHS & CO.	66,562.000	4,803,680		4,006,728	976,926	27,250			27,250		4,006,728		796,952	796,952			L
40425J-10-1	HMS HLDGS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,520.000	153,668		139,318	143,078	(3,760)			(3,760)		139,318		14,350	14,350			L
404251-10-0	HNI CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,040.000	127,366		123,991	121,442	2,549			2,549		123,991		3,375	3,375			L
436893-20-0	HOME BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,090.000	73,207		52,167	69,012	(16,845)			(16,845)		52,167		21,040	21,040			L
437306-10-3	HOME PROPERTIES INC		03/29/2013	Various	3,060.000	193,382		163,664	187,609	(24,672)			(24,672)		163,664		29,718	29,718	(1,933)		L
43739Q-10-0	HOMEAWAY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,601.000	60,797		52,766	57,222	(4,456)			(4,456)		52,766		8,031	8,031			L
440327-10-4	HORACE MANN EDUCATORS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,900.000	84,356		63,500	77,844	(14,344)			(14,344)		63,500		20,856	20,856			L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	84,991		61,265	78,982	(17,715)			(17,715)		61,267		23,724	23,724			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,120.000	229,434		230,189	213,590	16,598			16,598		230,189		(755)	(755)	4,286		L
441339-10-8	HOT TOPIC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	47,925		30,359	42,074	(11,715)			(11,715)		30,359		17,566	17,566			L
44267D-10-7	HOWARD HUGHES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,790.000	129,530		75,359	130,706	(55,347)			(55,347)		75,359		54,171	54,171			L
W4229S-14-2	HQ AB RIGHTS	D	03/22/2013	MORGAN STANLEY CO. INC. NEW YORK	154.300	5											5	5			L
404303-10-9	HSN INC DE L COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	18,950		11,015	17,626	(6,610)			(6,610)		11,015		7,935	7,935			L
443320-10-6	HUB GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	54,555		38,501	50,400	(11,899)			(11,899)		38,501		16,053	16,053			L
443510-20-1	HUBBELL, INC. CLASS B		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,740.000	158,809		100,766	147,256	(46,491)			(46,491)		100,766		58,043	58,043			L
446150-10-4	HUNTINGTON BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	62,960.000	437,908		415,136	402,314	12,822			12,822		415,136		22,772	22,772	2,518		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,200.000	141,925		77,296	138,688	(61,392)			(61,392)		77,296		64,629	64,629			L
447011-10-7	HUNTSMAN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,700.000	243,831		174,309	217,830	(43,521)			(43,521)		174,309		69,523	69,523			L
447462-10-2	HURON CONSULTING GR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	52,918		39,143	52,556	(13,413)			(13,413)		39,143		13,775	13,775			L
449172-10-5	HYSTER YALE MATERIALS HANDLING INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	2,999		2,021	2,928	(907)			(907)		2,021		978	978			L
44919P-50-8	IAC/INTERACTIVE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	111,975		59,647	129,602	(69,955)			(69,955)		59,647		52,328	52,328			L
450828-10-8	IBERIABANK CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	91,149		81,130	87,434	(6,303)			(6,303)		81,130		10,019	10,019	605		L
44925C-10-3	ICF INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	42,255		41,558	42,661	(1,103)			(1,103)		41,558		696	696			L
44928D-10-8	ICG GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	36,250		28,126	34,519	(6,392)			(6,392)		28,126		8,124	8,124			L
451055-10-7	ICONIX BRAND GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,460.000	130,606		102,921	121,867	(18,946)			(18,946)		102,921		27,685	27,685			L
44930G-10-7	ICU MEDICAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	37,868		21,223	37,777	(16,554)			(16,554)		21,223		16,646	16,646			L
451107-10-6	IDACORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,580.000	210,776		174,384	198,543	(24,160)			(24,160)		174,384		36,393	36,393			L
45167R-10-4	IDEX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,140.000	255,131		180,402	239,164	(58,759)			(58,759)		180,406		74,725	74,725	1,028		L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45168D-10-4	IDEXX LABS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,720.000	359,145		247,469	345,216	(97,747)			(97,747)		247,469		111,676	111,676			L
45169U-10-5	IGATE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	27,849		13,725	25,232	(11,507)			(11,507)		13,725		14,125	14,125			L
902104-10-8	II VI INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	14,424		14,814	15,347	(533)			(533)		14,814		(390)	(390)			L
45253H-10-1	IMMUNOGEN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,500.000	92,038		40,755	82,875	(42,120)			(42,120)		40,755		51,283	51,283			L
45256B-10-1	IMPAX LABORATORIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,200.000	102,342		101,709	106,548	(4,839)			(4,839)		101,709		633	633			L
45337C-10-2	INCYTE CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,420.000	151,307		89,574	139,856	(50,282)			(50,282)		89,574		61,734	61,734			L
453836-10-8	INDEPENDENT BANK CORP MA		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	72,338		63,324	67,743	(4,419)			(4,419)		63,324		9,014	9,014			L
45667G-10-3	INFINERA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,500.000	57,300		47,430	49,385	(1,955)			(1,955)		47,430		9,870	9,870			L
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	940.000	55,514		43,666	54,746	(11,080)			(11,080)		43,666		11,849	11,849			L
45666Q-10-2	INFORMATICA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,060.000	111,350		74,138	92,779	(18,641)			(18,641)		74,138		37,212	37,212			L
457153-10-4	INGRAM MICRO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,560.000	192,391		191,928	178,675	13,253			13,253		191,928		463	463			L
457187-10-2	INGREDION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	230,766		137,671	222,928	(85,257)			(85,257)		137,671		93,095	93,095	900		L
457461-20-0	INLAND REAL ESTATE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,580.000	86,301		74,358	80,280	(5,923)			(5,923)		74,358		11,944	11,944	910		L
45774N-10-8	INNOPHOS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	13,197		9,917	12,090	(2,173)			(2,173)		9,917		3,280	3,280			L
45768S-10-5	INNOSPEC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	43,898		15,184	37,939	(22,755)			(22,755)		15,184		28,715	28,715			L
45765U-10-3	INSIGHT ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,540.000	68,512		54,954	61,490	(6,536)			(6,536)		54,954		13,557	13,557			L
45778Q-10-7	INSPERITY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,880.000	62,356		50,427	61,213	(10,786)			(10,786)		50,427		11,929	11,929			L
45784P-10-1	INSULET CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,560.000	82,865		53,910	75,543	(21,633)			(21,633)		53,910		28,955	28,955			L
457985-20-8	INTEGRA LIFE SCIENCES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	66,209		46,051	60,793	(14,742)			(14,742)		46,051		20,158	20,158			L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,920.000	85,748		70,765	87,016	(16,251)			(16,251)		70,765		14,983	14,983			L
458334-10-9	INTER PARFUMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	14,797		10,506	13,233	(2,727)			(2,727)		10,506		4,291	4,291	54		L
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	60,534		42,547	50,310	(7,763)			(7,763)		42,547		17,988	17,988			L
45867G-10-1	INTERDIGITAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	119,590		66,064	112,614	(46,550)			(46,550)		66,064		53,526	53,526			L
458665-30-4	INTERFACE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	55,833		39,530	54,672	(15,142)			(15,142)		39,530		16,303	16,303			L
458786-10-0	INTERMEC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,660.000	36,009		23,873	36,088	(12,214)			(12,214)		23,873		12,136	12,136			L
45884X-10-3	INTERMUNE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,740.000	46,454		43,418	45,931	(2,512)			(2,512)		43,418		3,035	3,035			L
45885A-30-0	INTERNAP NETWORK SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,260.000	32,183		20,328	29,564	(9,237)			(9,237)		20,328		11,856	11,856			L
459044-10-3	INTERNATIONAL BANCSHARES CRP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,860.000	76,246		73,662	69,673	3,989			3,989		73,662		2,584	2,584			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		03/18/2013	ITG	600.000	128,613		107,096	114,930	(7,834)			(7,834)		107,096		21,518	21,518	510		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46069S-10-9	INTERSIL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,120.000	105,445		107,020	100,475	6,545			6,545		107,020		(1,574)	(1,574)			L
46113M-10-8	INTERVAL LEISURE GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	65,015		47,633	64,375	(16,741)			(16,741)		47,633		17,382	17,382			L
461203-10-1	INVACARE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	41,845		42,358	40,424	1,934			1,934		42,358		(514)	(514)	31		L
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,920.000	172,787		171,087	156,103	14,984			14,984		171,087		1,700	1,700	5,148		L
W4776L-10-2	INVESTMENT AB ORESUND	D	03/29/2013	DISTRIBUTION	0.000	3,251		3,251							3,251						U
46146P-10-2	INVESTORS BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,540.000	62,271		46,292	62,941	(16,649)			(16,649)		46,292		15,979	15,979			L
461730-10-3	INVESTORS REAL ESTATE TRUST		03/29/2013	Various	11,080.000	107,780		85,045	96,728	(12,070)			(12,070)		85,045		22,734	22,734	(2,966)		L
462044-10-8	ION GEOPHYSICAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,000.000	13,645		10,249	13,020	(2,771)			(2,771)		10,249		3,396	3,396			L
44984A-10-5	IPC THE HOSPITALIST CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	55,559		47,777	52,417	(4,640)			(4,640)		47,777		7,782	7,782			L
44980X-10-9	IPG PHOTONICS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,140.000	74,922		35,860	75,981	(40,121)			(40,121)		35,860		39,062	39,062			L
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,060.000	78,209		65,521	67,205	(1,684)			(1,684)		65,521		12,687	12,687			L
464330-10-9	ISIS PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,380.000	168,338		95,592	119,035	(23,443)			(23,443)		95,592		72,746	72,746			L
45031U-10-1	ISTAR FINANCIAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,540.000	33,563		27,760	28,851	(1,091)			(1,091)		27,760		5,803	5,803			L
465685-10-5	ITC HOLDINGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	172,869		120,031	166,126	(46,095)			(46,095)		120,031		52,838	52,838			L
450911-20-1	ITT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,600.000	171,738		133,736	154,836	(21,090)			(21,090)		133,746		37,992	37,992			L
466032-10-9	J & J SNACK FOODS CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	110,876		78,526	104,862	(26,336)			(26,336)		78,526		32,350	32,350			L
48123V-10-2	J2 GLOBAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	93,787		64,249	90,517	(26,268)			(26,268)		64,249		29,538	29,538			L
466313-10-3	JABIL CIRC UIT INC COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,640.000	241,797		202,163	243,826	(41,663)			(41,663)		202,163		39,634	39,634			L
466367-10-9	JACK IN THE BOX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,200.000	121,292		96,322	120,120	(23,798)			(23,798)		96,322		24,970	24,970			L
47012E-10-6	JAKKS PACIFIC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	39,058		37,810	37,810						37,810		1,248	1,248	302		L
470355-20-7	JAMES RIVER COAL CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,160.000	12,345		11,856	13,312	(1,456)			(1,456)		11,856		489	489			L
47102X-10-5	JANUS CAP GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,780.000	128,315		100,594	117,406	(16,812)			(16,812)		100,594		27,721	27,721			L
471109-10-8	JARDEN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	154,677		81,676	136,488	(54,810)			(54,810)		81,678		72,999	72,999			L
G50871-10-5	JAZZ PHARMACEUTICALS PLC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,460.000	83,550		46,489	77,672	(31,183)			(31,183)		46,489		37,061	37,061			L
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,140.000	165,114		156,892	177,916	(21,024)			(21,024)		156,892		8,222	8,222			L
472319-10-2	JEFFERIES GROUP INC NEW		03/01/2013	MERGER	12,394.000	270,053		153,810	230,157	(76,347)			(76,347)		153,810		116,243	116,243			L
477839-10-4	JOHN BEAN TECH		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	51,848		49,355	49,756	(401)			(401)		49,355		2,493	2,493			L
48020Q-10-7	JONES LANG LASALLE INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	288,380		251,604	263,572	(11,968)			(11,968)		251,604		36,776	36,776			L
480838-10-1	JOS A BANK CLOTHIERS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,810.000	72,654		76,130	77,070	(939)			(939)		76,130		(3,476)	(3,476)			L
48273U-10-2	K12		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,340.000	24,138		25,742	27,390	(1,647)			(1,647)		25,742		(1,604)	(1,604)			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
48282T-10-4	KADANT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	41,949		31,362	41,356	(9,991)			(9,991)		31,364		10,585	10,585			L
483007-70-4	KAISER ALUMINUM CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	79,175		48,147	78,963	(30,816)			(30,816)		48,147		31,028	31,028	384		L
483548-10-3	KAMAN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	51,213		31,210	50,784	(19,574)			(19,574)		31,210		20,003	20,003	221		L
485170-30-2	KANSAS CITY SOUTHERN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,082.000	753,226		328,660	674,685	(346,025)			(346,025)		328,660		424,566	424,566			L
W53034-10-9	KAPPAHL AB	D	02/22/2013	DIRECT	0.162	1		1	1						1						U
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	64,992		40,606	60,801	(20,194)			(20,194)		40,606		24,386	24,386			L
486587-10-8	KAYDON CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	95,179		93,705	91,413	2,292			2,292		93,705		1,475	1,475			L
48666K-10-9	KB HOME COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	53,953		16,642	44,872	(28,230)			(28,230)		16,642		37,311	37,311			L
488152-20-8	KELLY SERVICES INC. CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	38,706		32,461	36,202	(3,738)			(3,738)		32,464		6,242	6,242			L
488360-20-7	KEMET CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	20,089		16,884	19,215	(2,330)			(2,330)		16,884		3,205	3,205			L
488401-10-0	KEMPER CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,240.000	138,307		117,242	125,080	(7,838)			(7,838)		117,242		21,065	21,065			L
489170-10-0	KENNAMETAL, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,460.000	221,180		171,848	218,400	(46,552)			(46,552)		171,848		49,332	49,332			L
492515-10-1	KERYX BIOPHARMACEUTICAL COMMON STOCK		02/05/2013	THE WILLIAMS CAPITAL GROUP	1,300.000	8,898		2,054	3,406	(1,352)			(1,352)		2,054		6,844	6,844			L
493308-10-0	KEYNOTE SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	32,605		29,829	29,025	803			803		29,829		2,776	2,776			L
493732-10-1	KFORCE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,060.000	41,958		34,979	43,850	(8,871)			(8,871)		34,979		6,980	6,980			L
49427F-10-8	KILROY REALTY CORPORATION		03/29/2013	Various	440.000	24,888		14,478	20,843	(7,496)			(7,496)		14,478		10,411	10,411	(208)		L
49446R-10-9	KIMCO REALTY CORP		03/29/2013	DISTRIBUTION	0.000	6,300		6,300							6,300						L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		02/21/2013	Various	0.802	1,621		1,597							1,597		24	24			L
494580-10-3	KINDRED HEALTHCARE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,912.000	41,333		33,721	42,328	(8,606)			(8,606)		33,721		7,612	7,612			L
497266-10-6	KIRBY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	171,058		108,556	159,676	(51,120)			(51,120)		108,556		62,502	62,502			L
49803T-10-2	KITE REALTY GROUP TRUST		03/29/2013	Various	6,300.000	39,336		22,695	35,217	(12,690)			(12,690)		22,695		16,641	16,641	(1,606)		L
499005-10-6	KNIGHT CAPITAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,300.000	26,949		20,148	25,623	(5,475)			(5,475)		20,148		6,801	6,801			L
498904-20-0	KNOLL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	46,705		38,915	43,622	(4,708)			(4,708)		38,915		7,790	7,790			L
50015Q-10-0	KODIAK OIL AND GAS GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,660.000	171,666		91,669	165,141	(73,472)			(73,472)		91,669		79,997	79,997			L
50060P-10-6	KOPPERS CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,980.000	80,144		66,501	75,537	(9,036)			(9,036)		66,501		13,644	13,644	475		L
500643-20-0	KORN/FERRY INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	22,016		18,210	20,935	(2,725)			(2,725)		18,210		3,806	3,806			L
50077C-10-6	KRATON PERFORMANCE POLYMERS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,440.000	64,401		39,479	58,633	(19,154)			(19,154)		39,479		24,922	24,922			L
50077B-20-7	KRATOS DEFENSE & SECURITY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	13,190		14,193	14,285	(85)			(85)		14,200		(1,010)	(1,010)			L
501014-10-4	KRISPY KREME DOUGHNUTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,000.000	77,531		43,300	56,280	(12,980)			(12,980)		43,300		34,232	34,232			L
50105F-10-5	KRONOS WORLDWIDE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	38,336		39,314	39,390	(73)			(73)		39,317		(981)	(981)			L
482686-10-2	K-SWISS INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	400.000	1,882		1,168	1,344	(176)			(176)		1,168		714	714			L

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,780.000	64,908		43,064	69,302	(26,238)			(26,238)		43,064		21,843	21,843			L
482423-10-0	KWB INC		02/18/2013	Various	3,060.000	48,847		44,361	46,818	(2,457)			(2,457)		44,361		4,486	4,486			L
505597-10-4	LACLEDE GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	72,559		66,421	70,270	(3,849)			(3,849)		66,421		6,138	6,138	774		L
511656-10-0	LAKELAND FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,960.000	47,609		41,053	50,646	(9,594)			(9,594)		41,053		6,556	6,556			L
512807-10-8	LAM RESEARCH CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,017.000	209,367		180,562	181,264	(702)			(702)		180,562		28,805	28,805			L
