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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2013

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL, US 60062-7154 (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 Raymond Thomas (Name), 847-402-6018 (Area Code) (Telephone Number)
rthax@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	DOGAN CIVGIN	Chief Financial Officer	JESSE EDWARD MERTEN
Secretary	ANGELA KAY FONTANA	Actuary	ERROL CRAMER

OTHER

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

DIRECTORS OR TRUSTEES

ANURAG CHANDRA	DOGAN CIVGIN	ANGELA KAY FONTANA
JUDITH PEPPLE GREFFIN	GREGORY JAMES GUIDOS #	WILFORD JOHN KAVANAUGH
JESSE EDWARD MERTEN	SAMUEL HENRY PILCH	JOHN CHARLES PINTOZZI
STEVEN EMIL SHEBIK	THOMAS JOSEPH WILSON, II	MATTHEW EVAN WINTER

State of Illinois
County of Cook SS:

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

DOGAN CIVGIN President and Chief Executive Officer	ANGELA KAY FONTANA Secretary	JESSE EDWARD MERTEN Chief Financial Officer

Subscribed and sworn to before me this 9TH day of AUGUST 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.....

MIGUEL SAUCEDO
NOTARY
11/04/2016

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	32,219,151,572		32,219,151,572	34,759,386,966
2.	Stocks:				
	2.1 Preferred stocks	34,270,781		34,270,781	36,093,017
	2.2 Common stocks	1,283,604,340	15,872,955	1,267,731,385	1,076,047,191
3.	Mortgage loans on real estate:				
	3.1 First liens	5,099,076,554		5,099,076,554	5,238,909,065
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	27,590,316		27,590,316	27,929,402
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (44,200,829)), cash equivalents ($ 513,200,194) and short-term investments ($ 29,830,108)	498,829,473		498,829,473	1,043,230,790
6.	Contract loans (including $ ..... premium notes)	785,060,629	1,180,287	783,880,342	795,406,836
7.	Derivatives	184,410,016		184,410,016	141,740,909
8.	Other invested assets	2,709,471,828	4,163,168	2,705,308,660	2,649,036,933
9.	Receivables for securities	84,665,989		84,665,989	4,805,393
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	1,701,227		1,701,227	
12.	Subtotals, cash and invested assets (Lines 1 to 11)	42,927,832,726	21,216,410	42,906,616,316	45,772,586,503
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	417,106,868	103,625	417,003,243	419,543,835
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	5,876,077		5,876,077	9,277,724
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	283,638,996		283,638,996	295,833,080
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,349,822	156,060	3,193,762	1,888,965
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	7,724,713		7,724,713	38,923,329
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	118,011,692		118,011,692	91,111,858
18.2	Net deferred tax asset	466,458,945	46,598,794	419,860,151	441,712,999
19.	Guaranty funds receivable or on deposit	27,337,100		27,337,100	27,319,527
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)	9,959	9,959		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	2,664,741		2,664,741	1,909,504
24.	Health care ($ .....) and other amounts receivable	1,839,925	1,839,925		
25.	Aggregate write-ins for other than invested assets	395,419,652	354,912,643	40,507,009	47,427,942
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	44,657,271,217	424,837,417	44,232,433,800	47,147,535,266
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,576,151,054		4,576,151,054	4,660,637,358
28.	Total (Lines 26 and 27)	49,233,422,271	424,837,417	48,808,584,854	51,808,172,624
	DETAILS OF WRITE-INS				
1101.	Derivative cash collateral assets	1,701,227		1,701,227	
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)	1,701,227		1,701,227	
2501.	Advanced benefits	39,107,008		39,107,008	42,135,432
2502.	Accounts receivable	1,333,894	25,861	1,308,032	4,570,240
2503.	Premium tax recoverable	96,520	14,542	81,977	505,865
2598.	Summary of remaining write-ins for Line 25 from overflow page	354,882,231	354,872,240	9,991	216,406
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	395,419,652	354,912,643	40,507,009	47,427,942

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 36,241,612,716 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	36,241,612,716	37,075,155,413
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	276,826,072	267,366,028
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	3,043,549,004	4,854,217,103
4.	Contract claims:		
	4.1 Life	136,541,308	140,674,422
	4.2 Accident and health	13,379,388	13,772,944
5.	Policyholders' dividends $ 417 and coupons $ ..... due and unpaid	417	41
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	50,507	50,617
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	38,246	38,360
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,335,745 accident and health premiums	4,080,483	3,597,486
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 52,727,925 assumed and $ 5,972,414 ceded	58,700,339	96,958,141
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 14,390,267 , accident and health $ 1,090,172 and deposit-type contract funds $	15,480,439	18,313,074
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	4,938,198	5,460,668
13.	Transfers to Separate Accounts due or accrued (net) (including $ (40,240,477) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(55,376,395)	(78,813,701)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	28,786,480	37,596,791
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,199,957	2,060,700
17.	Amounts withheld or retained by company as agent or trustee		18,626
18.	Amounts held for agents' account, including $ ..... agents' credit balances	88,986	216,429
19.	Remittances and items not allocated	14,209,832	36,150,270
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	7,227,116	7,578,121
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	483,274,558	406,772,783
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	65,992,055	77,800,903
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	125,951,291	79,118,836
	24.09 Payable for securities	117,795,651	160,268,901
	24.10 Payable for securities lending	360,332,548	483,297,300
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	67,826,778	76,933,682
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	41,013,505,973	43,764,603,941
27.	From Separate Accounts Statement	4,576,151,054	4,660,637,358
28.	Total liabilities (Lines 26 and 27)	45,589,657,027	48,425,241,299
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		200,000,000
33.	Gross paid in and contributed surplus	3,087,510,317	3,087,510,317
34.	Aggregate write-ins for special surplus funds	128,815,757	151,547,015
35.	Unassigned funds (surplus)	(2,800,847)	(61,528,607)
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,213,525,227	3,377,528,725
38.	Totals of Lines 29, 30 and 37	3,218,927,827	3,382,931,325
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	48,808,584,854	51,808,172,624
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	27,878,370	26,787,193
2502.	Deposit-type fund suspense	25,476,833	19,485,772
2503.	Accounts payable	5,706,708	8,583,515
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,764,867	22,077,202
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	67,826,778	76,933,682
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	128,815,757	151,547,015
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)	128,815,757	151,547,015

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,212,155,461	999,262,055	2,240,186,491
2.	Considerations for supplementary contracts with life contingencies			21,041
3.	Net investment income	1,062,090,490	1,061,412,205	2,118,258,379
4.	Amortization of Interest Maintenance Reserve (IMR)	27,253,331	38,557,675	49,073,660
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	29,254,513	33,026,355	179,888,468
7.	Reserve adjustments on reinsurance ceded	(527,712,699)	(507,193,733)	(995,090,226)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	28,843,057	30,217,156	60,154,494
	8.2 Charges and fees for deposit-type contracts	971,553	4,246,116	5,898,251
	8.3 Aggregate write-ins for miscellaneous income	(2,522,182)	842,358	31,610,413
9.	Totals (Lines 1 to 8.3)	1,830,333,525	1,660,370,187	3,690,000,971
10.	Death benefits	407,971,910	367,228,559	750,430,970
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,900,182	1,650,656	3,259,262
12.	Annuity benefits	679,572,660	717,294,523	1,423,945,961
13.	Disability benefits and benefits under accident and health contracts	20,878,757	19,663,361	41,350,740
14.	Coupons, guaranteed annual pure endowments and similar benefits	35,474	35,336	75,684
15.	Surrender benefits and withdrawals for life contracts	1,520,663,713	1,658,542,881	3,448,552,256
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	99,375,591	112,716,655	225,596,323
18.	Payments on supplementary contracts with life contingencies	68,781	67,943	118,309
19.	Increase in aggregate reserves for life and accident and health contracts	(824,082,653)	(1,156,766,648)	(2,233,584,810)
20.	Totals (Lines 10 to 19)	1,906,384,415	1,720,433,268	3,659,744,695
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,802,482	25,705,425	55,700,845
22.	Commissions and expense allowances on reinsurance assumed	63,996,844	60,208,421	134,091,579
23.	General insurance expenses	217,017,150	201,609,889	410,340,185
24.	Insurance taxes, licenses and fees, excluding federal income taxes	25,406,452	25,046,260	39,539,373
25.	Increase in loading on deferred and uncollected premiums	(1,470,289)	399,044	(4,119,348)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(482,885,846)	(472,482,476)	(945,661,305)
27.	Aggregate write-ins for deductions	180	9,032	1,476
28.	Totals (Lines 20 to 27)	1,756,251,388	1,560,928,862	3,349,637,500
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	74,082,137	99,441,325	340,363,470
30.	Dividends to policyholders	27,478	25,164	47,720
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	74,054,659	99,416,161	340,315,751
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(66,823,887)	(32,775,457)	(97,872,833)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	140,878,547	132,191,618	438,188,583
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 396,622 (excluding taxes of $ 42,280,444 transferred to the IMR)	(34,729,058)	(48,418,472)	(67,058,601)
35.	Net income (Line 33 plus Line 34)	106,149,488	83,773,146	371,129,982
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,382,931,325	3,455,656,845	3,455,656,845
37.	Net income (Line 35)	106,149,488	83,773,146	371,129,982
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 35,806,687	70,291,197	134,250,040	149,243,755
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,034,032)	(2,575,633)	(2,806,112)
40.	Change in net deferred income tax	(14,424,649)	143,151,680	21,184,368
41.	Change in nonadmitted assets	(25,752,469)	37,589,259	144,544,764
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(76,501,775)	(146,037,577)	(193,059,948)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	(200,000,000)		(200,000,000)
49.	Cumulative effect of changes in accounting principles		(38,635,751)	(38,635,751)
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(22,731,258)	(25,499,170)	(163,325,478)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus		(161,001,102)	(161,001,102)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(164,003,498)	25,014,893	(72,725,520)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,218,927,827	3,480,671,739	3,382,931,325
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	876,078	856,820	1,735,154
08.302.	Miscellaneous income	755	560	4,095
08.303.	Experience refund on reinsurance			29,857,396
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(3,399,015)	(15,022)	13,768
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(2,522,182)	842,358	31,610,413
2701.	Fines and penalties	180	9,032	9,863
2702.	Net change in discontinued operations liability			(8,387)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	180	9,032	1,476
5301.	Incremental deferred tax asset		(161,444,718)	(161,444,718)
5302.	Prior year correction of error - mortgage loans		443,616	443,616
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		(161,001,102)	(161,001,102)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,229,704,477	1,011,229,209	2,233,403,034
2. Net investment income	1,066,732,494	1,102,981,077	2,215,271,806
3. Miscellaneous income	64,042,747	93,242,840	129,390,692
4. Total (Lines 1 to 3)	2,360,479,718	2,207,453,127	4,578,065,532
5. Benefit and loss related payments	3,204,074,980	3,284,672,619	6,672,788,150
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(506,323,152)	(442,930,905)	(918,882,792)
7. Commissions, expenses paid and aggregate write-ins for deductions	346,406,097	320,531,247	647,640,253
8. Dividends paid to policyholders	27,212	26,568	51,295
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	2,560,957	2,243,760	(50,812,327)
10. Total (Lines 5 through 9)	3,046,746,093	3,164,543,289	6,350,784,580
11. Net cash from operations (Line 4 minus Line 10)	(686,266,374)	(957,090,163)	(1,772,719,048)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,083,175,506	4,560,853,094	8,804,040,029
12.2 Stocks	38,757,259	1,983,345	53,604,319
12.3 Mortgage loans	553,140,496	491,462,119	1,129,324,094
12.4 Real estate			
12.5 Other invested assets	107,003,871	116,359,652	323,204,656
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(266,975)	(304,600)	(322,826)
12.7 Miscellaneous proceeds		73,062,749	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,781,810,157	5,243,416,359	10,309,850,272
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,521,070,900	3,743,697,771	6,589,071,735
13.2 Stocks	218,100,489	1,847,848	157,786,635
13.3 Mortgage loans	412,287,563	227,764,946	507,941,197
13.4 Real estate	46,752		28,001,524
13.5 Other invested assets	113,981,806	214,695,375	457,478,627
13.6 Miscellaneous applications	171,051,448		58,808,031
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,436,538,958	4,188,005,940	7,799,087,750
14. Net increase (or decrease) in contract loans and premium notes	(12,890,899)	(3,138,653)	3,997,098
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,358,162,098	1,058,549,071	2,506,765,424
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	(200,000,000)		(200,000,000)
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,907,786,216)	(153,896,108)	(297,772,584)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(108,510,824)	171,915,787	295,254,650
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,216,297,040)	18,019,679	(202,517,934)
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)	(544,401,317)	119,478,588	531,528,442
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,043,230,790	511,702,348	511,702,348
19.2 End of period (Line 18 plus Line 19.1)	498,829,473	631,180,936	1,043,230,790

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

20.0001. Proceeds from bonds sold, matured or repaid	422,302,697	74,477,279	191,622,367
20.0002. Proceeds from equities sold, matured or repaid			6,321,000
20.0003. Proceeds from mortgage loans sold, matured or repaid - asset transfer		2,323,299	2,323,299
20.0004. Proceeds from other invested assets sold, matured or repaid	1,671,840		5,147,258
20.0005. Cost of bonds acquired	422,302,697	74,477,279	191,622,367
20.0006. Cost of equities acquired	4,212,263		160,596
20.0007. Cost of other invested assets acquired	(2,865,329)	55,281,741	54,016,272
20.0008. Cost of other invested assets acquired - capital contributions		2,323,299	2,323,299

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	185,347,509	199,644,959	419,876,684
3.	Ordinary individual annuities	344,301,241	145,508,214	527,028,608
4.	Credit life (group and individual)			
5.	Group life insurance	17,973,563	19,242,201	36,487,632
6.	Group annuities	7,625,424	10,713,895	17,179,972
7.	A & H - group	13,937,177	15,159,219	29,537,715
8.	A & H - credit (group and individual)			
9.	A & H - other	1,044,754	1,138,428	2,202,458
10.	Aggregate of all other lines of business			
11.	Subtotal	570,229,669	391,406,917	1,032,313,069
12.	Deposit-type contracts	8,803,096	83,067,662	112,912,609
13.	Total	579,032,765	474,474,579	1,145,225,678
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2012 Annual Statement notes: 1(B, C), 2-4, 5(B, C, F, G), 6-8, 9(B, E-G), 10(D-L), 11, 13(1-9, 12, 13), 14, 15, 16(2-4), 17(A), 18, 19, 21, 23, 24, 26-32, 34 and 35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

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

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first six months of 2013 were 3.75% and 5.63%, respectively. The minimum and maximum lending rates for new mortgage loans in 2012 were 3.98% and 10.00%, respectively. All new mortgage loans were commercial.

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

(in millions)	June 30, 2013	December 31, 2012
7. Impaired mortgage loans without an allowance for credit losses	$ 51	$ 152
8. Average recorded investment in impaired loans	$ 80	$ 180

D. Loan-Backed Securities

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

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

(in millions)	2013			2012		
	(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	$ 94	$ 6	$ 88	$ 15	$ 7	$ 8
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	220	28	222	280	9	219
d. Total 1st Quarter	$ 314	$ 34	$ 310	$ 295	$ 16	$ 227
OTTI recognized 2nd Quarter						
e. Intent to sell	$ 75	$ -	$ 75	$ 2	$ -	$ 2
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	8	2	6	64	11	53
g. Present value of cash flows expected to be collected is less than the amortized cost basis	25	3	21	327	8	265
h. Total 2nd Quarter	$ 108	$ 5	$ 102	$ 393	$ 19	$ 320
OTTI recognized 3rd Quarter						
i. Intent to sell				$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				-	-	-
k. Present value of cash flows expected to be collected is less than the amortized cost basis				195	8	159
l. Total 3rd Quarter				$ 195	$ 8	$ 159
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						

NOTES TO FINANCIAL STATEMENTS

amortized cost basis		-	-	-
o. Present value of cash flows expected to be collected is less than the amortized cost basis		200	9	190
p. Total 4th Quarter		$ 200	$ 9	$ 190
r. Annual Aggregate Total	$ 39		$ 52	

3. The following loan-backed and structured securities were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. This includes any such impaired loan-backed and structured securities where there was also the intent to sell or the inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairments	5 Amortized Cost After Other-Than-Temporary Impairments	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
05949CGV2	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2013
059500AG3	$ 14	$ 9	5	$ 9	$ 11	03/31/2013
07387BEG4	$ 5	$ 1	4	$ 1	$ 2	03/31/2013
07387BEH2	$ 12	$ 2	10	$ 2	$ 3	03/31/2013
12489WQG2	$ 13	$ 13	-	$ 13	$ 13	03/31/2013
12543PAK9	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
12544WAG2	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
12666RAF7	$ 5	$ 5	-	$ 5	$ 5	03/31/2013
126670CK2	$ 11	$ 11	-	$ 11	$ 8	03/31/2013
126670GT9	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
161630BD9	$ 9	$ 9	-	$ 9	$ 11	03/31/2013
16208NAD7	$ 8	$ 8	-	$ 8	$ 10	03/31/2013
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	03/31/2013
2254586G8	$ 5	$ 5	-	$ 5	$ 5	03/31/2013
22545DAJ6	$ 6	$ 1	5	$ 1	$ 4	03/31/2013
225470Q89	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
36185MBN1	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
3622MPAA6	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
466247J46	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
46629BAF6	$ 3	$ 3	-	$ 3	$ 4	03/31/2013
46630LAM6	$ -	$ -	-	$ -	$ -	03/31/2013
46630MAG7	$ 8	$ 8	-	$ 8	$ 7	03/31/2013
46630MAH5	$ -	$ -	-	$ -	$ -	03/31/2013
49307RAE7	$ 7	$ 4	3	$ 4	$ 4	03/31/2013
52108MDS9	$ -	$ -	-	$ -	$ -	03/31/2013
59020UH32	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
606935AP9	$ -	$ -	-	$ -	$ 1	03/31/2013
617451FU8	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
61748HVW8	$ 11	$ 11	-	$ 11	$ 11	03/31/2013
67571MAE9	$ 4	$ 4	-	$ 4	$ 6	03/31/2013
67571MAL3	$ 1	$ 1	-	$ 1	$ 3	03/31/2013
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
69763NAB7	$ 1	$ -	1	$ -	$ -	03/31/2013
69763NAC5	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	03/31/2013
74957VAJ8	$ 2	$ 2	-	$ 2	$ 3	03/31/2013
76200RAV0	$ 13	$ 13	-	$ 13	$ 16	03/31/2013
86359DSR9	$ 11	$ 11	-	$ 11	$ 13	03/31/2013
949837BY3	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
94983UAD9	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94984MAE4	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
94985AAA7	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94985LAG0	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94985WDZ1	$ 7	$ 7	-	$ 7	$ 8	03/31/2013
			$ 28			**Total 03/31/2013**
07387BEH2	$ 3	$ 2	$ 1	$ 2	$ 2	06/30/2013
46630LAM6	$ -	$ -	-	$ -	$ -	06/30/2013
52524MAX7	$ 4	$ 4	-	$ 4	$ 4	06/30/2013
593171BK6	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
606935AM6	$ 8	$ 7	1	$ 7	$ 7	06/30/2013
617451FU8	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
70556MAA0	$ 3	$ 2	1	$ 2	$ 2	06/30/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	06/30/2013
73316PGK0	$ 4	$ 4	-	$ 4	$ 4	06/30/2013
			$ 3			**Total 06/30/2013**
00104BAC4	$ 3	$ 1	$ 2	$ 1	$ 1	03/31/2012
02151LAA4	$ 10	$ 10	-	$ 10	$ 7	03/31/2012
02151NAB8	$ 12	$ 11	1	$ 11	$ 6	03/31/2012
05948KW54	$ 6	$ 6	-	$ 6	$ 5	03/31/2012
1248MGAP9	$ 7	$ 7	-	$ 7	$ 5	03/31/2012
126670GS1	$ 7	$ 7	-	$ 7	$ 4	03/31/2012
126670TG3	$ 9	$ 9	-	$ 9	$ 5	03/31/2012
126670TH1	$ 9	$ 9	-	$ 9	$ 6	03/31/2012
12667GUS0	$ 21	$ 20	1	$ 20	$ 17	03/31/2012
126694X37	$ 26	$ 26	-	$ 26	$ 25	03/31/2012
16208NAD7	$ 9	$ 8	1	$ 8	$ 9	03/31/2012
16678RBT3	$ 2	$ 2	-	$ 2	$ 2	03/31/2012
16678RCM7	$ 5	$ 4	1	$ 4	$ 4	03/31/2012
17025AAF9	$ 9	$ 9	-	$ 9	$ 8	03/31/2012
17311YAE3	$ 11	$ 11	-	$ 11	$ 8	03/31/2012

NOTES TO FINANCIAL STATEMENTS

17312BAF9	$ 3	$ 3	-	$ 3	$ 1	03/31/2012
32029GAC8	$ 10	$ 10	-	$ 10	$ 5	03/31/2012
36245EAG3	$ -	$ -	-	$ -	$ -	03/31/2012
36828QSC1	$ 4	$ 4	-	$ 4	$ 3	03/31/2012
38012TAC6	$ 15	$ 15	-	$ 15	$ 12	03/31/2012
43718VAD6	$ 11	$ 11	-	$ 11	$ 7	03/31/2012
46625YQ48	$ 11	$ 10	1	$ 10	$ 6	03/31/2012
46628GAF6	$ 14	$ 14	-	$ 14	$ 10	03/31/2012
46629BAF6	$ 4	$ 4	-	$ 4	$ 4	03/31/2012
46629QAH9	$ -	$ -	-	$ -	$ -	03/31/2012
46629QAJ5	$ -	$ -	-	$ -	$ -	03/31/2012
46630MAH5	$ -	$ -	-	$ -	$ -	03/31/2012
46630MAL6	$ -	$ -	-	$ -	$ -	03/31/2012
52108MDS9	$ 3	$ 1	2	$ 1	$ 2	03/31/2012
52520MFB4	$ 20	$ 20	-	$ 20	$ 19	03/31/2012
52523KAL8	$ 11	$ 11	-	$ 11	$ 9	03/31/2012
52524MAX7	$ 4	$ 4	-	$ 4	$ 4	03/31/2012
606935AP9	$ 1	$ 1	-	$ 1	$ 2	03/31/2012
61748HVW8	$ 12	$ 12	-	$ 12	$ 10	03/31/2012
64352VMC2	$ 1	$ 1	-	$ 1	$ 2	03/31/2012
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2012
75970HAK6	$ -	$ -	-	$ -	$ -	03/31/2012
75970JAK2	$ -	$ -	-	$ -	$ -	03/31/2012
75970QAK6	$ -	$ -	-	$ -	$ -	03/31/2012
94985WDZ1	$ 9	$ 9	-	$ 9	$ 10	03/31/2012
			$ 9			**Total 03/31/2012**
040104MY4	$ 1	$ 1	$ -	$ 1	$ -	06/30/2012
05948KW54	$ 5	$ 5	-	$ 5	$ 4	06/30/2012
059523BB5	$ 9	$ 8	1	$ 8	$ 7	06/30/2012
1248MGAP9	$ 6	$ 6	-	$ 6	$ 4	06/30/2012
12513XAH5	$ 28	$ 26	2	$ 26	$ 24	06/30/2012
12666RAF7	$ 5	$ 5	-	$ 5	$ 4	06/30/2012
126670CK2	$ 11	$ 11	-	$ 11	$ 7	06/30/2012
126670CL0	$ 20	$ 20	-	$ 20	$ 17	06/30/2012
126670GS1	$ 7	$ 7	-	$ 7	$ 4	06/30/2012
126670QV3	$ 21	$ 21	-	$ 21	$ 16	06/30/2012
126670TG3	$ 8	$ 8	-	$ 8	$ 5	06/30/2012
126670TH1	$ 8	$ 8	-	$ 8	$ 6	06/30/2012
12667GUS0	$ 20	$ 19	1	$ 19	$ 16	06/30/2012
12668BVD2	$ 9	$ 9	-	$ 9	$ 8	06/30/2012
126694X37	$ 25	$ 25	-	$ 25	$ 24	06/30/2012
161630BD9	$ 10	$ 10	-	$ 10	$ 11	06/30/2012
16678RBT3	$ 2	$ 2	-	$ 2	$ 1	06/30/2012
17311YAE3	$ 12	$ 11	1	$ 11	$ 7	06/30/2012
2254586G8	$ 5	$ 5	-	$ 5	$ 5	06/30/2012
22545DAJ6	$ 9	$ 8	1	$ 8	$ 4	06/30/2012
36245EAG3	$ -	$ -	-	$ -	$ -	06/30/2012
38012TAC6	$ 14	$ 14	-	$ 14	$ 12	06/30/2012
41161PHD8	$ 1	$ 1	-	$ 1	$ 1	06/30/2012
46628GAF6	$ 15	$ 14	1	$ 14	$ 10	06/30/2012
46630LAK0	$ -	$ -	-	$ -	$ -	06/30/2012
46630LAL8	$ -	$ -	-	$ -	$ -	06/30/2012
46630MAG7	$ 9	$ 9	-	$ 9	$ 7	06/30/2012
52108MDS9	$ 1	$ -	1	$ -	$ 1	06/30/2012
52520MFB4	$ 20	$ 20	-	$ 20	$ 18	06/30/2012
52524MAX7	$ 4	$ 4	-	$ 4	$ 4	06/30/2012
61748HVW8	$ 12	$ 12	-	$ 12	$ 11	06/30/2012
64352VMC2	$ 1	$ 1	-	$ 1	$ 2	06/30/2012
73316PBT6	$ 1	$ 1	-	$ 1	$ -	06/30/2012
73316PGJ3	$ 8	$ 8	-	$ 8	$ 5	06/30/2012
75970HAK6	$ -	$ -	-	$ -	$ -	06/30/2012
75970JAK2	$ -	$ -	-	$ -	$ -	06/30/2012
75970QAK6	$ -	$ -	-	$ -	$ -	06/30/2012
7609854U2	$ 7	$ 7	-	$ 7	$ 6	06/30/2012
86359DSR9	$ 13	$ 13	-	$ 13	$ 14	06/30/2012
			$ 8			**Total 06/30/2012**
02151LAA4	$ 10	$ 10	$ -	$ 10	$ 7	09/30/2012
05948KW54	$ 5	$ 5	-	$ 5	$ 5	09/30/2012
059523BB5	$ 8	$ 6	2	$ 6	$ 6	09/30/2012
1248MGAP9	$ 6	$ 6	-	$ 6	$ 5	09/30/2012
12666RAF7	$ 5	$ 5	-	$ 5	$ 4	09/30/2012
126670CK2	$ 11	$ 11	-	$ 11	$ 8	09/30/2012
126670GS1	$ 7	$ 7	-	$ 7	$ 4	09/30/2012
126670GT9	$ 4	$ 4	-	$ 4	$ 3	09/30/2012
126670QV3	$ 21	$ 20	1	$ 20	$ 15	09/30/2012
126670TG3	$ 9	$ 8	1	$ 8	$ 5	09/30/2012
126670TH1	$ 8	$ 8	-	$ 8	$ 7	09/30/2012
126694X37	$ 24	$ 24	-	$ 24	$ 25	09/30/2012
16678RCE5	$ 3	$ 2	1	$ 2	$ 2	09/30/2012
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	09/30/2012
17311YAE3	$ 11	$ 11	-	$ 11	$ 9	09/30/2012
22545DAJ6	$ 7	$ 6	1	$ 6	$ 4	09/30/2012
36245EAG3	$ -	$ -	-	$ -	$ -	09/30/2012
52108MDS9	$ -	$ -	-	$ -	$ -	09/30/2012
52520MFB4	$ 19	$ 19	-	$ 19	$ 19	09/30/2012
606935AM6	$ 9	$ 8	1	$ 8	$ 6	09/30/2012
64352VMC2	$ 1	$ 1	-	$ 1	$ 1	09/30/2012
68403BAG0	$ 4	$ 4	-	$ 4	$ 3	09/30/2012
69763NAC5	$ 1	$ 1	-	$ 1	$ 1	09/30/2012
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	09/30/2012
73316PGJ3	$ 8	$ 7	1	$ 7	$ 5	09/30/2012
75970HAK6	$ -	$ -	-	$ -	$ -	09/30/2012