512815-10-1	LAMAR ADVERTISING CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	960.000	40,488		16,349	37,200	(20,851)			(20,851)		16,349		24,139	24,139			L
513847-10-3	LANCASTER COLONY CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	93,679		72,214	88,563	(16,349)			(16,349)		72,214		21,465	21,465			L
51476K-10-3	LANDAUER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,200.000	75,819		67,506	73,452	(5,946)			(5,946)		67,506		8,312	8,312	660		L
515098-10-1	LANDSTAR SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	134,450		102,658	120,658	(18,000)			(18,000)		102,658		31,792	31,792			L
517942-10-8	LASALLE HOTELS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,560.000	178,527		160,660	166,558	(5,898)			(5,898)		160,660		17,867	17,867	1,312		L
518415-10-4	LATTICE SEMICONDUCTOR		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	9,068		4,645	8,060	(3,415)			(3,415)		4,645		4,424	4,424			L
521050-10-4	LAYNE CHRISTENSEN CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,040.000	46,525		43,044	49,511	(6,467)			(6,467)		43,044		3,481	3,481			L
505336-10-7	LA-Z-BOY CHAIR CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,580.000	71,726		38,655	64,807	(26,152)			(26,152)		38,655		33,071	33,071			L
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,840.000	32,858		31,945	38,836	(6,891)			(6,891)		31,945		913	913			L
52186N-10-6	LEAPFROG ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,560.000	39,611		24,795	39,353	(14,546)			(14,546)		24,806		14,805	14,805			L
521865-20-4	LEAR CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,280.000	160,117		156,712	153,635	3,077			3,077		156,712		3,405	3,405			L
52602E-10-2	LENDER PROCESSING SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,180.000	137,822		90,571	152,152	(61,581)			(61,581)		90,571		47,251	47,251			L
526057-10-4	LENNAR COR P CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,520.000	522,047		246,877	484,148	(237,272)			(237,272)		246,877		275,170	275,170	501		L
526107-10-7	LENNOX INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,140.000	234,896		184,265	217,433	(33,167)			(33,167)		184,265		50,630	50,630			L
527288-10-4	LEUCADIA NATIONAL C		03/20/2013	Various	0.140	5,532		5,532							5,532						L
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	237.000	5,572		5,013	5,477	(465)			(465)		5,013		560	560			L
529043-10-1	LEXINGTON REALTY TRUST		03/29/2013	Various	5,940.000	65,544		53,756	62,073	(8,378)			(8,378)		53,756		11,788	11,788	782		L
529771-10-7	LEXMARK IN TL INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,980.000	143,034		104,590	138,676	(34,086)			(34,086)		104,590		38,444	38,444			L
50187A-10-7	LHC GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	29,838		19,182	29,394	(10,212)			(10,212)		19,182		10,656	10,656			L
529898-10-8	LIBBEY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	41,472		26,568	42,570	(15,999)			(15,999)		26,571		14,901	14,901			L
531229-10-2	LIBERTY MEDIA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,046.000	891,660		471,587							471,587		420,073	420,073			L
531172-10-4	LIBERTY PROPERTY TRUST		03/29/2013	DISTRIBUTION	0.000	5,463		5,463							5,463						L
53217R-20-7	LIFE TIME FITNESS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	141,110		107,459	136,804	(29,345)			(29,345)		107,459		33,651	33,651			L
53219L-10-9	LIFEPOINT HOSPITALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,340.000	143,697		121,365	126,085	(4,720)			(4,720)		121,365		22,332	22,332			L
53220K-50-4	LIGAND PHARMACEUTICALS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	56,505		39,185	58,902	(19,717)			(19,717)		39,185		17,320	17,320			L
533900-10-6	LINCOLN ELEC HLDGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,880.000	262,038		148,019	237,558	(89,539)			(89,539)		148,019		114,019	114,019			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
535555-10-6	LINDSAY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	77,362		37,545	67,301	(29,755)			(29,755)		37,545		39,816	39,816			L
53578A-10-8	LINKEDIN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	2,481		1,319	2,296	(978)			(978)		1,319		1,162	1,162			L
535919-20-3	LIONS GATE ENTERTAINMENT		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	74,097		28,131	66,584	(38,453)			(38,453)		28,131		45,966	45,966			L
53635B-10-7	LIQUIDITY SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,540.000	62,711		51,259	62,924	(11,666)			(11,666)		51,259		11,452	11,452			L
536797-10-3	LITHIA MTRS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	38,196		13,002	33,678	(20,676)			(20,676)		13,002		25,193	25,193			L
537008-10-4	LITTLEFUSE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	105,465		74,535	101,204	(26,670)			(26,670)		74,535		30,930	30,930			L
538034-10-9	LIVE NATION ENTERTAINMENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,367.000	115,621		92,902	105,827	(12,925)			(12,925)		92,902		22,719	22,719			L
538146-10-1	LIVEPERSON INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	51,168		39,950	49,932	(9,982)			(9,982)		39,950		11,218	11,218			L
501889-20-8	LKQ CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,160.000	458,501		210,162	425,376	(215,214)			(215,214)		210,162		248,339	248,339			L
54142L-10-9	LOGMELN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,440.000	32,512		32,299	32,270	29			29		32,299		213	213			L
543881-10-6	LORAL SPACE AND COMMUNICATIONS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	10,591		5,687	9,839	(4,152)			(4,152)		5,687		4,904	4,904			L
546347-10-5	LOUISIANA-PACIFIC CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,540.000	228,396		112,863	222,953	(110,089)			(110,089)		112,863		115,532	115,532			L
50212V-10-0	LPL FINANCIAL HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	63,760		48,672	53,504	(4,832)			(4,832)		48,672		15,087	15,087			L
502160-10-4	LSB INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	50,574		20,918	43,212	(22,294)			(22,294)		20,918		29,656	29,656			L
502175-10-2	LTC PROPERTIES INC		03/29/2013	Various	2,220.000	83,230		59,710	78,122	(18,565)			(18,565)		59,710		23,520	23,520	(253)		L
502403-20-7	LTX-CREDENCE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,020.000	24,724		21,921	26,371	(4,450)			(4,450)		21,921		2,803	2,803			L
549764-10-8	LUFKIN INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60.000	3,427		1,837	3,488	(1,651)			(1,651)		1,837		1,590	1,590			L
55027E-10-2	LUMINEX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	57,116		53,958	52,291	1,667			1,667		53,958		3,158	3,158			L
550283-10-5	LUMOS NETWORKS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	720.000	6,829		6,971	7,214	(243)			(243)		6,971		(143)	(143)	101		L
553777-10-3	M T S SYSTEMS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	73,850		49,290	65,190	(15,900)			(15,900)		49,290		24,560	24,560			L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	87,118		28,197	82,680	(54,475)			(54,475)		28,205		58,913	58,913			L
554489-10-4	MACK-CALI REALTY CORP		03/29/2013	DISTRIBUTION	0.000	5,745		5,745	4,838						5,745						L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	5,637		2,982	5,467	(2,485)			(2,485)		2,982		2,655	2,655			L
559079-20-7	MAGELLAN HEALTH SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	124,994		119,135	117,600	1,535			1,535		119,135		5,859	5,859			L
55973B-10-2	MAGNUM HUNTER RESOURCES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,040.000	37,182		34,001	36,070	(2,068)			(2,068)		34,001		3,180	3,180			L
G5753U-11-2	MAIDEN HOLDINGS LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,140.000	41,928		32,394	38,047	(5,652)			(5,652)		32,394		9,533	9,533			L
560305-10-4	MAIDENFORM BRANDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	32,808		26,821	33,133	(6,312)			(6,312)		26,821		5,987	5,987			L
56035L-10-4	MAIN STREET CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,440.000	76,535		47,334	74,444	(27,107)			(27,107)		47,337		29,198	29,198	1,586		L
560879-10-8	MAKO SURGICAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,620.000	29,647		33,379	33,719	(341)			(341)		33,379		(3,732)	(3,732)			L
562750-10-9	MANHATTAN ASSOCIATES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	117,065		53,511	101,371	(47,861)			(47,861)		53,511		63,555	63,555			L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
563571-10-8	MANITOWOC INC COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,060.000	177,330		136,011	157,741	(21,730)			(21,730)		136,011		41,318	41,318			L
56400P-20-1	MANNKIND CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,980.000	30,087		28,033	27,674	359			359		28,033		2,054	2,054			L
564563-10-4	MANTECH INTL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	64,036		58,206	64,331	(6,126)			(6,126)		58,206		5,831	5,831			L
56509R-10-8	MAP PHARMACEUTICALS		03/01/2013	Various	2,420.000	60,003		35,346	38,018	(2,672)			(2,672)		35,346		24,657	24,657			L
570535-10-4	MARKEL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	640.000	302,055		229,419	277,389	(47,969)			(47,969)		229,419		72,635	72,635			L
57060D-10-8	MARKETAXESS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	67,163		34,040	62,834	(28,794)			(28,794)		34,040		33,123	33,123			L
573075-10-8	MARTEN TRANSPORT LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	18,626		16,793	16,919	(126)			(126)		16,793		1,833	1,833			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		02/06/2013	VARIOUS	0.000	3,082											3,082	3,082			L
576323-10-9	MASTEC INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,480.000	126,960		64,231	111,686	(47,455)			(47,455)		64,231		62,729	62,729			L
576690-10-1	MATERION CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,880.000	51,109		39,931	48,466	(8,535)			(8,535)		39,931		11,178	11,178			L
576853-10-5	MATRIX SERVICE COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	33,820		24,523	27,140	(2,617)			(2,617)		24,523		9,298	9,298			L
57686G-10-5	MATSON INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	71,333		52,732	65,755	(13,023)			(13,023)		52,732		18,600	18,600			L
577933-10-4	MAXIMUS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,800.000	121,432		63,260	113,796	(50,536)			(50,536)		63,260		58,172	58,172			L
577767-10-6	MAXWELL TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,540.000	23,926		19,329	21,057	(1,727)			(1,727)		19,329		4,597	4,597			L
55264U-10-8	MB FINANCIAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,000.000	86,071		64,880	79,000	(14,120)			(14,120)		64,880		21,191	21,191			L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,220.000	210,334		194,758	189,764	4,994			4,994		194,758		15,576	15,576			L
580589-10-9	MCGRATH RENTCORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	66,254		60,736	63,844	(3,108)			(3,108)		60,736		5,518	5,518	517		L
582411-10-4	MCMORAN EXPLORATION COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,400.000	69,875		35,929	70,620	(34,691)			(34,691)		35,929		33,946	33,946			L
552676-10-8	MDC HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,520.000	145,438		68,851	129,395	(60,544)			(60,544)		68,851		76,586	76,586			L
583334-10-7	MEADWESTVA CO CORP COM		02/21/2013	Various	128,140.000	4,414,193		4,075,481	1,007,921	(16,547)			(16,547)		4,075,481		338,712	338,712	23,778		L
583421-10-2	MEASUREMENT SPECIALTIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	48,220		36,101	47,417	(11,316)			(11,316)		36,101		12,119	12,119			L
584045-10-8	MEDASSETS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	74,425		50,768	63,726	(12,958)			(12,958)		50,768		23,657	23,657			L
58463J-30-4	MEDICAL PPTYS TRUST INC		03/29/2013	Various	8,920.000	121,345		72,670	106,683	(34,206)			(34,206)		72,670		48,675	48,675	1,052		L
584688-10-5	MEDICINES COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	62,884		34,257	50,337	(16,080)			(16,080)		34,257		28,627	28,627			L
58471A-10-5	MEDIDATA SOLUTIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	71,664		25,310	59,569	(34,259)			(34,259)		25,310		46,354	46,354			L
58470H-10-1	MEDIFAST INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	20,829		16,985	22,695	(5,710)			(5,710)		16,985		3,844	3,844			L
58501N-10-1	MEDIVATION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	147,507		24,194	139,155	(114,961)			(114,961)		24,194		123,313	123,313			L
58502B-10-6	MEDNAX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,240.000	277,861		196,922	257,645	(60,723)			(60,723)		196,922		80,939	80,939			L
552715-10-4	MEMC ELECT R MATLS INC COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,500.000	74,111		66,415	59,385	7,030			7,030		66,415		7,696	7,696			L
587118-10-0	MENS WEARHOUSE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	105,916		87,154	109,060	(21,906)			(21,906)		87,154		18,761	18,761			L
587200-10-6	MENTOR GRAPHICS CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,860.000	100,703		65,064	99,737	(34,674)			(34,674)		65,064		35,639	35,639			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
58733R-10-2	MERCADOLIBRE INC	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	183,241		111,901	166,568	(54,668)			(54,668)		111,901		71,341	71,341	231		L
588056-10-1	MERCER INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	30,284		31,125	31,218	(93)			(93)		31,125		(841)	(841)			L
589433-10-1	MEREDITH C ORP COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	106,225		102,819	100,594	2,225			2,225		102,819		3,406	3,406			L
589584-10-1	MERIDIAN BIOSCIENCE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	36,363		32,951	34,830	(1,879)			(1,879)		32,951		3,413	3,413			L
589889-10-4	MERIT MEDICAL SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,670.000	64,736		59,458	64,913	(5,455)			(5,455)		59,458		5,279	5,279			L
59001A-10-2	MERITAGE HOMES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	136,023		74,229	117,279	(43,050)			(43,050)		74,229		61,794	61,794			L
59001K-10-0	MERITOR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,440.000	34,815		31,546	35,191	(3,646)			(3,646)		31,546		3,270	3,270			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	437,585		259,648	398,198	(138,550)			(138,550)		259,648		177,938	177,938			L
55272X-10-2	MFA FINANCIAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	26,080.000	233,552		201,233	211,509	(10,276)			(10,276)		201,233		32,319	32,319	5,216		L
55277P-10-4	MGE ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	141,492		115,320	137,565	(22,245)			(22,245)		115,320		26,173	26,173			L
552848-10-3	MGIC INVT CORP WIS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,340.000	35,326		34,684	35,484	(800)			(800)		34,684		642	642			L
594901-10-0	MICRO SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,180.000	238,419		192,129	219,839	(27,710)			(27,710)		192,129		46,289	46,289			L
595137-10-0	MICROSEMI CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,960.000	103,547		83,609	104,358	(20,750)			(20,750)		83,609		19,938	19,938			L
594972-40-8	MICROSTRATEGY INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	46,312		32,605	42,955	(10,350)			(10,350)		32,605		13,707	13,707			L
59522J-10-3	MID AMERICA APT		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,380.000	157,402		143,036	154,105	(11,067)			(11,067)		143,038		14,364	14,364	1,654		L
596278-10-1	MIDDLEBY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	87,890		40,380	79,490	(39,110)			(39,110)		40,380		47,511	47,511			L
596680-10-8	MIDDLESEX WATER CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,020.000	116,843		113,829	117,751	(3,922)			(3,922)		113,829		3,013	3,013			L
600544-10-0	MILLER HERMAN, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,300.000	105,673		90,881	92,106	(1,218)			(1,218)		90,888		14,785	14,785	387		L
602720-10-4	MINE SAFETY APPLIANCES CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,520.000	115,683		77,956	107,629	(29,673)			(29,673)		77,956		37,726	37,726			L
603158-10-6	MINERAL TECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	68,350		40,533	65,469	(24,935)			(24,935)		40,533		27,817	27,817			L
604567-10-7	MIPS TECHNOLOGIES INC		02/07/2013	Various	5,200.000	41,052		26,365	40,664	(14,299)			(14,299)		26,365		14,687	14,687			L
60649T-10-7	MISTRAS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,740.000	38,926		31,394	42,961	(11,567)			(11,567)		31,394		7,532	7,532			L
55306N-10-4	MKS INSTRUMENTS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,180.000	87,667		70,563	81,980	(11,418)			(11,418)		70,563		17,104	17,104			L
60740F-10-5	MOBILE MINI INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	80,775		64,881	69,156	(4,275)			(4,275)		64,881		15,894	15,894			L
607828-10-0	MODINE MANUFACTURING CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,000.000	25,349		23,040	24,390	(1,350)			(1,350)		23,040		2,309	2,309			L
608554-10-1	MOLEX INC COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	91,546		75,502	92,375	(16,873)			(16,873)		75,502		16,044	16,044			L
608554-20-0	MOLEX INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,960.000	111,402		93,184	110,707	(17,524)			(17,524)		93,184		18,218	18,218			L
60855R-10-0	MOLINA HEALTHCARE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,810.000	51,920		33,095	48,979	(15,883)			(15,883)		33,095		18,825	18,825			L
60877T-10-0	MOMENTA PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,920.000	24,472		18,529	22,618	(4,089)			(4,089)		18,529		5,943	5,943			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
609027-10-7	MONARCH CASINO & RESORT INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	1,024		949	1,091	(142)			(142)		949		76	76			L
609720-10-7	MONMOUTH REIT-CLASS A		03/29/2013	DISTRIBUTION	0.000	94		94							94						L
609839-10-5	MONOLITHIC POWER SYSTEMS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	57,984		25,450	55,700	(30,250)			(30,250)		25,450		32,534	32,534			L
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	63,087		41,513	54,652	(13,139)			(13,139)		41,513		21,574	21,574	137		L
610236-10-1	MONRO MUFFLER BRAKE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	59,408		48,753	59,449	(10,696)			(10,696)		48,753		10,655	10,655			L
G62185-10-6	MONTPELIER RE HOLDINGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,440.000	132,246		89,295	124,358	(35,064)			(35,064)		89,295		42,951	42,951	626		L
615394-20-2	MOOG, INC. CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,660.000	72,817		64,413	68,110	(3,697)			(3,697)		64,413		8,404	8,404			L
617700-10-9	MORNINGSTAR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,440.000	96,438		72,581	90,475	(17,895)			(17,895)		72,581		23,857	23,857			L
62458M-20-7	MOVE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,875.000	35,705		32,809	29,411	3,398			3,398		32,809		2,896	2,896			L
553530-10-6	MSC INDL DIRECT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	218,797		148,593	208,049	(59,456)			(59,456)		148,593		70,204	70,204			L
55354G-10-0	MSCI INC A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,888.000	199,706		198,426	182,469	15,956			15,956		198,426		1,281	1,281			L
624756-10-2	MUELLER INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	145,368		78,579	137,082	(58,504)			(58,504)		78,579		66,789	66,789			L
624758-10-8	MUELLER WATER PRODUCTS INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,940.000	83,560		42,099	78,203	(36,105)			(36,105)		42,099		41,461	41,461			L
625383-10-4	MULTI-COLOR CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,960.000	45,397		45,473	47,020	(1,548)			(1,548)		45,473		(76)	(76)			L
628464-10-9	MYERS INDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	35,147		25,484	35,754	(10,270)			(10,270)		25,484		9,663	9,663			L
55405W-10-4	MYR GROUP INC DELAWARE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	60,954		49,038	60,075	(11,037)			(11,037)		49,038		11,916	11,916			L
62855J-10-4	MYRIAD GENETICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,200.000	196,874		165,556	196,200	(30,644)			(30,644)		165,556		31,318	31,318			L
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	22,067		12,046	20,635	(8,589)			(8,589)		12,046		10,022	10,022			L
630077-10-5	NANOMETRICS INCORPORATED		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,860.000	28,956		28,291	26,821	1,470			1,470		28,291		665	665			L
631158-10-2	NASH-FINCH CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,580.000	32,078		30,273	33,622	(3,350)			(3,350)		30,273		1,805	1,805			L
635017-10-6	NATIONAL BEVERAGE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	60,045		60,000	63,612	(3,612)			(3,612)		60,000		44	44			L
635309-10-7	NATIONAL CINEMEDIA		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,340.000	64,719		52,514	61,324	(8,810)			(8,810)		52,514		12,205	12,205			L
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,300.000	58,370		49,236	56,562	(7,326)			(7,326)		49,236		9,133	9,133			L
636180-10-1	NATIONAL FUEL GAS CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,180.000	173,850		164,042	161,194	2,848			2,848		164,042		9,808	9,808			L
635906-10-0	NATIONAL HEALTHCARE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	780.000	38,271		25,180	36,676	(11,495)			(11,495)		25,180		13,091	13,091	234		L
636518-10-2	NATIONAL INSTRUMENTS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,670.000	159,098		127,663	146,343	(18,680)			(18,680)		127,663		31,435	31,435			L
637138-10-8	NATIONAL PENN BANCSHARES INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,060.000	78,087		50,650	75,119	(24,469)			(24,469)		50,650		27,437	27,437			L
637417-10-6	NATIONAL RETAIL PROPERTIES		03/29/2013	Various	5,420.000	175,061		122,480	169,104	(47,249)			(47,249)		122,480		52,580	52,580	165		L
639050-10-3	NATUS MEDICAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	31,409		22,188	28,844	(6,656)			(6,656)		22,188		9,221	9,221			L
638904-10-2	NAVIGATORS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	980.000	52,421		50,145	50,049	97			97		50,145		2,276	2,276			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
628852-20-4	NCI BUILDING SYSTEMS INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1.000	16		9	14	(5)			(5)		9		7	7			L
62886E-10-8	NCR CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,540.000	178,826		101,419	166,639	(65,213)			(65,213)		101,426		77,400	77,400			L
640268-10-8	NEKTAR THERAPEUTICS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,000.000	86,230		57,250	74,100	(16,850)			(16,850)		57,250		28,980	28,980			L
64031N-10-8	NELNET INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	38,629		24,708	38,131	(13,423)			(13,423)		24,708		13,921	13,921			L
640491-10-6	NEOGEN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	770.000	36,019		26,956	34,896	(7,940)			(7,940)		26,956		9,063	9,063			L
64111Q-10-4	NETGEAR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	95,905		57,127	104,069	(46,941)			(46,941)		57,127		38,777	38,777			L
64115T-10-4	NETSCOUT SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	46,370		25,465	47,302	(21,836)			(21,836)		25,465		20,904	20,904			L
64118V-10-6	NETSPEND HLDGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	34,512		19,821	37,351	(17,525)			(17,525)		19,826		14,686	14,686			L
64118Q-10-7	NETSUITE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	125,540		52,174	122,486	(70,312)			(70,312)		52,174		73,366	73,366			L
64125C-10-9	NEUROCRINE BIOSCIENCES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,620.000	49,852		32,868	42,038	(9,170)			(9,170)		32,868		16,984	16,984			L
64126X-20-1	NEUSTAR INC CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	82,808		45,685	77,151	(31,466)			(31,466)		45,685		37,123	37,123			L
646025-10-6	NEW JERSEY RESOURCES CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,860.000	78,113		67,155	73,693	(6,538)			(6,538)		67,155		10,958	10,958			L
651587-10-7	NEW MARKET CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	76,992		31,756	78,660	(46,904)			(46,904)		31,756		45,236	45,236			L
65105M-10-8	NEWCASTLE INVESTMENT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,000.000	83,037		34,290	69,440	(35,150)			(35,150)		34,290		48,747	48,747	1,760		L
651718-50-4	NEWPARK RES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,400.000	54,655		22,076	50,240	(28,164)			(28,164)		22,076		32,579	32,579			L
651824-10-4	NEWPORT CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,560.000	36,454		32,598	34,432	(1,830)			(1,830)		32,602		3,852	3,852			L
65334H-10-2	NEXEN INC COM NPV	C	03/04/2013	MERGER	42,400.000	1,166,000		1,018,234	1,131,433	(43,986)			(43,986)	(69,212)	1,018,234	31,049	116,716	147,766	1,832		U
62914B-10-0	NIC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	11,480		4,866	11,438	(6,572)			(6,572)		4,866		6,614	6,614			L
655663-10-2	NORDSON CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,800.000	120,237		92,130	113,616	(21,486)			(21,486)		92,130		28,107	28,107	270		L
665531-10-9	NORTHERN OIL AND GAS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,240.000	21,218		19,607	20,857	(1,250)			(1,250)		19,607		1,611	1,611			L
66611T-10-8	NORTHFIELD BANCORP INC NJ		02/11/2013	DIRECT	0.870	9		8	9	(1)			(1)		8		1	1			L
66704R-10-0	NORTHSTAR REALTY FINANCE COR		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,100.000	23,989		8,915	21,824	(12,909)			(12,909)		8,915		15,075	15,075			L
667340-10-3	NORTHWEST BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,195.000	50,730		50,718	50,927	(209)			(209)		50,718		12	12			L
667655-10-4	NORTHWEST NATURAL GAS CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	93,744		89,033	91,052	(2,019)			(2,019)		89,033		4,710	4,710	937		L
668074-30-5	NORTHWESTERN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	49,934		33,670	47,233	(13,563)			(13,563)		33,670		16,265	16,265			L
62936P-10-3	NPS PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,120.000	86,961		74,447	92,092	(17,645)			(17,645)		74,447		12,514	12,514			L
629377-50-8	NRG ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,127.000	193,591		186,921	186,840	81			81		186,921		6,670	6,670	731		L
67020Q-30-5	NTELOS HOLDINGS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,130.000	26,721		27,924	27,924						27,924		(1,203)	(1,203)			L
67018T-10-5	NU SKIN ASIA PAC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	110,594		86,320	97,812	(11,492)			(11,492)		86,320		24,274	24,274			L
67069D-10-8	NUTRISYSTEM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	27,755		24,929	25,553	(624)			(624)		24,929		2,826	2,826			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
670704-10-5	NUVASIVE, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,200.000	55,989		44,160	49,472	(5,312)			(5,312)		44,160		11,829	11,829			L
67073Y-10-6	NV ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	62,765		41,367	60,225	(18,858)			(18,858)		41,367		21,398	21,398			L
62944T-10-5	NVR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	374,145		249,815	331,200	(81,385)			(81,385)		249,815		124,330	124,330			L
674215-10-8	OASIS PETROLEUM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	146,967		106,358	131,016	(24,658)			(24,658)		106,358		40,609	40,609			L
675232-10-2	OCEANEERING INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,260.000	452,599		225,841	390,515	(164,674)			(164,674)		225,841		226,758	226,758			L
675746-30-9	OCWEN FINL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,220.000	196,607		65,680	180,560	(114,876)			(114,876)		65,684		130,923	130,923			U
676220-10-6	OFFICE DEPOT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,340.000	91,709		43,960	69,995	(26,035)			(26,035)		43,960		47,748	47,748			L
67622P-10-1	OFFICEMAX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,520.000	79,827		34,968	73,395	(38,427)			(38,427)		34,968		44,859	44,859			L
670837-10-3	OGE ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,920.000	347,074		235,200	333,355	(98,155)			(98,155)		235,200		111,874	111,874	2,472		L
678026-10-5	OIL STATES INTL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,560.000	274,807		178,074	254,682	(76,609)			(76,609)		178,074		96,733	96,733			L
Y6421B-15-5	OLAM INTERNATIONAL LTD RIGHTS	D	01/11/2013	MERRILL LYNCH INTERNATIONAL	25,100.450	2,155											2,155	2,155			L
679580-10-0	OLD DOMINION FREIGHT LINE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	55,710		25,007	51,420	(26,413)			(26,413)		25,007		30,703	30,703			L
680033-10-7	OLD NATL BANCORP IND		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,440.000	138,808		130,498	123,923	6,575			6,575		130,498		8,310	8,310			L
680665-20-5	OLIN CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,340.000	120,743		98,356	115,291	(16,934)			(16,934)		98,356		22,387	22,387			L
670872-10-0	OM GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	77,845		50,526	60,828	(10,302)			(10,302)		50,526		27,320	27,320			L
681936-10-0	OMEGA HEALTHCARE INVESTORS		03/29/2013	Various	3,180.000	89,153		51,846	75,843	(25,528)			(25,528)		51,846		37,307	37,307	(1,815)		L
68213N-10-9	OMNICELL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	46,480		41,855	43,718	(1,863)			(1,863)		41,855		4,626	4,626			L
682128-10-3	OMNIVISION TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	67,128		53,345	61,389	(8,044)			(8,044)		53,345		13,783	13,783			L
682159-10-8	ON ASSIGNMENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,300.000	30,733		9,342	26,364	(17,022)			(17,022)		9,342		21,391	21,391			L
683399-10-9	ONYX PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	241,098		94,892	237,164	(142,272)			(142,272)		94,892		146,206	146,206			L
68372A-10-4	OPEN TABLE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	28,193		21,600	26,352	(4,752)			(4,752)		21,600		6,593	6,593			L
68375Q-40-3	OPLINK COMMUNICATIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	27,425		25,627	26,486	(859)			(859)		25,627		1,798	1,798			L
68554V-10-8	ORASURE TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	11,629		5,446	11,775	(6,329)			(6,329)		5,446		6,183	6,183			L
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,560.000	88,393		54,356	88,376	(34,020)			(34,020)		54,356		34,036	34,036			L
68618W-10-0	ORIENTAL FINANCIAL GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	55,585		46,515	50,997	(4,482)			(4,482)		46,515		9,070	9,070	206		L
68633D-10-3	ORITANI FINACIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,160.000	62,740		49,658	63,731	(14,073)			(14,073)		49,658		13,082	13,082			L
686688-10-2	ORMAT TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	42,353		34,259	38,946	(4,686)			(4,686)		34,259		8,094	8,094			L
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	62,696		55,987	64,501	(8,514)			(8,514)		55,987		6,709	6,709			L
688239-20-1	OSHKOSH CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,700.000	265,749		132,124	198,655	(66,531)			(66,531)		132,124		133,625	133,625			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
671044-10-5	OSI SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	70,562		43,374	81,971	(38,597)			(38,597)		43,374		27,187	27,187			L
689648-10-3	OTTER TAIL POWER CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	85,013		71,515	79,000	(7,485)			(7,485)		71,515		13,498	13,498			L
690732-10-2	OWENS & MINOR, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,300.000	132,819		131,871	122,593	9,282			9,282		131,875		944	944			L
690742-10-1	OWENS CORNING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,860.000	370,418		314,989	327,731	(12,742)			(12,742)		314,989		55,429	55,429			L
69373H-10-6	PACER INTL		02/05/2013	THE WILLIAMS CAPITAL GROUP	800.000	3,380		2,967	3,120	(153)			(153)		2,967		413	413			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,540.000	254,500		152,034	251,594	(99,559)			(99,559)		152,034		102,465	102,465			L
695263-30-3	PACWEST BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	77,516		64,326	69,880	(5,553)			(5,553)		64,326		13,190	13,190			L
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	25,962		22,254	24,867	(2,609)			(2,609)		22,258		3,704	3,704			L
698354-10-7	PANDORA MEDIA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,529.000	51,884		47,410	41,576	5,834			5,834		47,410		4,473	4,473			L
69840W-10-8	PANERA BREAD COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	60,228		48,511	60,355	(11,845)			(11,845)		48,511		11,717	11,717			L
699462-10-7	PAREXEL INTERNATIONAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	75,909		45,234	69,241	(24,007)			(24,007)		45,234		30,675	30,675			L
701081-10-1	PARKER DRILLING CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,900.000	60,657		54,282	50,140	4,142			4,142		54,282		6,375	6,375			L
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	01/31/2013	DISTRIBUTION	0.000	185		185							185						U
70159Q-10-4	PARKWAY PROPERTIES		03/29/2013	Various	3,700.000	59,770		35,372	51,763	(16,549)			(16,549)		35,372		24,398	24,398	(1,464)		L
69327R-10-1	PDC ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	58,516		33,505	51,808	(18,302)			(18,302)		33,505		25,010	25,010			L
69329Y-10-4	PDL BIOPHARMA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,600.000	84,494		73,516	88,830	(15,314)			(15,314)		73,516		10,978	10,978			L
70509V-10-0	PEBBLEBROOK HOTEL TRUST		03/29/2013	Various	3,160.000	78,773		48,793	72,996	(24,241)			(24,241)		48,793		29,979	29,979	250		L
707569-10-9	PENN NATIONAL GAMING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	210,804		124,129	215,102	(90,973)			(90,973)		124,129		86,675	86,675			L
708062-10-4	PENNANTPARK INVESTMENT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,820.000	53,659		43,888	52,996	(9,108)			(9,108)		43,888		9,771	9,771	1,350		L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		03/29/2013	Various	3,120.000	60,769		24,543	55,037	(31,223)			(31,223)		24,543		36,226	36,226	(2,440)		L
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	78,166		47,930	74,858	(26,929)			(26,929)		47,930		30,236	30,236			L
70959W-10-3	PENSKE AUTO GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	105,179		55,168	99,899	(44,731)			(44,731)		55,168		50,011	50,011			L
709600-10-0	PENSON WORLDWIDE INC		01/31/2013	ITG	100.000			5	3	1			1		5		(4)	(4)			L
71375U-10-1	PERFICIENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,680.000	43,803		33,721	43,350	(9,629)			(9,629)		33,721		10,082	10,082			L
714046-10-9	PERKINELMER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,160.000	286,035		188,170	258,998	(70,829)			(70,829)		188,170		97,865	97,865	571		L
288853-10-4	PERRY ELLIS INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,460.000	28,063		27,542	29,054	(1,512)			(1,512)		27,542		521	521			L
716382-10-6	PETMED EXPRESS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,440.000	18,810		13,380	15,984	(2,602)			(2,602)		13,382		5,428	5,428			L
SB7LG6-74-8	PETROBAKKEN ENERGY LTD	C	01/15/2013	VARIOUS	0.780			6							6		(6)	(6)			U
71647M-10-1	PETROBANK ENERGY & RESOURCES LTD	C	01/03/2013	DISTRIBUTION	0.000	64,372		64,372							64,372						U
716933-10-6	PHARMACYCLICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	190,867		33,044	162,120	(129,076)			(129,076)		33,044		157,823	157,823			L
71714F-10-4	PHARMERICA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	34,673		22,491	33,606	(11,116)			(11,116)		22,491		12,182	12,182			L
693320-20-2	PHH CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,820.000	103,800		91,161	109,655	(18,494)			(18,494)		91,161		12,639	12,639			L

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
69336T-20-5	PHI INC NON VOTING		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,540.000	51,265		30,664	51,575	(20,911)			(20,911)		30,664		20,601	20,601			L
719405-10-2	PHOTRONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,900.000	29,019		25,380	29,204	(3,824)			(3,824)		25,380		3,639	3,639			L
693366-20-5	PICO HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	53,704		52,916	52,297	619			619		52,916		788	788			L
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	99,617		75,497	98,313	(22,816)			(22,816)		75,497		24,120	24,120			L
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		03/29/2013	Various	12,560.000	247,127		243,821	226,708	16,783			16,783		243,821		3,306	3,306	(1,078)		L