NOTES TO FINANCIAL STATEMENTS

7609854U2	$ 6	$ 6	-	$ 6	$ 6	09/30/2012
			$ 8			**Total 09/30/2012**
02151LAA4	$ 9	$ 9	$ -	$ 9	$ 7	12/31/2012
02151NAB8	$ 9	$ 9	-	$ 9	$ 8	12/31/2012
05948KE54	$ 10	$ 10	-	$ 10	$ 9	12/31/2012
059500AG3	$ 14	$ 14	-	$ 14	$ 11	12/31/2012
059523BB5	$ 6	$ 5	1	$ 5	$ 6	12/31/2012
12513XAH5	$ 26	$ 22	4	$ 22	$ 24	12/31/2012
12543PAK9	$ 4	$ 4	-	$ 4	$ 5	12/31/2012
12666RAF7	$ 5	$ 5	-	$ 5	$ 4	12/31/2012
126670TG3	$ 8	$ 7	1	$ 7	$ 5	12/31/2012
126670TH1	$ 8	$ 8	-	$ 8	$ 7	12/31/2012
12668BVD2	$ 8	$ 8	-	$ 8	$ 8	12/31/2012
126694X37	$ 24	$ 23	1	$ 23	$ 25	12/31/2012
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	12/31/2012
17312HAJ8	$ 1	$ 1	-	$ 1	$ 1	12/31/2012
225470Q89	$ 4	$ 4	-	$ 4	$ 5	12/31/2012
41161PHD8	$ 1	$ 1	-	$ 1	$ 1	12/31/2012
46629BAF6	$ 4	$ 4	-	$ 4	$ 4	12/31/2012
52108MDS9	$ -	$ -	-	$ -	$ -	12/31/2012
52520MFB4	$ 18	$ 18	-	$ 18	$ 19	12/31/2012
52524MAX7	$ 4	$ 4	-	$ 4	$ 4	12/31/2012
59020UH32	$ 5	$ 5	-	$ 5	$ 6	12/31/2012
606935AP9	$ -	$ -	-	$ -	$ 1	12/31/2012
617451FU8	$ 2	$ 1	1	$ 1	$ 1	12/31/2012
61748HVW8	$ 12	$ 12	-	$ 12	$ 11	12/31/2012
64352VMC2	$ 1	$ 1	-	$ 1	$ -	12/31/2012
68403BAG0	$ 3	$ 3	-	$ 3	$ 3	12/31/2012
94983PAA6	$ 7	$ 6	1	$ 6	$ 7	12/31/2012
			$ 9			**Total 12/31/2012**

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

(in millions)		**June 30, 2013**	**December 31, 2012**
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (14)	$ (16)
	2. 12 months or longer	$ (175)	$ (312)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 392	$ 139
	2. 12 months or longer	$ 1,514	$ 1,999

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

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Cash Collateral Received

2.

(in millions)		**Fair Value**	
		June 30, 2013	**December 31, 2012**
Securities lending			
(a)	Open	$ 360	$ 483
(b)	30 days or less	-	-
(c)	31-60 days	-	-
(d)	61-90 days	-	-
(e)	Greater than 90 days	-	-
(f)	Subtotal	$ 360	$ 483
(g)	Securities received	-	-
(h)	Total collateral received	$ 360	$ 483

b.

(in millions)	**June 30, 2013**	**December 31, 2012**
The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral)	$ 362	$ 484

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5. a. Aggregate Amount Cash Collateral Reinvested

2. (in millions)

		June 30, 2013		December 31, 2012	
		Amortized Cost	Fair Value	Amortized Cost	Fair Value
	Securities lending				
(a)	Open	$ 14	$ 14	$ 27	$ 27
(b)	30 days or less	348	348	457	457
(c)	31-60 days	-	-	-	-
(d)	61-90 days	-	-	-	-
(e)	91-120 days	-	-	-	-
(f)	121-180 days	-	-	-	-
(g)	181-365 days	-	-	-	-
(h)	1 to 2 years	-	-	-	-
(i)	2 to 3 years	-	-	-	-
(j)	Greater than 3 years	-	-	-	-
(k)	Subtotal	$ 362	$ 362	$ 484	$ 484
(l)	Securities received	-	-	-	-
(m)	Total collateral reinvested	$ 362	$ 362	$ 484	$ 484

9. Income Taxes

A.

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

		6/30/2013			12/31/2012			Change		
		(1) Ordinary Percent	(2) Capital Percent	(3) (Col 1+2) Total Percent	(4) Ordinary Percent	(5) Capital Percent	(6) (Col 4+5) Total Percent	(7) (Col 1-4) Ordinary Percent	(8) (Col 2-5) Capital Percent	(9) (Col 7+8) Total Percent
(a)	Adjusted gross DTAs (% of total adjusted gross DTAs)	5.0	-	5.0	10.7	-	10.7	(5.7)	-	(5.7)
(b)	Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	32.4	7.3	39.7	37.5	7.4	44.9	(5.1)	(0.1)	(5.2)

(c) Does the Company's tax-planning strategies include the use of reinsurance? Yes X No ____

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

(in millions)	June 30, 2013	December 31, 2012	Change
Total DTAs	$ 972	$ 1,036	$ (64)
Total deferred tax liabilities ("DTLs")	506	520	14
Net DTAs (DTLs)	$ 466	$ 516	(50)
Tax effect of unrealized gains (losses)			36
Tax effect on incremental DTAs			-
Change in net deferred income tax			(14)
Tax effect on incremental DTAs			-
Tax effect of nonadmitted assets			2
Change in net deferred income tax relating to the provision			$ (12)

(in millions)	June 30, 2012	December 31, 2011	Change
Total DTAs	$ 1,246	$ 1,432	$ (186)
Total DTLs	600	704	(104)
Net DTAs (DTLs)	$ 646	$ 728	(82)
Tax effect of unrealized gains (losses)			64
Tax effect on incremental DTAs			161
Change in net deferred income tax			143
Tax effect on incremental DTAs			(161)
Tax effect of nonadmitted assets			(3)
Change in net deferred income tax relating to the provision			$ (21)

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

(in millions)	2013	Effective Tax Rate	2012	Effective Tax Rate
Provision computed at statutory rate	$ 19	35.0 %	$ 15	35.0 %
Dividends received deduction	(4)	(7.4)	(4)	(9.1)
Interest maintenance reserve amortization	(10)	(17.6)	(13)	(31.1)
Change in net deferred income taxes	(12)	(22.6)	(21)	(47.8)
Tax credits	(17)	(32.0)	(11)	(25.8)
Other	-	-	-	0.9
Total statutory income taxes	$ (24)	(44.6) %	$ (34)	(77.9) %

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

A.,
B. &
C. On June 19, 2013, with IL DOI approval, the Company repaid Allstate Insurance Company ("AIC") the remaining $200 million principal balance of the surplus note issued on November 17, 2008, plus $3 million of accrued interest. More details of this surplus note, including the total amount of interest paid, are disclosed in Note 13, Part 11.

This was the only transaction entered into by the Company with related parties in 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 or other postretirement plans.

NOTES TO FINANCIAL STATEMENTS

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

10. Cumulative unrealized gains and losses reduced negative unassigned funds by $682 million and $601 million after tax at June 30, 2013 and December 31, 2012, respectively.

11. On June 19, 2013, the Company repaid AIC the outstanding $200 million in principal and $3 million in accrued interest on its surplus note.

(in millions)		June 30, 2013					
Date Issued	Interest Rate	Par Value (Face Amount of Note)	Carrying Value of Note	Interest and/or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/or Principal	Date of Maturity
11/17/2008	7.0%	$ -	$ -	$ 210	$ 521	$ -	11/17/2028

(in millions)		December 31, 2012					
Date Issued	Interest Rate	Par Value (Face Amount of Note)	Carrying Value of Note	Interest and/or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/or Principal	Date of Maturity
11/17/2008	7.0%	$ 400	$ 200	$ 231	$ 311	$ -	11/17/2028

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	
	June 30, 2013	December 31, 2012	June 30, 2013	December 31, 2012
a. Swaps	$ 989	$ 5,918	$ 1,022	$ 1,458
b. Futures	-	-	-	-
c. Options	494	557	-	489
d. Total	$ 1,483	$ 6,475	$ 1,022	$ 1,947

Off-balance sheet financial instruments

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

(in millions)	June 30, 2013	December 31, 2012
Commitments to invest in limited partnership interests	$ 946	$ 829
Commitments to extend mortgage loans	$ 27	$ 63
Private placement commitments	$ 6	$ 6

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

B. Transfer and Servicing of Financial Assets

1. At June 30, 2013 and December 31, 2012, U.S. Treasury and corporate bonds and common stocks within the General Account with fair values of $340 million and $459 million, respectively, were on loan under securities lending agreements. At June 30, 2013, the Company had also entered into securities lending agreements using corporate bonds within the Separate Accounts. The fair value of securities loaned within the Separate Accounts was $6 million at June 30, 2013. The Company did not have securities lending transactions within the Separate Accounts at December 31, 2012.

2. The Company did not enter into agreements to service assets or liabilities.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

C. 1. In the course of managing the investment portfolio, securities may be sold and reacquired by the Company within 30 days of the sale date in order to enhance its yield on the investment portfolio.

2. The details, by NAIC designation 3 or below, of securities sold during the second quarter of 2013 and 2012 and reacquired within 30 days of the sale date were:

($ in millions)	June 30, 2013			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds:				
a. NAIC 3	3	$ 2	$ 2	$ -
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	-	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

($ in millions)	June 30, 2012			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds:				
a. NAIC 3	1	$ 1	$ 1	$ 1
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 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)	June 30, 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	$ -	$ 38	$ 6	$ 44
Redeemable preferred stocks				
Industrial and miscellaneous	-	-	17	17
Unaffiliated common stocks				
Industrial and miscellaneous	148	49	7	204
Mutual funds	166	-	-	166
Derivative assets				
Equity and index contracts	-	167	1	168
Interest rate contracts	-	9	4	13
Foreign currency contracts	-	1	-	1
Total derivative assets	-	177	5	182
Separate Accounts assets	4,298	178	100	4,576
Total assets at fair value	$ 4,612	$ 442	$ 135	$ 5,189
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (105)	$ -	$ (105)
Credit contracts	-	(2)	-	(2)
Interest rate contracts	-	(1)	-	(1)
Total derivative liabilities	-	(108)	-	(108)
Separate Accounts liabilities	-	(11)	-	(11)
Total liabilities at fair value	$ -	$ (119)	$ -	$ (119)

NOTES TO FINANCIAL STATEMENTS

(in millions)	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	$ -	$ 56	$ 5	$ 61
Redeemable preferred stocks				
Industrial and miscellaneous	-	-	17	17
Unaffiliated common stocks				
Industrial and miscellaneous	21	-	7	28
Mutual funds	153	-	-	153
Derivative assets				
Equity and index contracts	-	116	1	117
Interest rate contracts	-	23	1	24
Foreign currency contracts	-	-	-	-
Total derivative assets	-	139	2	141
Separate Accounts assets	4,414	149	98	4,661
Total assets at fair value	$ 4,588	$ 344	$ 129	$ 5,061
b. Liabilities at fair value				
Derivative liabilities				
Equity and index contracts	$ -	$ (56)	$ -	$ (56)
Credit contracts	-	(2)	-	(2)
Interest rate contracts	-	6	1	7
Total derivative liabilities	-	(52)	1	(51)
Separate Accounts liabilities	-	(2)	-	(2)
Total liabilities at fair value	$ -	$ (54)	$ 1	$ (53)

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

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	$ 5	$ -	$ -	$ (1)	$ 2
Redeemable preferred stocks					
Industrial and miscellaneous	17	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	-	-	-
Separate Accounts assets	98	-	-	-	(2)
Derivatives, net	3	-	-	(13)	17
Total assets and liabilities	$ 130	$ -	$ -	$ (14)	$ 17

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 6/30/2013
Bonds					
Industrial and miscellaneous	$ -	$ -	$ -	$ -	$ 6
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	17
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	7
Separate Accounts assets	5	-	(1)	-	100
Derivatives, net	1	-	(3)	-	5
Total assets and liabilities	$ 6	$ -	$ (4)	$ -	$ 135

(in millions) 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	$ 15	$ -	$ -	$ 2	$ 3
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	9	-	-	-	1
Separate Accounts assets	49	-	-	-	3
Derivatives, net	(17)	-	-	(15)	12
Total assets and liabilities	$ 56	$ -	$ -	$ (13)	$ 19

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 6/30/2012
Bonds					
Industrial and miscellaneous	$ 3	$ -	$ (17)	$ -	$ 6
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	-	-	-	-	10
Separate Accounts assets	40	-	-	(1)	91
Derivatives, net	5	-	-	-	(15)
Total assets and liabilities	$ 48	$ -	$ (17)	$ (1)	$ 92

There were no transfers in or out of Level 3 for the six months ended June 30, 2013 or 2012.

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

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

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

   Level 2 measurements

   Bonds

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

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

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

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

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

   Level 3 measurements

   Bonds

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Financial assets

(in millions)

	June 30, 2013					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds	$ 33,672	$ 32,219	$ 54	$ 32,037	$ 1,581	$ -
Preferred stocks	$ 36	$ 34	$ -	$ 19	$ 17	$ -
Unaffiliated common stocks	$ 369	$ 369	$ 313	$ 49	$ 7	$ -
Mortgage loans on real estate	$ 5,345	$ 5,099	$ -	$ -	$ 5,345	$ -
Cash equivalents	$ 513	$ 513	$ 12	$ 501	$ -	$ -
Short-term investments	$ 30	$ 30	$ 27	$ 3	$ -	$ -
Derivatives	$ 172	$ 184	$ -	$ 180	$ (8)	$ -
Other invested assets:						
Low income housing tax credit ("LIHTC") property investments	$ 304	$ 302	$ -	$ -	$ 304	$ -
Unaffiliated surplus notes	$ 45	$ 40	$ -	$ 45	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 2	$ 2	$ -	$ 2	$ -	$ -
Separate Accounts	$ 4,576	$ 4,576	$ 4,298	$ 178	$ 100	$ -

(in millions)

	December 31, 2012					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds	$ 37,636	$ 34,759	$ 739	$ 34,930	$ 1,967	$ -
Preferred stocks	$ 38	$ 36	$ -	$ 21	$ 17	$ -
Unaffiliated common stocks	$ 181	$ 181	$ 174	$ -	$ 7	$ -
Mortgage loans on real estate	$ 5,481	$ 5,239	$ -	$ -	$ 5,481	$ -
Cash equivalents	$ 624	$ 624	$ 29	$ 595	$ -	$ -
Short-term investments	$ 193	$ 193	$ 193	$ -	$ -	$ -
Derivatives	$ 118	$ 142	$ 1	$ 141	$ (24)	$ -
Other invested assets:						
LIHTC property investments	$ 322	$ 320	$ -	$ -	$ 322	$ -
Unaffiliated surplus notes	$ 50	$ 40	$ -	$ 50	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ -	$ -	$ -	$ -	$ -	$ -
Separate Accounts	$ 4,661	$ 4,661	$ 4,414	$ 149	$ 98	$ -

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

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

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

Financial liabilities

(in millions)

	June 30, 2013					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 3,724	$ 3,044	$ -	$ -	$ 3,724	$ -
Securities lending collateral	$ 360	$ 360	$ -	$ 360	$ -	$ -
Derivatives	$ 118	$ 126	$ -	$ 118	$ -	$ -
Derivative collateral	$ 5	$ 5	$ -	$ 5	$ -	$ -
Separate Accounts - derivatives	$ 11	$ 11	$ -	$ 11	$ -	$ -

(in millions)

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

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

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

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

22. Events Subsequent

On July 17, 2013, the Company entered into a definitive agreement with Resolution Life Holdings, Inc., and Resolution Life L.P., both unaffiliated entities, to sell all of the outstanding shares of its wholly-owned subsidiary, Lincoln Benefit Life Company ("LBL"), a Nebraska domiciled insurance company, for $600 million. Prior to the closing of the sale, LBL business written through independent master brokerage agencies, totaling approximately $12 billion of total policy reserves, and ceded to the Company will be recaptured. An estimated $3 billion of LBL's total policy reserves will continue to be reinsured by the Company. An after-tax gain on this transaction is estimated to be $350 million to $400 million and will increase The Allstate Corporation's deployable capital by approximately $1 billion. The sale is subject to regulatory approval and is scheduled to close by December 31, 2013.

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

An evaluation of subsequent events was made through August 12, 2013 for the Quarterly Statement issued on August 14, 2013. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

25. Change in Incurred Losses and Loss Adjustment Expenses

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

33. Premiums and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations, net of reinsurance, were as follows:

(in millions)

	June 30, 2013		December 31, 2012	
Type	Gross	Net of Loading	Gross	Net of Loading
(1) Industrial	$ -	$ -	$ -	$ -
(2) Ordinary new business	26	13	24	13
(3) Ordinary renewal	121	147	193	285
(4) Credit life	-	-	-	-
(5) Group life	2	3	2	3
(6) Group annuity	-	-	-	-
(7) Total	$ 149	$ 163	$ 219	$ 301

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

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: $ 0

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$121,486,618 PLEDGED AS COLLATERAL, $961,203,836 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $18,518,722 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 770,378,997

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	$ 905,797,650	$ 914,556,683
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 659,224,225	$ 665,701,629
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,565,021,875	$ 1,580,258,312
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. $ 361,714,667

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 361,717,691

16.3 Total payable for securities lending reported on the liability page. $ 360,332,548

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

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 ROAD, NORTHBROOK, IL 60062

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 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 5,091,583,294
	1.14 Total Mortgages in Good Standing	$ 5,091,583,294
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 7,493,260
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,099,076,554
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	68.200 %
	2.2 A&H cost containment percent	0.200 %
	2.3 A&H expense percent excluding cost containment expenses	25.700 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

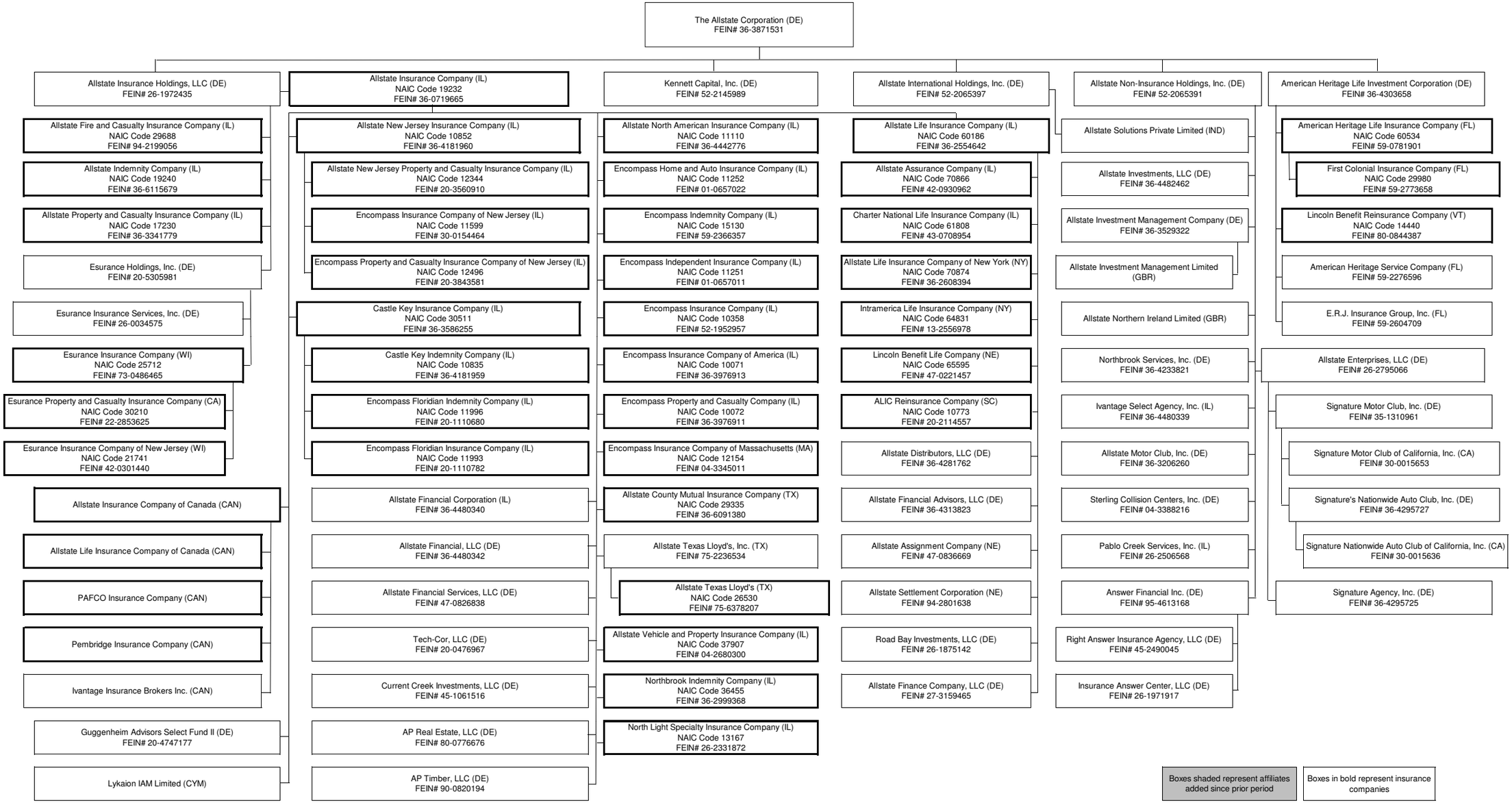
Current Year To Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	3,751,252	7,165,932	294,798		11,211,982	
2.	Alaska	AK	L	671,032	52,231	48,687		771,950	
3.	Arizona	AZ	L	4,371,263	7,099,522	232,263		11,703,049	
4.	Arkansas	AR	L	1,400,292	3,664,525	228,213		5,293,030	
5.	California	CA	L	27,931,344	39,478,763	1,874,276		69,284,383	
6.	Colorado	CO	L	3,088,086	7,200,117	197,483		10,485,686	
7.	Connecticut	CT	L	3,500,748	5,829,433	162,559		9,492,740	
8.	Delaware	DE	L	598,319	846,929	39,989		1,485,237	
9.	District of Columbia	DC	L	188,688	308,636	20,002		517,326	
10.	Florida	FL	L	16,194,611	23,259,915	1,686,973		41,141,498	
11.	Georgia	GA	L	8,436,609	11,226,503	585,045		20,248,157	
12.	Hawaii	HI	L	1,585,502	2,327,633	177,154		4,090,289	
13.	Idaho	ID	L	758,920	2,004,366	63,279		2,826,565	
14.	Illinois	IL	L	17,137,351	17,013,031	639,760		34,790,143	
15.	Indiana	IN	L	4,529,959	11,652,384	278,529		16,460,872	
16.	Iowa	IA	L	815,381	860,071	80,375		1,755,826	
17.	Kansas	KS	L	1,148,895	2,144,151	127,445		3,420,491	
18.	Kentucky	KY	L	2,917,730	5,325,762	264,724		8,508,216	
19.	Louisiana	LA	L	5,959,128	8,324,273	306,768		14,590,169	
20.	Maine	ME	L	718,735	1,569,202	42,892		2,330,830	
21.	Maryland	MD	L	5,698,582	6,701,547	237,305		12,637,435	
22.	Massachusetts	MA	L	1,325,787	2,190,367	292,614		3,808,768	
23.	Michigan	MI	L	6,273,244	12,972,711	367,218		19,613,173	
24.	Minnesota	MN	L	1,704,608	1,698,191	165,651		3,568,450	
25.	Mississippi	MS	L	2,133,751	3,380,517	177,551		5,691,818	
26.	Missouri	MO	L	2,408,352	3,049,435	312,927		5,770,714	
27.	Montana	MT	L	489,688	1,033,608	47,154		1,570,450	
28.	Nebraska	NE	L	817,657	2,348,004	58,736		3,224,398	3,892,696
29.	Nevada	NV	L	2,217,189	3,739,682	117,106		6,073,977	
30.	New Hampshire	NH	L	1,053,579	2,522,669	49,116		3,625,363	
31.	New Jersey	NJ	L	4,370,825	11,233,351	695,949		16,300,125	
32.	New Mexico	NM	L	1,939,972	2,212,863	113,185		4,266,020	
33.	New York	NY	Q	775,116	392,477	252,169		1,419,762	
34.	North Carolina	NC	L	7,470,498	10,188,780	392,632		18,051,910	
35.	North Dakota	ND	L	170,371	313,149	26,130		509,650	
36.	Ohio	OH	L	8,743,726	13,337,168	493,025		22,573,918	
37.	Oklahoma	OK	L	2,155,198	3,760,411	185,140		6,100,749	
38.	Oregon	OR	L	2,370,066	6,375,228	40,549		8,785,843	
39.	Pennsylvania	PA	L	10,805,284	24,691,798	860,853		36,357,936	
40.	Rhode Island	RI	L	852,892	2,618,807	39,026		3,510,725	
41.	South Carolina	SC	L	3,352,332	13,031,090	147,309		16,530,730	
42.	South Dakota	SD	L	231,063	92,532	30,493		354,089	
43.	Tennessee	TN	L	4,443,865	8,510,888	378,471		13,333,224	
44.	Texas	TX	L	21,746,615	29,286,947	1,045,408		52,078,970	
45.	Utah	UT	L	1,583,597	5,585,070	58,538		7,227,204	
46.	Vermont	VT	L	294,752	1,364,443	54,787		1,713,982	
47.	Virginia	VA	L	7,312,079	9,801,889	617,641		17,731,610	
48.	Washington	WA	L	4,745,121	8,360,307	112,446		13,217,874	
49.	West Virginia	WV	L	970,651	1,300,689	83,062		2,354,402	
50.	Wisconsin	WI	L	2,005,628	2,034,710	182,245		4,222,584	
51.	Wyoming	WY	L	342,528	309,680	35,377		687,585	
52.	American Samoa	AS	N						
53.	Guam	GU	N	4,480		360		4,839	
54.	Puerto Rico	PR	L	21,654	46,146	5,701		73,502	
55.	U.S. Virgin Islands	VI	N	9,779		1,558		11,337	
56.	Northern Mariana Islands	MP	N	2,228		4		2,231	
57.	Canada	CAN	N	25,107	4,346	2,709		32,163	
58.	Aggregate Other Aliens	OT	XXX	194,502	83,789	5,733		284,024	4,910,400
59.	Subtotal		(a) 51	216,766,214	351,926,665	15,037,091		583,729,970	8,803,096
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	617,991				617,991	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	217,384,205	351,926,665	15,037,091		584,347,961	8,803,096
96.	Plus Reinsurance Assumed		XXX	678,911,809	61,980,304	42,460,580		783,352,694	7,154,968
97	Totals (All Business)		XXX	896,296,015	413,906,969	57,497,671		1,367,700,655	15,958,064
98.	Less Reinsurance Ceded		XXX	108,748,025	15,347,502	13,824,120		137,919,647	
99.	Totals (All Business) less Reinsurance Ceded		XXX	787,547,990	398,559,468	43,673,551		1,229,781,008	15,958,064
	DETAILS OF WRITE-INS								
58001.	Argentina		XXX			59		59	
58002.	Austria		XXX	235				235	
58003.	Australia		XXX	5,920		121		6,041	
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX	188,347	83,789	5,553		277,689	4,910,400
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	194,502	83,789	5,733		284,024	4,910,400
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