720279-10-8	PIER 1, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,860.000	128,205		60,834	117,200	(56,366)			(56,366)		60,834		67,371	67,371	293		L
723456-10-9	PINNACLE ENTERTAINMENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,280.000	94,015		85,354	99,412	(14,058)			(14,058)		85,354		8,660	8,660			L
723460-10-4	PINNACLE FINANCIAL PARTNERS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,760.000	37,669		16,174	33,158	(16,984)			(16,984)		16,174		21,494	21,494			L
723664-10-8	PIONEER ENERGY SERVICES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,200.000	39,312		34,618	37,752	(3,134)			(3,134)		34,618		4,693	4,693			L
724078-10-0	PIPER JAFFRAY COS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	55,920		25,461	45,625	(20,164)			(20,164)		25,461		30,460	30,460			L
727493-10-8	PLANTRONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	129,279		102,487	115,034	(12,547)			(12,547)		102,487		26,792	26,792			L
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	152,602		116,820	144,440	(27,620)			(27,620)		116,820		35,782	35,782			L
69344F-10-6	PMC - SIERRA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,560.000	100,299		93,419	91,488	1,932			1,932		93,419		6,880	6,880			L
731068-10-2	POLARIS INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,700.000	403,920		168,310	395,505	(227,192)			(227,192)		168,313		235,607	235,607			L
73172K-10-4	POLYCOM INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,860.000	141,646		126,928	134,516	(7,587)			(7,587)		126,928		14,718	14,718			L
73179P-10-6	POLYONE CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	48,290		30,906	44,107	(13,201)			(13,201)		30,906		17,385	17,385	108		L
73179V-10-3	POLYPORE INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	102,976		86,237	123,690	(37,453)			(37,453)		86,237		16,738	16,738			L
73278L-10-5	POOL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,780.000	172,997		93,980	159,970	(65,989)			(65,989)		93,980		79,017	79,017			L
733174-70-0	POPULAR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,608.000	201,730		114,120	158,170	(44,050)			(44,050)		114,120		87,610	87,610			L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	117,266		67,221	117,546	(50,325)			(50,325)		67,221		50,044	50,044			L
736508-84-7	PORTLAND GENERAL ELECTRIC CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,620.000	103,539		70,095	99,043	(28,948)			(28,948)		70,095		33,444	33,444	977		L
737464-10-7	POST PROPERTIES, INC.		03/29/2013	Various	3,720.000	186,874		143,321	185,814	(42,853)			(42,853)		143,321		43,553	43,553	(135)		L
737630-10-3	POTLATCH CORP.		03/29/2013	Various	2,820.000	123,837		75,407	110,516	(35,643)			(35,643)		75,407		48,430	48,430	(1,531)		L
739128-10-6	POWELL INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	46,660		33,017	43,191	(10,174)			(10,174)		33,017		13,643	13,643			L
739276-10-3	POWER INTEGRATIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	17,201		15,761	15,461	301			301		15,761		1,439	1,439			L
73930R-10-2	POWER-ONE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	8,467		8,781	8,960	(178)			(178)		8,781		(314)	(314)			L
739363-30-7	POWERWAVE TECHNOLOGIES INC		01/31/2013	Various	4,760.000	210		2,904	1,476	1,428			1,428		2,904		(2,693)	(2,693)			L
740585-10-4	PREMIERE GLOBAL SERVICES INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,600.000	42,080		32,568	44,988	(12,420)			(12,420)		32,568		9,512	9,512			L
74112D-10-1	PRESTIGE BRANDS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	31,497		14,439	29,644	(15,206)			(15,206)		14,439		17,059	17,059			L
741511-10-9	PRICESMART INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,080.000	81,971		68,886	83,214	(14,328)			(14,328)		68,886		13,085	13,085			L
74164M-10-8	PRIMERICA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	113,313		73,904	103,835	(29,931)			(29,931)		73,904		39,409	39,409			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74164F-10-3	PRIMORIS SERVICES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,980.000	57,131		30,941	44,819	(13,878)			(13,878)		30,941		26,189	26,189			L
742962-10-3	PRIVATEBANCORP INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	69,584		30,531	62,199	(31,668)			(31,668)		30,531		39,052	39,052			L
74267C-10-6	PROASSURANCE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	50,262		43,766	47,253	(3,486)			(3,486)		43,766		6,496	6,496			L
743312-10-0	PROGRESS SOFTWARE CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,870.000	136,938		127,017	123,211	3,806			3,806		127,017		9,921	9,921			L
74346Y-10-3	PROS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	43,715		25,953	36,946	(10,992)			(10,992)		25,953		17,762	17,762			L
74348T-10-2	PROSPECT CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,400.000	94,222		88,868	91,308	(2,440)			(2,440)		88,868		5,354	5,354	1,848		L
743606-10-5	PROSPERITY BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,080.000	139,086		125,907	129,360	(3,453)			(3,453)		125,907		13,178	13,178			L
743674-10-3	PROTECTIVE LIFE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,140.000	193,098		151,480	175,481	(24,001)			(24,001)		151,480		41,618	41,618			L
74386T-10-5	PROVIDENT FINANCIAL SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	41,143		30,418	41,478	(11,060)			(11,060)		30,418		10,725	10,725			L
744028-10-1	PROVIDENT NEW YORK BANKCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,860.000	25,516		16,645	26,627	(9,981)			(9,981)		16,645		8,871	8,871			L
69360J-10-7	PS BUSINESS PKS INC CALIF COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,660.000	117,780		98,533	107,867	(9,333)			(9,333)		98,533		19,247	19,247			L
69366A-10-0	PSS WORLD MEDICAL INC		02/22/2013	Various	4,300.000	124,488		97,625	124,184	(26,559)			(26,559)		97,625		26,864	26,864			L
69370C-10-0	PTC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,460.000	195,570		126,295	190,435	(64,140)			(64,140)		126,295		69,275	69,275			L
693656-10-0	PVH CORP		03/13/2013	Various	4,640.200	549,353		292,621	515,086	(222,489)			(222,489)		292,621		256,731	256,731			L
747277-10-1	QLOGIC COR P COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,220.000	95,001		77,104	79,981	(2,877)			(2,877)		77,104		17,898	17,898			L
747316-10-7	QUAKER CHEMICAL CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	59,976		28,174	56,014	(27,840)			(27,840)		28,174		31,801	31,801	255		L
747582-10-4	QUALITY SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	48,724		46,646	45,830	818			818		46,649		2,076	2,076			L
747619-10-4	QUANEX BUILDING PRODUCTS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	71,890		37,271	69,394	(32,123)			(32,123)		37,271		34,618	34,618			L
748356-10-2	QUESTAR CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,420.000	289,685		215,312	245,419	(30,107)			(30,107)		215,312		74,373	74,373			L
74835Y-10-1	QUESTCOR PHARMACEUTICALS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	87,056		19,044	91,382	(72,338)			(72,338)		19,044		68,012	68,012			L
74838C-10-6	QUICKSILVER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,000.000	64,178		40,175	42,500	(2,325)			(2,325)		40,175		24,003	24,003			L
74838J-10-1	QUIDEL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	76,422		47,310	63,105	(15,795)			(15,795)		47,310		29,112	29,112			L
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		01/16/2013	VARIOUS	0.000	1,904											1,904	1,904			L
749941-10-0	R F MICRODEVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,660.000	105,924		97,037	97,037						97,037		8,887	8,887			L
749607-10-7	R L I CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,260.000	86,303		71,945	81,472	(9,526)			(9,526)		71,945		14,357	14,357			L
750086-10-0	RACKSPACE HOSTING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,480.000	555,781		240,136	555,540	(315,403)			(315,403)		240,136		315,645	315,645			L
750236-10-1	RADIAN GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,080.000	64,400		21,773	61,589	(39,816)			(39,816)		21,773		42,627	42,627			L
750438-10-3	RADIOSHACK CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,820.000	23,453		19,003	16,578	2,424			2,424		19,003		4,451	4,451			L
749227-60-9	RAIT FINANCIAL TRUST		03/29/2013	DISTRIBUTION	0.000	123		123							123						L
751028-10-1	RALCORP HOLDINGS INC		01/29/2013	MERGER	5,300.000	477,000		346,180	475,145	(128,938)			(128,938)		346,207		130,793	130,793			L
750917-10-6	RAMBUS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,960.000	43,162		40,516	38,845	1,672			1,672		40,516		2,646	2,646			L
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		03/29/2013	Various	3,080.000	47,731		25,676	40,995	(15,518)			(15,518)		25,676		22,054	22,054	(461)		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
754212-10-8	RAVEN INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,920.000	52,834		31,011	50,611	(19,600)			(19,600)		31,011		21,823	21,823			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,680.000	345,485		231,386	295,910	(64,524)			(64,524)		231,386		114,098	114,098	1,075		L
75524B-10-4	RBC BEARING INS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	90,188		54,611	86,120	(31,509)			(31,509)		54,611		35,577	35,577			L
75604L-10-5	REALD INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,980.000	33,089		23,661	33,406	(9,745)			(9,745)		23,661		9,428	9,428			L
75606N-10-9	REALPAGE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,620.000	82,935		65,703	78,083	(12,380)			(12,380)		65,703		17,232	17,232			L
756109-10-4	REALTY INCOME CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,400.000	365,441		272,879	337,764	(64,885)			(64,885)		272,879		92,563	92,563	2,794		L
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,160.000	42,497		22,330	40,936	(18,606)			(18,606)		22,330		20,166	20,166			L
758075-40-2	REDWOOD TRUST INC		03/29/2013	Various	7,420.000	142,821		98,753	125,324	(26,891)			(26,891)		98,753		44,067	44,067	(1,689)		L
758750-10-3	REGAL BELOIT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	207,207		153,067	197,316	(44,249)			(44,249)		153,067		54,140	54,140	532		L
758766-10-9	REGAL ENTMT GROUP A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,460.000	94,730		77,132	90,117	(12,985)			(12,985)		77,132		17,597	17,597			L
758849-10-3	REGENCY CENTERS CORPORATION		03/29/2013	DISTRIBUTION	0.000	5,061		5,061							5,061						L
75886F-10-7	REGENERON PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,320.000	925,850		138,988	910,092	(771,104)			(771,104)		138,988		786,862	786,862			L
759351-60-4	REINSURANCE GROUP AMERICA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,780.000	272,318		241,423	255,826	(14,401)			(14,401)		241,425		30,893	30,893			L
759509-10-2	RELIANCE STEEL & ALUMINUM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,220.000	336,034		251,070	324,162	(73,092)			(73,092)		251,070		84,964	84,964			L
75970E-10-7	RENASANT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,080.000	77,752		67,165	78,091	(10,927)			(10,927)		67,165		10,587	10,587			L
76009N-10-0	RENT-A-CENTER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	119,747		111,438	117,511	(6,073)			(6,073)		111,438		8,309	8,309	718		L
760112-10-2	RENTECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,780.000	66,689		32,398	57,281	(24,829)			(24,829)		32,452		34,237	34,237			L
76117W-10-9	RESOLUTE FOREST PRODUCTS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,450.000	127,979		125,213	125,118	95			95		125,213		2,767	2,767			L
76120W-30-2	RESOURCE CAPITAL CORP		03/29/2013	Various	5,740.000	37,914		28,038	32,144	(4,546)			(4,546)		28,038		9,876	9,876	(689)		L
76122Q-10-5	RESOURCES CONNECTION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,260.000	39,459		31,883	38,924	(7,042)			(7,042)		31,883		7,577	7,577			L
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		03/29/2013	Various	4,280.000	57,086		47,641	55,041	(7,539)			(7,539)		47,641		9,444	9,444	(929)		L
761565-10-0	REX ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,220.000	54,855		50,987	54,944	(3,957)			(3,957)		50,987		3,867	3,867			L
767754-10-4	RITE AID CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	54,300.000	84,027		73,088	73,848	(760)			(760)		73,088		10,940	10,940			L
768573-10-7	RIVERBDE TECHNOLOGYH INC		01/30/2013	Various	10,916.320	208,372		192,376	215,270	(22,894)			(22,894)		192,376		15,996	15,996			L
770196-10-3	ROBBINS & MEYERS INC		02/20/2013	Various	3,160.000	186,466		123,452	187,862	(64,410)			(64,410)		123,452		63,014	63,014	158		L
774415-10-3	ROCKWOOD HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,220.000	230,400		192,894	208,721	(15,827)			(15,827)		192,894		37,506	37,506			L
775133-10-1	ROGERS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,300.000	60,945		46,791	64,558	(17,767)			(17,767)		46,791		14,154	14,154			L
775711-10-4	ROLLINS, INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,610.000	113,125		88,296	101,604	(13,309)			(13,309)		88,296		24,829	24,829			L
777779-30-7	ROSETTA RESOURCES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	181,064		100,712	153,317	(52,605)			(52,605)		100,712		80,353	80,353			L
779376-10-2	ROVI CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,220.000	141,387		109,984	126,835	(16,851)			(16,851)		109,984		31,403	31,403			L
780287-10-8	ROYAL GOLD INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	334,627		228,388	354,512	(126,124)			(126,124)		228,388		106,239	106,239	872		L
749660-10-6	RPC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5.000	74		24	61	(37)			(37)		24		50	50			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
749685-10-3	RPM INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,100.000	281,146		191,680	267,176	(75,496)			(75,496)		191,680		89,466	89,466			U
74973W-10-7	RTI INTERNATIONAL METALS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	78,226		72,460	76,066	(3,606)			(3,606)		72,460		5,766	5,766			L
781182-10-0	RUBY TUESDAY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,540.000	34,004		31,326	35,684	(4,358)			(4,358)		31,326		2,678	2,678			L
781295-10-0	RUE21 INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	47,035		37,797	45,424	(7,627)			(7,627)		37,797		9,238	9,238			L
781846-20-9	RUSH ENTERPRISES CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	49,500		35,112	42,580	(7,468)			(7,468)		35,112		14,388	14,388			L
783549-10-8	RYDER SYSTEM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,260.000	177,499		150,783	162,772	(11,989)			(11,989)		150,783		26,717	26,717			L
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,079.000	84,039		36,289	79,958	(43,669)			(43,669)		36,289		47,749	47,749			L
783859-10-1	S T BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,740.000	31,608		30,713	31,442	(726)			(726)		30,716		893	893			L
78573L-10-6	SABRA HEALTHCARE REIT INC		03/29/2013	Various	1,806.000	46,190		18,151	39,226	(21,403)			(21,403)		18,151		28,040	28,040	(1,295)		L
786449-20-7	SAFEGUARD SCIENTIFICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,000.000	30,387		29,692	29,500	192			192		29,692		695	695			L
78648T-10-0	SAFETY INS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	720.000	34,453		24,135	33,242	(9,108)			(9,108)		24,135		10,318	10,318			L
Y81705-10-8	SAKARI RESOURCES LTD	D	02/14/2013	MERGER	51,000.000	77,411		53,695	77,241	(21,052)			(21,052)	(2,494)	53,695	1,169	22,547	23,716			U
79377W-10-8	SAKS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,560.000	27,951		16,463	26,906	(10,442)			(10,442)		16,463		11,487	11,487			L
795435-10-6	SALIX PHARMACEUTICALS LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,520.000	165,691		94,827	142,490	(47,662)			(47,662)		94,827		70,864	70,864			L
79546E-10-4	SALLY BEAUTY HOLDIN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,360.000	194,663		117,398	173,475	(56,074)			(56,074)		117,402		77,262	77,262			L
800013-10-4	SANDERSON FARMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	74,361		56,037	70,374	(14,337)			(14,337)		56,037		18,324	18,324			L
80007P-30-7	SANDRIDGE ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	27,177.000	194,749		181,953	172,574	9,379			9,379		181,953		12,796	12,796			L
800363-10-3	SANDY SPRING BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,360.000	65,397		57,860	65,251	(7,391)			(7,391)		57,860		7,536	7,536			L
801056-10-2	SANMINA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,740.000	63,733		69,624	74,612	(4,988)			(4,988)		69,624		(5,892)	(5,892)			L
803062-10-8	SAPIENT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,700.000	105,468		89,176	91,872	(2,696)			(2,696)		89,176		16,292	16,292			L
804137-10-7	SAUER DANFOSS INC	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,140.000	60,921		60,208	60,842	(634)			(634)		60,208		714	714	399		L
804395-10-1	SAUL CENTERS		03/29/2013	DISTRIBUTION	0.000	1,288		1,288							1,288						L
806037-10-7	SCANSOURCE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	8,110		7,589	8,896	(1,307)			(1,307)		7,589		521	521			L
78401V-10-2	SCBT FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	102,741		88,414	100,450	(12,036)			(12,036)		88,414		14,327	14,327			L
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,220.000	64,709		62,204	67,333	(5,128)			(5,128)		62,204		2,505	2,505			L
807066-10-5	SCHOLASTIC CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	61,959		55,364	61,485	(6,121)			(6,121)		55,364		6,595	6,595	260		L
808194-10-4	SCHULMAN (A.), INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,378.000	76,992		55,443	68,796	(13,352)			(13,352)		55,443		21,549	21,549			L
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	98,144		70,098	93,672	(23,574)			(23,574)		70,098		28,046	28,046			L
80874P-10-9	SCIENTIFIC GAMES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,520.000	49,530		46,761	47,858	(1,098)			(1,098)		46,761		2,770	2,770			L
811543-10-7	SEABOARD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	53,643		28,972	50,598	(21,626)			(21,626)		28,972		24,671	24,671			L