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	IA	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	UDP	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UIP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GBR	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL		Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	IA	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			36-4303658				American Heritage Life Investment Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			80-0776676				AP Real Estate, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

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	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	IA	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	IA	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	CA	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			20-4747177				Guggenheim Advisors Select Fund II	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	65595	47-0221457				Lincoln Benefit Life Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
							Lykaion IAM Limited	CYM	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Northbrook Indemnity Company	IL	IA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	

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	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

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

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid expenses	5,009,991	5,000,000	9,991	216,406
2505. Prepaid commissions	38,658,387	38,658,387		
2506. Customer receivables	2,707,463	2,707,463		
2507. Negative interest maintenance reserve	308,506,355	308,506,355		
2508. Receivable for securities	35	35		
2597. Summary of remaining write-ins for Line 25 from overflow page	354,882,231	354,872,240	9,991	216,406

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Collateral and related interest payable	4,854,166	17,953,735
2505. Deferred fee income	3,027,206	3,159,332
2506. Contingent financial guarantee	587,070	710,890
2507. Discontinued operations	145,358	145,358
2508. Accrued investment expenses	112,031	107,887
2509. Security deposit	39,036	
2597. Summary of remaining write-ins for Line 25 from overflow page	8,764,867	22,077,202

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Service fees	(12,084)	196	426
08.305. Allocated share of gain (loss) on sale of fixed assets	(25,308)	(15,217)	13,341
08.306. Loss on sale of business	(3,361,623)		
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(3,399,015)	(15,022)	13,768

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
58004. Barbados	XXX	667	77,793			78,460	4,910,400
58005. Belgium	XXX	324				324	
58006. Belize	XXX			(150)		(150)	
58007. Bermuda	XXX	275				275	
58008. Brazil	XXX	76		196		272	
58009. Bahamas	XXX			49		49	
58010. Bolivia	XXX			59		59	
58011. China	XXX	396		239		635	
58012. Chile	XXX			18		18	
58013. Cape Verde	XXX			59		59	
58014. Ecuador	XXX			49		49	
58015. England	XXX	3,895		18		3,912	
58016. Fiji	XXX			59		59	
58017. France	XXX	1,186		18		1,204	
58018. Ghana	XXX			89		89	
58019. Greece	XXX	177		125		302	
58020. Germany	XXX	1,842	5,000	225		7,067	
58021. Hong Kong	XXX			34		34	
58022. Honduras	XXX			64		64	
58023. Croatia	XXX			29		29	
58024. Ireland	XXX			161		161	
58025. India	XXX	462				462	
58026. Israel	XXX	1,369		119		1,487	
58027. Italy	XXX			56		56	
58028. Japan	XXX	956				956	
58029. Kenya	XXX			27		27	
58030. South Korea	XXX	96				96	
58031. Mexico	XXX	291		251		542	
58032. Netherlands	XXX			90		90	
58033. Nicaragua	XXX			27		27	
58034. New Zealand	XXX			43		43	
58035. Other Foreign	XXX	147,217				147,217	
58036. Philippines	XXX	993		60		1,053	
58037. Poland	XXX			59		59	
58038. Peru	XXX			127		127	
58039. Switzerland	XXX	260		51		311	
58040. Russian Federation	XXX			39		39	
58041. Sweden	XXX		996	78		1,074	
58042. Singapore	XXX	432		27		459	
58043. South Africa	XXX	384				384	
58044. Thailand	XXX	781				781	
58045. Scotland	XXX	199				199	
58046. Trinidad & Tobago	XXX			33		33	
58047. Taiwan	XXX			20		20	
58048. United Kingdom	XXX	353		367		720	
58049. Venezuela	XXX			105		105	
58050. Army & Fleet Post Office	XXX	25,718		2,632		28,351	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	188,347	83,789	5,553		277,689	4,910,400

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	27,929,402	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		28,000,000
	2.2 Additional investment made after acquisition	46,752	1,524
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	385,838	72,121
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	27,590,316	27,929,402
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	27,590,316	27,929,402

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,238,909,065	5,867,300,459
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	406,510,564	507,460,127
	2.2 Additional investment made after acquisition	905,363	
3.	Capitalized deferred interest and other	4,871,636	481,070
4.	Accrual of discount	11,106,833	7,621,894
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	3,941,765	12,080,108
7.	Deduct amounts received on disposals	553,140,496	1,129,324,094
8.	Deduct amortization of premium and mortgage interest points and commitment fees	7,920,738	18,870,602
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	6,107,438	7,839,896
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,099,076,554	5,238,909,065
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,099,076,554	5,238,909,065
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,099,076,554	5,238,909,065

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,653,192,524	2,297,845,759
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	34,692,585	167,983,555
	2.2 Additional investment made after acquisition	79,289,221	289,495,073
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	63,536,803	241,501,724
6.	Total gain (loss) on disposals	2,222,077	3,553,871
7.	Deduct amounts received on disposals	107,003,871	323,204,656
8.	Deduct amortization of premium and depreciation	15,703,937	22,165,192
9.	Total foreign exchange change in book/adjusted carrying value	(753,575)	151,861
10.	Deduct current year's other than temporary impairment recognized		1,969,471
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,709,471,828	2,653,192,524
12.	Deduct total nonadmitted amounts	4,163,168	4,155,591
13.	Statement value at end of current period (Line 11 minus Line 12)	2,705,308,660	2,649,036,933

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	35,882,032,349	38,044,500,134
2.	Cost of bonds and stocks acquired	2,739,171,388	6,746,858,371
3.	Accrual of discount	47,779,311	90,627,042
4.	Unrealized valuation increase (decrease)	43,845,475	21,483,525
5.	Total gain (loss) on disposals	35,606,744	(5,676,258)
6.	Deduct consideration for bonds and stocks disposed of	5,121,932,766	8,857,644,348
7.	Deduct amortization of premium	36,922,401	101,979,853
8.	Total foreign exchange change in book/adjusted carrying value	(12,075,751)	5,167,533
9.	Deduct current year's other than temporary impairment recognized	40,477,658	61,303,797
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	33,537,026,693	35,882,032,349
11.	Deduct total nonadmitted amounts	15,872,955	10,505,176
12.	Statement value at end of current period (Line 10 minus Line 11)	33,521,153,738	35,871,527,174

SCHEDULE D - PART 1B

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

	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)	20,719,228,661	12,859,259,319	15,341,773,119	32,945,528	20,719,228,661	18,269,660,389		20,588,895,536
2. Class 2 (a)	11,982,353,369	270,703,576	529,125,781	(73,019,766)	11,982,353,369	11,650,911,398		12,068,841,173
3. Class 3 (a)	1,823,139,830	83,602,423	122,391,715	18,024,644	1,823,139,830	1,802,375,182		1,881,337,018
4. Class 4 (a)	827,399,484	87,823,289	93,555,688	266,765	827,399,484	821,933,850		823,793,620
5. Class 5 (a)	181,623,157	1,067,202	7,537,599	17,300,178	181,623,157	192,452,938		180,590,681
6. Class 6 (a)	18,042,103		510,194	7,316,207	18,042,103	24,848,116		32,918,953
7. Total Bonds	35,551,786,604	13,302,455,809	16,094,894,095	2,833,556	35,551,786,604	32,762,181,874		35,576,376,981
PREFERRED STOCK								
8. Class 1								
9. Class 2	15,071,255			(39,459)	15,071,255	15,031,796		18,610,077
10. Class 3	1,750,000				1,750,000	1,750,000		
11. Class 4								
12. Class 5	17,484,630			4,355	17,484,630	17,488,984		17,482,940
13. Class 6								
14. Total Preferred Stock	34,305,885			(35,104)	34,305,885	34,270,781		36,093,017
15. Total Bonds and Preferred Stock	35,586,092,489	13,302,455,809	16,094,894,095	2,798,452	35,586,092,489	32,796,452,655		35,612,469,998

(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 $ 543,030,302 ; 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	29,830,108	XXX	29,828,695	768	

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	193,284,995	98,768,774
2. Cost of short-term investments acquired	344,551,394	615,602,575
3. Accrual of discount	8,116	10,574
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	494	(1,223)
6. Deduct consideration received on disposals	507,785,106	520,942,596
7. Deduct amortization of premium	229,784	153,109
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	29,830,108	193,284,995
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	29,830,108	193,284,995

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	62,622,073
2.	Cost Paid/(Consideration Received) on additions	21,685,534
3.	Unrealized Valuation increase/(decrease)	(1,465,869)
4.	Total gain (loss) on termination recognized	(14,634,929)
5.	Considerations received/(paid) on terminations	57,016,194
6.	Amortization	35,472,817
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	11,795,294
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	58,458,726
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	58,458,726

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	69,650			
	3.12 Section 1, Column 15, prior year	144,178	(74,528)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year	(181,475)	181,475	106,948	
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	69,650			
	3.24 Section 1, Column 19, prior year	(37,298)	106,948	106,948	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		2,981,303		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	2,981,303	2,981,303		
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
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-COMMONWEALTH EDISON	1FE	5,000,000	4,876,149	5,148,961	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(659,474)	202795-HU-7	COMMONWEALTH EDISON	1FE	4,876,149	5,808,435
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	1FE	25,000,000	24,893,891	22,692,703	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(3,297,372)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,893,891	25,990,075
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1FE	20,000,000	20,000,000	20,008,102	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,637,898)	Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	1	20,000,000	22,646,000
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	1FE	25,000,000	24,959,954	21,221,453	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(3,297,372)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,959,954	24,518,825
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX	1FE	25,000,000	25,000,000	18,452,628	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(3,297,372)	91731K-AA-8	USB CAPITAL IX	1AM	25,000,000	21,750,000
548661D*5	LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS	1FE	5,000,000	5,000,000	5,295,128	11/01/2009	09/20/2014	CDS SPI200TT8 ON LOWES COMPANIES		17,015	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,000,000	5,278,113
APPLIED	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-COMMONWEALTH EDISON	2FE	20,000,000	20,134,857	20,579,236	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	140,415	118,496	202795-HZ-6	COMMONWEALTH EDISON	1FE	19,994,442	20,460,740
APPLIED	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-ING BANK NV	2FE	20,000,000	20,077,362	18,874,496	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	140,415	118,496	44986L-2A-6	ING BANK NV	1FE	19,936,947	18,756,000
APPLIED	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-STARWOOD HOTELS & RESORT	2FE	20,000,000	20,063,407	18,628,376	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	140,415	118,496	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,922,992	18,509,880
APPLIED	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-NORTHROP GRUMMAN CORP	2FE	20,000,000	20,509,997	20,295,236	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	140,415	118,496	666807-BE-1	NORTHROP GRUMMAN CORP	2FE	20,369,581	20,176,740
9999999 - Totals				185,515,616	171,196,317	XXX	XXX	XXX	561,660	(12,698,491)	XXX	XXX	XXX	184,953,956	183,894,808

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	16	230,430,488	16	230,400,915					16	230,430,488
2. Add: Opened or Acquired Transactions	1	4,981,991	6	280,785,622					7	285,767,613
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	15,706	XXX	12,788	XXX		XXX		XXX	28,494
4. Less: Closed or Disposed of Transactions	1	4,992,626	12	325,683,710					13	330,676,336
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	34,643	XXX		XXX		XXX		XXX	34,643
7. Ending Inventory	16	230,400,915	10	185,515,616					10	185,515,616

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	58,458,726	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	69,650	
3.	Total (Line 1 plus Line 2)		58,528,376
4.	Part D, Section 1, Column 5	184,479,666	
5.	Part D, Section 1, Column 6	(125,951,291)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	53,819,282	
8.	Part B, Section 1, Column 13	(40,150)	
9.	Total (Line 7 plus Line 8)		53,779,132
10.	Part D, Section 1, Column 8	184,936,420	
11.	Part D, Section 1, Column 9	(131,157,288)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	190,888,195	
14.	Part B, Section 1, Column 20	385,000	
15.	Part D, Section 1, Column 11	191,273,195	
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	623,705,020	187,227,677
2.	Cost of cash equivalents acquired	24,717,526,130	36,231,669,333
3.	Accrual of discount	880,766	1,261,483
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	1,937	(1,990)
6.	Deduct consideration received on disposals	24,828,913,660	35,796,451,484
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	513,200,194	623,705,020
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	513,200,194	623,705,020

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
Apartments	Alexandria	VA	11/30/2012	CBRE				32,021
0199999. Acquired by Purchase								32,021
0399999 - Totals								32,021

SCHEDULE A - PART 3

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

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

NONE

E01

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
123442	ALISO VIEJO	CA		04/30/2013	4.450	16,000,000		22,900,000
123445	MOORESVILLE	NC		04/09/2013	4.250	7,500,000		10,000,000
123446	BOULDER	CO		06/20/2013	4.350	10,020,000		15,190,000
123447	ATLANTA	GA		05/01/2013	3.750	14,225,000		19,025,387
123448	CHANTILLY	VA		05/13/2013	4.250	9,900,000		14,450,000
123449	CHICAGO	IL		05/08/2013	4.480	23,200,000		32,640,000
123450	SAN DIMAS	CA		05/23/2013	4.150	4,700,000		14,900,000
123451	PLEASANTON	CA		04/18/2013	3.950	11,550,000		17,100,000
123452	HOUSTON	TX		06/13/2013	3.750	8,000,000		15,400,000
123457	GREENSBORO	NC		05/07/2013	3.900	13,700,000		19,170,000
123458	LOS ANGELES	CA		05/23/2013	4.300	6,000,000		8,689,655
123459	MARLTON	NJ		06/13/2013	3.940	23,400,000		32,660,000
123460	SANTA CLARA	CA		06/12/2013	4.500	79,000,000		115,978,725
123461	DALLAS	TX		06/27/2013	4.050	13,000,000		19,500,000
123462	COPPELL	TX		05/22/2013	3.750	14,700,000		28,400,000
123463	SAN DIEGO	CA		06/24/2013	4.300	4,180,000		14,700,000
123470	MIAMI	FL		06/20/2013	3.750	30,125,000		55,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						289,200,000		456,003,767
0899999. Total Mortgages in good standing						289,200,000		456,003,767
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						289,200,000		456,003,767

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
121876	ALEXANDRIA	VA		08/22/2000	04/17/2013	5,951,755							5,951,755	5,951,755			
122217	SAN DIMAS	CA		10/31/2002	05/23/2013	4,600,000							4,600,000	4,893,920		293,920	293,920
122314	ANAHEIM HILLS	CA		09/16/2003	06/26/2013	24,000,000							24,000,000	24,000,000			
122389	DARIEN	CT		03/17/2004	04/03/2013	3,419,455							3,419,455	3,419,455			
122401	LOS ANGELES	CA		03/01/2004	05/23/2013	3,192,979		(9,299)			(9,299)		3,183,681	3,191,989		8,308	8,308
122405	SAN DIEGO	CA		06/21/2004	06/24/2013	4,431,619		(40,020)			(40,020)		4,391,600	4,391,600			
122453	ALEXANDRIA	VA		05/25/2004	04/17/2013	2,427,786							2,427,786	2,427,779		(7)	(7)
122621	MAHWAH	NJ		06/17/2005	05/08/2013	6,165,737		(13,425)			(13,425)		6,152,312	6,004,822		(147,490)	(147,490)
122702	SANTA CLARA	CA		10/11/2005	06/12/2013	48,202,822							48,202,822	51,286,146		3,083,324	3,083,324
122821	PLYMOUTH	MN		06/29/2006	06/10/2013	22,933,025		(262,778)			(262,778)		22,670,248	22,582,349		(87,899)	(87,899)
122834	PHOENIX	AZ		08/16/2006	06/05/2013	16,692,577							16,692,577	16,692,577			
123035	TAMPA	FL		07/24/2007	06/17/2013	19,775,752							19,775,752	19,700,000		(75,752)	(75,752)
123046	ALLENTOWN	PA		11/13/2007	06/06/2013	5,882,291							5,882,291	5,882,291			
123133	VISTA	CA		01/24/2008	04/16/2013	14,162,072							14,162,072	14,162,072			
123189	SANTA CLARA	CA		08/29/2008	06/12/2013	12,195,939							12,195,939	12,977,070		781,131	781,131
123245	FRISCO	TX		11/30/2010	05/21/2013	10,000,000							10,000,000	10,000,000			
123317	SAN JOSE	CA		08/01/2011	06/12/2013	4,901,048							4,901,048	5,214,787		313,739	313,739
123354	DENVER	CO		12/19/2011	06/04/2013	1,458,257							1,458,257	1,458,257			
550005	NEW YORK	NY		06/29/2007	04/18/2013	34,000,374							34,000,374	34,000,374			
0199999. Mortgages closed by repayment						244,393,489		(325,520)			(325,520)		244,067,969	248,237,244		4,169,275	4,169,275
111001	SAN DIEGO	CA		04/22/1999		64,336							64,336	64,336			
118038	NEW YORK	NY		10/02/1998		109,620							109,620	109,620			
121281	CITY OF INDUSTRY	CA		07/09/1998		34,226							34,226	34,226			
121347	BUTLER	PA		07/29/1994		360,182							360,182	360,182			