811656-10-7	SEABRIGHT HOLDINGS INC		02/07/2013	MERGER	300.000	3,333		2,126	3,321	(1,196)			(1,196)		2,126		1,208	1,208			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
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811904-10-1	SEACOR HOLDINGS INC		02/07/2013	Various	760.000	88,484		82,722	76,209	(779)			(779)		82,723		5,761	5,761			L
812139-30-1	SEALY CORP		03/18/2013	MERGER	1,500.000	3,300		2,256	3,255	(999)			(999)		2,256		1,044	1,044			L
812578-10-2	SEATTLE GENETICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	173,216		76,758	136,416	(59,658)			(59,658)		76,758		96,458	96,458			L
81616X-10-3	SELECT COMFORT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,760.000	81,432		46,741	98,399	(51,658)			(51,658)		46,741		34,691	34,691			L
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,120.000	48,696		35,065	48,282	(13,217)			(13,217)		35,065		13,631	13,631			L
816300-10-7	SELECTIVE INSURANCE GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	89,222		75,275	84,017	(8,743)			(8,743)		75,275		13,948	13,948			L
81663A-10-5	SEMGROUP CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	101,718		49,323	92,229	(42,906)			(42,906)		49,323		52,395	52,395			L
816850-10-1	SEMTECH CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,920.000	118,168		76,120	113,484	(37,364)			(37,364)		76,120		42,047	42,047			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		03/29/2013	Various	12,260.000	308,090		266,635	289,826	(25,190)			(25,190)		266,645		41,445	41,445	(4,775)		L
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,560.000	118,372		103,406	115,629	(12,223)			(12,223)		103,406		14,965	14,965			L
81725T-10-0	SENSIENT TECHNOLOGIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,420.000	92,820		79,824	86,055	(6,231)			(6,231)		79,824		12,996	12,996			L
817337-40-5	SEQUENOM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,980.000	37,670		31,682	42,386	(10,704)			(10,704)		31,682		5,989	5,989			L
817565-10-4	SERVICE CORP. INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,980.000	239,755		140,304	220,684	(80,379)			(80,379)		140,304		99,451	99,451			L
81763U-10-0	SERVICESOURCE INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,540.000	15,385		13,026	14,859	(1,829)			(1,829)		13,030		2,355	2,355			L
820280-10-5	SHAW GROUP		02/15/2013	Various	4,820.000	228,786		110,940	224,660	(113,720)			(113,720)		110,940		117,846	117,846			L
82312B-10-6	SHENANDOAH TELECOMMUN CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,740.000	53,357		36,914	57,259	(20,346)			(20,346)		36,914		16,444	16,444			L
78423R-10-5	SHFL ENTERTAINMENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,320.000	60,822		41,623	62,640	(21,017)			(21,017)		41,623		19,199	19,199			L
824889-10-9	SHOE CARNIVAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	28,237		21,578	28,276	(6,697)			(6,697)		21,579		6,658	6,658			L
82568P-30-4	SHUTTERFLY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	880.000	28,728		14,232	26,286	(12,054)			(12,054)		14,232		14,496	14,496			L
82669G-10-4	SIGNATURE BK NEW YORK NY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,860.000	211,836		123,016	204,032	(81,017)			(81,017)		123,016		88,820	88,820			L
G81276-10-0	SIGNET JEWELERS LTD	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,400.000	400,204		274,659	341,760	(67,101)			(67,101)		274,659		125,546	125,546	768		L
827048-10-9	SILGAN HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	89,068		57,710	85,675	(27,965)			(27,965)		57,710		31,357	31,357			L
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	32,459		22,161	25,370	(3,210)			(3,210)		22,161		10,299	10,299			L
82705T-10-2	SILICON IMAGE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,400.000	35,934		34,780	36,704	(1,924)			(1,924)		34,780		1,154	1,154			L
828730-20-0	SIMMONS FIRST NATL CORP CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,200.000	81,758		80,028	81,152	(1,124)			(1,124)		80,028		1,730	1,730			L
828806-10-9	SIMON PPTY GROUP INC		01/03/2013	JPMORGAN CHASE & CO.	6,283.000	1,002,426		990,206	993,279	(3,074)			(3,074)		990,206		12,221	12,221			L
829073-10-5	SIMPSON MANUFACTURING		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,620.000	118,317		117,439	118,700	(1,261)			(1,261)		117,439		878	878	453		L
829226-10-9	SINCLAIR BROADCAST GROUP - A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	12,273		8,541	11,358	(2,817)			(2,817)		8,541		3,732	3,732			L
82934H-10-1	SINO-FOREST CORPORATION	C	03/12/2013	WRITE OFF OF INVESTMENT	23,900.000																U
82966C-10-3	SIRONA DENTAL SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,980.000	263,258		161,681	256,551	(94,868)			(94,868)		161,683		101,575	101,575			L
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	28,423		12,908	28,152	(15,244)			(15,244)		12,908		15,515	15,515			L

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784305-10-4	SJW CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	66,637		56,753	66,500	(9,747)			(9,747)		56,753		9,884	9,884			L
830566-10-5	SKECHERS USA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	63,638		41,450	63,270	(21,820)			(21,820)		41,450		22,188	22,188			L
83088M-10-2	SKYWORKS SOLUTIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,580.000	141,456		81,193	133,574	(52,381)			(52,381)		81,193		60,262	60,262			L
78440X-10-1	SL GREEN REALTY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,220.000	501,427		406,788	476,763	(69,975)			(69,975)		406,788		94,639	94,639	2,053		L
78454L-10-0	SM ENERGY CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,320.000	257,018		196,896	225,547	(28,651)			(28,651)		196,896		60,122	60,122			L
831865-20-9	SMITH (A.O.)		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	36,086		21,449	32,796	(11,347)			(11,347)		21,449		14,637	14,637	104		L
832248-10-8	SMITHFIELD FOODS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,400.000	245,099		196,066	224,328	(28,262)			(28,262)		196,066		49,033	49,033			L
833034-10-1	SNAP ON IN C COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,180.000	260,701		152,855	251,188	(98,331)			(98,331)		152,858		107,844	107,844			L
833551-10-4	SNYDERS LANCE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,860.000	99,058		79,900	93,065	(13,165)			(13,165)		79,900		19,158	19,158			L
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	01/15/2013	VARIOUS	0.940			35	34						35	(1)	(33)	(35)			U
83413U-10-0	SOLAR CAPITAL LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	86,908		75,907	83,685	(7,775)			(7,775)		75,910		10,998	10,998	2,100		L
83416B-10-9	SOLARWINDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	124,181		52,406	120,635	(68,229)			(68,229)		52,406		71,774	71,774			L
83421A-10-4	SOLERA HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,960.000	276,071		222,936	265,211	(42,274)			(42,274)		222,938		53,134	53,134			L
83545G-10-2	SONIC AUTOMOTIVE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	66,155		30,038	58,074	(28,037)			(28,037)		30,038		36,118	36,118			L
835451-10-5	SONIC CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,380.000	71,181		51,550	66,416	(14,865)			(14,865)		51,550		19,630	19,630			L
835898-10-7	SOTHEBY'S		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,900.000	140,922		74,271	131,118	(56,847)			(56,847)		74,271		66,651	66,651			L
83616T-10-8	SOURCEFIRE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,140.000	86,451		53,356	101,051	(47,694)			(47,694)		53,356		33,095	33,095			L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	158,238		145,780	146,964	(1,183)			(1,183)		145,780		12,458	12,458			L
84470P-10-9	SOUTHSIDE BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,562.000	53,757		45,095	53,956	(8,861)			(8,861)		45,095		8,662	8,662			L
844895-10-2	SOUTHWEST GAS CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,480.000	154,355		133,899	147,587	(13,684)			(13,684)		133,903		20,453	20,453			L
84610H-10-8	SOVRAN SELF STORAGE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	98,914		52,623	94,392	(41,769)			(41,769)		52,623		46,291	46,291	730		L
84649R-20-0	SPANSION INC-CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,300.000	50,677		43,129	59,813	(16,684)			(16,684)		43,129		7,548	7,548			L
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,843.000	93,928		60,748	82,806	(22,058)			(22,058)		60,748		33,180	33,180			L
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,620.000	55,138		34,796	51,698	(16,902)			(16,902)		34,796		20,342	20,342			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	51,501		32,949	52,714	(19,764)			(19,764)		32,949		18,552	18,552			L
790148-10-0	ST JOE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,840.000	138,093		103,426	134,787	(31,361)			(31,361)		103,426		34,667	34,667			L
852312-30-5	STAAR SURGICAL CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,740.000	20,806		21,608	22,814	(1,197)			(1,197)		21,617		(812)	(812)			L
85254C-30-5	STAGE STORES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,240.000	73,484		53,405	80,287	(26,883)			(26,883)		53,405		20,080	20,080			L
852891-10-0	STANCORP FINANCIAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	103,418		73,336	97,542	(24,206)			(24,206)		73,336		30,081	30,081			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,920.000	44,473		37,493	42,662	(5,165)			(5,165)		37,498		6,975	6,975			L
85375C-10-1	STANDARD-PACIFIC CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,180.000	94,572		41,255	82,173	(40,918)			(40,918)		41,255		53,316	53,316			L
854231-10-7	STANDEX INTERNATIONAL CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	800.000	45,478		16,750	41,032	(24,282)			(24,282)		16,750		28,728	28,728			L
85571B-10-5	STARWOOD PROPERTY TRUST INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,800.000	174,164		130,333	156,128	(25,795)			(25,795)		130,333		43,831	43,831	3,672		U
85571Q-10-2	STARZ LIBERTY CAPITAL		01/30/2013	Various	8,046.000	743,950		676,072	933,416	(400,858)			(400,858)		676,072		67,878	67,878			L
856190-10-3	STATE BANK FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	49,915		47,720	49,863	(2,139)			(2,139)		47,724		2,191	2,191			L
858155-20-3	STEELCASE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,940.000	81,099		44,446	75,676	(31,230)			(31,230)		44,446		36,653	36,653			L
858375-10-8	STEIN MART INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,280.000	27,371		21,207	24,731	(3,519)			(3,519)		21,212		6,159	6,159			L
P8744Y-10-2	STEINER LEISURE LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	59,622		49,437	63,611	(14,174)			(14,174)		49,437		10,185	10,185			L
85856G-10-0	STELLARONE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	61,026		55,165	58,257	(3,092)			(3,092)		55,165		5,861	5,861			L
858586-10-0	STEPAN CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	92,197		58,984	86,642	(27,659)			(27,659)		58,984		33,213	33,213			L
859152-10-0	STERIS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,000.000	188,783		169,017	173,650	(4,633)			(4,633)		169,017		19,766	19,766			L
859319-30-3	STERLING FINANCIAL CORP/SPOKANE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	50,695		30,336	49,277	(18,941)			(18,941)		30,336		20,359	20,359			L
556269-10-8	STEVEN MADDEN LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	30,316		17,301	27,898	(10,597)			(10,597)		17,301		13,014	13,014			L
860370-10-5	STEWART ENTERPRISES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,180.000	66,746		53,546	62,495	(8,949)			(8,949)		53,546		13,199	13,199			L
860372-10-1	STEWART INFORMATION SERVICES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	7,978		3,164	7,800	(4,635)			(4,635)		3,165		4,813	4,813			L
860630-10-2	STIFEL FINANCIAL CORP		03/07/2013	DIRECT	0.010																L
86074Q-10-2	STILLWATER MINING CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,460.000	115,829		75,937	108,119	(32,182)			(32,182)		75,937		39,892	39,892			L
861642-10-6	STONE ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	67,241		60,452	59,508	944			944		60,452		6,789	6,789			L
86183P-10-2	STONERIDGE INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	300.000	1,840		1,679	1,536	143			143		1,679		161	161			L
78478V-10-0	STR HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	5,567		6,111	6,502	(387)			(387)		6,115		(548)	(548)			L
M85548-10-1	STRATASYS LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	38,969		10,069	40,075	(30,006)			(30,006)		10,069		28,901	28,901			L
86272T-10-6	STRATEGIC HOTEL CAPITAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,220.000	87,967		78,586	78,208	378			378		78,586		9,382	9,382			L
864159-10-8	STURM RUGER & CO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	240.000	12,317		4,104	10,896	(6,792)			(6,792)		4,104		8,213	8,213			L
866082-10-0	SUMMIT HOTEL PPTYS INC		03/29/2013	DISTRIBUTION	0.000	90		90							90						L
866674-10-4	SUN COMMUNITIES		03/29/2013	Various	1,300.000	57,944		40,013	51,857	(12,490)			(12,490)		40,013		17,931	17,931	(862)		L
866942-10-5	SUN HYDRAULICS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,390.000	38,513		19,658	36,251	(16,593)			(16,593)		19,658		18,855	18,855			L
86768K-10-6	SUNSRISE SENIOR LIVING INC		01/09/2013	MERGER	3,920.000	48,608		18,332	56,370	(38,036)			(38,036)		18,333		30,275	30,275	8,232		L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,780.000	113,105		90,496	104,744	(14,248)			(14,248)		90,496		22,609	22,609			L
Y82954-10-1	SUNTEC REIT	D	01/31/2013	DISTRIBUTION	0.000	746		746							746						U
86800U-10-4	SUPER MICRO COMPUTER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,440.000	17,728		11,997	14,688	(2,691)			(2,691)		11,997		5,732	5,732			L
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	38,709		33,018	38,760	(5,742)			(5,742)		33,018		5,691	5,691			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
868536-10-3	SUPERVALU INC COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,240.000	63,305		39,138	40,113	(974)			(974)		39,138		24,167	24,167			U
869099-10-1	SUSQUEHANNA BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,300.000	94,956		61,028	86,984	(25,956)			(25,956)		61,028		33,928	33,928			L
78486Q-10-1	SVB FINANCIAL GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,000.000	195,913		151,262	167,910	(16,648)			(16,648)		151,262		44,651	44,651			L
87074U-10-1	SWIFT TRANSN CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	62,918		31,655	42,499	(10,844)			(10,844)		31,655		31,263	31,263			L
87151Q-10-6	SYMETRA FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,800.000	134,745		129,313	127,204	2,109			2,109		129,313		5,432	5,432			L
871546-20-6	SYMMETRY MEDICAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,500.000	48,124		33,795	47,340	(13,545)			(13,545)		33,795		14,329	14,329			L
87157D-10-9	SYNAPTICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	77,204		46,216	65,335	(19,119)			(19,119)		46,216		30,988	30,988			L
87162W-10-0	SYNNEX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	60,998		48,419	58,446	(10,026)			(10,026)		48,420		12,577	12,577			U
87161C-10-5	SYNOVUS FINANCIAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60,420.000	150,587		87,609	148,029	(60,420)			(60,420)		87,609		62,978	62,978	604		L
87162H-10-3	SYNTEL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	52,793		39,538	49,303	(9,764)			(9,764)		39,538		13,254	13,254			L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,060.000	66,082		58,427	55,711	2,716			2,716		58,427		7,655	7,655			L
874083-10-8	TALLY INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,760.000	72,453		63,300	64,029	(729)			(729)		63,300		9,153	9,153			L
87612G-10-1	TARGA RES CORP		02/26/2013	Various	3,265.000	195,665		147,017	96,169	(37,440)			(37,440)		147,019		48,646	48,646	833		L
87651B-10-4	TASER INTL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,220.000	60,990		33,604	64,547	(30,943)			(30,943)		33,604		27,386	27,386			U
876664-10-3	TAUBMAN CENTERS INC		03/29/2013	Various	600.000	51,702		31,420	47,232	(16,599)			(16,599)		31,420		20,282	20,282	(326)		L
872275-10-2	TCF FINANCIAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,760.000	131,420		101,894	118,584	(16,690)			(16,690)		101,894		29,526	29,526			L
87817A-10-7	TEAM HEALTH HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,420.000	81,352		40,435	69,623	(29,188)			(29,188)		40,435		40,917	40,917			L
878155-10-0	TEAM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	20,852		7,680	18,259	(10,579)			(10,579)		7,680		13,172	13,172			L
878237-10-6	TECH DATA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	131,251		108,107	117,467	(9,360)			(9,360)		108,107		23,144	23,144			L
878377-10-0	TECHNE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	163,378		147,461	157,182	(9,721)			(9,721)		147,461		15,916	15,916			L
872375-10-0	TECO ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,460.000	237,884		219,612	225,590	(5,978)			(5,978)		219,612		18,272	18,272			L
879080-10-9	TEJON RANCH CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,800.000	54,696		48,004	50,544	(2,540)			(2,540)		48,004		6,692	6,692			L
879360-10-5	TELEDYNE TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,460.000	170,311		107,330	160,072	(52,742)			(52,742)		107,330		62,981	62,981			L
879369-10-6	TELEFLEX, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,240.000	243,249		193,946	231,044	(37,098)			(37,098)		193,946		49,302	49,302			L
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,630.000	140,341		113,229	124,648	(11,419)			(11,419)		113,229		27,113	27,113			L
879939-10-6	TELETECH HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	48,130		41,181	46,992	(5,811)			(5,811)		41,181		6,948	6,948			L
87971M-20-2	TELUS CORPORATION NON VOTING SHS NPV	C	02/08/2013	CONVERSION	16,700.000	747,223		768,647	1,084,821	(337,088)			(337,088)	20,914	768,647	(21,424)		(21,424)	9,234		U
88023U-10-1	TEMPUR PEDIC INTL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,880.000	116,351		59,017	90,691	(31,674)			(31,674)		59,017		57,334	57,334			L
88033G-40-7	TENET HEALTHCARE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,370.000	321,721		198,584	271,774	(73,190)			(73,190)		198,584		123,136	123,136			L
880345-10-3	TENNANT CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	70,141		53,829	66,804	(12,975)			(12,975)		53,829		16,312	16,312			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
880349-10-5	TENNECO AUTOMOTIVE INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,240.000	156,356		102,142	148,866	(46,724)			(46,724)		102,142		54,214	54,214			U
880770-10-2	TERADYNE I NC COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,900.000	193,342		148,132	200,991	(52,859)			(52,859)		148,132		45,210	45,210			L
880779-10-3	TEREX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,800.000	251,986		80,028	219,258	(139,230)			(139,230)		80,028		171,958	171,958			L
88157K-10-1	TESCO CORP	I	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	40,287		38,726	38,726						38,726		1,561	1,561			U
88160R-10-1	TESLA MOTORS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	143,700		115,598	129,383	(13,782)			(13,782)		115,602		28,098	28,098			L
881609-10-1	TESORO CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,600.000	315,551		107,593	290,730	(183,137)			(183,137)		107,593		207,958	207,958			L
88162G-10-3	TETRA TECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,680.000	134,035		112,072	123,786	(11,714)			(11,714)		112,072		21,963	21,963			L
88162F-10-5	TETRA TECHNOLOGIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,680.000	55,946		40,414	50,701	(10,287)			(10,287)		40,414		15,532	15,532			L
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	17,466		8,649	18,824	(10,175)			(10,175)		8,649		8,817	8,817			L
882491-10-3	TEXAS INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	93,555		62,901	83,656	(20,756)			(20,756)		62,901		30,655	30,655			L
882681-10-9	TEXAS RODAHOUSE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	58,824		35,841	56,784	(20,943)			(20,943)		35,841		22,983	22,983			L
87240R-10-7	TFS FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,480.000	54,314		45,260	52,718	(7,457)			(7,457)		45,260		9,053	9,053			L
55826P-10-0	THE MADISON SQUARE GARDEN CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	31,643		16,830	27,497	(10,667)			(10,667)		16,830		14,812	14,812			L
88338T-10-4	THERAVANCE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,060.000	112,327		76,006	112,686	(36,680)			(36,680)		76,006		36,321	36,321			L
885160-10-1	THOR INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,040.000	127,717		67,579	113,787	(46,208)			(46,208)		67,579		60,138	60,138			L
885175-30-7	THORATEC CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,560.000	167,929		134,105	171,091	(36,986)			(36,986)		134,105		33,824	33,824			L
872443-60-1	THQ INC		01/31/2013	ITG	80.000	4		226	23	203			203		226		(223)	(223)			L
88632Q-10-3	TIBCO SOFTWARE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,660.000	204,125		100,952	190,607	(89,654)			(89,654)		100,952		103,172	103,172			L
87244T-10-9	TICC CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	35,535		28,271	34,408	(6,137)			(6,137)		28,271		7,265	7,265			L
887389-10-4	TIMKEN CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,700.000	305,908		209,185	272,631	(63,446)			(63,446)		209,185		96,722	96,722			L
88830M-10-2	TITAN INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	70,014		42,556	62,988	(20,432)			(20,432)		42,556		27,458	27,458	15		L
88830R-10-1	TITAN MACHINERY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	39,191		26,765	34,086	(7,321)			(7,321)		26,765		12,427	12,427			L
888339-20-7	TITANIUM M ETALS CORP COM NEW		01/07/2013	MERGER	9,080.000	149,820		146,766	149,911	(3,145)			(3,145)		146,766		3,054	3,054			L
888706-10-8	TIVO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,340.000	128,512		110,977	127,389	(16,412)			(16,412)		110,977		17,535	17,535			L
872960-10-9	TNS INC.		02/15/2013	Various	2,980.000	62,422		52,806	61,775	(8,970)			(8,970)		52,806		9,616	9,616			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/04/2013	Various	987.000	27,531		22,877	25,583	(3,411)			(3,411)		22,877		4,655	4,655			L
891092-10-8	TORO CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	182,080		109,324	177,078	(67,753)			(67,753)		109,324		72,756	72,756			L
G8988C-10-5	TOWER GROUP INTERNATIONAL LTD		03/28/2013	DIRECT	1.640	30		32	26	6			6		32		(2)	(2)			L
891894-10-7	TOWERS WATSON AND COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	231,673		192,584	214,722	(22,139)			(22,139)		192,584		39,090	39,090			L
89214P-10-9	TOWNE BANK		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,140.000	17,218		17,651	17,659	(7)			(7)		17,651		(433)	(433)			L
892356-10-6	TRACTOR SUPPLY CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,960.000	465,339		218,910	438,266	(219,356)			(219,356)		218,910		246,430	246,430			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
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893641-10-0	TRANSDIGM GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	458,712		208,600	452,715	(244,115)			(244,115)		208,600		250,112	250,112			L
894650-10-0	TREDEGAR CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,880.000	42,563		28,653	38,390	(9,736)			(9,736)		28,653		13,910	13,910	113		L
89469A-10-4	TREEHOUSE FOODS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	79,728		75,750	78,195	(2,445)			(2,445)		75,750		3,978	3,978			L
89531P-10-5	TREX COMPANY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	60,745		31,628	52,867	(21,237)			(21,237)		31,630		29,115	29,115			L
895848-10-9	TRIANGLE CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	55,956		32,096	53,529	(21,433)			(21,433)		32,096		23,860	23,860			L
896215-20-9	TRIMAS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,260.000	69,657		34,622	63,190	(28,567)			(28,567)		34,622		35,034	35,034			L
896239-10-0	TRIMBLE NAVIGATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,460.000	535,717		284,637	505,739	(221,100)			(221,100)		284,639		251,078	251,078			L
896522-10-9	TRINITY INDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,860.000	231,545		142,812	209,905	(67,093)			(67,093)		142,812		88,732	88,732	645		L
896945-20-1	TRIPADVISOR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,669.000	303,161		289,216	279,831	9,385			9,385		289,216		13,945	13,945			L
896749-10-8	TRIPLE-S MANAGEMENT CORP B		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	33,554		33,661	33,985	(323)			(323)		33,661		(107)	(107)			L
896818-10-1	TRIUMPH GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	204,893		115,833	189,370	(73,537)			(73,537)		115,833		89,060	89,060			L
89785X-10-1	TRUEBLUE INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	3,096		2,854	2,835	19			19		2,854		242	242			L
898402-10-2	TRUSTMARK CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	83,584		70,396	80,856	(10,460)			(10,460)		70,396		13,188	13,188			L
899896-10-4	TUPPERWARE BRANDS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	256,338		162,111	220,504	(58,393)			(58,393)		162,111		94,227	94,227			L
901109-10-8	TUTOR PERINI CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	43,683		31,023	36,990	(5,967)			(5,967)		31,023		12,660	12,660			L
87311L-10-4	TW TELECOM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,000.000	274,819		174,646	254,700	(80,054)			(80,054)		174,646		100,173	100,173			L
901476-10-1	TWIN DISC, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	25,725		19,520	19,522						19,522		6,203	6,203			L
90187B-10-1	TWO HARBORS INVESTMENT CORP		03/29/2013	Various	11,820.000	148,171		122,130	130,966	(9,593)			(9,593)		122,130		26,041	26,041	6,501		U
873168-10-8	TXU CORP.		01/14/2013	VARIOUS	0.000	3,389											3,389	3,389			L
902681-10-5	U G I CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,240.000	324,040		260,305	302,240	(41,934)			(41,934)		260,307		63,734	63,734	2,495		L
903293-40-5	U S G CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,180.000	181,958		74,654	173,473	(98,818)			(98,818)		74,654		107,304	107,304			L
902653-10-4	UDR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,580.000	383,688		346,532	370,492	(23,961)			(23,961)		346,532		37,156	37,156	3,428		L
902748-10-2	UIL HOLDINGS CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,680.000	98,900		72,733	95,971	(23,238)			(23,238)		72,733		26,167	26,167	1,158		U
90384S-30-3	ULTA US		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	338,394		165,592	339,980	(174,387)			(174,387)		165,593		172,801	172,801			L
90385D-10-7	ULTIMATE SOFTWARE GRP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	16,210		7,729	15,106	(7,377)			(7,377)		7,729		8,482	8,482			L
904034-10-5	ULTRATECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	74,587		31,688	70,870	(39,182)			(39,182)		31,688		42,899	42,899			L
902788-10-8	UMB FINL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	128,698		124,648	128,013	(3,365)			(3,365)		124,648		4,051	4,051			L
904214-10-3	UMPQUA HOLDINGS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,640.000	96,229		86,142	90,076	(3,934)			(3,934)		86,142		10,087	10,087			L
904311-10-7	UNDER ARMOUR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,360.000	258,765		114,780	260,121	(145,341)			(145,341)		114,780		143,985	143,985			L
904708-10-4	UNIFIRST CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,080.000	88,643		49,554	79,186	(29,632)			(29,632)		49,554		39,089	39,089			U

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
909218-10-9	UNIT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	149,810		135,024	140,556	(5,532)			(5,532)		135,024		14,786	14,786			L
909907-10-7	UNITED BANKSHARES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,980.000	49,894		40,150	48,154	(8,003)			(8,003)		40,150		9,744	9,744	614		U
91030T-10-9	UNITED FINANCIAL BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,060.000	44,801		37,469	48,103	(10,634)			(10,634)		37,469		7,332	7,332			L
910340-10-8	UNITED FIRE GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	101,172		97,842	95,659	2,183			2,183		97,842		3,330	3,330			L
911163-10-3	UNITED NATURAL FOODS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,260.000	173,502		138,460	174,703	(36,244)			(36,244)		138,460		35,043	35,043			L
911268-10-0	UNITED ONLINE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,480.000	75,242		54,415	64,173	(9,758)			(9,758)		54,415		20,826	20,826			L
911363-10-9	UNITED RENTALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,228.000	211,704		96,206	192,459	(96,252)			(96,252)		96,206		115,498	115,498			L
913004-10-7	UNITED STATIONERS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	90,672		77,227	84,293	(7,065)			(7,065)		77,227		13,445	13,445	381		U
91307C-10-2	UNITED THERAPEUTICS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	145,451		143,208	145,302	(2,094)			(2,094)		143,208		2,243	2,243			L
91324P-10-2	UNITEDHEALTH GROUP INC		01/14/2013	VARIOUS	0.000	4,947											4,947	4,947			L
91338E-10-1	UNIVERSAL AMERICAN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	29,334		29,388	27,144	2,244			2,244		29,388		(54)	(54)			L
91347P-10-5	UNIVERSAL DISPLAY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,060.000	29,313		14,700	27,157	(12,457)			(12,457)		14,700		14,613	14,613			L
913483-10-3	UNIVERSAL ELECTRONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,320.000	44,104		37,799	44,892	(7,090)			(7,090)		37,802		6,302	6,302			L
913543-10-4	UNIVERSAL FST PRODS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,920.000	78,340		56,582	73,037	(16,454)			(16,454)		56,582		21,758	21,758			L
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,180.000	64,869		42,518	59,720	(17,202)			(17,202)		42,518		22,351	22,351			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,620.000	375,614		251,015	320,077	(69,059)			(69,059)		251,018		124,597	124,597			L
903119-10-5	UNS ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	82,924		55,366	78,053	(22,687)			(22,687)		55,366		27,558	27,558			L
917286-20-5	URSTADT BIDDLE CL A		03/29/2013	Various	1,620.000	33,760		25,548	31,882	(6,444)			(6,444)		25,548		8,212	8,212	(700)		L
90341W-10-8	US AIRWAYS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	31,275		20,314	29,430	(9,116)			(9,116)		20,314		10,962	10,962			L
91732J-10-2	US ECOLOGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	59,501		39,040	58,850	(19,810)			(19,810)		39,040		20,461	20,461			L
91851C-20-1	VAALCO ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	37,185		21,235	37,887	(16,652)			(16,652)		21,235		15,950	15,950			L
91879Q-10-9	VAIL RESORTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	155,232		141,120	163,352	(22,232)			(22,232)		141,120		14,112	14,112			L
918866-10-4	VALASSIS COMMUNICATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,200.000	87,745		59,968	82,496	(22,528)			(22,528)		59,968		27,777	27,777	992		U
G9319H-10-2	VALIDUS HOLDINGS LTD	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,731.000	206,194		157,783	198,178	(40,395)			(40,395)		157,783		48,412	48,412			L
920253-10-1	VALMONT INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,540.000	221,864		127,196	210,287	(83,091)			(83,091)		127,196		94,668	94,668	347		L
920355-10-4	VALSPAR CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	291,999		140,797	273,312	(132,515)			(132,515)		140,797		151,202	151,202			L
92046N-10-2	VALUECLICK INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	31,807		22,606	30,280	(7,674)			(7,674)		22,606		9,201	9,201			L
922036-20-7	VANGUARD HEALTH SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,760.000	51,872		38,932	46,060	(7,123)			(7,123)		38,937		12,934	12,934			L
918194-10-1	VCA ANTECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	99,725		74,467	98,093	(23,626)			(23,626)		74,467		25,258	25,258			L
92240G-10-1	VECTREN CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,200.000	163,713		129,463	152,880	(23,417)			(23,417)		129,463		34,250	34,250			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
922417-10-0	VEECO INSTRUMENTS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	94,422		78,469	86,789	(8,320)			(8,320)		78,469		15,953	15,953			L
92335C-10-6	VERA BRADLEY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,620.000	40,300		34,393	40,662	(6,269)			(6,269)		34,393		5,907	5,907			L
92342Y-10-9	VERIFONE SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	56,741		24,460	48,675	(24,215)			(24,215)		24,460		32,281	32,281			L
92343X-10-0	VERINT SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,860.000	62,723		51,602	54,610	(3,008)			(3,008)		51,602		11,121	11,121			L
92552R-40-6	VIAD CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	79,451		74,017	78,764	(4,747)			(4,747)		74,017		5,434	5,434	290		L
92552V-10-0	VIASAT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	106,777		93,618	108,142	(14,524)			(14,524)		93,618		13,158	13,158			L
92672A-10-1	VIEWPOINT FINANCIAL GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,232.000	68,372		36,109	67,678	(31,569)			(31,569)		36,109		32,263	32,263			L
92823T-10-8	VIRNETX HOLDING CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	102,269		48,000	86,083	(38,084)			(38,084)		48,000		54,270	54,270			L
928241-10-8	VIROPHARMA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	72,571		35,708	62,362	(26,655)			(26,655)		35,708		36,863	36,863			L
92828Q-10-9	VIRTUS INVESTMENT PARTNERS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	97,829		52,962	82,239	(29,277)			(29,277)		52,963		44,867	44,867			L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,500.000	103,205		86,704	100,985	(14,274)			(14,274)		86,711		16,494	16,494			L
N93540-10-7	VISTAPRINT NV	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	98,625		81,815	91,351	(9,535)			(9,535)		81,815		16,810	16,810			L
92839U-20-6	VISTEON CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,050.000	225,929		131,342	217,971	(86,630)			(86,630)		131,342		94,588	94,588			L
92849E-10-1	VITAMIN SHOPPE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	132,030		81,436	125,045	(43,609)			(43,609)		81,436		50,594	50,594			L
928551-10-0	VIVUS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,820.000	82,927		45,626	91,524	(45,899)			(45,899)		45,626		37,301	37,301			L
92858J-10-8	VOCUS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	27,394		24,676	27,808	(3,132)			(3,132)		24,676		2,718	2,718			L
928645-10-0	VOLCANO CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	61,855		39,438	58,553	(19,114)			(19,114)		39,438		22,416	22,416			L
38388F-10-8	W R GRACE & CO NEW		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	164,727		77,128	154,629	(77,501)			(77,501)		77,128		87,599	87,599			L
929566-10-7	WABASH NATIONAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,200.000	55,106		29,588	46,644	(17,056)			(17,056)		29,588		25,518	25,518			L
92927K-10-2	WABCO HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,460.000	284,117		173,164	290,747	(117,583)			(117,583)		173,164		110,953	110,953			L
929740-10-8	WABTEC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	167,781		92,404	159,323	(66,918)			(66,918)		92,404		75,376	75,376			L
930059-10-0	WADDELL & REED FINANCIAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,520.000	257,144		221,353	227,026	(5,673)			(5,673)		221,353		35,791	35,791	1,826		L
93317W-10-2	WALTER INVESTMENT MANAGEMENT		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,135.000	92,614		37,766	91,848	(54,082)			(54,082)		37,766		54,849	54,849			L
934390-40-2	WARNACO GROUP INC		02/15/2013	Various	3,520.000	258,039		170,847	251,926	(81,079)			(81,079)		170,847		87,191	87,191			L
93564A-10-0	WARREN RESOURCES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,560.000	22,910		21,527	21,244	302			302		21,546		1,364	1,364			L
939653-10-1	WASHINGTON REAL ESTATE		03/29/2013	DISTRIBUTION	0.000	3,185		3,185	2,597						3,185						L
941053-10-0	WASTE CONNECTIONS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,640.000	236,946		155,465	224,366	(68,901)			(68,901)		155,465		81,482	81,482			L
942622-20-0	WATSCO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,620.000	122,485		86,491	121,338	(34,847)			(34,847)		86,491		35,994	35,994	405		L