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
121361	BUTLER	PA		09/30/1994		46,936							46,936	46,936			
121374	WILMETTE	IL		05/15/1995		532,156							532,156	532,156			
121485	SALT LAKE CITY	UT		07/22/1996		71,273							71,273	71,273			
121489	LOS ANGELES	CA		07/18/1996		48,528							48,528	48,528			
121493	PHOENIX	AZ		08/07/1996		37,264							37,264	37,264			
121557	HAUPPAUGE	NY		09/30/1997		37,886							37,886	37,886			
121563	CARROLLTON	TX		10/06/1997		162,388							162,388	162,388			
121581	LAS VEGAS	NV		12/16/1999		130,569							130,569	130,569			
121583	LINCOLNSHIRE	IL		12/15/1997		35,344							35,344	35,344			
121594	O'HARA TOWNSHIP	PA		01/27/1998		82,577							82,577	82,577			
121599	YORK	SC		06/03/1998		35,665							35,665	35,665			
121607	CHARLOTTE	NC		06/04/1998		41,843							41,843	41,843			
121609	GARDENA	CA		04/08/1998		30,298							30,298	30,298			
121623	SEATTLE	WA		05/29/1998		26,883							26,883	26,883			
121652	LOMBARD	IL		10/14/1998		54,865							54,865	54,865			
121656	IRWINDALE	CA		09/15/1998		40,529							40,529	40,529			
121658	RANCHO CUCAMONGA	CA		12/29/1998		44,800							44,800	44,800			
121659	IRWINDALE	CA		09/15/1998		40,790							40,790	40,790			
121665	FT. COLLINS	CO		08/27/1998		26,483							26,483	26,483			
121688	SAN DIEGO	CA		03/01/1999		12,038							12,038	12,038			
121697	ALEXANDRIA	VA		03/30/1999		122,678							122,678	122,678			
121709	PITTSBURGH	PA		04/01/1999		448,960							448,960	448,960			
121713	KENT	WA		03/25/1999		54,756							54,756	54,756			
121714	GREENVILLE	SC		04/27/1999		44,409		1,076			1,076		45,485	45,485			
121715	CHARLOTTE	NC		04/15/1999		28,962							28,962	28,962			
121734	PITTSBURGH	PA		06/30/1999		96,855							96,855	96,855			
121753	RANCHO CORDOVA	CA		09/03/1999		112,542							112,542	112,542			
121754	RANCHO CORDOVA	CA		09/02/1999		83,443							83,443	83,443			
121755	NEWARK	NJ		09/30/1999		57,328							57,328	57,328			
121759	MINNEAPOLIS	MN		11/09/1999		89,213							89,213	89,213			
121765	LOS ANGELES	CA		11/10/1999		14,878							14,878	14,878			
121766	CARSON	CA		11/10/1999		21,591							21,591	21,591			
121785	ALPHARETTA	GA		12/22/1999		48,343							48,343	48,343			
121825	SAN DIEGO	CA		03/27/2000		143,211							143,211	143,211			
121838	EL PASO	TX		04/25/2000		35,698							35,698	35,698			
121843	FAIRFAX	VA		05/31/2000		165,844							165,844	165,844			
121874	PALO ALTO	CA		07/21/2000		59,486							59,486	59,486			
121898	COLUMBIA	SC		10/31/2000		58,260							58,260	58,260			
121900	PORT ORCHARD	WA		10/04/2000		74,696							74,696	74,696			
121911	BRAINTREE	MA		12/28/2000		134,427							134,427	134,427			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		146,119							146,119	146,119			
121959	WARREN	OH		05/04/2001		31,843							31,843	31,843			
121977	IRVING	TX		03/16/2001		48,686							48,686	48,686			
121987	DES MOINES	IA		05/23/2001		40,165							40,165	40,165			
122019	GARDENDALE	AL		12/11/2001		37,100							37,100	37,100			
122077	NASHVILLE	TN		09/04/2001		52,537							52,537	52,537			
122090	ROSCOE	IL		11/16/2001		33,111							33,111	33,111			
122091	APPLETON	WI		11/20/2001		44,551							44,551	44,551			
122092	BELOIT	WI		11/16/2001		44,621							44,621	44,621			
122093	GREEN BAY	WI		11/16/2001		43,216							43,216	43,216			
122106	FOUNTAIN VALLEY	CA		12/21/2001		90,638							90,638	90,638			
122112	SHAKOPEE	MN		12/20/2001		43,650							43,650	43,650			
122113	SHEBOYGAN	WI		12/20/2001		38,422							38,422	38,422			
122173	BALTIMORE	MD		08/29/2002		77,952							77,952	77,952			
122183	PURCHASE	NY		08/16/2002		111,724		3,130			3,130		114,854	114,854			
122224	HOLLAND	MI		11/27/2002		64,491							64,491	64,491			
122226	GREAT NECK	NY		12/10/2002		44,828							44,828	44,828			
122282	SHIRLEY	NY		08/08/2003		86,763							86,763	86,763			
122290	NAPLES	FL		09/29/2003		28,156							28,156	28,156			
122293	BUFFALO	NY		11/25/2003		69,771							69,771	69,771			
122295	DRAPER	UT		09/04/2003		39,712							39,712	39,712			
122296	SALT LAKE CITY	UT		09/04/2003		37,970							37,970	37,970			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122305	CERRITOS	CA		10/29/2003		15,668							15,668	15,668			
122307	HENDERSON	NV		07/01/2003		53,910		15			15		53,925	53,925			
122316	SAN DIEGO	CA		11/06/2003		18,504							18,504	18,504			
122324	SAN MARCOS	CA		12/09/2003		51,019							51,019	51,019			
122362	MURFREESBORO	TN		02/13/2004		22,490							22,490	22,490			
122370	GLENDALE	WI		12/12/2003		152,254							152,254	152,254			
122374	HAMDEN	CT		02/17/2004		50,328		48			48		50,375	50,375			
122376	HOUSTON	TX		12/03/2003		36,326							36,326	36,326			
122378	EDISON	NJ		01/14/2004		70,508							70,508	70,508			
122394	CHEEKTOWAGA	NY		03/18/2004		226,118							226,118	226,118			
122410	PITTSBURGH	PA		03/15/2004		283,290		95			95		283,385	283,385			
122415	MENTOR	OH		05/11/2004		94,376		(267)			(267)		94,109	94,109			
122416	RENO	NV		04/15/2004		380,229		25,271			25,271		405,500	405,500			
122417	HARRISBURG	PA		04/15/2004		364,914		24,256			24,256		389,170	389,170			
122418	LAS VEGAS	NV		04/15/2004		224,902		14,823			14,823		239,726	239,726			
122420	GREENVALE	NY		04/08/2004		65,071		(222)			(222)		64,849	64,849			
122422	PHOENIXVILLE	PA		05/28/2004		58,650		(407)			(407)		58,243	58,243			
122423	WHITESTONE	NY		06/09/2004		72,258							72,258	72,258			
122424	TUSTIN	CA		03/31/2004		119,009							119,009	119,009			
122425	PALM HARBOR	FL		04/30/2004		108,180							108,180	108,180			
122430	FREEHOLD	NJ		09/21/2004		69,416							69,416	69,416			
122431	BUTLER	PA		05/14/2004		43,383		(1)			(1)		43,381	43,381			
122451	MURRIETA	CA		06/28/2004		42,453							42,453	42,453			
122452	TEMPE	AZ		05/27/2004		95,443							95,443	95,443			
122454	HOUSTON	TX		05/19/2004		58,487		(232)			(232)		58,254	58,254			
122456	OCEAN	NJ		12/21/2004		174,895							174,895	174,895			
122457	RED BANK	NJ		04/29/2005		64,310							64,310	64,310			
122458	SEA GIRT	NJ		06/24/2004		113,773		(194)			(194)		113,580	113,580			
122466	STERLING	VA		07/01/2004		129,875		146			146		130,021	130,021			
122469	NORTH BRANCH	MN		07/26/2004		92,528		134			134		92,663	92,663			
122480	ALLENTOWN	PA		07/01/2004		102,503							102,503	102,503			
122506	SEWICKLEY	PA		01/14/2005		27,154							27,154	27,154			
122509	DENVER	CO		10/15/2004		39,484		26			26		39,509	39,509			
122510	DENVER	CO		02/01/2005		161,504		74			74		161,578	161,578			
122537	PALM SPRINGS	CA		04/01/2005		54,205							54,205	54,205			
122544	EDEN PRAIRE	MN		11/30/2004		122,781		(62)			(62)		122,719	122,719			
122545	STAMFORD	CT		11/22/2005		153,593							153,593	153,593			
122554	ROCKVILLE	MD		02/18/2005		53,778		93			93		53,871	53,871			
122555	ROCKVILLE	MD		02/18/2005		56,636							56,636	56,636			
122556	CHICAGO	IL		01/21/2005		95,499							95,499	95,499			
122560	KENOSHA	WI		01/26/2005		40,073							40,073	40,073			
122568	COLUMBUS	OH		04/28/2005		77,427		190			190		77,617	77,617			
122569	ONTARIO	CA		03/31/2005		35,111		20			20		35,131	35,131			
122575	DENVER	CO		02/22/2005		72,116		307			307		72,422	72,422			
122581	SAN DIEGO	CA		04/15/2005		51,041							51,041	51,041			
122586	FEDERAL WAY	WA		04/22/2005		87,853							87,853	87,853			
122594	WESTMONT	IL		03/04/2005		59,112							59,112	59,112			
122603	RICHARDSON	TX		04/29/2005		33,530		578			578		34,108	34,108			
122615	COSTA MESA	CA		05/31/2005		46,609		(304)			(304)		46,305	46,305			
122618	GREENSBORO	NC		08/02/2005		60,822							60,822	60,822			
122632	CHULA VISTA	CA		07/25/2005		58,393							58,393	58,393			
122634	PARK CITY	IL		09/06/2005		41,468							41,468	41,468			
122635	LAS VEGAS	NV		08/10/2005		49,023							49,023	49,023			
122640	FREEHOLD	NJ		07/25/2005		100,731							100,731	100,731			
122643	WILLIAMSBURG	VA		01/19/2006		167,607							167,607	167,607			
122657	SACRAMENTO	CA		09/08/2005		110,714		295			295		111,009	111,009			
122659	WEST HENRIETTA	NY		03/07/2006		101,644							101,644	101,644			
122673	ADDISON	TX		10/17/2005		52,320							52,320	52,320			
122675	LOUISVILLE	KY		05/24/2006		108,650							108,650	108,650			
122678	HERNDON	VA		11/01/2005		30,792		26			26		30,819	30,819			
122680	LAKEVILLE	MN		11/15/2005		53,360							53,360	53,360			
122684	BLUE SPRINGS	MO		10/14/2005		45,540							45,540	45,540			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122687	MELVILLE	NY		11/30/2005		56,024							56,024	56,024			
122694	DAVENPORT	IA		12/22/2005		59,566							59,566	59,566			
122697	ST. LOUIS	MO		12/08/2005		73,644							73,644	73,644			
122712	CHICAGO	IL		12/08/2005		52,002							52,002	52,002			
122714	INDIO	CA		11/30/2005		132,888							132,888	132,888			
122715	TUALATIN	OR		11/15/2006		153,790							153,790	153,790			
122718	LOS ANGELES	CA		12/14/2005		41,304							41,304	41,304			
122720	NAPERVILLE	IL		12/21/2005		63,988							63,988	63,988			
122722	SALT LAKE CITY	UT		03/23/2006		186,083							186,083	186,083			
122759	CHANDLER	AZ		02/08/2006		94,790		(622)			(622)		94,168	94,168			
122764	BALTIMORE	MD		01/20/2006		40,740							40,740	40,740			
122765	MORENO VALLEY	CA		05/04/2006		86,500							86,500	86,500			
122766	NORCROSS	GA		02/14/2006		305,465		(955)			(955)		304,510	304,510			
122776	LOS ANGELES	CA		03/28/2006		156,148		(663)			(663)		155,485	155,485			
122779	MIDDLETOWN	NJ		11/29/2006		21,452							21,452	21,452			
122782	NEW YORK	NY		01/05/2006		78,776							78,776	78,776			
122787	GREAT NECK	NY		05/17/2006		15,460							15,460	15,460			
122789	SACRAMENTO	CA		04/17/2006		38,509							38,509	38,509			
122791	FREEHOLD	NJ		05/01/2006		59,900							59,900	59,900			
122795	SHIREMANSTOWN	PA		05/15/2006		204,544							204,544	204,544			
122809	ASHEVILLE	NC		07/27/2006		262,648							262,648	262,648			
122812	WOODINVILLE	WA		06/07/2006		39,283		712			712		39,996	39,996			
122817	DENVER	CO		06/01/2006		34,661		8			8		34,669	34,669			
122828	ELK GROVE VILLAGE	IL		06/26/2006		61,288							61,288	61,288			
122830	DENVER	CO		07/19/2006		139,210							139,210	139,210			
122835	SAN DIEGO	CA		08/17/2006		71,048		29			29		71,078	71,078			
122836	GOSHEN	NY		08/29/2006		99,582							99,582	99,582			
122850	SCOTTS VALLEY	CA		11/29/2006		24,931							24,931	24,931			
122855	ROUND ROCK	TX		09/22/2006		42,523							42,523	42,523			
122857	SAN JOSE	CA		09/27/2006		22,350							22,350	22,350			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		59,380							59,380	59,380			
122866	SAN ANTONIO	TX		08/25/2006		25,912							25,912	25,912			
122870	VENTURA	CA		11/20/2006		44,315		17			17		44,332	44,332			
122873	SAN JOSE	CA		09/27/2006		7,774							7,774	7,774			
122876	SEATTLE	WA		11/17/2006		123,655							123,655	123,655			
122878	BRAINTREE	MA		11/20/2006		12,081							12,081	12,081			
122879	BRAINTREE	MA		11/20/2006		16,534							16,534	16,534			
122880	BRAINTREE	MA		11/20/2006		28,541							28,541	28,541			
122881	BRAINTREE	MA		11/20/2006		16,808							16,808	16,808			
122882	BRAINTREE	MA		11/20/2006		11,544							11,544	11,544			
122890	WOOD DALE	IL		10/26/2006		77,984		48			48		78,032	78,032			
122891	SPRING VALLEY	CA		12/28/2006		97,444							97,444	97,444			
122896	HONOLULU	HI		01/25/2007		193,924							193,924	193,924			
122897	HONOLULU	HI		01/10/2007		97,878							97,878	97,878			
122899	CORONA	CA		12/06/2006		42,662							42,662	42,662			
122905	STOCKTON	CA		02/20/2007		16,113							16,113	16,113			
122906	SAN JOSE	CA		02/20/2007		19,998							19,998	19,998			
122913	LOS ANGELES	CA		01/25/2007		223,203		25			25		223,228	223,228			
122914	SPARKS	NV		12/19/2006		85,422							85,422	85,422			
122917	KENOSHA	WI		02/07/2007		42,847							42,847	42,847			
122921	EAST LONGMEADOW	MA		03/29/2007		20,577							20,577	20,577			
122925	SAN DIEGO	CA		02/16/2007		29,519							29,519	29,519			
122929	HIGHLANDS RANCH	CO		02/16/2007		55,466		155			155		55,621	55,621			
122934	SHIRLEY	NY		02/28/2007		9,238							9,238	9,238			
122943	SAN DIEGO	CA		05/15/2007		112,771							112,771	112,771			
122944	SAN DIEGO	CA		03/15/2007		36,812							36,812	36,812			
122946	BRAINTREE	MA		05/01/2007		22,819							22,819	22,819			
122947	HOUSTON	TX		03/30/2007		98,917							98,917	98,917			
122949	LAKE OSWEGO	OR		04/26/2007		28,661							28,661	28,661			
122952	PORTLAND	ME		03/06/2007		35,728							35,728	35,728			
122953	MURRIETA	CA		04/26/2007		16,128							16,128	16,128			
122954	CERRITOS	CA		04/26/2007		23,898		9			9		23,907	23,907			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122956	WINSTON-SALEM	NC		04/13/2007		184,324							184,324	184,324			
122961	BOCA RATON	FL		05/24/2007		96,717							96,717	96,717			
122964	MINNEAPOLIS	MN		04/09/2007		16,295							16,295	16,295			
122970	BRENTWOOD	NY		05/23/2007		208,052							208,052	208,052			
122972	SAN DIEGO	CA		05/21/2007		37,110							37,110	37,110			
122974	PARAMOUNT	CA		04/14/2008		80,284							80,284	80,284			
122975	HAWAIIAN GARDENS	CA		05/30/2007		13,959							13,959	13,959			
122978	CLEVELAND	OH		05/01/2007		29,512							29,512	29,512			
122979	PENSACOLA	FL		06/27/2007		66,189							66,189	66,189			
122981	BRENTWOOD	NY		05/23/2007		85,953							85,953	85,953			
122983	NAPERVILLE	IL		06/13/2007		62,061		(296)			(296)		61,765	61,765			
122984	PORTLAND	OR		06/26/2007		32,178							32,178	32,178			
122993	VARIOUS	NY		07/12/2007		44,377							44,377	44,377			
122994	VARIOUS	NY		07/12/2007		36,050							36,050	36,050			
122995	VARIOUS	NY		07/12/2007		36,924							36,924	36,924			
122996	VARIOUS	NY		07/12/2007		42,695							42,695	42,695			
122998	SAN DIEGO	CA		05/15/2007		19,223							19,223	19,223			
123008	NASHVILLE	TN		04/01/2008		15,773							15,773	15,773			
123010	THORNWOOD	NY		08/27/2007		96,227		(412)			(412)		95,815	95,815			
123011	EAST HANOVER	NJ		10/01/2007		34,701		70			70		34,771	34,771			
123012	DENVER	CO		07/31/2007		33,216							33,216	33,216			
123016	COLUMBUS	OH		09/28/2007		11,695							11,695	11,695			
123018	SAN DIEGO	CA		08/08/2007		45,460							45,460	45,460			
123019	SIMI VALLEY	CA		06/28/2007		29,084							29,084	29,084			
123027	MADISON	WI		08/08/2007		51,573							51,573	51,573			
123029	DARIEN	CT		06/29/2007		24,467							24,467	24,467			
123031	HAWTHORNE	CA		06/28/2007		88,664							88,664	88,664			
123043	BRANCHBURG	NJ		10/25/2007		25,481							25,481	25,481			
123044	WHITSETT	NC		08/27/2007		249,532							249,532	249,532			
123054	BLAINE	MN		12/21/2007		41,176							41,176	41,176			
123061	NEW YORK	NY		09/10/2007		70,319							70,319	70,319			
123064	AURORA	OH		08/23/2007		130,995							130,995	130,995			
123065	BALTIMORE	MD		09/25/2007		78,749							78,749	78,749			
123066	WEYMOUTH	MA		09/24/2007		47,530		22			22		47,552	47,552			
123067	MATAWAN	NJ		09/27/2007		24,064							24,064	24,064			
123070	BIRMINGHAM	AL		10/02/2007		79,623							79,623	79,623			
123071	NORTH AUGUSTA	SC		08/30/2007		50,453							50,453	50,453			
123073	PASADENA	CA		10/09/2007		130,759		(278)			(278)		130,481	130,481			
123074	CITY OF INDUSTRY	CA		09/12/2007		85,364		(179)			(179)		85,186	85,186			
123076	GREENWICH	CT		10/11/2007		42,234							42,234	42,234			
123081	RALEIGH	NC		11/06/2007		50,485							50,485	50,485			
123084	SHREWSBURY	NJ		09/26/2007		213,195		(514)			(514)		212,681	212,681			
123089	ANNAPOLIS	MD		12/26/2007		27,425							27,425	27,425			
123090	CAMBRIDGE	MA		10/18/2007		24,347							24,347	24,347			
123094	SAN YSIDRO	CA		10/24/2007		179,204							179,204	179,204			
123097	VALLEY VIEW	OH		01/22/2008		40,611							40,611	40,611			
123104	SANDY	UT		11/20/2007		81,891							81,891	81,891			
123105	TEMPE	AZ		10/24/2007		26,458							26,458	26,458			
123107	SAN ANTONIO	TX		10/18/2007		70,332							70,332	70,332			
123108	EVERETT	WA		12/03/2007		25,701							25,701	25,701			
123115	IRVINE	CA		12/20/2007		121,750							121,750	121,750			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		17,244							17,244	17,244			
123118	MIRA LOMA	CA		12/12/2007		25,236							25,236	25,236			
123121	NEW BRAUNFELS	TX		12/21/2007		42,964							42,964	42,964			
123122	NEW BRAUNFELS	TX		12/21/2007		42,328							42,328	42,328			
123124	BUFFALO GROVE	IL		11/15/2007		8,289							8,289	8,289			
123125	PHILADELPHIA	PA		12/17/2007		141,992							141,992	141,992			
123126	MEDFORD	MA		12/07/2007		37,530							37,530	37,530			
123127	NEW WINDSOR	NY		03/17/2008		10,273							10,273	10,273			
123128	LENEXA	KS		01/15/2008		59,026							59,026	59,026			
123129	SAN FRANCISCO	CA		12/10/2007		55,392							55,392	55,392			
123130	OGDEN	UT		03/13/2008		97,715							97,715	97,715			

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
123136	HOCKESSIN	DE		02/11/2008		94,959							94,959	94,959			
123137	RIVERSIDE	CA		01/10/2008		13,597							13,597	13,597			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		37,477							37,477	37,477			
123139	TAMPA	FL		01/15/2008		86,853							86,853	86,853			
123140	PACOINA	CA		01/24/2008		13,418							13,418	13,418			
123141	BRANCHBURG	NJ		02/05/2008		54,613							54,613	54,613			
123143	HOCKESSIN	DE		04/10/2008		16,830							16,830	16,830			
123145	BOSTON	MA		02/14/2008		207,576							207,576	207,576			
123146	LAYTON	UT		02/22/2008		41,548							41,548	41,548			
123151	SHREWSBURY	NJ		02/13/2008		47,567							47,567	47,567			
123158	SALT LAKE CITY	UT		04/01/2008		18,612							18,612	18,612			
123159	RENO	NV		03/14/2008		382,686		25,314			25,314		408,000	408,000			
123161	PHILADELPHIA	PA		03/31/2008		37,292							37,292	37,292			
123164	PALM HARBOR	FL		03/24/2008		12,257							12,257	12,257			
123169	ALEXANDRIA CITY	VA		03/31/2008		48,302							48,302	48,302			
123171	HOUSTON	TX		03/31/2008		61,312							61,312	61,312			
123173	WARMINSTER	PA		06/03/2008		19,370							19,370	19,370			
123174	BOUND BROOK	NJ		06/18/2008		37,669							37,669	37,669			
123178	TOWSON	MD		06/26/2008		141,494							141,494	141,494			
123192	MORAINE	OH		06/01/2009		11,479		384			384		11,863	11,863			
123195	MEDFORD	NY		12/11/2009		66,894							66,894	66,894			
123196	WALLINGFORD	CT		11/20/2009		68,480		(2)			(2)		68,478	68,478			
123197	JOLIET	IL		12/30/2009		339,038		(555)	41,254		(41,809)		297,228	297,228			
123199	ARLINGTON	TX		01/29/2010		81,625							81,625	81,625			
123201	SAN JOSE	CA		05/19/2010		27,679							27,679	27,679			
123215	ONTARIO	CA		06/02/2011		126,030		44			44		126,074	126,074			
123216	GOLETA	CA		07/29/2010		31,618							31,618	31,618			
123224	HARTSDALE	NY		07/28/2010		43,056							43,056	43,056			
123229	HAMPTON	VA		10/13/2010		25,679							25,679	25,679			
123230	SECAUCUS	NJ		10/07/2010		32,463							32,463	32,463			
123231	MIAMI	FL		09/23/2010		260,570							260,570	260,570			
123232	DENVER	CO		11/01/2010		104,511							104,511	104,511			
123233	DENVER	CO		11/01/2010		116,701							116,701	116,701			
123234	MACUNGIE	PA		10/26/2010		15,496							15,496	15,496			
123236	PORTLAND	OR		09/15/2010		124,002		15			15		124,017	124,017			
123237	SEATTLE	WA		09/15/2010		156,703		24			24		156,727	156,727			
123238	JERSEY CITY	NJ		12/01/2010		215,815							215,815	215,815			
123240	PLANO	TX		09/22/2010		44,740							44,740	44,740			
123242	RICHMOND HEIGHTS	MO		11/23/2010		88,051							88,051	88,051			
123244	MACEDONIA	OH		01/28/2011		107,565		(38)			(38)		107,526	107,526			
123247	LAKEWOOD	CA		11/24/2010		33,306							33,306	33,306			
123248	WINSTON SALEM	NC		12/15/2010		69,107							69,107	69,107			
123249	DES PLAINES	IL		02/24/2011		113,837							113,837	113,837			
123250	MENDOTA HEIGHTS	MN		03/01/2011		64,226							64,226	64,226			
123251	MENDOTA	MN		03/01/2011		30,396							30,396	30,396			
123255	LOS ANGELES	CA		10/03/2011		138,317							138,317	138,317			
123256	MORRISTOWN	NJ		06/01/2011		86,547		241			241		86,788	86,788			
123257	AUSTIN	TX		06/01/2011		46,594							46,594	46,594			
123258	SAN ANTONIO	TX		06/20/2011		57,439							57,439	57,439			
123259	PITTSBURGH	PA		04/01/2011		74,424		51			51		74,474	74,474			
123261	GLENVIEW	IL		05/19/2011		26,391							26,391	26,391			
123262	WYCKOFF	NJ		05/25/2011		167,356							167,356	167,356			
123267	MACON	GA		05/04/2011		15,284							15,284	15,284			
123268	KATY	TX		06/28/2011		63,267							63,267	63,267			
123271	RANCHO CORDOVA	CA		05/31/2011		173,212		(72)			(72)		173,140	173,140			
123275	BAKERSFIELD	CA		05/31/2011		325,509		(125)			(125)		325,384	325,384			
123278	ALISO VIEJO	CA		05/31/2011		182,162		(66)			(66)		182,096	182,096			
123280	DANA POINT	CA		07/22/2011		34,390							34,390	34,390			
123281	WESTERVILLE	OH		05/02/2011		71,701							71,701	71,701			
123282	SUNNYVALE	CA		06/06/2011		42,629							42,629	42,629			
123283	MOUNTAIN VIEW	CA		06/06/2011		40,461							40,461	40,461			
123286	SPRING HILL	FL		09/14/2011		26,496							26,496	26,496			

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
123288	LOS ANGELES	CA		06/13/2011		52,549							52,549	52,549			
123290	OAK BROOK	IL		06/30/2011		135,688		(35)			(35)		135,653	135,653			
123292	CHULA VISTA	CA		07/14/2011		29,542		(1)			(1)		29,541	29,541			
123293	HOPKINS	MN		06/29/2011		35,777							35,777	35,777			
123294	WOODBURY	NY		07/01/2011		24,606							24,606	24,606			
123298	DEVON	PA		06/29/2011		46,350		4			4		46,354	46,354			
123312	DEERFIELD	IL		12/01/2011		93,449							93,449	93,449			
123314	SARASOTA	FL		08/08/2011		28,377							28,377	28,377			
123315	DALLAS	TX		09/01/2011		31,216							31,216	31,216			
123318	INDIANAPOLIS	IN		07/13/2011		45,445							45,445	45,445			
123328	ST. LOUIS	MO		10/11/2011		110,302							110,302	110,302			
123331	ALPHARETTA	GA		07/29/2011		52,870							52,870	52,870			
123335	BOSTON	MA		11/30/2011		16,581							16,581	16,581			
123337	BOSTON	MA		11/30/2011		16,248							16,248	16,248			
123338	BOSTON	MA		11/30/2011		13,264							13,264	13,264			
123339	BOSTON	MA		11/30/2011		26,528							26,528	26,528			
123340	BOSTON	MA		11/30/2011		15,916							15,916	15,916			
123341	BOSTON	MA		11/30/2011		15,255							15,255	15,255			
123342	BOSTON	MA		11/30/2011		15,916							15,916	15,916			
123343	BOSTON	MA		11/30/2011		101,684							101,684	101,684			
123347	LAKEWOOD	CA		12/13/2011		24,129							24,129	24,129			
123348	OREGON CITY	OR		12/15/2011		76,689							76,689	76,689			
123353	DENVER	CO		12/19/2011		10,121							10,121	10,121			
123355	PHOENIX	AZ		12/19/2011		99,346							99,346	99,346			
123356	AURORA	CO		12/19/2011		28,215							28,215	28,215			
123357	MESA	AZ		12/19/2011		96,835							96,835	96,835			
123358	MAINVILLE	OH		11/30/2011		35,726							35,726	35,726			
123364	MIRA LOMA	CA		01/19/2012		49,481							49,481	49,481			
123366	COLUMBUS	OH		03/28/2012		73,758							73,758	73,758			
123369	NEW YORK	NY		01/11/2012		102,267		(33)			(33)		102,234	102,234			
123374	ALEXANDRIA	VA		03/07/2012		217,275							217,275	217,275			
123375	DENVER	CO		02/21/2012		80,485							80,485	80,485			
123376	HOUSTON	TX		05/15/2012		95,272							95,272	95,272			
123378	SAN MARCOS	CA		02/14/2012		24,725							24,725	24,725			
123379	NEWARK	NJ		01/20/2012		112,861							112,861	112,861			
123387	JESSUP	MD		05/21/2012		39,464							39,464	39,464			
123390	NEWTOWN SQUARE	PA		05/01/2012		170,737		(160)			(160)		170,576	170,576			
123391	NEWTOWN SQUARE	PA		05/01/2012		58,292		25			25		58,317	58,317			
123392	NEWTOWN SQUARE	PA		05/01/2012		26,111		6			6		26,117	26,117			
123393	NEWTOWN SQUARE	PA		05/01/2012		19,682							19,682	19,682			
123396	SANTA FE SPRINGS	CA		06/29/2012		41,249							41,249	41,249			
123397	OAKLAND	CA		08/08/2012		196,224							196,224	196,224			
123398	UNIVERSITY CITY	MO		06/27/2012		33,471		1,953			1,953		35,424	35,424			
123399	AUSTIN	TX		09/13/2012		178,966							178,966	178,966			
123400	DENVER	CO		07/26/2012		20,353							20,353	20,353			
123401	MADISON	WI		07/10/2012		33,753							33,753	33,753			
123402	COSTA MESA	CA		07/16/2012		237,743							237,743	237,743			
123404	SAN DIEGO	CA		09/04/2012		34,789							34,789	34,789			
123405	SAN DIEGO	CA		09/04/2012		67,439							67,439	67,439			
123406	NORTH HOLLYWOOD	CA		09/04/2012		8,779							8,779	8,779			
123407	LINTHICUM	MD		08/28/2012		62,699							62,699	62,699			
123408	DENVER	CO		08/01/2012		7,910							7,910	7,910			
123409	DENVER	CO		08/01/2012		7,742							7,742	7,742			
123414	ONTARIO	CA		10/02/2012		23,633							23,633	23,633			
123416	LODI	NJ		02/13/2013		151,287							151,287	151,287			
123418	STERLING HEIGHTS	MI		10/16/2012		43,740		(35)			(35)		43,705	43,705			
123419	ANNAPOLIS	MD		12/18/2012		28,419							28,419	28,419			
123426	ROCKY POINT	NY		01/25/2013		53,942							53,942	53,942			
123428	CULVER CITY	CA		11/14/2012		81,300							81,300	81,300			
123429	CHICAGO	IL		11/29/2012		87,763		(57)			(57)		87,706	87,706			
123436	PHOENIX	AZ		02/14/2013		85,544		(26)			(26)		85,518	85,518			
123437	LAS VEGAS	NV		02/14/2013		12,050							12,050	12,050			