942749-10-2	WATTS WATER TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,320.000	105,348		83,750	99,737	(15,986)			(15,986)		83,750		21,598	21,598			L
943315-10-1	WAUSAU PAPER CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,440.000	52,360		48,853	47,110	1,743			1,743		48,853		3,507	3,507	163		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94770V-10-2	WEBMD HEALTH CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	66,541		60,605	59,081	1,524			1,524		60,605		5,935	5,935			L
947890-10-9	WEBSTER FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,360.000	119,333		111,061	110,148	913			913		111,061		8,272	8,272			L
948626-10-6	WEIGHT WATCHERS INTL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,180.000	63,614		32,616	61,785	(29,169)			(29,169)		32,616		30,998	30,998			L
948741-10-3	WEINGARTEN REALTY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,300.000	238,318		190,590	222,191	(31,601)			(31,601)		190,590		47,728	47,728			L
94946T-10-6	WELLCARE HEALTH PLANS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	143,720		79,516	138,280	(58,764)			(58,764)		79,516		64,204	64,204			L
95058W-10-0	WENDY'S COMPANY (THE)		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	26,840.000	137,718		136,667	126,148	10,519			10,519		136,667		1,051	1,051			L
950755-10-8	WERNER ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,460.000	34,560		32,784	31,638	1,146			1,146		32,784		1,776	1,776	73		L
950810-10-1	WESBANCO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	80,281		68,377	77,770	(9,393)			(9,393)		68,377		11,903	11,903	630		L
95082P-10-5	WESCO INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	214,363		137,398	199,593	(62,195)			(62,195)		137,398		76,966	76,966			L
952145-20-9	WEST COAST BANCORP OREGON		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	44,959		26,721	42,085	(15,364)			(15,364)		26,721		18,238	18,238	95		L
955306-10-5	WEST PHARMACEUTICAL SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	140,844		98,387	129,210	(30,823)			(30,823)		98,387		42,457	42,457	448		L
95709T-10-0	WESTAR ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	175,874		138,858	168,286	(29,428)			(29,428)		138,858		37,016	37,016	1,940		L
957638-10-9	WESTERN ALLIANCE BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,500.000	79,313		57,500	68,445	(10,945)			(10,945)		57,500		21,814	21,814			L
959319-10-4	WESTERN REFINING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	10,273		5,651	9,021	(3,369)			(3,369)		5,651		4,622	4,622	38		L
960413-10-2	WESTLAKE CHEMICAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	30,516		19,339	26,962	(7,623)			(7,623)		19,339		11,177	11,177			L
96208T-10-4	WEX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,020.000	80,510		42,473	76,877	(34,404)			(34,404)		42,473		38,037	38,037			L
92924F-10-6	WGL HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	150,450		129,496	141,084	(11,588)			(11,588)		129,496		20,954	20,954	1,440		L
969203-10-8	WILL BROS GRP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,780.000	31,846		18,203	25,621	(7,410)			(7,410)		18,210		13,635	13,635			L
969904-10-1	WILLIAMS SONOMA, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,800.000	299,862		215,958	297,636	(81,678)			(81,678)		215,958		83,904	83,904	1,496		L
976391-30-0	WINTHROP REALTY TRUST		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,980.000	35,169		26,522	32,929	(6,407)			(6,407)		26,522		8,646	8,646	484		L
97717P-10-4	WISDOMTREE INVESTMENTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,320.000	53,060		39,358	38,678	695			695		39,374		13,687	13,687			L
978097-10-3	WOLVERINE WORLD WIDE, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,340.000	142,185		104,072	136,873	(32,801)			(32,801)		104,072		38,112	38,112	401		L
980745-10-3	WOODWARD INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,840.000	147,363		97,989	146,419	(48,430)			(48,430)		97,989		49,374	49,374			L
981419-10-4	WORLD ACCEPTANCE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,160.000	86,946		76,186	86,490	(10,303)			(10,303)		76,186		10,760	10,760			L
981475-10-6	WORLD FUEL SERVICES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,860.000	208,050		142,078	200,086	(58,009)			(58,009)		142,078		65,972	65,972	182		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,100.000	113,025		56,288	106,559	(50,271)			(50,271)		56,288		56,737	56,737			L
98235T-10-7	WRIGHT MEDICAL GRP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,920.000	82,065		71,928	82,281	(10,353)			(10,353)		71,928		10,137	10,137			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,940.000	614,996		283,806	582,117	(298,312)			(298,312)		283,806		331,190	331,190			L
45071R-10-9	XIXIA		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	51,775		23,772	46,865	(23,092)			(23,092)		23,772		28,003	28,003			U

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
98552P-10-0	YELLOW MEDIA LTD	C	01/15/2013	VARIOUS	0.065			1		1			1		1		(1)	(1)			U
985817-10-5	YELP INC		03/13/2013	GOLDMAN, SACHS & CO.	19,936.000	481,739		420,849							420,849		60,890	60,890			L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	124,231		98,654	114,698	(16,043)			(16,043)		98,655		25,576	25,576			L
989701-10-7	ZIONS BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,720.000	295,632		178,970	272,208	(93,238)			(93,238)		178,970		116,661	116,661			L
989817-10-1	ZUMIEZ INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	35,772		25,897	32,609	(6,712)			(6,712)		25,897		9,875	9,875			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						159,202,496	XXX	116,813,837	135,895,490	(33,063,222)			(33,063,222)	(47,929)	116,542,451	7,409	42,652,636	42,660,045	122,763	XXX	XXX
G5722*-10-9	LYKAION IAM LTD		03/29/2013	DISTRIBUTION	0.000	85,000,000									70,909,034		14,090,966	14,090,966			U
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA		02/20/2013	DISTRIBUTION	0.000			24,180,565													J
29261#-10-9	ENCOMPASS INSURANCE CO OF AMERICA		03/01/2013	DISTRIBUTION	0.000			(564,436)													K
66383@-10-6	NORTHBROOK INDEMNITY COMPANY		03/01/2013	DISTRIBUTION	0.000			(281,880)													K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						85,000,000	XXX	23,334,250							70,909,034		14,090,966	14,090,966		XXX	XXX
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	44,300.000	3,960,978		3,714,215	3,276,521	(36,543)			(36,543)		3,714,215		246,763	246,763			L
9299999. Subtotal - Common Stocks - Mutual Funds						3,960,978	XXX	3,714,215	3,276,521	(36,543)			(36,543)		3,714,215		246,763	246,763		XXX	XXX
9799997. Total - Common Stocks - Part 4						248,163,474	XXX	143,862,302	139,172,011	(33,099,765)			(33,099,765)	(47,929)	191,165,700	7,409	56,990,365	56,997,774	122,763	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						248,163,474	XXX	143,862,302	139,172,011	(33,099,765)			(33,099,765)	(47,929)	191,165,700	7,409	56,990,365	56,997,774	122,763	XXX	XXX
9899999. Total - Preferred and Common Stocks						251,429,724	XXX	147,112,302	142,422,012	(33,099,765)			(33,099,765)	(47,929)	194,415,700	7,409	57,006,614	57,014,024	122,763	XXX	XXX
9999999 - Totals						4,883,088,279	XXX	4,684,130,949	3,309,953,054	(29,585,215)	2,582,339		(27,002,876)	830,167	4,734,612,587	(968,102)	149,443,794	148,475,692	51,404,515	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 34

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS4192643 ON DB 100 03/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	01/30/2013	03/20/2018		5,000,000	credit event/(1.0000)		12,201	(8,736)	56,964		56,964	45,165		(402)			1FE	0001
CDS CS4195208 ON CNQ 100 03/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	02/21/2013	03/20/2018		5,000,000	credit event/(1.0000)		19,298	(5,689)	(31,639)		(31,639)	(50,526)		(412)			2FE	0001
CDS CS4202889 ON AA 100 03/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	03/15/2013	03/20/2018		5,000,000	credit event/(1.0000)		369,271	(5,293)	421,036		421,036	54,835		(3,070)			2FE	0001
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	04/15/2008	06/20/2015		5,000,000	credit event/(0.5800)			(7,250)	(50,431)		(50,431)	(9,636)					2FE	0001
CDS CS2433924 ON BOEING CAP CORP	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	05/23/2008	06/20/2013		3,000,000	credit event/(0.7700)			(5,775)	(4,965)		(4,965)	4,047					1FE	0001
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	10/23/2008	12/20/2013		2,000,000	credit event/(5.8000)			(29,000)	(82,907)		(82,907)	26,085					3FE	0001
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	09/18/2008	09/20/2013		1,000,000	credit event/(3.5200)			(8,800)	(14,177)		(14,177)	6,326					3FE	0001
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	07/17/2008	09/20/2013		5,000,000	credit event/(0.7500)			(9,375)	1,292		1,292	(6,812)					3FE	0001
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(9,748)	(109,449)		(109,449)	1,784		2,752			3FE	0001
CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	SCHEDULE D	Credit	THE ROYAL BANK OF SCOTLAND PLC	07/17/2008	09/20/2013		5,000,000	credit event/(1.2000)			(15,000)	(23,843)		(23,843)	6,239					2FE	0001
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG	10/29/2009	12/20/2014		10,000,000	credit event/(1.0000)	(119,551)		(19,184)	(129,613)		(129,613)	(10,171)		5,816			2FE	0001
CDS CS2416010 ON LLOYDS TSB BANK PLC	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	05/08/2008	06/20/2013		5,000,000	credit event/(0.4900)			(6,125)	2,624		2,624	10,265					1FE	0001
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/21/2010	09/20/2015		550,000	credit event/(1.0000)	56,687		(4,121)	7,696		7,696	1,121		(2,746)			4FE	0001

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CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	05/06/2008	06/20/2013		5,000,000	credit event/(1.5700)			(19,625)	(15,743)		(15,743)	13,186					2FE	0001
CDS CS2367411 ON NEM 95 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	03/26/2008	06/20/2013		5,000,000	credit event/(0.9500)			(11,875)	(7,860)		(7,860)	7,484					2FE	0001
CDS CS2377600 ON NORDSTROM INC	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	04/04/2008	06/20/2013		5,000,000	credit event/(1.0000)			(12,500)	(10,140)		(10,140)	8,485					1FE	0001
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/07/2008	09/20/2013		5,000,000	credit event/(0.8100)			(10,125)	340		340	18,298					2FE	0001
CDS CS2416002 ON SANTNDR 51 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	05/08/2008	06/20/2013		5,000,000	credit event/(0.5100)			(6,375)	15,319		15,319	(915)					2FE	0001
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/07/2008	09/20/2013		5,000,000	credit event/(1.0300)			(12,875)	(11,195)		(11,195)	16,654					2FE	0001
CDS CS3429780 ON MWD 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	08/11/2011	09/20/2013		10,000,000	credit event/(1.0000)	374,441		(69,459)	(31,259)		(31,259)	51,527		(44,459)			1FE	0001
CDS CS3432321 ON DANBNK 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	08/12/2011	09/20/2013		10,000,000	credit event/(1.0000)	113,750		(38,524)	(31,812)		(31,812)	29,990		(13,524)			1FE	0001
CDS CS3447683 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	09/07/2011	09/20/2013		3,500,000	credit event/(5.0000)	35,000		(48,053)	(73,251)		(73,251)	42,712		(4,303)			4FE	0001
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	09/09/2011	09/20/2017		10,000,000	credit event/(1.0000)	(171,979)		(17,867)	(256,816)		(256,816)	32,705		7,133			1FE	0001
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(30,170)	42,072		42,072	(74,671)		(17,670)			3FE	0001
CDS CS3516800 ON CRDSUI-USA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	11/30/2011	12/20/2014		10,000,000	credit event/(1.0000)	(44,863)		(21,326)	(62,524)		(62,524)	7,004		3,674			1FE	0001
CDS CS3527047 ON CSGAG 100 12/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	12/08/2011	12/20/2013		10,000,000	credit event/(1.0000)	79,881		(34,835)	(39,809)		(39,809)	58,239		(9,835)			1FE	0001
CDS CS3552656 ON DANBNK 300 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	02/17/2012	03/20/2014		10,000,000	credit event/(3.0000)	(130,923)		(59,331)	(260,985)		(260,985)	49,153		15,669			1FE	0001
CDS CS3578248 ON MWD 100 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	03/16/2012	03/20/2014		10,000,000	credit event/(1.0000)	271,795		(58,833)	(63,344)		(63,344)	34,920		(33,833)			1FE	0001
CDS CS3591043 ON AAGM-AGD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/10/2012	06/20/2017		5,000,000	credit event/(1.0000)	220,038		(23,096)	83,335		83,335	(32,377)		(10,596)			2FE	0001
CDS CS3596166 ON MWD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG	04/17/2012	06/20/2014		10,000,000	credit event/(1.0000)	453,913		(77,241)	(79,594)		(79,594)	19,809		(52,241)			1FE	0001
CDS CS3598725 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/18/2012	06/20/2017		3,000,000	credit event/(5.0000)	(150,368)		(30,228)	(233,593)		(233,593)	(14,533)		7,272			3FE	0001
CDS CS3603848 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/25/2012	06/20/2017		3,000,000	credit event/(5.0000)	(89,593)		(33,151)	(158,668)		(158,668)	(52,529)		4,349			4FE	0001
CDS CS3603863 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/25/2012	06/20/2017		5,000,000	credit event/(1.0000)	211,900		(22,786)	154,627		154,627	(40,729)		(10,286)			3FE	0001
CDS CS3655053 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	05/17/2012	06/20/2014		5,000,000	credit event/(1.0000)	(5,171)		(11,881)	(16,719)		(16,719)	(6,449)		619			2FE	0001
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	06/25/2012	09/20/2017		5,000,000	credit event/(1.0000)	(174,272)		(4,175)	(181,750)		(181,750)	(12,689)		8,325			1FE	0001
CDS CS3798408 ON MWD 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	07/26/2012	09/20/2014		10,000,000	credit event/(1.0000)	420,484		(73,957)	(78,100)		(78,100)	872		(48,957)			1FE	0001
CDS CS3808652 ON CBA 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/31/2012	09/20/2017		5,000,000	credit event/(1.0000)	295,812		(26,899)	67,293		67,293	(43,766)		(14,399)			1FE	0001
CDS CS3808645 ON ANZ 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/31/2012	09/20/2017		5,000,000	credit event/(1.0000)	291,225		(26,675)	67,752		67,752	(45,617)		(14,175)			1FE	0001
CDS CS3808678 ON WSTP 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/31/2012	09/20/2017		5,000,000	credit event/(1.0000)	300,394		(27,122)	63,966		63,966	(48,737)		(14,622)			1FE	0001
CDS CS3808660 ON NAB 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/31/2012	09/20/2017		5,000,000	credit event/(1.0000)	300,394		(27,122)	66,459		66,459	(46,692)		(14,622)			1FE	0001

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CDS CS3816325 ON ANZ 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/02/2012	09/20/2017		5,000,000	credit event/(1.0000)	293,113		(26,783)	67,752		67,752	(45,510)		(14,283)			1FE	0001
CDS CS3816333 ON CBA 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/02/2012	09/20/2017		5,000,000	credit event/(1.0000)	293,113		(26,783)	67,293		67,293	(43,882)		(14,283)			1FE	0001
CDS CS3824014 ON NAB 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/03/2012	09/20/2017		5,000,000	credit event/(1.0000)	306,665		(27,451)	66,459		66,459	(46,363)		(14,951)			1FE	0001
CDS CS3824006 ON WSTP 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/03/2012	09/20/2017		5,000,000	credit event/(1.0000)	306,665		(27,451)	63,966		63,966	(48,408)		(14,951)			1FE	0001
CDS CS3857295 ON MCD 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	08/21/2012	09/20/2017		5,000,000	credit event/(1.0000)	(179,713)		(3,652)	(181,842)		(181,842)	(8,500)		8,848			1FE	0001
CDS CS3900806 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	09/10/2012	09/20/2014		10,000,000	credit event/(1.0000)	63,860		(32,884)	(83,033)		(83,033)	(11,578)		(7,884)			1FE	0001
CDS CS3952005 ON LNC 100 12/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG	09/25/2012	12/20/2017		5,000,000	credit event/(1.0000)	284,885		(26,109)	58,128		58,128	(102,250)		(13,609)			2FE	0001
CDS CS3990401 ON YUM 100 12/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	10/12/2012	12/20/2017		5,000,000	credit event/(1.0000)	(106,016)		(7,389)	(89,201)		(89,201)	(14,030)		5,111			2FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										4,110,299	400,770	(1,148,704)	(1,039,889)	XXX	(1,039,889)	(270,467)		(320,545)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										4,110,299	400,770	(1,148,704)	(1,039,889)	XXX	(1,039,889)	(270,467)		(320,545)			XXX	XXX
CDS CS4192650 ON STAN-BANK 100 03/20/2018	853250A@7 - STAN-BANK 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (628530AL1)		Credit	GOLDMAN SACHS INTERNATIONAL	01/30/2013	03/20/2018		5,000,000	1.0000/(credit event)		12,253	7,930	11,849		(55,671)			(404)		5,000,000	1FE	
CDS CS4195216 ON MRO 100 03/20/2018	APPLIED - MRO 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (56585AAD4)		Credit	DEUTSCHE BANK AG	02/21/2013	03/20/2018		5,000,000	1.0000/(credit event)		(28,899)	5,894	(28,282)		(12,914)			617		5,000,000	2FE	
CDS CS4200321 ON WMI 100 03/20/2018	APPLIED - WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (69352PAD5)		Credit	GOLDMAN SACHS BANK USA	02/22/2013	03/20/2018		10,000,000	1.0000/(credit event)		48,609	9,266	47,598		85,034			(1,011)		10,000,000	2FE	
CDS CS4202897 ON ABX 100 03/20/2018	APPLIED - ABX 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (988498AG6)		Credit	CITIBANK N.A.	03/15/2013	03/20/2018		5,000,000	1.0000/(credit event)		(96,515)	3,025	(95,712)		(70,752)			803		5,000,000	2FE	
CDS CS2369920 ON ENTRPA 185 06/20/2013	29273RB#5 - ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security - (302154AV1)		Credit	BANK OF AMERICA, N.A.	03/28/2008	06/20/2013		5,000,000	1.8500/(credit event)			23,125			18,202					5,000,000	2FE	
CDS CS3378565 ON PEG 100 06/20/2016	69362BA#9 - PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security - (250847EF3)		Credit	BANK OF AMERICA, N.A.	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		28,729	(48,020)		53,747			3,729		10,000,000	2FE	
CDS CS3143050 ON UNH 100 06/20/2015	91324PC#7 - UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security - (66989GAA8)		Credit	JPMORGAN CHASE BANK, N.A.	04/21/2010	06/20/2015		10,000,000	1.0000/(credit event)	(140,959)		31,828	(60,617)		176,934			6,828		10,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CDS CS3529613 ON PFE 100 03/20/2017	717081C@0 - PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (249030AC1)		Credit	GOLDMAN SACHS BANK USA	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)	59,338		22,149	45,272		279,389			(2,851)		10,000,000	1FE	
CDS CS3537285 ON PG 100 03/20/2017	742718G#0 - PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (694308GT8)		Credit	GOLDMAN SACHS BANK USA	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)	428,401		29,193	330,375		567,900			(20,807)		20,000,000	1FE	
CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	216871A*4 - CBE-COOPIN 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security - (767201AK2)		Credit	CITIBANK N.A.	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)	45,140		10,344	38,551		43,930			(2,156)		5,000,000	2FE	
CDS CS3821465 ON NEM 100 06/20/2017	651639B*6 - NEM 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security - (66989GAA8)		Credit	JPMORGAN CHASE BANK, N.A.	08/03/2012	06/20/2017		5,000,000	1.0000/(credit event)	(152,479)		20,315	(131,900)		(50,352)			7,815		5,000,000	2FE	
CDS CS3857303 ON KO 100 09/20/2017	191216E#3 - KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security - (191216AR1)		Credit	JPMORGAN CHASE BANK, N.A.	08/21/2012	09/20/2017		5,000,000	1.0000/(credit event)	121,120		6,537	106,609		136,411			(5,963)		5,000,000	1FE	
CDS CS3952013 ON TRV 100 12/20/2017	89417EB@7 - TRV 100 12/20/2017 due 12/20/2017, CDS attached to Cash Security - (89417EAG4)		Credit	DEUTSCHE BANK AG	09/25/2012	12/20/2017		5,000,000	1.0000/(credit event)	68,277		9,238	61,573		113,408			(3,262)		5,000,000	1FE	
CDS CS3990419 ON DRI 100 12/20/2017	237194B*5 - DRI 100 12/20/2017 due 12/20/2017, CDS attached to Cash Security - (90969QAA0)		Credit	CREDIT SUISSE INTERNATIONAL	10/12/2012	12/20/2017		5,000,000	1.0000/(credit event)	(44,279)		14,634	(40,294)		(250,341)			2,134		5,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										308,904	(64,552)	222,207	237,001	XXX	1,034,926			(14,530)		105,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										308,904	(64,552)	222,207	237,001	XXX	1,034,926			(14,530)		105,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										4,419,203	336,218	(926,497)	(802,888)	XXX	(4,963)	(270,467)		(335,074)		105,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										4,419,203	336,218	(926,497)	(802,888)	XXX	(4,963)	(270,467)		(335,074)		105,000,000	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										4,110,299	400,770	(1,148,704)	(1,039,889)	XXX	(1,039,889)	(270,467)		(320,545)			XXX	XXX
1419999. Subtotal - Replication										308,904	(64,552)	222,207	237,001	XXX	1,034,926			(14,530)		105,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										4,419,203	336,218	(926,497)	(802,888)	XXX	(4,963)	(270,467)		(335,074)		105,000,000	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
0001	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.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other		20	21	22
														15	16	17	18	19			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM3	66		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	06/21/2013	CME	03/12/2013	1,550.3000	1,562.7000	19,470		40,920				40,920	231,000	100/100	50
MFSM3	245		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	06/21/2013	LIFFE	03/12/2013	1,669.1000	1,659.2000	83,300		(121,275)				(121,275)	710,500	100/100	50
RTAM3	385		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	06/21/2013	ICE	03/12/2013	937.8500	948.9000	61,600		425,425				425,425	1,540,000	100/100	100
SPM3	147		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	06/21/2013	CME	03/12/2013	1,550.3000	1,562.7000	216,825		455,700				455,700	2,572,500	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												381,195		800,770				800,770	5,054,000	XXX	XXX
1329999. Subtotal - Long Futures												381,195		800,770				800,770	5,054,000	XXX	XXX
ESM3	1,286		INDEX FUTURES - EMINI S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/21/2013	CME	03/14/2013	1,549.8000	1,562.7000	(379,370)					(829,470)	(829,470)	4,501,000	0001	50
1349999. Subtotal - Short Futures - Hedging Other												(379,370)					(829,470)	(829,470)	4,501,000	XXX	XXX
1389999. Subtotal - Short Futures												(379,370)					(829,470)	(829,470)	4,501,000	XXX	XXX
1399999. Subtotal - Hedging Effective												381,195		800,770				800,770	5,054,000	XXX	XXX
1409999. Subtotal - Hedging Other												(379,370)					(829,470)	(829,470)	4,501,000	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												1,825		800,770			(829,470)	(28,700)	9,555,000	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	922,045	(121,275)	922,045	381,195	(379,370)	381,195	9,555,000	9,433,725
BANK OF AMERICA, N.A.	Y	Y		1,292	(240,860)		73,242	(192,840)		15,000,000	14,760,432
BARCLAYS BANK PLC	Y	Y			(97,084)			(97,084)			
BNP PARIBAS	Y	Y			(582,768)			(582,768)			
CITIBANK N.A.	Y	Y	354,642	1,006,186	(288,657)	362,887	1,011,564	(263,696)	393,226	10,000,000	10,000,000
CREDIT SUISSE INTERNATIONAL	Y	Y			(368,314)			(578,361)		5,000,000	4,631,686
DEUTSCHE BANK AG	Y	Y		119,701	(237,489)		171,536	(222,121)		10,000,000	9,882,211
GOLDMAN SACHS BANK USA	Y	Y		705,903	(508,281)	197,621	1,214,981	(508,281)	706,699	40,000,000	40,000,000
GOLDMAN SACHS INTERNATIONAL	Y	Y		68,813		68,813	56,964	(55,671)	1,293	5,000,000	5,000,000
JPMORGAN CHASE BANK, N.A.	Y	Y		106,609	(405,617)		313,345	(263,452)	49,893	20,000,000	19,700,993
THE ROYAL BANK OF SCOTLAND PLC	Y	Y			(23,843)			(23,843)			
UBS AG	Y	Y		7,696	(66,173)		7,696	(66,173)			
0299999. Total NAIC 1 Designation			354,642	2,016,200	(2,819,087)	629,321	2,849,327	(2,854,291)	1,151,111	105,000,000	103,975,322
0899999. Aggregate Sum of Central Clearing houses											
0999999 - Totals			354,642	2,938,245	(2,940,362)	1,551,366	3,230,522	(3,233,661)	1,532,306	114,555,000	113,409,047

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A.	Treasury	912828-RT-9	TREASURY NOTE	804,870	785,000	776,611	11/30/2018	V
BNP PARIBAS	Treasury	912828-RT-9	TREASURY NOTE	794,617	775,000	766,717	11/30/2018	V
JPMORGAN CHASE BANK, N.A. (CME, ICE, LIFFE)	Treasury	912796-AJ-8	TREASURY NOTE	4,349,582	4,350,000	4,349,282	06/06/2013	IV
0199999 - Total				5,949,069	5,910,000	5,892,610	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK N.A.	Cash		CASH	354,598	354,598	XXX		V
0299999 - Total				354,598	354,598	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
99VVAH-VR-9	BONY REPO			818,096	818,096	03/31/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				818,096	818,096	XXX
9999999 - Totals				818,096	818,096	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 818,096 Book/Adjusted Carrying Value $ 818,096
2. Average balance for the year to date Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying valure included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			62,533	62,533	12/31/2014
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			1,950,466	1,950,466	12/31/2014
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			6,938	6,938	12/31/2014
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			6,749,322	6,749,322	12/31/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				8,769,258	8,769,258	XXX
00287B-RA-9	ABBVIE INC			6,999,405	6,999,580	04/10/2013
03948G-RQ-8	ARCHER DANIELS MIDLAND			1,999,720	1,999,808	04/24/2013
03948G-RR-6	ARCHER DANIELS MIDLAND			2,399,650	2,399,760	04/25/2013
03948G-RS-4	ARCHER DANIELS MIDLAND			4,999,240	4,999,444	04/26/2013
04830G-RA-2	ATLANTIC CITY ELECTRIC COMPANY			3,999,616	3,999,680	04/10/2013
0554M2-RA-7	BHP BILLITON LIMITED			9,999,400	9,999,675	04/10/2013
06416J-RP-0	BANK OF NOVA SCOTIA			3,499,745	3,499,733	04/23/2013
0718A2-RB-9	BAXTER INTERNATIONAL			999,907	999,931	04/11/2013
19587E-R1-0	COLONIAL PIPELINE CO			4,999,915	5,000,000	04/01/2013
19587E-R4-4	COLONIAL PIPELINE CO			3,999,883	3,999,947	04/04/2013
2331A2-R5-2	DCP MIDSTREAM LLC			1,499,916	1,499,950	04/05/2013
24422C-RJ-4	JOHN DEERE CREDIT INC			1,999,872	1,999,868	04/18/2013
2925A2-R1-0	ENBRIDGE ENERGY PARTNERS			9,499,734	9,500,000	04/01/2013
3024X2-R1-6	FMC TECHNOLOGIE			3,499,903	3,500,000	04/01/2013
36161A-RJ-7	GDF SUEZ			6,999,265	6,999,339	04/18/2013
36161A-RK-4	GDF SUEZ			2,999,667	2,999,700	04/19/2013
63743C-RV-7	NATIONAL RURAL UTILITIES			14,797,484	14,798,351	04/29/2013
64587A-RA-4	NEW JERSEY NATURAL GAS			4,999,875	4,999,825	04/10/2013
64587A-RC-0	NEW JERSEY NATURAL GAS			1,999,942	1,999,914	04/12/2013
65475L-R5-3	NISSAN MOTOR ACCEPTANCE			9,999,440	9,999,656	04/05/2013
66439T-R5-9	NORTHEAST UTILITILES			999,973	999,966	04/05/2013
67705A-R4-8	OGLETHORPE POWER CORP			7,499,678	7,499,831	04/04/2013
67705A-RW-6	OGLETHORPE POWER CORP			599,856	599,870	04/30/2013
69352T-R2-3	PPL ENERGY SUPPLY LLC			2,499,913	2,499,978	04/02/2013
69352T-R5-6	PPL ENERGY SUPPLY LLC			2,499,860	2,499,911	04/05/2013
70109L-RW-8	PARKER-HANNIFIN CORP			17,996,832	17,997,728	04/30/2013
72018T-R3-1	PIEDMONT NATURAL GAS CO			999,963	999,985	04/03/2013
72018T-R4-9	PIEDMONT NATURAL GAS CO			7,999,656	7,999,820	04/04/2013
74018K-R8-5	PRECISION CASTPARTS CORP.			9,999,300	9,999,669	04/08/2013
74018K-RG-7	PRECISION CASTPARTS CORP.			2,699,649	2,699,831	04/16/2013
74018K-RS-1	PRECISION CASTPARTS CORP.			4,998,957	4,999,514	04/26/2013
74835J-RA-4	QUESTAR CORP			2,999,745	2,999,827	04/10/2013
84755L-R5-5	SPECTRA ENERGY LLC			1,999,888	1,999,931	04/05/2013
85462C-R4-9	STANLEY WORKS			4,499,816	4,499,910	04/04/2013
89116E-RG-0	TORONTO DOMINION BANK			1,999,852	1,999,858	04/16/2013
89116E-RH-8	TORONTO DOMINION BANK			5,499,571	5,499,584	04/17/2013
89116E-RV-7	TORONTO DOMINION BANK			2,499,668	2,499,650	04/29/2013
91058T-R8-1	UNITED HEALTHCARE			6,399,494	6,399,627	04/08/2013
91058T-RW-8	UNITED HEALTHCARE			1,119,700	1,119,747	04/30/2013
95709W-R2-1	WESTAR ENERGY INC			2,999,895	2,999,973	04/02/2013
95709W-RB-1	WESTAR ENERGY INC			999,896	999,911	04/11/2013
97682R-R1-1	WISCONSIN POWER & LIGHT			3,499,915	3,500,000	04/01/2013
BAS02J-EY-4	ARMY & AIRFORCE EXCHANGE SERVICE					01/08/2013
BAS02L-8X-8	NATIONAL RURAL UTILITIES					01/03/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				195,502,652	195,508,284	XXX
9999999 - Totals				204,271,911	204,277,542	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (25,642,067) Book/Adjusted Carrying Value $ (25,635,102)
2. Average balance for the year to date Fair Value $ 238,964,385 Book/Adjusted Carrying Value $ 238,965,708

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(664,070,157)	(657,409,027)	(673,071,611)	XXX
Bank of Montreal	Toronto, Canada		3.000	681		265,076	204,197	191,811	XXX
Bank of New York Mellon	New York, New York		0.010	277		8,921,411	13,178,791	73,362,937	XXX
Bank of Oklahoma	Tulsa, Oklahoma					1,271,570	281,714	1,072,254	XXX
Citibank, N.A.	New York, New York		0.020	59		11,634,014	3,567,622	1,068,269	XXX
Fifth Third Bank	Cincinnati, Ohio					3,680,069	1,881,729	1,456,930	XXX
First Hawaiian Bank	Honolulu, Hawaii					1,141,156	676,745	802,123	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					1,926,282	1,236,689	530,486	XXX
Branch Banking and Trust Co.	Richmond, Virginia					22,623,413	22,592,654	21,413,271	XXX
BMO Harris N.A.	Chicago, Illinois					50,000	50,000		XXX
Capital One N.A.	New Orleans, Louisiana					18,148,327	19,764,301	19,127,394	XXX
Huntington National Bank	Columbus, Ohio					498,688	587,964	776,761	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.290	74		15,292,881	49,953,385	103,584,322	XXX
KeyBank National Association	Cleveland, Ohio					10,180,731	20,712,508	19,478,635	XXX
HSBC Bank, USA	Buffalo, New York					315,086	617,991	1,937,528	XXX
RBC Global Services	Toronto, Canada					153,018	145,914	147,651	XXX
PNC Financial Services	Cherry Hill, New Jersey					3,559,907	4,428,958	6,254,096	XXX
Regions Bank	Birmingham, Alabama					1,907,859	2,730,493	1,563,096	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					552,575	2,932,075	2,365,007	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(71,069,712)	(94,097,631)	(59,186,900)	XXX
Bank of Alaska	Anchorage, Alaska					264,932	264,932	264,932	XXX
									XXX
									XXX
									XXX
									XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	1,091		(632,752,874)	(605,697,997)	(476,861,010)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	1,091		(632,752,874)	(605,697,997)	(476,861,010)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,373,193	1,863,531	2,030,278	XXX
0599999. Total - Cash		XXX	XXX	1,091		(631,379,681)	(603,834,465)	(474,830,732)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		03/21/2013		04/04/2013	86,999,607		1,372
TREASURY BILL		03/21/2013		04/11/2013	30,439,577		423
TREASURY BILL		03/27/2013		04/18/2013	42,298,766		326
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					159,737,950		2,121
0599999. Total - U.S. Government Bonds					159,737,950		2,121
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							
ABBVIE INC		03/27/2013		04/10/2013	6,999,580		233
AIR PRODUCTS AND CHEMICALS		03/19/2013		04/03/2013	34,999,767		1,517
AMERICAN HONDA FINANCE CORP.		03/19/2013		04/19/2013	21,998,626		993
ARCHER DANIELS MIDLAND		03/27/2013		04/24/2013	1,999,808		42
ARCHER DANIELS MIDLAND		03/26/2013		04/25/2013	2,399,760		60
ARCHER DANIELS MIDLAND		03/26/2013		04/26/2013	4,999,444		133
ATLANTIC CITY ELECTRIC COMPANY		03/27/2013		04/10/2013	3,999,680		178
BHP BILLITON LIMITED		03/21/2013		04/04/2013	14,999,837		596
BHP BILLITON LIMITED		03/20/2013		04/10/2013	9,999,675		433
BAKER HUGHES INCORPORATED		03/22/2013		04/05/2013	15,999,751		622
BANK OF NOVA SCOTIA		03/19/2013		04/23/2013	3,499,733		158
BAXTER INTERNATIONAL		03/20/2013		04/10/2013	31,498,188		2,416
BAXTER INTERNATIONAL		03/21/2013		04/11/2013	999,931		76
BRISTOL-MYERS SQUIBB CO		03/13/2013		04/12/2013	16,999,221		1,346
CHEVRON CORPORATION		03/28/2013		04/17/2013	44,998,200		450
COLONIAL PIPELINE CO		03/26/2013		04/01/2013	5,000,000		117
COLONIAL PIPELINE CO		03/28/2013		04/04/2013	3,999,947		71
COVIDIEN INTL FINANCE SA		03/19/2013		06/13/2013	4,996,553		614
DCP MIDSTREAM LLC		03/22/2013		04/05/2013	21,499,283		1,792
DANAHER CORP		03/20/2013		04/19/2013	4,519,706		196
JOHN DEERE CREDIT INC		03/19/2013		04/18/2013	1,999,868		101
DOVER CORPORATION		03/27/2013		04/03/2013	10,379,931		173
DOVER CORPORATION		03/28/2013		04/04/2013	49,999,541		611
ENBRIDGE ENERGY PARTNERS		03/19/2013		04/01/2013	9,500,000		1,214
FMC TECHNOLOGIE		03/28/2013		04/01/2013	3,500,000		117
GDF SUEZ		03/14/2013		04/18/2013	6,999,339		700
GDF SUEZ		03/18/2013		04/19/2013	2,999,700		233
KROGER CO		03/28/2013		04/02/2013	21,999,829		685
MCCORMICK & COMPANY		03/28/2013		04/01/2013	17,000,000		265
NATIONAL RURAL UTILITIES		03/27/2013		04/29/2013	14,798,351		323
NEW JERSEY NATURAL GAS		03/13/2013		04/03/2013	5,999,953		444
NEW JERSEY NATURAL GAS		03/27/2013		04/10/2013	4,999,825		97
NEW JERSEY NATURAL GAS		03/28/2013		04/12/2013	1,999,914		31
NISSAN MOTOR ACCEPTANCE		03/26/2013		04/05/2013	9,999,656		517
NOBLE CORP		03/20/2013		04/02/2013	9,999,914		1,033
NOBLE CORP		03/27/2013		04/04/2013	9,999,742		431
NORTHEAST UTILITILES		03/28/2013		04/05/2013	999,966		34
NORTHWEST NATURAL GAS		03/27/2013		04/24/2013	2,439,579		92
NSTAR ELECTRIC		03/25/2013		04/04/2013	17,294,640		840
OGLETHORPE POWER CORP		02/28/2013		04/04/2013	7,499,831		1,800
OGLETHORPE POWER CORP		03/28/2013		04/30/2013	599,870		18
PPL ENERGY SUPPLY LLC		03/26/2013		04/02/2013	2,499,978		133
PPL ENERGY SUPPLY LLC		03/22/2013		04/05/2013	2,499,911		222
PARKER-HANNIFIN CORP		03/28/2013		04/30/2013	17,997,728		313
PIEDMONT NATURAL GAS CO		03/22/2013		04/03/2013	999,985		75
PIEDMONT NATURAL GAS CO		03/21/2013		04/04/2013	7,999,820		660
PRECISION CASTPARTS CORP.		03/28/2013		04/01/2013	10,865,000		145
PRECISION CASTPARTS CORP.		03/05/2013		04/08/2013	9,999,669		1,275
PRECISION CASTPARTS CORP.		03/12/2013		04/16/2013	2,699,831		225
PRECISION CASTPARTS CORP.		03/28/2013		04/26/2013	4,999,514		78
QUESTAR CORP		03/20/2013		04/10/2013	2,999,827		230
ROCKWELL AUTOMATION		03/28/2013		04/04/2013	16,999,759		322
ROCKWELL AUTOMATION		03/25/2013		04/08/2013	17,999,335		665
SOUTHERN CALIFORNIA EDISON CO		03/28/2013		04/01/2013	18,495,000		575
SPECTRA ENERGY LLC		03/28/2013		04/05/2013	1,999,931		69
ST.JUDE MEDICAL INC.		03/22/2013		04/02/2013	14,999,912		875
STANLEY WORKS		03/26/2013		04/02/2013	9,999,931		417
STANLEY WORKS		03/22/2013		04/04/2013	6,079,877		440

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
SYNGENTA WILMINGTON INC		03/19/2013		05/09/2013	24,996,042		1,354
SYNGENTA WILMINGTON INC		03/27/2013		05/21/2013	14,996,459		354
TORONTO DOMINION BANK		03/14/2013		04/16/2013	1,999,858		170
TORONTO DOMINION BANK		03/13/2013		04/17/2013	5,499,584		494
TORONTO DOMINION BANK		03/25/2013		04/29/2013	2,499,650		88
UNITED HEALTHCARE		03/11/2013		04/08/2013	6,399,627		1,130
UNITED HEALTHCARE		03/27/2013		04/30/2013	1,119,747		44
WGL HOLDINGS INC		03/19/2013		04/04/2013	5,394,901		429
WAL-MART STORES		03/27/2013		04/08/2013	34,999,320		486
WESTAR ENERGY INC		03/19/2013		04/02/2013	2,999,973		347
WESTAR ENERGY INC		03/28/2013		04/11/2013	999,911		36
WISCONSIN POWER & LIGHT		03/28/2013		04/01/2013	15,500,000		259
WISCONSIN PUBLIC SERVICE		03/26/2013		04/02/2013	10,499,953		280
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					745,456,174		33,986
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					745,456,174		33,986
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					905,194,124		36,106
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					905,194,124		36,106
8699999 - Total Cash Equivalents					905,194,124		36,106