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
123438	TEMPE	AZ		02/14/2013		16,132							16,132	16,132			
123440	PORTLAND	OR		03/25/2013		14,996							14,996	14,996			
123441	IRVINE	CA		03/28/2013		62,060		(9)			(9)		62,051	62,051			
123442	ALISO VIEJO	CA		04/30/2013		29,146							29,146	29,146			
123443	SEATTLE	WA		03/25/2013		24,784							24,784	24,784			
123444	DALLAS	TX		03/28/2013		15,587							15,587	15,587			
123445	MOORESVILLE	NC		04/09/2013		14,068							14,068	14,068			
123451	PLEASANTON	CA		04/18/2013		22,628							22,628	22,628			
325005	GREENSBORO	NC		12/07/1998		54,329							54,329	54,329			
500003	PORTLAND	ME		02/08/2006		287,165		519			519		287,683	287,683			
0299999. Mortgages with partial repayments						29,128,208		93,454	41,254		52,199		29,180,407	29,180,407			
122980	DALLAS	TX		04/20/2007	06/12/2013									3,375		3,375	3,375
123202	CHICAGO	IL		03/02/2010	04/30/2013	18,496,737							18,496,737	17,771,895		(724,842)	(724,842)
0399999. Mortgages disposed						18,496,737							18,496,737	17,775,270		(721,467)	(721,467)
0599999 - Totals						292,018,434		(232,067)	41,254		(273,321)		291,745,113	295,192,921		3,447,808	3,447,808

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
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	RP5U	10/21/2008	2		3,678,555		5,751,251	6.890
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									3,678,555		5,751,251	XXX
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			264,944			1.670
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group		05/11/2009	2		31,628			3.540
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		09/30/2008	3		171,430			1.780
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		172,626		5,582,556	0.300
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			68,217		15,038,003	0.350
000000-00-0	ASTORG V	Paris	FR	Astorg Partners		03/21/2011	3		1,688,816		9,858,250	10.160
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group		09/30/2008	2		7,094			3.410
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity		12/14/2011			658,854		4,827,570	0.840
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		12,946			0.050
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS		05/01/2009	3		47,401			5.990
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		05/11/2009	3		2,124			0.020
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait		09/30/2008			96,926			4.060
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		54,113		2,292,066	2.210
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		05/01/2009	2		30,738			5.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011			1,273,317		9,591,318	6.440
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS		12/31/2008	3		23,371			2.500
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		05/11/2009	3		17,924			0.850
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays		02/20/2012	3		1,015,948		12,613,128	2.810
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS		12/31/2008	3		22,977			33.430
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		09/30/2008	3		45,379			3.980
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	IS	FIMI Opportunity LTD		08/15/2012	3		474,344		11,632,971	1.300
000000-00-0	GTCR FUND X	Chicago	IL	GTCR		07/18/2011	3		577,500		7,518,293	0.840
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		807,859		49,369,973	13.910
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest		07/12/2012			390,000		5,382,000	2.600
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3	1,157,098				1.730
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital		05/10/2013	3	151,415			8,348,585	1.700
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3	1,058,860				1.750
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3	5,827,560				1.720
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		717,312		21,026,557	1.110
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008	3		502,422		2,895,130	1.170
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital		04/08/2013	3	357,258				1.740
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		01/31/2011			322,525		5,685,485	0.250
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3		8,529		8,614,262	2.170
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3		13,200			2.600
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		12/31/2008			70,912			2.340
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		09/30/2008			335,330			0.300
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners		04/17/2013		3,580,482			32,837,464	1.270
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008	3		351,942			0.270
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners		06/04/2012	3		2,765,764		15,708,995	0.710
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2		1,092,019			4.850
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		09/30/2008	3		24,294			0.720
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		75,980		4,892,796	1.020
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		132,034		6,164,785	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		27,988			2.670
000000-00-0	ORCHID ASIA V	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT		07/22/2011			697,915		6,133,127	1.570
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		30,201			0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	2		47,392			1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2		207,354		3,683,409	3.100
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors		10/17/2012			390,000		6,630,000	0.570
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor		04/28/2008	3		138,349		3,987,003	1.450
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		1,892,342		5,357,543	2.200
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		09/30/2008	3		92,396			0.170
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS, LP		07/10/2012	3		2,313,109		6,831,356	1.170
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005	3		25,539			1.490
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		09/30/2008	3		114,538		7,664,809	1.270
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		04/30/2007	3		344,160			0.380
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		05/22/2008	3		896,074		5,637,027	0.110
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3		13,155			2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3		154,876			0.690
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3		6,770,197		38,687,673	2.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		2,450,638		11,166,670	0.760
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		09/30/2008			436,050		242,250	0.210
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners		05/24/2013		1,351,700			19,227,000	0.790

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	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3		236,719		7,860,965	0.680
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		09/30/2008	3		233,579			1.680
1599999. Joint Venture Interests - Common Stock - Unaffiliated								13,484,373	31,881,309		362,989,020	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008			960,000			0.590
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		09/30/2007			55,176			0.370
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			94,679			0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			1,783,377		8,050,432	0.550
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties		03/31/2009			589,000		3,665,500	3.000
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis		09/30/2008			52,773			3.530
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		12/31/2008			34,365			2.020
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013		7,500,000			42,500,000	6.670
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		09/30/2008			5,461			0.890
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		09/30/2008			15,736			0.130
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			2,477,191			0.540
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group		09/30/2008			2,191			0.940
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			19,464			0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			37,601			0.950
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		09/30/2007			29,733			1.700
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners		06/11/2013		3,735,409			26,264,591	1.500
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		09/30/2008			55,470			1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			39,088			0.530
1799999. Joint Venture Interests - Real Estate - Unaffiliated								11,235,409	6,251,305		80,480,523	XXX
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3		471,786		614,859	2.590
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3	153,342	203,879		13,142,779	1.350
000000-00-0	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		2,105,795		34,594,108	3.800
1999999. Joint Venture Interests - Other - Unaffiliated								153,342	2,781,460		48,351,746	XXX
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	Boston	MA	Boston Capital		10/01/2010			(883,224)		1,287,614	8.000
000000-00-0	RED STONE 2011 NATIONAL FUND	Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011			(341,924)		2,338,505	11.910
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010			(103,010)		1,815,309	8.750
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011			(1,088,350)		2,964,534	8.510
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012			(448,821)		10,362,159	8.700
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									(2,865,329)		18,768,120	XXX
3999999. Total - Unaffiliated								24,873,124	41,727,300		516,340,660	XXX
4099999. Total - Affiliated												XXX
4199999 - Totals								24,873,124	41,727,300		516,340,660	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ALLBRIDGE INVESTMENTS FUND	Dallas	TX	Ares Management LLC	09/30/2008	04/19/2013	312,312							312,312	312,312				
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	12/31/2007	05/09/2013	973,090							973,090	973,090				
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	Cleveland	OH	Babson Capital Mgr	12/31/2008	06/28/2013	1,693,323							1,693,323	1,693,323				
000000-00-0	H/2 SPECIAL OPPORTUNITIES	Stamford	CT	H/2 Capital Partners	05/11/2009	04/05/2013	1,433,477							1,433,477	1,433,477				
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	Hartford	CT	HIMCO & Key	05/11/2009	06/04/2013	196,238							196,238	196,238				
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	06/10/2013	36,568							36,568	36,568				

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
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							4,645,008							4,645,008	4,645,008				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	06/10/2013	206,849							206,849	206,849				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	06/26/2013	25,010							25,010	25,010				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	06/03/2013	1,384,966							1,384,966	1,384,966				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	06/21/2013	1,494,489							1,494,489	1,494,489				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	06/28/2013	1,938,054							1,938,054	1,938,054				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	06/26/2013	159,684							159,684	159,684				
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	03/21/2011	06/30/2013									(33,064)	(33,064)		(33,064)	
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	12/14/2011	06/11/2013	108,591							108,591	108,591				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	06/28/2013	464,616							464,616	464,616				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS	05/01/2009	04/23/2013	1,878							1,878	1,473	(405)		(405)	
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	06/28/2013	285,970							285,970	285,970				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	04/10/2013	58,299							58,299	58,299				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	04/17/2013	1,819,859							1,819,859	1,819,859				
13138@-10-6	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	06/30/2013									(253)	(253)		(253)	
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	London	EG	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	06/14/2013	359,941							359,941	356,043	(3,898)		(3,898)	
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	EG	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	06/13/2013	244,201							244,201	244,201				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	12/31/2008	06/28/2013	3,771							3,771	3,771				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	03/07/2011	06/10/2013	762,940							762,940	762,940				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	06/30/2013									(629)	(629)		(629)	
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	12/31/2008	06/28/2013	3,335							3,335	3,204	(132)		(132)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	06/27/2013	5,416							5,416	5,416				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/31/2008	04/30/2013	166,623							166,623	166,623				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	09/30/2008	04/12/2013	1,613,497							1,613,497	1,613,497				
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	06/03/2013	2,394,600							2,394,600	2,394,600				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	05/21/2013	2,939,315							2,939,315	2,939,315				
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO WOOD PRODUCTS	08/07/2002	05/20/2013									174,727		174,727	174,727	
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	04/01/2013	1,041,811							1,041,811	1,041,811				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	St Peter Port	GR	HarbourVest Partners	12/31/2012	06/07/2013	1,807,572							1,807,572	1,807,572				
45827@-10-4	INTEGRACOLOR LTD CLASS B LP INTERESTS	Boston	MA	Hancock Partners	02/01/2005	04/15/2013	4,370							4,370	4,370				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012	04/26/2013	202,408							202,408	202,408				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	05/15/2013	791,766							791,766	791,766				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	06/17/2013	127,547							127,547	127,547				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	09/30/2008	05/08/2013	108,208							108,208	108,208				
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	05/16/2013	192,653							192,653	192,653				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	06/17/2013	185,266							185,266	185,266				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	06/28/2013	393,497							393,497	393,497				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	06/17/2013	6,699							6,699	6,699				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	04/01/2013	313,728							313,728	313,728				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008	06/28/2013	491,403							491,403	491,403				
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners	04/17/2013	05/13/2013								217,946	217,946				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	04/12/2013	447,812							447,812	447,812				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	06/26/2013	413,316							413,316	413,316				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	06/26/2013	155,989							155,989	155,989				
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	06/05/2013	1,542,508							1,542,508	1,542,508				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	06/07/2013	949,209							949,209	949,209				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	04/12/2013	943,938							943,938	943,938				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	05/17/2013	1,535,376							1,535,376	1,535,376				
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011	06/30/2013									(483)	(483)		(483)	
000000-00-0	ORCHID ASIA V	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT	07/22/2011	06/25/2013	181,302							181,302	181,302				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	05/05/2009	05/28/2013	324,745							324,745	300,115	(24,630)		(24,630)	
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011	06/27/2013	173,833							173,833	173,833				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	06/18/2013	204,765							204,765	204,765				
000000-00-0	REALOGY CORP. CO-INVESTMENT	New York	NY	Apollo Management	04/04/2007	04/24/2013									1,222,402		1,222,402	1,222,402	
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	06/17/2013	1,336,233							1,336,233	1,331,525	(4,709)		(4,709)	

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	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	06/10/2013	110,000							110,000	110,000				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	06/28/2013	327,317							327,317	327,317				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS, LP	07/10/2012	05/31/2013	579,884							579,884	579,884				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	04/30/2007	06/30/2013									(1,585)	(1,585)		(1,585)	
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	06/28/2013	753,609							753,609	753,609				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	06/28/2013	2,044,097							2,044,097	2,044,097				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	06/28/2013	249,447							249,447	249,447				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	06/19/2013	1,245,423							1,245,423	1,245,423				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	06/05/2013								102,000	102,000				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	06/28/2013	1,105,319							1,105,319	1,105,319				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							36,732,956							37,052,902	38,380,245	(69,786)	1,397,129	1,327,343	
000000-00-0	ASLAN REALTY PARTNERS III	Chicago	IL	TRANSWESTERN INVESTMENT COMPANY	09/30/2008	06/20/2013									387,589		387,589	387,589	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	06/13/2013	507,108							507,108	507,108				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	05/20/2013	452,264							452,264	452,264				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	05/22/2013	596,010							596,010	596,010				
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	12/31/2008	04/23/2013	82,027							82,027	82,027				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	05/30/2013	1,567,602							1,567,602	1,515,624	(51,977)		(51,977)	
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	06/21/2013	52,773							52,773	52,773				
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM REALTY CAPITAL, INC.	09/30/2008	06/14/2013	1,468,143							1,468,143	1,468,143				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	06/05/2013	251,959							251,959	251,959				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010	06/27/2013	855,681							855,681	855,681				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	04/24/2013	105,785							105,785	105,785				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	09/30/2008	04/15/2013	315,595							315,595	315,595				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	06/28/2013	1,014,235							1,014,235	1,014,235				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	06/19/2013	2,060,200							2,060,200	2,060,200				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	06/05/2013	70,557							70,557	70,557				
000000-00-0	WALTON STREET REAL ESTATE FUND V	Chicago	IL	Walton Street	09/30/2008	05/22/2013	1,202,627							1,202,627	1,202,627				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008	06/27/2013	1,200,000							1,200,000	1,200,000				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	06/27/2013	426,919							426,919	426,919				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							12,229,485							12,229,485	12,565,096	(51,977)	387,589	335,612	
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	06/28/2013	49,266							49,266	48,250	(1,016)		(1,016)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	Sun Edison	07/20/2007	04/02/2013	85,898							85,898	85,898				
1999999. Joint Venture Interests - Other - Unaffiliated							135,164							135,164	134,149	(1,016)		(1,016)	
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	06/11/2013									44,209		44,209	44,209	
000000-00-0	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012	06/30/2013	442							442	442				
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	DOVER	DE	JP Morgan Chase	01/01/2012	06/30/2013	562							562	562				
000000-00-0	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012	06/30/2013	20,981							20,981	20,981				
000000-00-0	LONGVIEW POWER, LLC SYNTHETIC LC	DOVER	DE	Goldman, Sachs & Co.	01/01/2012	06/30/2013	7,842							7,842	7,842				
3799999. Any Other Class of Assets - Unaffiliated							29,826							29,826	74,036		44,209	44,209	
3999999. Total - Unaffiliated							53,772,440							54,092,386	55,798,534	(122,779)	1,828,927	1,706,148	
4099999. Total - Affiliated																			
4199999 - Totals							53,772,440							54,092,386	55,798,534	(122,779)	1,828,927	1,706,148	

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

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912828-UW-8	US TREASURY N/B		04/09/2013	BANK OF MONTREAL		99,725,640	100,000,000		1
0599999. Subtotal - Bonds - U.S. Governments						99,725,640	100,000,000		XXX
024747-AC-1	ABC SUPPLY CO INC		04/04/2013	DEUTSCHE BANK SECURITIES		400,000	400,000		4FE
00101J-AF-3	ADT CORP		05/07/2013	EXCHANGE		20,953,955	21,000,000	228,667	2FE
00101J-AG-1	ADT CORP		05/07/2013	EXCHANGE		5,936,311	6,000,000	91,000	2FE
00101J-AH-9	ADT CORP		05/24/2013	EXCHANGE		19,997,278	20,000,000	297,917	2FE
007903-AX-5	ADVANCED MICRO DEVICES		06/13/2013	EXCHANGE		1,265,785	1,260,000	30,975	4FE
008916-AL-2	AGRIUM INC	A	05/28/2013	BANK OF AMERICA		4,994,950	5,000,000		2FE
01310T-AB-5	ALBERTSON'S INC. NEW TERM LOAN B		04/10/2013	CITIBANK		497,500	500,000		3FE
02636P-AA-0	AMERICAN GILSONITE CO		04/04/2013	BANK OF AMERICA		1,065,000	1,000,000	12,139	4FE
031652-BH-2	AMKOR TECHNOLOGY INC		05/15/2013	DEUTSCHE BANK SECURITIES		515,000	500,000	4,339	3FE
03232P-AB-4	AMSURG CORP		06/11/2013	EXCHANGE		1,556,443	1,550,000	2,664	4FE
037833-AJ-9	APPLE INC		04/30/2013	GOLDMAN, SACHS & CO.		19,926,200	20,000,000		1FE
037833-AK-6	APPLE INC		04/30/2013	GOLDMAN, SACHS & CO.		40,446,135	40,500,000		1FE
03938L-AP-9	ARCELORMITTAL	F	04/17/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		257,188	250,000	365	3FE
03938L-AX-2	ARCELORMITTAL	F	04/17/2013	J. P. MORGAN SECURITIES, INC.		538,750	500,000	5,344	3FE
04269G-AD-4	ARRIS GROUP TERM LOAN B		04/26/2013	BANK OF AMERICA		3,990,000	4,000,000		3FE
00206R-BH-4	AT&T INC		06/27/2013	EXCHANGE		40,195	64,000	92	1FE
04939M-AK-5	ATLAS PIPELINE LP/FIN CO		05/07/2013	Various		626,063	625,000		4FE
05070G-AD-0	AUDATEX NORTH AMERICA IN		06/27/2013	EXCHANGE		1,045,523	1,025,000	2,306	3FE
05070G-AE-8	AUDATEX NORTH AMERICA IN		06/27/2013	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		3FE
058498-AS-5	BALL CORP		06/04/2013	Various		3,918,750	4,000,000	3,500	3FE
067901-AP-3	BARRICK GOLD CORP	A	04/29/2013	MORGAN STANLEY DEAN WITTER		9,979,700	10,000,000		2FE
06849R-AH-5	BARRICK NA FINANCE LLC		06/27/2013	Various		6,519,500	8,000,000	75,708	2FE
090613-AJ-9	BIOMET INC		06/27/2013	EXCHANGE		1,356,036	1,300,000	34,269	4FE
097751-BF-7	BOMBARDIER INC	A	06/04/2013	BANK OF AMERICA		1,035,000	1,000,000	24,330	3FE
10801Q-AD-4	BRICKMAN GROUP HLDGS TERM B-2		05/29/2013	EXCHANGE		281,203	285,256		4FE
10801Q-AE-2	BRICKMAN GROUP HLDGS TERM B-3		05/29/2013	EXCHANGE		354,668	359,779		4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TE		04/08/2013	GOLDMAN, SACHS & CO.		740,644	748,125		4FE
11042A-AA-2	BRITISH AIRWAYS PLC ABS	F	06/25/2013	CITIBANK		10,000,000	10,000,000		1FE
111320-AF-4	BROADCOM CORP		05/17/2013	EXCHANGE		21,847,041	22,000,000	140,556	1FE
118230-AK-7	BUCKEYE PARTNERS LP		06/03/2013	BARCLAYS BANK		4,990,500	5,000,000		2FE
13973U-AJ-8	CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM		04/10/2013	EXCHANGE		1,718,079	1,730,143		3FE
14754D-AD-2	CASH AMERICA INTERNATION		05/22/2013	Various		1,948,750	1,950,000	2,268	2Z
14987B-AE-3	CC HOLDINGS GS V LLC/CRO		06/27/2013	EXCHANGE		5,000,000	5,000,000	38,490	2FE
1248EP-BE-2	CCO HLDGS LLC/CAP CORP		04/19/2013	BANK OF AMERICA		500,000	500,000		3FE
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B		04/24/2013	J. P. MORGAN SECURITIES, INC.		997,500	1,000,000		3FE
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		05/13/2013	Various		4,210,500	4,200,000		4FE
12527G-AC-7	CF INDUSTRIES INC		05/20/2013	MORGAN STANLEY DEAN WITTER		14,986,050	15,000,000		2FE
165258-AA-2	CHESAPEAKE OIL OP/FIN		04/17/2013	BANK OF AMERICA		770,625	750,000	21,669	3FE
166764-AE-0	CHEVRON CORP		06/17/2013	BARCLAYS BANK		13,000,000	13,000,000		1FE
166764-AG-5	CHEVRON CORP		06/17/2013	BARCLAYS BANK		21,000,000	21,000,000		1FE
166764-AH-3	CHEVRON CORP		06/17/2013	BARCLAYS BANK		15,750,000	15,750,000		1FE
184496-AL-1	CLEAN HARBORS INC		05/22/2013	EXCHANGE		1,268,091	1,250,000	29,362	3FE
19238V-AG-0	COGECO CABLE INC	A	04/18/2013	BANK OF AMERICA		250,000	250,000		3FE
201723-AK-9	COMMERCIAL METALS CO		05/24/2013	Various		2,291,250	2,300,000	677	3FE
210797-AH-9	CONTINENTAL (UNITED) AIRLINES CLASS B TE		05/31/2013	Various		4,292,813	4,250,000		3FE
212015-AK-7	CONTINENTAL RESOURCES		04/02/2013	BANK OF AMERICA		400,000	400,000		3FE
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		06/07/2013	BLAYLOCK ROBERT VAN, LLC		260,000	250,000	1,642	3AM
22303Q-AP-5	COVIDIEN INTL FINANCE SA	F	05/13/2013	BANK OF AMERICA		9,977,300	10,000,000		1FE
224044-CA-3	COX COMMUNICATIONS INC		04/24/2013	J. P. MORGAN SECURITIES, INC.		14,934,000	15,000,000		2FE
226567-AK-1	CRICKET COMMUNICATIONS TERM LOAN C		04/23/2013	DEUTSCHE BANK SECURITIES		496,250	500,000		4FE
12646R-AA-3	CST BRANDS INC		06/05/2013	Various		4,511,699	4,483,000	20,199	3FE
23331A-BG-3	D.R. HORTON INC		06/06/2013	BANK OF AMERICA		1,980,000	2,000,000	33,250	3FE
24823U-AH-1	DENBURY RESOURCES INC		06/10/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		478,750	500,000	8,222	4FE
25470X-AM-7	DISH DBS CORP		04/02/2013	DEUTSCHE BANK SECURITIES		1,850,000	1,850,000		3FE
25470X-AN-5	DISH DBS CORP		04/02/2013	DEUTSCHE BANK SECURITIES		1,850,000	1,850,000		3FE
25470X-AR-6	DISH DBS CORP		05/15/2013	BARCLAYS BANK		1,500,000	1,500,000		3FE
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		05/07/2013	BARCLAYS BANK		298,954	298,954		3FE
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		05/08/2013	Various		3,137,000	2,900,000	57,053	4FE
29265N-AS-7	ENERGEN CORP		05/02/2013	BANK OF AMERICA		9,431,280	9,000,000	76,313	2FE
29364P-AN-3	ENTERGY NEW ORLEANS INC		06/18/2013	MORGAN STANLEY DEAN WITTER		9,968,700	10,000,000		2FE

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29977H-AB-6	EP ENERGY/EP FINANCE INC		04/29/2013	WELLS FARGO		116,750	100,000	26	4FE
26885G-AB-5	ERA GROUP INC		06/10/2013	EXCHANGE		1,967,389	2,000,000	78,792	4Z
315786-AA-1	FIDELITY & GUARANTY LIFE		05/29/2013	Various		2,726,950	2,640,000	14,485	4FE
336130-AA-7	FIRST QUALITY FINANCE CO		05/09/2013	WELLS FARGO		957,000	950,000		4FE
33938E-AR-8	FLEXTRONICS INTL LTD	F	06/04/2013	J. P. MORGAN SECURITIES, INC.		1,237,500	1,250,000	18,576	3FE
30251G-AN-7	FMG RESOURCES AUG 2006	F	06/12/2013	Various		4,089,625	3,950,000	24,931	4FE
35687K-AL-5	FREESCALE SEMICONDUCTOR, INC. - TRANCHE		04/15/2013	CITIBANK		1,005,382	1,000,386		4FE
35906A-AN-8	FRONTIER COMMUNICATIONS		04/15/2013	BANK OF AMERICA		1,691,875	1,625,000	2,642	3FE
37045X-AK-2	GENERAL MOTORS FINL CO		05/07/2013	DEUTSCHE BANK SECURITIES		100,000	100,000		3FE
37252K-AJ-1	GEO GROUP INC. TERM LOAN		05/17/2013	BNP PARIBAS SECURITIES CORP		1,000,000	1,000,000		4FE
37331N-AD-3	GEORGIA-PACIFIC LLC		06/18/2013	J. P. MORGAN SECURITIES, INC.		24,999,250	25,000,000		2FE
380956-AD-4	GOLDCORP INC	A	05/02/2013	BANK OF AMERICA		5,035,850	5,000,000	24,153	2FE
419839-AA-3	HAWAIIAN AIRLINES 13-1A		05/14/2013	CITIBANK		1,500,000	1,500,000		3FE
420088-AA-4	HAWK ACQUISITION SUB INC		04/12/2013	GOLDMAN, SACHS & CO.		526,313	525,000	992	3FE
42218B-AJ-4	HEALTH MANAGEMENT ASSOCIATES, INC. NEW T		05/07/2013	Various		4,073,277	4,039,614		3FE
441339-AA-6	HOT TOPIC INC		06/06/2013	BANK OF AMERICA		197,236	200,000		4FE
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB		04/17/2013	J. P. MORGAN SECURITIES, INC.		497,500	500,000		3FE
455434-BQ-2	INDIANAPOLIS PWR & LIGHT		06/03/2013	J. P. MORGAN SECURITIES, INC.		3,494,400	3,500,000		2FE
45671X-AA-8	INERGY MID LP / FIN CORP		06/13/2013	OPPENHEIMER & CO. INC		1,286,250	1,250,000	30,958	4FE
45687A-AH-5	INGERSOLL-RAND GL HLD CO	F	06/17/2013	BANK OF AMERICA		19,963,000	20,000,000		2FE
457030-AH-7	INGLES MARKETS INC		05/29/2013	BANK OF AMERICA		4,000,000	4,000,000		4FE
45824T-AN-5	INTELSAT JACKSON HLDG	F	05/28/2013	Various		2,391,500	2,400,000		4FE
464592-AP-9	ISLE OF CAPRI CASINOS		04/12/2013	CITIBANK		527,625	525,000	3,598	4FE
464592-AQ-7	ISLE OF CAPRI CASINOS		06/11/2013	EXCHANGE		7,887,800	7,845,000	122,905	4FE
492914-AS-5	KEY ENERGY SERVICES INC		04/12/2013	STERNE AGEE & LEACH		548,625	525,000	4,528	4FE
513075-BE-0	LAMAR MEDIA CORP		06/19/2013	BANK OF AMERICA		1,743,438	1,750,000	12,882	4FE
521865-AT-2	LEAR CORP		05/30/2013	BLAYLOCK ROBERT VAN, LLC		1,138,500	1,150,000	20,788	3FE
52736R-BD-3	LEVI STRAUSS & CO		06/13/2013	EXCHANGE		1,077,545	1,000,000	8,021	4FE
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		04/29/2013	EXCHANGE		5,185,244	5,000,000	24,792	4FE
59001A-AT-9	MERITAGE HOMES CORP		05/23/2013	EXCHANGE		310,000	310,000	2,713	4FE
59001K-AB-6	MERITOR INC		05/28/2013	CITIBANK		400,000	400,000		4FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		05/13/2013	BANK OF AMERICA		3,010,000	3,000,000		4FE
62536*-AA-1	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC		04/30/2013	SCHEDULED PAY UP		10,081	10,081		5
62886E-AH-1	NCR CORP		05/31/2013	EXCHANGE		6,187,768	6,200,000	84,432	3FE
62886E-AJ-7	NCR CORP		05/31/2013	EXCHANGE		2,964,628	2,950,000	55,722	3FE
651587-AF-4	NEWMARKET CORP		04/30/2013	EXCHANGE		19,967,006	20,000,000	296,111	2FE
65339K-AG-5	NEXTERA ENERGY CAPITAL		06/03/2013	ROYAL BANK OF SCOTLAND PLC		9,999,900	10,000,000		2FE
654106-AC-7	NIKE INC		04/23/2013	BANK OF AMERICA		9,983,000	10,000,000		1FE
Q6775D-AB-9	NINE ENTERTAINMENT CO HOLDINGS LTD TLB	F	04/19/2013	UNION BANK OF SWITZERLAND		249,688	250,000		3FE
655844-BL-1	NORFOLK SOUTHERN CORP		05/24/2013	EXCHANGE		4,951,851	5,000,000	39,916	2FE
665772-CK-3	NORTHERN STATES PWR-MINN		05/13/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		9,981,700	10,000,000		1FE
666807-BG-6	NORTHROP GRUMMAN CORP		05/28/2013	J. P. MORGAN SECURITIES, INC.		9,946,200	10,000,000		2FE
629377-BT-8	NRG ENERGY INC		04/12/2013	INCAPITAL		563,063	525,000	3,092	3FE
62947Q-AN-8	NXP BV/NXP FUNDING LLC	F	04/05/2013	BANK OF AMERICA		765,938	750,000	3,354	4FE
678026-AE-5	OIL STATES INTL INC		04/12/2013	WELLS FARGO		449,450	445,000	7,349	3FE
14173V-AE-3	ONEX CARESTREAM FINANCE LP TL B 2013		06/11/2013	EXCHANGE		4,557,694	4,642,684		4FE
694308-HC-4	PACIFIC GAS & ELECTRIC		06/12/2013	BANK OF AMERICA		9,949,300	10,000,000		1FE
704549-AF-1	PEABODY ENERGY CORP		04/10/2013	Various		1,182,500	1,100,000	39,069	3FE
709629-AF-6	PENTAIR FINANCE SA	F	04/29/2013	EXCHANGE		14,966,679	15,000,000	168,938	2FE
709629-AJ-8	PENTAIR FINANCE SA	F	04/29/2013	EXCHANGE		19,773,128	20,000,000	455,556	2FE
709629-AL-3	PENTAIR FINANCE SA	F	04/29/2013	EXCHANGE		2,991,089	3,000,000	11,550	2FE
714290-AD-5	PERRIGO COMPANY		05/09/2013	MORGAN STANLEY DEAN WITTER		4,974,250	5,000,000		2FE
717081-DH-3	PFIZER INC		05/28/2013	GOLDMAN, SACHS & CO.		2,093,301	2,100,000		1FE
693656-AA-8	PVH CORP		05/23/2013	BANK OF AMERICA		909,000	900,000	17,888	3FE
74819R-AN-6	QUEBECOR MEDIA INC	A	04/09/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		1,942,750	1,900,000	35,506	4FE
74819R-AP-1	QUEBECOR MEDIA INC	A	05/22/2013	EXCHANGE		2,617,377	2,575,000	64,572	4FE
75281A-AQ-2	RANGE RESOURCES CORP		06/27/2013	EXCHANGE		3,958,275	3,900,000	53,625	3FE
75886A-AH-1	REGENCY ENERGY PARTNERS		04/24/2013	J. P. MORGAN SECURITIES, INC.		175,000	175,000		4FE
76009N-AJ-9	RENT-A-CENTER INC		04/29/2013	J. P. MORGAN SECURITIES, INC.		50,000	50,000		3FE
777779-AD-1	ROSETTA RESOURCES INC		04/18/2013	J. P. MORGAN SECURITIES, INC.		200,000	200,000		4FE
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		05/01/2013	BARCLAYS BANK		3,275,000	3,250,000		3FE
785592-AA-4	SABINE PASS LIQUEFACTION		04/10/2013	MORGAN STANLEY DEAN WITTER		512,500	500,000	5,859	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
785592-AB-2	SABINE PASS LIQUEFACTION		04/29/2013	CREDIT AGRICOLE		103,000	100,000	250	3FE
78572X-AD-3	SABRA HEALTH/CAPTL CORP		05/20/2013	BANK OF AMERICA		200,000	200,000		4FE
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		06/19/2013	BANK OF AMERICA		2,340,000	2,250,000	8,266	3FE
81180W-AG-6	SEAGATE HDD CAYMAN	F	05/28/2013	Various		2,736,875	2,750,000	891	3FE
816752-AC-3	SEMINOLE HARD ROCK ENT I		05/08/2013	Various		911,000	900,000		4FE
81725W-AG-8	SENSATA TECHNOLOGIES BV	F	04/10/2013	Various		8,063,750	8,000,000		4FE
822538-AA-2	SHELF DRILL HOLD LTD	F	05/24/2013	JEFFERIES & COMPANY, INC.		810,000	750,000	5,211	4FE
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		04/01/2013	SCHEDULED PAY UP		17,121	17,121		5Z
82967N-AJ-7	SIRIUS XM RADIO INC		05/03/2013	J. P. MORGAN SECURITIES, INC.		651,250	650,000		4FE
82967N-AL-2	SIRIUS XM RADIO INC		05/29/2013	Various		2,628,250	2,650,000	1,638	4FE
78428G-AA-2	SIWF MERGER SUB/SPRING I		05/21/2013	J. P. MORGAN SECURITIES, INC.		400,000	400,000		4FE
78454L-AG-5	SM ENERGY CO		05/15/2013	BANK OF AMERICA		1,000,000	1,000,000		3FE
847788-AQ-9	SPEEDWAY MOTORSPORTS INC		05/22/2013	EXCHANGE		104,593	100,000	2,081	3FE
852061-AS-9	SPRINT NEXTEL CORP		04/29/2013	Various		619,500	600,000	15,967	4FE
87612B-AN-2	TARGA RESOURCES PARTNERS		05/09/2013	WELLS FARGO		1,200,000	1,200,000		3FE
877249-AC-6	TAYLOR MORRISON COMM/MON		04/11/2013	CITIBANK		250,000	250,000		4FE
88033G-BZ-2	TENET HEALTHCARE CORP		05/23/2013	Various		2,385,375	2,400,000		3FE
88160J-AB-5	TESORO CORP INITIAL TERM LOAN		06/07/2013	J. P. MORGAN SECURITIES, INC.		1,664,025	1,650,000		3FE
872540-AP-4	TJX COS INC		04/29/2013	DEUTSCHE BANK SECURITIES		4,995,550	5,000,000		1FE
87262C-AL-7	TPF GENERATION HOLDINGS LLC TL		05/09/2013	EXCHANGE		819,399	818,027		4FE
89352H-AJ-8	TRANS-CANADA PIPELINES	A	06/28/2013	DEUTSCHE BANK SECURITIES		1,500,000	1,500,000		1FE
893647-AQ-0	TRANSDIGM INC		05/30/2013	DEUTSCHE BANK SECURITIES		1,040,000	1,000,000	7,486	5FE
N8879V-AB-3	TRONOX PIGMENTS (NETHERLANDS) BV TL	F	05/21/2013	GOLDMAN, SACHS & CO.		1,492,500	1,500,000		3FE
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		05/30/2013	DEUTSCHE BANK SECURITIES		1,976,741	1,955,556		4FE
909218-AB-5	UNIT CORP		04/01/2013	STERNE AGEE & LEACH		525,000	500,000	12,790	3FE
911365-AZ-7	UNITED RENTALS NORTH AM		06/05/2013	BARCLAYS BANK		1,085,000	1,000,000	11,649	4FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		05/09/2013	EXCHANGE		2,170,817	2,000,000	35,583	4FE
90346W-AB-9	US AIRWAYS 2013-1B PTT ABS		04/10/2013	GOLDMAN, SACHS & CO.		225,000	225,000		4FE
92343E-AE-2	VERISIGN INC		04/11/2013	J. P. MORGAN SECURITIES, INC.		400,000	400,000		3FE
952355-AK-1	WEST CORP		06/28/2013	BANK OF AMERICA		157,125	150,000	1,575	4FE
97381W-AZ-7	WINDSTREAM CORP		04/18/2013	EXCHANGE		200,000	200,000	3,010	4FE
92933B-AE-4	WMG ACQUISITION CORP		04/29/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		107,500	100,000	3,017	3FE
983130-AU-9	WYNN LAS VEGAS LLC/CORP		06/05/2013	DEUTSCHE BANK SECURITIES		940,000	1,000,000	2,125	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						633,686,211	634,002,725	3,093,174	XXX
8399997. Total - Bonds - Part 3						733,411,851	734,002,725	3,093,174	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						733,411,851	734,002,725	3,093,174	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
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/03/2013	GOLDMAN, SACHS & CO.	46,444.000	3,900,968			L
00846U-10-1	AGILENT TECHNOLOGIES INC		06/03/2013	GOLDMAN, SACHS & CO.	83,443.000	3,626,866			L
008916-10-8	AGRIUM INC	A	05/16/2013	GOLDMAN, SACHS & CO.	12,676.000	1,154,103			L
025537-10-1	AMERICAN ELEC PWR INC		05/16/2013	GOLDMAN, SACHS & CO.	23,418.000	1,155,022			L
088606-10-8	BHP BILLITON LTD ADR	F	05/16/2013	Various	17,132.000	1,131,090			L
12673P-10-5	CA INC		06/03/2013	Various	138,898.000	3,756,665			L
136375-10-2	CANADIAN NATL RAILWAY CO	I	05/16/2013	GOLDMAN, SACHS & CO.	11,364.000	1,116,716			L
14149Y-10-8	CARDINAL HEALTH INC		05/09/2013	GOLDMAN, SACHS & CO.	53,995.000	2,494,146			L
14170T-10-1	CAREFUSION CORP		06/03/2013	Various	103,246.000	3,649,735			L
166764-10-0	CHEVRON CORP		05/16/2013	GOLDMAN, SACHS & CO.	9,389.000	1,121,713			L
20825C-10-4	CONOCOPHILLIPS		05/16/2013	GOLDMAN, SACHS & CO.	18,467.000	1,107,747			L
209115-10-4	CONSOLIDATED EDISON INC		05/16/2013	Various	19,084.000	1,161,716			L
12646R-10-5	CST BRANDS INC		05/02/2013	DISTRIBUTION	1,610.330	49,032			L
126408-10-3	CSX CORP		05/16/2013	GOLDMAN, SACHS & CO.	44,677.000	1,108,351			L
244199-10-5	DEERE & CO.		05/16/2013	GOLDMAN, SACHS & CO.	12,899.000	1,111,356			L
25179M-10-3	DEVON ENERGY CORP.		05/16/2013	GOLDMAN, SACHS & CO.	19,675.000	1,098,001			L
25746U-10-9	DOMINION RES INC VA		05/16/2013	GOLDMAN, SACHS & CO.	19,080.000	1,147,099			L
233331-10-7	DTE ENERGY CO		05/16/2013	Various	16,225.000	1,160,306			L
26441C-20-4	DUKE ENERGY HLDG CORP		05/16/2013	GOLDMAN, SACHS & CO.	16,050.000	1,161,901			L
G3157S-10-6	ENSCO PLC	R	05/16/2013	Various	18,718.000	1,075,930			L
30231G-10-2	EXXON MOBIL CORP		05/16/2013	GOLDMAN, SACHS & CO.	12,676.000	1,127,757			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)
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	06/03/2013	Various	508,087.000	3,691,277			L
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		04/08/2013	DIRECT	1,995,172.970	50,000,000			U
406216-10-1	HALLIBURTON CO		05/16/2013	GOLDMAN, SACHS & CO.	26,151.000	1,066,483			L
413875-10-5	HARRIS CORP.		06/03/2013	Various	75,853.000	3,718,740			L
42809H-10-7	HESS CORP		06/03/2013	Various	56,033.000	3,946,609			L
432589-10-9	HILLSHIRE BRANDS CO		06/03/2013	Various	109,865.000	3,836,988			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		06/04/2013	Various	268,073.000	3,889,151			L
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE		05/16/2013	JPMORGAN CHASE & CO.	133,504.000	5,060,006			L
50540R-40-9	LABORATORY CORP AMER HLDGS		06/03/2013	GOLDMAN, SACHS & CO.	38,086.000	3,630,226			L
565849-10-6	MARATHON OIL CORP		05/16/2013	GOLDMAN, SACHS & CO.	32,896.000	1,070,668			L
61166W-10-1	MONSANTO CO		05/16/2013	GOLDMAN, SACHS & CO.	10,614.000	1,115,526			L
61945C-10-3	MOSAIC COMPANY		05/16/2013	Various	18,766.000	1,112,152			L
G6359F-10-3	NABORS INDUSTRIES LTD		06/03/2013	Various	237,346.000	3,835,075			L
64110D-10-4	NETAPP INC		06/03/2013	GOLDMAN, SACHS & CO.	101,251.000	3,662,504			L
65339F-10-1	NEXTERA ENERGY INC		05/16/2013	Various	14,249.000	1,138,925			L
655044-10-5	NOBLE ENER GY INC COM		05/16/2013	Various	9,793.000	1,097,776			L
655844-10-8	NORFOLK SOUTHERN CORP		05/16/2013	Various	14,406.000	1,106,042			L
664397-10-6	NORTHEAST UTILITIES		05/16/2013	Various	26,058.000	1,149,580			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		05/16/2013	GOLDMAN, SACHS & CO.	12,667.000	1,082,445			L
69331C-10-8	P G & E CORP		05/16/2013	GOLDMAN, SACHS & CO.	24,512.000	1,150,199			L
718546-10-4	PHILLIPS 66		05/16/2013	GOLDMAN, SACHS & CO.	17,887.000	1,089,585			L
724479-10-0	PITNEY BOWES INC		06/03/2013	GOLDMAN, SACHS & CO.	259,955.000	3,935,774			L
729251-10-8	PLUM CREEK TIMBER CO INC COM		05/16/2013	GOLDMAN, SACHS & CO.	21,675.000	1,134,594			L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	I	05/16/2013	GOLDMAN, SACHS & CO.	26,561.000	1,081,419			L
69351T-10-6	PPL CORP		05/16/2013	Various	36,089.000	1,155,225			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		05/16/2013	Various	33,203.000	1,161,885			L
74834L-10-0	QUEST DIAGNOSTICS INC		06/03/2013	GOLDMAN, SACHS & CO.	61,208.000	3,666,251			L
754907-10-3	RAYONIER INC		05/16/2013	GOLDMAN, SACHS & CO.	19,183.000	1,125,638			L
767204-10-0	RIO TINTO PLC ADR		05/16/2013	Various	26,142.000	1,152,480			L
806857-10-8	SCHLUMBERGER LTD		05/16/2013	GOLDMAN, SACHS & CO.	15,242.000	1,122,488			L
816851-10-9	SEMPRA ENERGY		05/16/2013	Various	13,825.000	1,138,063			L
842587-10-7	SOUTHERN CO		05/16/2013	Various	24,803.000	1,169,631			L
847560-10-9	SPECTRA ENERGY CORP		05/16/2013	Various	36,670.000	1,136,492			L
855030-10-2	STAPLES INC.		06/03/2013	Various	253,940.000	3,614,855			L
85571Q-10-2	STARZ		06/03/2013	MORGAN STANLEY	56,523.000	1,265,256			L
87612G-10-1	TARGA RES CORP		05/17/2013	DISTRIBUTION	1,900.000	128,814			L
H84989-10-4	TE CONNECTIVITY LTD		06/03/2013	Various	85,297.000	3,808,522			L
887389-10-4	TIMKEN CO.		06/03/2013	Various	67,171.000	3,776,734			L
907818-10-8	UNION PACIFIC CORP		05/16/2013	GOLDMAN, SACHS & CO.	7,310.000	1,098,882			L
91913Y-10-0	VALERO ENERGY CORP		05/16/2013	GOLDMAN, SACHS & CO.	29,045.000	1,142,372			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		06/03/2013	GOLDMAN, SACHS & CO.	281,571.000	3,797,077			L
959802-10-9	WESTERN UN CO COM		06/03/2013	GOLDMAN, SACHS & CO.	231,889.000	3,717,155			L
962166-10-4	WEYERHAEUSER CO		05/16/2013	Various	35,897.000	1,092,804			L
98389B-10-0	XCEL ENERGY INC		05/16/2013	Various	38,146.000	1,157,530			L
985817-10-5	YELP INC		05/15/2013	DISTRIBUTION	25,435.000	763,304			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						176,209,417	XXX		XXX
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION		06/02/2013	DISTRIBUTION	0.000	6,000,000			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						6,000,000	XXX		XXX
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		06/24/2013	Various	390.000	44,272			L
46429B-69-7	ISHARES MSCI USA MIN VOL		04/23/2013	JPMORGAN CHASE & CO.	954,369.000	32,018,087			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/16/2013	GOLDMAN, SACHS & CO.	2,600.000	237,777			L
78462F-10-3	SPDR S&P 500 ETF TRUST		06/24/2013	GOLDMAN, SACHS & CO.	680.000	111,648			L
9299999. Subtotal - Common Stocks - Mutual Funds						32,411,784	XXX		XXX
9799997. Total - Common Stocks - Part 3						214,621,201	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						214,621,201	XXX		XXX
9899999. Total - Preferred and Common Stocks						214,621,201	XXX		XXX
9999999 - Totals						948,033,052	XXX	3,093,174	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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)
02265Q-AA-6	AMAL LTD ABS	E	05/21/2013	SCHEDULED REDEMPTION		574,344	574,344	574,344	574,344						574,344				9,951	08/21/2021	1
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUST CERT.		05/15/2013	SCHEDULED REDEMPTION		4,657,971	4,657,971	4,657,971	3,499,498		1,158,473		1,158,473		4,657,971				294,057	11/15/2014	1FE
36209V-6W-9	GOVT NATL MTG ASSN #483385		06/01/2013	SCHEDULED REDEMPTION		4	4	4	5						4					05/15/2029	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		06/01/2013	SCHEDULED REDEMPTION		49	49	53	51		(2)		(2)		49				2	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		06/01/2013	SCHEDULED REDEMPTION		173	173	188	181		(9)		(9)		173				4	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		06/01/2013	SCHEDULED REDEMPTION		10	10	11	10		(1)		(1)		10					05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		06/01/2013	SCHEDULED REDEMPTION		684	684	710	696		(12)		(12)		684				29	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					10/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		06/01/2013	SCHEDULED REDEMPTION		566	566	620	598		(33)		(33)		566				14	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		06/01/2013	SCHEDULED REDEMPTION		94	94	97	96		(3)		(3)		94				4	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		06/01/2013	SCHEDULED REDEMPTION		245	245	255	249		(5)		(5)		245				12	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		06/01/2013	SCHEDULED REDEMPTION		483	483	476	477		6		6		483				15	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		06/01/2013	SCHEDULED REDEMPTION		425	425	441	433		(8)		(8)		425				18	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		06/01/2013	SCHEDULED REDEMPTION		49	49	55	53		(3)		(3)		49				2	09/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		06/01/2013	SCHEDULED REDEMPTION		27	27	31	30		(3)		(3)		27				1	07/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		06/01/2013	SCHEDULED REDEMPTION		490	490	537	512		(22)		(22)		490				12	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		06/01/2013	SCHEDULED REDEMPTION		1,870	1,870	2,047	1,936		(66)		(66)		1,870				45	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		06/01/2013	SCHEDULED REDEMPTION		779	779	853	805		(26)		(26)		779				19	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		06/01/2013	SCHEDULED REDEMPTION		663	663	657	660		3		3		663				27	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		06/01/2013	SCHEDULED REDEMPTION		621	621	680	634		(13)		(13)		621				14	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		06/01/2013	SCHEDULED REDEMPTION		365	365	400	387		(22)		(22)		365				9	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		06/01/2013	SCHEDULED REDEMPTION		251	251	290	275		(24)		(24)		251				11	12/15/2017	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		06/01/2013	SCHEDULED REDEMPTION		348	348	405	376		(29)		(29)		348				16	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		06/01/2013	SCHEDULED REDEMPTION		93	93	95	94		(1)		(1)		93				4	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		06/01/2013	SCHEDULED REDEMPTION		45	45	47	48		(2)		(2)		45				2	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		06/01/2013	SCHEDULED REDEMPTION		559	559	617	579		(19)		(19)		559				15	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		06/01/2013	SCHEDULED REDEMPTION		38	38	42	47		(8)		(8)		38				1	11/15/2021	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		06/01/2013	SCHEDULED REDEMPTION		431	431	474	449		(18)		(18)		431				11	06/15/2020	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		06/01/2013	SCHEDULED REDEMPTION		550	550	601	587		(38)		(38)		550				13	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		06/01/2013	SCHEDULED REDEMPTION		272	272	346	292		(20)		(20)		272				13	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		06/01/2013	SCHEDULED REDEMPTION		201	201	210	204		(3)		(3)		201				9	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		06/01/2013	SCHEDULED REDEMPTION		400	400	385	384		16		16		400				14	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		06/01/2013	SCHEDULED REDEMPTION		66	66	69	68		(2)		(2)		66				3	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		06/01/2013	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		06/01/2013	SCHEDULED REDEMPTION		123	123	142	136		(13)		(13)		123				6	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		06/01/2013	SCHEDULED REDEMPTION		761	761	941	930		(169)		(169)		761				32	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		06/01/2013	SCHEDULED REDEMPTION		61	61	59	58		3		3		61				3	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		06/01/2013	SCHEDULED REDEMPTION		102	102	112	110		(8)		(8)		102				3	04/15/2021	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		06/01/2013	SCHEDULED REDEMPTION		451	451	482	479		(28)		(28)		451				10	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		06/01/2013	SCHEDULED REDEMPTION		125	125	131	132		(7)		(7)		125				6	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		06/01/2013	SCHEDULED REDEMPTION		122	122	127	127		(6)		(6)		122				5	04/15/2021	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		06/01/2013	SCHEDULED REDEMPTION		914	914	1,004	964		(50)		(50)		914				24	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		06/01/2013	SCHEDULED REDEMPTION		352	352	362	357		(4)		(4)		352				14	03/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		06/01/2013	SCHEDULED REDEMPTION		478	478	523	487		(9)		(9)		478				12	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		06/01/2013	SCHEDULED REDEMPTION		243	243	266	262		(19)		(19)		243				6	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		06/01/2013	SCHEDULED REDEMPTION		69	69	75	80		(10)		(10)		69				2	08/15/2023	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		06/01/2013	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		06/01/2013	SCHEDULED REDEMPTION		81	81	89	87		(5)		(5)		81				2	09/15/2022	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		06/01/2013	SCHEDULED REDEMPTION		209	209	229	226		(17)		(17)		209				5	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		06/01/2013	SCHEDULED REDEMPTION		125	125	137	136		(11)		(11)		125				3	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		06/01/2013	SCHEDULED REDEMPTION		269	269	294	292		(23)		(23)		269				7	05/15/2023	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		06/01/2013	SCHEDULED REDEMPTION		40	40	40	40						40				1	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		06/01/2013	SCHEDULED REDEMPTION		378	378	414	406		(27)		(27)		378				9	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					02/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		06/01/2013	SCHEDULED REDEMPTION		5,812	5,812	5,216	5,189		624		624		5,812				192	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		06/01/2013	SCHEDULED REDEMPTION		254	254	272	269		(15)		(15)		254				8	06/15/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		06/01/2013	SCHEDULED REDEMPTION		574	574	552	551		23		23		574				19	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		06/01/2013	SCHEDULED REDEMPTION		1,401	1,401	1,532	1,561		(159)		(159)		1,401				32	09/15/2023	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		06/01/2013	SCHEDULED REDEMPTION		3,444	3,444	3,508	3,514		(71)		(71)		3,444				110	01/15/2024	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2013	SCHEDULED REDEMPTION		13,564	13,564	13,355	13,365		200		200		13,564				404	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		06/01/2013	SCHEDULED REDEMPTION		2,599	2,599	2,336	2,276		322		322		2,599				86	02/15/2024	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		06/01/2013	SCHEDULED REDEMPTION		136	136	145	149		(13)		(13)		136				3	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		06/01/2013	SCHEDULED REDEMPTION		143	143	156	157		(14)		(14)		143				3	09/15/2023	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		06/01/2013	SCHEDULED REDEMPTION		2,477	2,477	2,384	2,371		106		106		2,477				88	10/15/2023	1
36203X-JU-1	GOVT NATL MTG ASSOC I #362175		06/01/2013	SCHEDULED REDEMPTION		712	712	814	828		(116)		(116)		712				23	01/15/2024	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		06/01/2013	SCHEDULED REDEMPTION		13,769	13,769	14,214	14,237		(467)		(467)		13,769				464	01/15/2024	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		06/01/2013	SCHEDULED REDEMPTION		2,931	2,931	2,884	2,889		42		42		2,931				90	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		06/01/2013	SCHEDULED REDEMPTION		201	201	181	161		40		40		201				7	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		06/01/2013	SCHEDULED REDEMPTION		374	374	384	388		(15)		(15)		374				15	09/15/2024	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		06/01/2013	SCHEDULED REDEMPTION		2,290	2,290	2,447	2,428		(138)		(138)		2,290				52	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		06/01/2013	SCHEDULED REDEMPTION		809	809	824	825		(15)		(15)		809				27	01/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		06/01/2013	SCHEDULED REDEMPTION		11,688	11,688	10,746	10,623		1,065		1,065		11,688				348	04/15/2024	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		06/01/2013	SCHEDULED REDEMPTION		18,052	18,052	17,641	17,651		400		400		18,052				507	02/15/2024	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		06/01/2013	SCHEDULED REDEMPTION		254	254	258	256		(2)		(2)		254				8	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		06/01/2013	SCHEDULED REDEMPTION		91	91	94	95		(4)		(4)		91				4	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		06/01/2013	SCHEDULED REDEMPTION		176	176	176	177		(1)		(1)		176				6	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		06/01/2013	SCHEDULED REDEMPTION		4,010	4,010	4,086	4,090		(80)		(80)		4,010				132	01/15/2024	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		06/01/2013	SCHEDULED REDEMPTION		419	419	478	463		(45)		(45)		419				14	01/15/2024	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		06/01/2013	SCHEDULED REDEMPTION		304	304	315	320		(15)		(15)		304				11	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		06/01/2013	SCHEDULED REDEMPTION		23,707	23,707	23,335	23,364		343		343		23,707				757	02/15/2024	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		06/01/2013	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	05/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		06/01/2013	SCHEDULED REDEMPTION		96	96	99	102		(6)		(6)		96				4	01/15/2025	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		06/01/2013	SCHEDULED REDEMPTION		9	9	9	9						9					03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		06/01/2013	SCHEDULED REDEMPTION		198	198	198	197		1		1		198				6	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		06/01/2013	SCHEDULED REDEMPTION		55	55	56	58		(3)		(3)		55				2	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		06/01/2013	SCHEDULED REDEMPTION		166	166	171	176		(10)		(10)		166				7	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		06/01/2013	SCHEDULED REDEMPTION		171	171	188	187		(16)		(16)		171				7	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		06/01/2013	SCHEDULED REDEMPTION		238	238	239	239		(1)		(1)		238				8	01/15/2026	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		06/01/2013	SCHEDULED REDEMPTION		317	317	347	360		(43)		(43)		317				12	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		06/01/2013	SCHEDULED REDEMPTION		4	4	5	5						4					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		06/01/2013	SCHEDULED REDEMPTION		200	200	200	200		(1)		(1)		200				7	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		06/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		06/01/2013	SCHEDULED REDEMPTION		265	265	268	271		(7)		(7)		265				10	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		06/01/2013	SCHEDULED REDEMPTION		2,624	2,624	2,624	2,605		20		20		2,624				85	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		06/01/2013	SCHEDULED REDEMPTION		137	137	139	141		(4)		(4)		137				5	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		06/01/2013	SCHEDULED REDEMPTION		55	55	55	56		(2)		(2)		55				2	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		06/01/2013	SCHEDULED REDEMPTION		28	28	28	31		(3)		(3)		28				1	10/15/2029	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		06/01/2013	SCHEDULED REDEMPTION		18	18	18	18						18				1	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		06/01/2013	SCHEDULED REDEMPTION		187	187	183	181		6		6		187				6	11/15/2027	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		06/01/2013	SCHEDULED REDEMPTION		96	96	97	97						96				3	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		06/01/2013	SCHEDULED REDEMPTION		1,759	1,759	1,766	1,768		(9)		(9)		1,759				66	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		06/01/2013	SCHEDULED REDEMPTION		409	409	391	388		21		21		409				13	02/15/2028	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		04/01/2013	SCHEDULED REDEMPTION		802	802	833	803		(1)		(1)		802				14	06/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		06/01/2013	SCHEDULED REDEMPTION		438	438	438	437						438				13	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		06/01/2013	SCHEDULED REDEMPTION		3,174	3,174	3,172	3,172		2		2		3,174				81	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		06/01/2013	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	07/15/2029	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		06/01/2013	SCHEDULED REDEMPTION		316	316	324	332		(16)		(16)		316				13	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		06/01/2013	SCHEDULED REDEMPTION		1,881	1,881	1,881	1,867		14		14		1,881				61	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		06/01/2013	SCHEDULED REDEMPTION		65	65	63	63		2		2		65				2	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		06/01/2013	SCHEDULED REDEMPTION		13	13	13	13						13					03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		06/01/2013	SCHEDULED REDEMPTION		520	520	533	535		(14)		(14)		520				17	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		06/01/2013	SCHEDULED REDEMPTION		785	785	788	790		(4)		(4)		785				25	10/15/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		06/01/2013	SCHEDULED REDEMPTION		3,208	3,208	3,218	3,217		(10)		(10)		3,208				90	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		06/01/2013	SCHEDULED REDEMPTION		4,313	4,313	4,222	4,203		109		109		4,313				151	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		06/01/2013	SCHEDULED REDEMPTION		184	184	182	181		3		3		184				6	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		06/01/2013	SCHEDULED REDEMPTION		194	194	194	194						194				5	01/15/2029	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		06/01/2013	SCHEDULED REDEMPTION		16	16	16	16						16				1	07/15/2027	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		06/01/2013	SCHEDULED REDEMPTION		213	213	209	208		5		5		213				7	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		06/01/2013	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				2	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2013	SCHEDULED REDEMPTION		1,647	1,647	1,675	1,680		(33)		(33)		1,647				54	11/15/2027	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		06/01/2013	SCHEDULED REDEMPTION		595	595	605	609		(15)		(15)		595				19	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		06/01/2013	SCHEDULED REDEMPTION		245	245	251	253		(8)		(8)		245				9	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		06/01/2013	SCHEDULED REDEMPTION		43	43	43	43						43				2	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		06/01/2013	SCHEDULED REDEMPTION		174	174	178	180		(6)		(6)		174				7	10/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		06/01/2013	SCHEDULED REDEMPTION		9,878	9,878	9,671	9,663		216		216		9,878				345	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		06/01/2013	SCHEDULED REDEMPTION		25	25	25	26		(1)		(1)		25				1	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		06/01/2013	SCHEDULED REDEMPTION		14,312	14,312	14,072	14,035		277		277		14,312				465	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		06/01/2013	SCHEDULED REDEMPTION		103	103	98	96		7		7		103				3	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		06/01/2013	SCHEDULED REDEMPTION		15	15	15	15						15				1	09/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		06/01/2013	SCHEDULED REDEMPTION		380	380	363	360		20		20		380				12	04/15/2028	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2013	SCHEDULED REDEMPTION		1,311	1,311	1,246	1,222		90		90		1,311				40	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		06/01/2013	SCHEDULED REDEMPTION		8	8	7	7						8					02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		06/01/2013	SCHEDULED REDEMPTION		9,636	9,636	9,631	9,627		9		9		9,636				289	02/15/2029	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		06/01/2013	SCHEDULED REDEMPTION		611	611	584	581		30		30		611				19	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		06/01/2013	SCHEDULED REDEMPTION		3	3	4	4		(1)		(1)		3					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		04/01/2013	SCHEDULED REDEMPTION		317	317	329	317						317				5	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		06/01/2013	SCHEDULED REDEMPTION		612	612	611	612						612				17	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		06/01/2013	SCHEDULED REDEMPTION		20	20	20	19		1		1		20				1	11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2013	SCHEDULED REDEMPTION		210	210	215	217		(6)		(6)		210				7	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		06/01/2013	SCHEDULED REDEMPTION		28	28	28	27		1		1		28				1	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		05/01/2013	SCHEDULED REDEMPTION		564	564	578	604		(39)		(39)		564				16	01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		06/01/2013	SCHEDULED REDEMPTION		334	334	334	332		2		2		334				10	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		06/01/2013	SCHEDULED REDEMPTION		135	135	137	137		(2)		(2)		135				4	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		06/01/2013	SCHEDULED REDEMPTION		5,028	5,028	5,025	5,025		3		3		5,028				137	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		06/01/2013	SCHEDULED REDEMPTION		61	61	60	59		1		1		61				2	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		06/01/2013	SCHEDULED REDEMPTION		145	145	144	142		4		4		145				5	04/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		06/01/2013	SCHEDULED REDEMPTION		141	141	143	143		(2)		(2)		141				4	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		06/01/2013	SCHEDULED REDEMPTION		1,179	1,179	1,159	1,159		20		20		1,179				37	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		06/01/2013	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		06/01/2013	SCHEDULED REDEMPTION		35,529	35,529	33,764	33,003		2,526		2,526		35,529				1,153	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		06/01/2013	SCHEDULED REDEMPTION		3,017	3,017	2,966	2,966		51		51		3,017				97	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		06/01/2013	SCHEDULED REDEMPTION		474	474	480	481		(7)		(7)		474				16	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		06/01/2013	SCHEDULED REDEMPTION		275	275	270	270		5		5		275				8	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		06/01/2013	SCHEDULED REDEMPTION		21	21	21	21						21				1	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		06/01/2013	SCHEDULED REDEMPTION		156	156	159	164		(8)		(8)		156				6	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		06/01/2013	SCHEDULED REDEMPTION		134	134	130	130		4		4		134				4	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		06/01/2013	SCHEDULED REDEMPTION		133	133	136	142		(9)		(9)		133				4	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		06/01/2013	SCHEDULED REDEMPTION		18	18	17	17						18				1	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		06/01/2013	SCHEDULED REDEMPTION		157	157	154	153		4		4		157				5	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		06/01/2013	SCHEDULED REDEMPTION		58	58	59	61		(3)		(3)		58				2	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		06/01/2013	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		06/01/2013	SCHEDULED REDEMPTION		105	105	108	110		(5)		(5)		105				3	11/15/2029	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		06/01/2013	SCHEDULED REDEMPTION		301	301	308	310		(9)		(9)		301				10	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		05/01/2013	SCHEDULED REDEMPTION		222	222	230	222						222				5	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		06/01/2013	SCHEDULED REDEMPTION		738	738	706	707		31		31		738				22	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		06/01/2013	SCHEDULED REDEMPTION		34	34	34	34		1		1		34				1	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		06/01/2013	SCHEDULED REDEMPTION		314	314	309	308		6		6		314				10	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		06/01/2013	SCHEDULED REDEMPTION		8,766	8,766	8,974	8,984		(218)		(218)		8,766				305	12/15/2028	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)
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		06/01/2013	SCHEDULED REDEMPTION		346	346	354	356		(11)		(11)		346				11	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		06/01/2013	SCHEDULED REDEMPTION		157	157	162	173		(16)		(16)		157				6	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		06/01/2013	SCHEDULED REDEMPTION		179	179	182	183		(4)		(4)		179				6	09/15/2028	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		06/01/2013	SCHEDULED REDEMPTION		3,153	3,153	3,100	3,100		53		53		3,153				86	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		06/01/2013	SCHEDULED REDEMPTION		6,798	6,798	6,684	6,683		115		115		6,798				220	10/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		06/01/2013	SCHEDULED REDEMPTION		644	644	655	661		(16)		(16)		644				21	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		06/01/2013	SCHEDULED REDEMPTION		61	61	63	65		(3)		(3)		61				2	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		06/01/2013	SCHEDULED REDEMPTION		1,897	1,897	1,865	1,858		38		38		1,897				61	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		06/01/2013	SCHEDULED REDEMPTION		170	170	174	175		(5)		(5)		170				6	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		06/01/2013	SCHEDULED REDEMPTION		45	45	47	51		(6)		(6)		45				2	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		06/01/2013	SCHEDULED REDEMPTION		13	13	12	12		1		1		13					04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		06/01/2013	SCHEDULED REDEMPTION		28	28	28	28		(1)		(1)		28				1	07/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		06/01/2013	SCHEDULED REDEMPTION		43	43	45	48		(5)		(5)		43				1	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		06/01/2013	SCHEDULED REDEMPTION		103	103	102	101		2		2		103				3	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		06/01/2013	SCHEDULED REDEMPTION		365	365	373	377		(12)		(12)		365				12	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		06/01/2013	SCHEDULED REDEMPTION		175	175	172	172		3		3		175				5	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		06/01/2013	SCHEDULED REDEMPTION		192	192	186	185		8		8		192				6	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		06/01/2013	SCHEDULED REDEMPTION		68	68	69	72		(4)		(4)		68				2	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		06/01/2013	SCHEDULED REDEMPTION		160	160	158	157		4		4		160				5	06/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		06/01/2013	SCHEDULED REDEMPTION		61	61	60	60		1		1		61				2	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		06/01/2013	SCHEDULED REDEMPTION		19,309	19,309	18,705	18,412		897		897		19,309				484	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					06/15/2029	1
36210J-Y2-8	GOVT NATL MTG ASSOC I #494029		06/01/2013	SCHEDULED REDEMPTION		16	16	18	18		(2)		(2)		16				1	07/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		06/01/2013	SCHEDULED REDEMPTION		898	898	886	888		10		10		898				28	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		06/01/2013	SCHEDULED REDEMPTION		210	210	207	205		4		4		210				6	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		06/01/2013	SCHEDULED REDEMPTION		195	195	193	192		3		3		195				6	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		06/01/2013	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		06/01/2013	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	08/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		06/01/2013	SCHEDULED REDEMPTION		87	87	86	85		2		2		87				3	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		06/01/2013	SCHEDULED REDEMPTION		181	181	185	187		(6)		(6)		181				6	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		06/01/2013	SCHEDULED REDEMPTION		59	59	58	58		2		2		59				2	05/15/2031	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		06/01/2013	SCHEDULED REDEMPTION		2,397	2,397	2,315	2,332		65		65		2,397				74	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		06/01/2013	SCHEDULED REDEMPTION		7,286	7,286	7,189	7,133		153		153		7,286				236	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		06/01/2013	SCHEDULED REDEMPTION		7	7	7	8						7					05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		06/01/2013	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				1	06/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		06/01/2013	SCHEDULED REDEMPTION		59	59	61	65		(5)		(5)		59				2	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		06/01/2013	SCHEDULED REDEMPTION		661	661	638	636		25		25		661				20	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		06/01/2013	SCHEDULED REDEMPTION		46	46	45	45		1		1		46				1	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		06/01/2013	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		06/01/2013	SCHEDULED REDEMPTION		24	24	24	24		(1)		(1)		24				1	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		06/01/2013	SCHEDULED REDEMPTION		239	239	244	250		(11)		(11)		239				8	09/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		06/01/2013	SCHEDULED REDEMPTION		50,927	50,927	49,184	49,051		1,876		1,876		50,927				1,650	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		06/01/2013	SCHEDULED REDEMPTION		9	9	9	9						9					03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		06/01/2013	SCHEDULED REDEMPTION		19	19	20	21		(1)		(1)		19				1	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		06/01/2013	SCHEDULED REDEMPTION		1,577	1,577	1,575	1,573		4		4		1,577				49	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		06/01/2013	SCHEDULED REDEMPTION		135	135	131	131		4		4		135				4	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		06/01/2013	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		06/01/2013	SCHEDULED REDEMPTION		36	36	36	36		1		1		36				1	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		06/01/2013	SCHEDULED REDEMPTION		147	147	155	161		(14)		(14)		147				5	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		06/01/2013	SCHEDULED REDEMPTION		46	46	47	49		(3)		(3)		46				2	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		06/01/2013	SCHEDULED REDEMPTION		50	50	51	53		(3)		(3)		50				2	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		06/01/2013	SCHEDULED REDEMPTION		96	96	94	93		2		2		96				3	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2013	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		06/01/2013	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		06/01/2013	SCHEDULED REDEMPTION		64	64	66	69		(4)		(4)		64				2	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		06/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					06/15/2029	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)
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		06/01/2013	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		06/01/2013	SCHEDULED REDEMPTION		49	49	50	52		(3)		(3)		49				2	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		06/01/2013	SCHEDULED REDEMPTION		4	4	5	5						4					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		06/01/2013	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		06/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		06/01/2013	SCHEDULED REDEMPTION		46	46	47	50		(4)		(4)		46				2	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		06/01/2013	SCHEDULED REDEMPTION		48	48	50	53		(5)		(5)		48				2	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		06/01/2013	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		06/01/2013	SCHEDULED REDEMPTION		3	3	4	4						3					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		06/01/2013	SCHEDULED REDEMPTION		108	108	110	115		(7)		(7)		108				4	10/15/2029	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		06/01/2013	SCHEDULED REDEMPTION		4,201	4,201	4,512	4,739		(538)		(538)		4,201				132	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		06/01/2013	SCHEDULED REDEMPTION		16	16	16	16						16				1	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		06/01/2013	SCHEDULED REDEMPTION		26	26	27	30		(3)		(3)		26				1	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		06/01/2013	SCHEDULED REDEMPTION		60	60	64	64		(3)		(3)		60				2	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		06/01/2013	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	01/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		06/01/2013	SCHEDULED REDEMPTION		32	32	34	35		(4)		(4)		32				1	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		06/01/2013	SCHEDULED REDEMPTION		105	105	107	109		(5)		(5)		105				4	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		06/01/2013	SCHEDULED REDEMPTION		361	361	382	387		(26)		(26)		361				12	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		06/01/2013	SCHEDULED REDEMPTION		1,044	1,044	1,067	1,072		(28)		(28)		1,044				42	02/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		06/01/2013	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		06/01/2013	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					02/15/2030	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		06/01/2013	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		06/01/2013	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		06/01/2013	SCHEDULED REDEMPTION		131	131	136	143		(11)		(11)		131				5	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		04/01/2013	SCHEDULED REDEMPTION		8,416	8,416	8,906	9,489		(1,073)		(1,073)		8,416				196	12/15/2030	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		06/01/2013	SCHEDULED REDEMPTION		4	4	5	5						4					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		06/01/2013	SCHEDULED REDEMPTION		80	80	82	88		(9)		(9)		80				3	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		06/01/2013	SCHEDULED REDEMPTION		25	25	27	28		(3)		(3)		25				1	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		06/01/2013	SCHEDULED REDEMPTION		39	39	40	41		(3)		(3)		39				1	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		06/01/2013	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16				1	02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		06/01/2013	SCHEDULED REDEMPTION		98	98	100	103		(5)		(5)		98				3	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		06/01/2013	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					03/15/2031	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		06/01/2013	SCHEDULED REDEMPTION		144	144	149	152		(8)		(8)		144				4	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		06/01/2013	SCHEDULED REDEMPTION		26	26	27	30		(4)		(4)		26				1	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		06/01/2013	SCHEDULED REDEMPTION		19	19	19	19						19				1	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		06/01/2013	SCHEDULED REDEMPTION		16	16	16	16						16				1	06/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		06/01/2013	SCHEDULED REDEMPTION		862	862	886	886		(24)		(24)		862				27	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		06/01/2013	SCHEDULED REDEMPTION		515	515	532	550		(36)		(36)		515				17	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		06/01/2013	SCHEDULED REDEMPTION		1,130	1,130	1,176	1,248		(119)		(119)		1,130				31	09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		06/01/2013	SCHEDULED REDEMPTION		189,825	189,825	197,329	199,304		(9,479)		(9,479)		189,825				5,905	08/15/2036	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		06/01/2013	SCHEDULED REDEMPTION		852	852	886	889		(37)		(37)		852				26	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		06/01/2013	SCHEDULED REDEMPTION		872	872	894	892		(20)		(20)		872				27	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		06/01/2013	SCHEDULED REDEMPTION		98	98	100	100		(3)		(3)		98				3	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		06/01/2013	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		06/01/2013	SCHEDULED REDEMPTION		3,888	3,888	3,996	3,972		(84)		(84)		3,888				94	06/15/2035	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		06/01/2013	SCHEDULED REDEMPTION		9	9	9	9						9					01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		06/01/2013	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		06/01/2013	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		06/01/2013	SCHEDULED REDEMPTION		6	6	7	7						6					05/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		06/01/2013	SCHEDULED REDEMPTION		38,699	38,699	40,229	41,009		(2,310)		(2,310)		38,699				1,256	06/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		06/01/2013	SCHEDULED REDEMPTION		45,059	45,059	44,367	44,649		410		410		45,059				943	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		06/01/2013	SCHEDULED REDEMPTION		1,007	1,007	1,047	1,049		(42)		(42)		1,007				31	07/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		06/01/2013	SCHEDULED REDEMPTION		1,983	1,983	2,034	2,036		(54)		(54)		1,983				54	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		06/01/2013	SCHEDULED REDEMPTION		1,102	1,102	1,131	1,138		(36)		(36)		1,102				36	10/15/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		06/01/2013	SCHEDULED REDEMPTION		837	837	860	859		(23)		(23)		837				27	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		06/01/2013	SCHEDULED REDEMPTION		2,682	2,682	2,788	2,802		(121)		(121)		2,682				86	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		06/01/2013	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				1	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		06/01/2013	SCHEDULED REDEMPTION		8,778	8,778	8,643	8,675		102		102		8,778				197	04/15/2038	1
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		06/01/2013	SCHEDULED REDEMPTION		17,451	17,451	17,183	17,249		202		202		17,451				410	05/15/2038	1
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		06/01/2013	SCHEDULED REDEMPTION		14,096	14,096	13,879	13,890		206		206		14,096				352	05/15/2038	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		06/01/2013	SCHEDULED REDEMPTION		113,361	113,361	115,204	114,649		(1,288)		(1,288)		113,361				2,882	04/15/2038	1
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		06/01/2013	SCHEDULED REDEMPTION		906	906	892	893		13		13		906				21	05/15/2038	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		06/01/2013	SCHEDULED REDEMPTION		204,971	204,971	208,302	208,043		(3,071)		(3,071)		204,971				5,341	04/15/2038	1
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		06/01/2013	SCHEDULED REDEMPTION		744	744	732	735		8		8		744				18	05/15/2038	1
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		06/01/2013	SCHEDULED REDEMPTION		32,999	32,999	32,493	32,608		391		391		32,999				751	04/15/2038	1
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		06/01/2013	SCHEDULED REDEMPTION		543	543	535	537		6		6		543				13	05/15/2038	1
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		06/01/2013	SCHEDULED REDEMPTION		58,858	58,858	57,955	58,263		595		595		58,858				1,088	05/15/2038	1
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		06/01/2013	SCHEDULED REDEMPTION		4,453	4,453	4,385	4,395		59		59		4,453				105	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		06/01/2013	SCHEDULED REDEMPTION		30,182	30,182	29,178	29,671		510		510		30,182				1,319	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		06/01/2013	SCHEDULED REDEMPTION		65	65	64	64						65				3	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		06/01/2013	SCHEDULED REDEMPTION		337	337	386	384		(47)		(47)		337				11	05/15/2027	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		06/01/2013	SCHEDULED REDEMPTION		97	97	99	100		(3)		(3)		97				3	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		04/01/2013	SCHEDULED REDEMPTION		36	36	37	36						36				1	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		06/01/2013	SCHEDULED REDEMPTION		836	836	853	874		(38)		(38)		836				29	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		06/01/2013	SCHEDULED REDEMPTION		56	56	58	61		(5)		(5)		56				2	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		06/01/2013	SCHEDULED REDEMPTION		2,304	2,304	2,232	2,218		85		85		2,304				65	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		06/01/2013	SCHEDULED REDEMPTION		545	545	538	533		12		12		545				17	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		06/01/2013	SCHEDULED REDEMPTION		29	29	30	29						29				1	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		06/01/2013	SCHEDULED REDEMPTION		76	76	77	77		(1)		(1)		76				4	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		06/01/2013	SCHEDULED REDEMPTION		167	167	170	168		(1)		(1)		167				8	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		06/01/2013	SCHEDULED REDEMPTION		1,490	1,490	1,523	1,502		(13)		(13)		1,490				74	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		06/01/2013	SCHEDULED REDEMPTION		85	85	86	86		(1)		(1)		85				4	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		06/01/2013	SCHEDULED REDEMPTION		829	829	849	829						829				41	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		06/01/2013	SCHEDULED REDEMPTION		26	26	25	25		1		1		26				1	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		06/01/2013	SCHEDULED REDEMPTION		56	56	53	54		2		2		56				2	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		06/01/2013	SCHEDULED REDEMPTION		11	11	10	10		1		1		11					03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		06/01/2013	SCHEDULED REDEMPTION		272	272	252	259		13		13		272				12	03/20/2017	1
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		06/01/2013	SCHEDULED REDEMPTION		60	60	67	65		(5)		(5)		60				2	04/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		06/01/2013	SCHEDULED REDEMPTION		151	151	140	145		6		6		151				6	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		06/01/2013	SCHEDULED REDEMPTION		465	465	419	427		38		38		465				19	05/20/2017	1
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		06/01/2013	SCHEDULED REDEMPTION		230	230	260	250		(19)		(19)		230				9	06/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		06/01/2013	SCHEDULED REDEMPTION		82	82	76	77		5		5		82				4	06/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		06/01/2013	SCHEDULED REDEMPTION		162	162	152	158		4		4		162				7	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		06/01/2013	SCHEDULED REDEMPTION		602	602	561	595		7		7		602				26	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		06/01/2013	SCHEDULED REDEMPTION		112	112	104	104		8		8		112				5	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		06/01/2013	SCHEDULED REDEMPTION		300	300	279	274		26		26		300				13	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		06/01/2013	SCHEDULED REDEMPTION		925	925	863	881		43		43		925				39	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		06/01/2013	SCHEDULED REDEMPTION		222	222	207	219		3		3		222				10	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		06/01/2013	SCHEDULED REDEMPTION		10	10	12	11		(1)		(1)		10				1	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		06/01/2013	SCHEDULED REDEMPTION		52	52	59	58		(5)		(5)		52				2	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		06/01/2013	SCHEDULED REDEMPTION		42	42	44	42						42				2	04/20/2019	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		06/01/2013	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				3	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		06/01/2013	SCHEDULED REDEMPTION		932	932	960	965		(33)		(33)		932				42	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		06/01/2013	SCHEDULED REDEMPTION		39	39	42	42		(4)		(4)		39				2	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		06/01/2013	SCHEDULED REDEMPTION		1,092	1,092	1,093	1,092						1,092				54	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		06/01/2013	SCHEDULED REDEMPTION		151	151	139	145		6		6		151				6	09/20/2016	1
36202L-JR-5	GOVT NATL MTG ASSOC II #G29272		06/01/2013	SCHEDULED REDEMPTION		328	328	366	353		(25)		(25)		328				15	09/20/2017	1
49549C-AA-6	KING INTL LEASING LLC		04/15/2013	SCHEDULED REDEMPTION		112,639	112,639	112,639	112,639						112,639				1,551	10/15/2022	1FE
71646Y-AA-4	PETRODRILL FIVE LTD ABS	E	04/15/2013	SCHEDULED REDEMPTION		499,979	499,979	499,979	499,979						499,979				10,975	04/15/2016	1
71654Q-BC-5	PETROLEOS MEXICANOS	E	06/20/2013	CALLED @ 100.00		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				11,000	12/20/2022	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)
716540-BD-3	PETROLEOS MEXICANOS	E	06/20/2013	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				4,875	12/20/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	05/06/2013	SCHEDULED REDEMPTION		75,864	75,864	75,864	75,864						75,864				1,356	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	04/10/2013	SCHEDULED REDEMPTION		404,913	404,913	404,913	404,913						404,913				7,181	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		05/01/2013	SCHEDULED REDEMPTION		95,112	95,112	95,112	95,112						95,112				1,301	08/01/2023	1FE
797224-AA-0	SAN CLEMENTE LEASING LLC		05/27/2013	SCHEDULED REDEMPTION		380,199	380,199	380,199	380,199						380,199				6,815	08/27/2021	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		06/07/2013	SCHEDULED REDEMPTION		343,174	343,174	343,174	343,174						343,174				5,748	06/07/2022	1FE
797224-AC-6	SAN CLEMENTE LEASING LLC		05/22/2013	SCHEDULED REDEMPTION		238,457	238,457	238,457	238,457						238,457				3,613	11/22/2022	1FE
805649-AA-8	SAYARRA LTD	E	04/29/2013	SCHEDULED REDEMPTION		294,354	294,354	294,354	294,354						294,354				4,083	10/29/2021	1
805649-AB-6	SAYARRA LTD	E	04/29/2013	SCHEDULED REDEMPTION		293,125	293,125	293,125	293,125						293,125				3,774	04/14/2022	1
38373P-AR-4	STATE OF ISRAEL GOVT LOAN TR		04/01/2013	MATURED		3,250,000	3,250,000	773,890	3,186,338		63,662		63,662		3,250,000					04/01/2013	1
89609G-AA-0	TRICAHUE LEASING LLC		05/19/2013	SCHEDULED REDEMPTION		285,104	285,104	285,104	285,104						285,104				4,994	11/19/2021	1FE
89609G-AB-8	TRICAHUE LEASING LLC		05/26/2013	SCHEDULED REDEMPTION		138,960	138,960	138,960	138,960						138,960				2,601	02/26/2022	1FE
912810-QS-0	US TREASURY N/B		04/09/2013	Various		35,235,938	30,000,000	32,248,948	32,195,671		(12,477)		(12,477)		32,183,194		3,052,744	3,052,744	728,764	08/15/2041	1
912810-QU-5	US TREASURY N/B		04/09/2013	BANK OF MONTREAL		15,670,313	15,000,000	14,266,893	14,278,397		3,985		3,985		14,282,381		1,387,931	1,387,931	304,299	02/15/2042	1
912828-HY-9	US TREASURY N/B		04/30/2013	MATURED		270,000,000	270,000,000	286,211,848	272,039,723		(2,039,723)		(2,039,723)		270,000,000				4,218,750	04/30/2013	1
912828-RC-6	US TREASURY N/B		04/05/2013	GOLDMAN, SACHS & CO.		47,587,500	45,000,000	44,578,306	44,624,466		10,504		10,504		44,634,970		2,952,530	2,952,530	615,487	08/15/2021	1
912828-RH-5	US TREASURY N/B		04/16/2013	GREENWICH CAPITAL MARKETS, INC.		10,309,375	10,000,000	9,787,149	9,822,366		8,578		8,578		9,830,944		478,431	478,431	75,137	09/30/2018	1
912828-RJ-1	US TREASURY N/B		04/05/2013	MORGAN STANLEY DEAN WITTER		15,308,204	15,000,000	14,926,418	14,944,053		3,900		3,900		14,947,954		360,250	360,250	78,279	09/30/2016	1
912828-RM-4	US TREASURY N/B		04/05/2013	MORGAN STANLEY DEAN WITTER		15,309,375	15,000,000	14,905,370	14,927,067		4,998		4,998		14,932,065		377,310	377,310	65,884	10/31/2016	1
912828-RN-2	US TREASURY N/B		06/12/2013	Various		30,021,876	30,000,000	30,000,883	30,000,403		(18)		(18)		30,000,385		21,491	21,491	41,848	10/31/2013	1
912828-RP-7	US TREASURY N/B		04/16/2013	MORGAN STANLEY DEAN WITTER		21,021,094	20,000,000	19,941,438	19,950,741		2,351		2,351		19,953,093		1,068,001	1,068,001	162,431	10/31/2018	1
912828-RS-1	US TREASURY N/B		05/31/2013	Various		38,532,091	38,500,000	38,492,608	38,496,480		1,416		1,416		38,497,896		34,195	34,195	33,173	11/30/2013	1
912828-RU-6	US TREASURY N/B		04/05/2013	MORGAN STANLEY DEAN WITTER		25,399,415	25,000,000	24,981,530	24,985,370		981		981		24,986,351		413,064	413,064	77,524	11/30/2016	1
912828-SF-8	US TREASURY N/B		04/05/2013	GOLDMAN, SACHS & CO.		10,409,375	10,000,000	9,808,243	9,822,181		4,695		4,695		9,826,876		582,499	582,499	128,729	02/15/2022	1
912828-UW-8	US TREASURY N/B		04/17/2013	GOLDMAN, SACHS & CO.		99,750,000	100,000,000	99,725,640			746		746		99,726,386		23,614	23,614	2,049	04/15/2016	1
0599999. Subtotal - Bonds - U.S. Governments						648,951,391	637,896,836	651,802,379	539,270,247		(796,555)		(796,555)		638,199,332		10,752,059	10,752,059	6,939,120	XXX	XXX
11070T-AB-4	BRITISH COLUMBIA PROV OF	A	06/10/2013	BANK OF AMERICA		9,501,800	10,000,000	9,946,900	9,947,808		2,171		2,171		9,949,979		(448,179)	(448,179)	127,778	10/23/2022	1FE
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	F	04/08/2013	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,333						833,333				22,083	04/08/2018	1
15238P-AA-4	CENTRAL AMERICAN BANK	F	04/15/2013	MATURED		4,000,000	4,000,000	3,983,000	3,999,338		662		662		4,000,000				135,000	04/15/2013	1FE
451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	F	05/30/2013	SCHEDULED REDEMPTION		345,188	345,188	345,188	345,188						345,188				15,102	05/30/2024	2AM
563469-TX-3	MANITOBA (PROVINCE OF)	A	06/12/2013	TORONTO DOMINION SECURITIES (USA) INC.		10,077,647	10,500,000	10,497,165	10,497,247		117		117		10,497,364		(419,717)	(419,717)	170,275	09/06/2022	1FE
68323A-BM-5	ONTARIO (PROVINCE OF)	A	06/11/2013	TORONTO DOMINION SECURITIES (USA) INC.		4,936,580	5,000,000	4,993,200	4,993,443		601		601		4,994,044		(57,464)	(57,464)	34,986	10/25/2017	1FE
1099999. Subtotal - Bonds - All Other Governments						29,694,548	30,678,521	30,598,786	30,616,358		3,551		3,551		30,619,909		(925,360)	(925,360)	505,224	XXX	XXX
642713-P4-7	NEW BRITAIN CT G O PENSION 2005		06/01/2013	CALLED @ 100.00		70,000	70,000	70,000	70,000						70,000				1,726	06/01/2023	1FE
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON O		06/11/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		471,743	790,000	264,524	398,306		9,894		9,894		408,199		63,543	63,543		12/01/2024	1FE
199491-L5-8	COLUMBUS OH G O VAR BABS 2009C		06/17/2013	CALLED @ 100.0		32,080,000	32,080,000	32,080,000	32,080,000						32,080,000				1,788,282	07/01/2028	1FE
625517-DB-0	MULTNOMAH CNTY OR SD 1J PORTLAND 04		06/15/2013	MATURED		1,380,000	1,380,000	1,380,000	1,380,000						1,380,000				38,074	06/15/2013	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						34,001,743	34,320,000	33,794,524	33,928,306		9,894		9,894		33,938,199		63,543	63,543	1,828,081	XXX	XXX
3135G0-JA-2	FANNIE MAE		04/08/2013	BARCLAYS BANK		11,727,930	11,500,000	11,495,975	11,496,610		208		208		11,496,818		231,112	231,112	58,219	04/27/2017	1FE
3135G0-PQ-0	FANNIE MAE		04/08/2013	BARCLAYS BANK		35,205,450	35,000,000	34,998,250	34,998,341		92		92		34,998,433		207,017	207,017	138,663	10/26/2017	1FE
31398A-J9-4	FANNIE MAE		05/07/2013	MATURED		12,000,000	12,000,000	11,980,680	11,997,798		2,202		2,202		12,000,000				105,000	05/07/2013	1FE
31340 1-NB-3	FED HOME LOAN MTG CORP #170095		06/01/2013	SCHEDULED REDEMPTION		71	71	70	71						71				5	05/01/2014	1
31340 6-F2-7	FED HOME LOAN MTG CORP #296485		06/01/2013	SCHEDULED REDEMPTION		122	122	137	127		(5)		(5)		122				6	07/01/2017	1
31340 1-U2-5	FED HOME LOAN MTG CORP #360088		06/01/2013	SCHEDULED REDEMPTION		26	26	26	24		2		2		26				1	01/01/2020	1
31340 1-Y8-8	FED HOME LOAN MTG CORP #360101		06/01/2013	SCHEDULED REDEMPTION		25	25	25	24		2		2		25				1	04/01/2020	1
31340 1-Z8-7	FED HOME LOAN MTG CORP #360119		06/01/2013	SCHEDULED REDEMPTION		27	27	31	30		(3)		(3)		27				1	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		06/01/2013	SCHEDULED REDEMPTION		11	11	13	13		(2)		(2)		11				1	09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					11/01/2019	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		06/01/2013	SCHEDULED REDEMPTION		5,487	5,487	5,884	5,532		(46)		(46)		5,487				302	06/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		06/01/2013	SCHEDULED REDEMPTION		76,039	76,039	80,744	80,198		(4,159)		(4,159)		76,039				1,637	11/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		06/01/2013	SCHEDULED REDEMPTION		19,501	19,501	20,702	20,767		(1,266)		(1,266)		19,501				418	09/01/2023	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		06/01/2013	SCHEDULED REDEMPTION		75,318	75,318	68,230	70,428		4,890		4,890		75,318				2,605	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		06/01/2013	SCHEDULED REDEMPTION		78,242	78,242	72,775	74,818		3,424		3,424		78,242				2,979	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		06/01/2013	SCHEDULED REDEMPTION		48,462	48,462	43,879	45,486		2,975		2,975		48,462				1,668	09/15/2022	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		06/01/2013	SCHEDULED REDEMPTION		36,788	36,788	31,891	33,377		3,411		3,411		36,788				1,198	04/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		06/01/2013	SCHEDULED REDEMPTION		35	35	37	38		(3)		(3)		35				2	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		06/01/2013	SCHEDULED REDEMPTION		177	177	187	191		(14)		(14)		177				8	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		06/01/2013	SCHEDULED REDEMPTION		230	230	236	236		(6)		(6)		230				7	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		06/01/2013	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		06/01/2013	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		06/01/2013	SCHEDULED REDEMPTION		1,551	1,551	1,585	1,582		(31)		(31)		1,551				42	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		06/01/2013	SCHEDULED REDEMPTION		56,251	56,251	57,479	57,354		(1,103)		(1,103)		56,251				1,598	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		06/01/2013	SCHEDULED REDEMPTION		197,143	197,143	199,484	198,895		(1,752)		(1,752)		197,143				5,405	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		06/01/2013	SCHEDULED REDEMPTION		22,167	22,167	22,651	22,476		(309)		(309)		22,167				663	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		06/01/2013	SCHEDULED REDEMPTION		2,054	2,054	2,096	2,090		(36)		(36)		2,054				59	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		06/01/2013	SCHEDULED REDEMPTION		251	251	256	255		(4)		(4)		251				7	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		06/01/2013	SCHEDULED REDEMPTION		34	34	34	34		(1)		(1)		34				1	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		06/01/2013	SCHEDULED REDEMPTION		12,248	12,248	11,863	12,096		152		152		12,248				255	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		06/01/2013	SCHEDULED REDEMPTION		4,348	4,348	4,436	4,392		(44)		(44)		4,348				109	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		06/01/2013	SCHEDULED REDEMPTION		6,768	6,768	6,919	6,842		(74)		(74)		6,768				170	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		06/01/2013	SCHEDULED REDEMPTION		18,994	18,994	19,380	19,351		(357)		(357)		18,994				569	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		06/01/2013	SCHEDULED REDEMPTION		873	873	892	880		(7)		(7)		873				26	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		06/01/2013	SCHEDULED REDEMPTION		3,176	3,176	3,245	3,215		(39)		(39)		3,176				80	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		06/01/2013	SCHEDULED REDEMPTION		213	213	218	220		(7)		(7)		213				6	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		06/01/2013	SCHEDULED REDEMPTION		460	460	470	468		(8)		(8)		460				13	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		06/01/2013	SCHEDULED REDEMPTION		9,909	9,909	9,813	9,860		49		49		9,909				229	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		06/01/2013	SCHEDULED REDEMPTION		1,299	1,299	1,258	1,277		22		22		1,299				28	03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		06/01/2013	SCHEDULED REDEMPTION		65	65	66	66		(1)		(1)		65				2	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		06/01/2013	SCHEDULED REDEMPTION		12,669	12,669	12,817	12,717		(47)		(47)		12,669				330	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		06/01/2013	SCHEDULED REDEMPTION		180	180	184	185		(5)		(5)		180				5	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		06/01/2013	SCHEDULED REDEMPTION		12,215	12,215	12,374	12,303		(88)		(88)		12,215				335	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		06/01/2013	SCHEDULED REDEMPTION		3,794	3,794	3,852	3,828		(34)		(34)		3,794				103	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		06/01/2013	SCHEDULED REDEMPTION		5,646	5,646	5,721	5,672		(26)		(26)		5,646				140	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		06/01/2013	SCHEDULED REDEMPTION		365	365	369	367		(3)		(3)		365				9	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		06/01/2013	SCHEDULED REDEMPTION		474	474	479	476		(3)		(3)		474				12	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		06/01/2013	SCHEDULED REDEMPTION		822	822	831	827		(5)		(5)		822				23	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		06/01/2013	SCHEDULED REDEMPTION		10,097	10,097	10,225	10,162		(65)		(65)		10,097				261	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		06/01/2013	SCHEDULED REDEMPTION		2,427	2,427	2,464	2,448		(21)		(21)		2,427				64	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		06/01/2013	SCHEDULED REDEMPTION		3,827	3,827	3,885	3,858		(31)		(31)		3,827				89	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		06/01/2013	SCHEDULED REDEMPTION		6,741	6,741	6,829	6,772		(31)		(31)		6,741				172	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		06/01/2013	SCHEDULED REDEMPTION		2,950	2,950	2,993	2,975		(25)		(25)		2,950				72	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		06/01/2013	SCHEDULED REDEMPTION		554	554	562	557		(3)		(3)		554				13	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		06/01/2013	SCHEDULED REDEMPTION		1,647	1,647	1,672	1,654		(7)		(7)		1,647				44	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		06/01/2013	SCHEDULED REDEMPTION		560	560	568	564		(4)		(4)		560				15	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		06/01/2013	SCHEDULED REDEMPTION		2,233	2,233	2,258	2,245		(12)		(12)		2,233				60	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		06/01/2013	SCHEDULED REDEMPTION		1,434	1,434	1,450	1,447		(13)		(13)		1,434				39	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		06/01/2013	SCHEDULED REDEMPTION		1,044	1,044	1,060	1,056		(11)		(11)		1,044				24	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		06/01/2013	SCHEDULED REDEMPTION		1,270	1,270	1,289	1,277		(7)		(7)		1,270				35	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		06/01/2013	SCHEDULED REDEMPTION		111	111	112	112		(1)		(1)		111				3	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		06/01/2013	SCHEDULED REDEMPTION		219	219	222	221		(2)		(2)		219				6	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		06/01/2013	SCHEDULED REDEMPTION		215	215	218	216		(1)		(1)		215				6	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		06/01/2013	SCHEDULED REDEMPTION		4,834	4,834	4,888	4,861		(28)		(28)		4,834				127	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		06/01/2013	SCHEDULED REDEMPTION		13,285	13,285	13,453	13,368		(83)		(83)		13,285				346	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		06/01/2013	SCHEDULED REDEMPTION		684	684	694	688		(4)		(4)		684				16	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		06/01/2013	SCHEDULED REDEMPTION		151	151	153	152		(1)		(1)		151				4	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		06/01/2013	SCHEDULED REDEMPTION		43	43	44	44						43				1	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		06/01/2013	SCHEDULED REDEMPTION		45,299	45,299	43,954	44,282		1,017		1,017		45,299				1,045	03/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		06/01/2013	SCHEDULED REDEMPTION		499	499	510	507		(8)		(8)		499				14	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		06/01/2013	SCHEDULED REDEMPTION		188	188	191	191		(2)		(2)		188				5	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		06/01/2013	SCHEDULED REDEMPTION		3,107	3,107	3,142	3,125		(18)		(18)		3,107				85	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		06/01/2013	SCHEDULED REDEMPTION		52	52	53	52						52				1	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		06/01/2013	SCHEDULED REDEMPTION		1,184	1,184	1,202	1,193		(9)		(9)		1,184				30	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		06/01/2013	SCHEDULED REDEMPTION		9,482	9,482	9,589	9,540		(58)		(58)		9,482				261	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		06/01/2013	SCHEDULED REDEMPTION		82	82	83	83		(1)		(1)		82				2	01/01/2036	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		06/01/2013	SCHEDULED REDEMPTION		986	986	1,014	1,008		(22)		(22)		986				21	01/01/2019	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		06/01/2013	SCHEDULED REDEMPTION		308	308	297	304		4		4		308				6	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		06/01/2013	SCHEDULED REDEMPTION		7,633	7,633	7,362	7,516		117		117		7,633				145	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		06/01/2013	SCHEDULED REDEMPTION		590	590	570	582		8		8		590				11	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		06/01/2013	SCHEDULED REDEMPTION		3,885	3,885	3,755	3,832		53		53		3,885				68	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		06/01/2013	SCHEDULED REDEMPTION		3,400	3,400	3,281	3,353		47		47		3,400				61	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		06/01/2013	SCHEDULED REDEMPTION		10,144	10,144	9,790	10,002		143		143		10,144				190	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		06/01/2013	SCHEDULED REDEMPTION		61	61	68	67		(6)		(6)		61				3	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		06/01/2013	SCHEDULED REDEMPTION		290	290	350	304		(13)		(13)		290				12	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		06/01/2013	SCHEDULED REDEMPTION		130	130	138	140		(10)		(10)		130				6	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		06/01/2013	SCHEDULED REDEMPTION		1,322	1,322	1,304	1,252		71		71		1,322				40	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		06/01/2013	SCHEDULED REDEMPTION		1,849	1,849	1,868	1,902		(54)		(54)		1,849				63	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		06/01/2013	SCHEDULED REDEMPTION		938	938	955	986		(48)		(48)		938				30	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		06/01/2013	SCHEDULED REDEMPTION		31	31	31	31		(1)		(1)		31				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		06/01/2013	SCHEDULED REDEMPTION		91	91	92	93		(3)		(3)		91				3	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2013	SCHEDULED REDEMPTION		478	478	496	532		(54)		(54)		478				17	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2013	SCHEDULED REDEMPTION		317	317	327	340		(22)		(22)		317				11	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		06/01/2013	SCHEDULED REDEMPTION		43	43	45	49		(6)		(6)		43				2	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		06/01/2013	SCHEDULED REDEMPTION		34	34	34	32		2		2		34				1	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		06/01/2013	SCHEDULED REDEMPTION		161	161	162	164		(4)		(4)		161				5	09/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2013	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2013	SCHEDULED REDEMPTION		3,706	3,706	3,752	3,800		(94)		(94)		3,706				126	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		06/01/2013	SCHEDULED REDEMPTION		452	452	465	481		(29)		(29)		452				17	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2013	SCHEDULED REDEMPTION		1,926	1,926	1,900	1,879		48		48		1,926				61	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		06/01/2013	SCHEDULED REDEMPTION		787	787	776	771		16		16		787				24	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		06/01/2013	SCHEDULED REDEMPTION		780	780	788	794		(13)		(13)		780				24	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		06/01/2013	SCHEDULED REDEMPTION		371	371	381	379		(8)		(8)		371				10	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		06/01/2013	SCHEDULED REDEMPTION		16,205	16,205	16,390	16,325		(121)		(121)		16,205				422	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		06/01/2013	SCHEDULED REDEMPTION		638	638	647	611		27		27		638				21	05/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2013	SCHEDULED REDEMPTION		100	100	96	98		2		2		100				3	11/01/2028	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		06/01/2013	SCHEDULED REDEMPTION		578	578	569	558		20		20		578				19	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		06/01/2013	SCHEDULED REDEMPTION		465	465	432	435		30		30		465				14	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		06/01/2013	SCHEDULED REDEMPTION		221	221	208	208		13		13		221				7	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		06/01/2013	SCHEDULED REDEMPTION		126	126	124	121		5		5		126				4	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		06/01/2013	SCHEDULED REDEMPTION		202	202	189	188		14		14		202				6	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		06/01/2013	SCHEDULED REDEMPTION		165	165	154	153		12		12		165				5	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		06/01/2013	SCHEDULED REDEMPTION		1,192	1,192	1,111	1,105		87		87		1,192				39	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		06/01/2013	SCHEDULED REDEMPTION		367	367	344	346		21		21		367				11	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2013	SCHEDULED REDEMPTION		14	14	14	13		1		1		14					06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		06/01/2013	SCHEDULED REDEMPTION		315	315	310	304		10		10		315				10	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		06/01/2013	SCHEDULED REDEMPTION		75	75	70	67		8		8		75				2	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		06/01/2013	SCHEDULED REDEMPTION		1,327	1,327	1,340	1,365		(38)		(38)		1,327				39	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		06/01/2013	SCHEDULED REDEMPTION		17	17	17	17						17				1	07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		06/01/2013	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	08/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		06/01/2013	SCHEDULED REDEMPTION		247	247	253	256		(10)		(10)		247				10	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		06/01/2013	SCHEDULED REDEMPTION		27	27	27	27						27				1	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		06/01/2013	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		06/01/2013	SCHEDULED REDEMPTION		1,951	1,951	1,969	2,001		(50)		(50)		1,951				68	01/01/2030	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)
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		06/01/2013	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		06/01/2013	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		06/01/2013	SCHEDULED REDEMPTION		98	98	93	92		6		6		98				3	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		06/01/2013	SCHEDULED REDEMPTION		300	300	290	284		15		15		300				11	06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		06/01/2013	SCHEDULED REDEMPTION		3,611	3,611	3,561	3,473		138		138		3,611				115	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		06/01/2013	SCHEDULED REDEMPTION		1,777	1,777	1,852	1,980		(204)		(204)		1,777				80	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		06/01/2013	SCHEDULED REDEMPTION		25	25	25	24		2		2		25				1	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		06/01/2013	SCHEDULED REDEMPTION		94	94	95	96		(2)		(2)		94				3	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		04/01/2013	SCHEDULED REDEMPTION		5,039	5,039	5,314	5,733		(695)		(695)		5,039				117	11/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		06/01/2013	SCHEDULED REDEMPTION		71	71	74	82		(11)		(11)		71				3	01/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		06/01/2013	SCHEDULED REDEMPTION		16	16	16	16						16				1	04/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		06/01/2013	SCHEDULED REDEMPTION		11	11	11	11						11					05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		06/01/2013	SCHEDULED REDEMPTION		2,829	2,829	2,878	2,953		(124)		(124)		2,829				99	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2013	SCHEDULED REDEMPTION		42	42	42	41		1		1		42				1	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		06/01/2013	SCHEDULED REDEMPTION		352	352	347	344		8		8		352				11	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		06/01/2013	SCHEDULED REDEMPTION		334	334	351	361		(27)		(27)		334				11	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		06/01/2013	SCHEDULED REDEMPTION		71	71	70	68		3		3		71				2	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		06/01/2013	SCHEDULED REDEMPTION		7	7	7	6						7					07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		06/01/2013	SCHEDULED REDEMPTION		212	212	224	229		(17)		(17)		212				7	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		06/01/2013	SCHEDULED REDEMPTION		5,199	5,199	5,290	5,455		(256)		(256)		5,199				169	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2013	SCHEDULED REDEMPTION		410	410	405	398		13		13		410				13	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		06/01/2013	SCHEDULED REDEMPTION		1,419	1,419	1,399	1,366		53		53		1,419				43	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2013	SCHEDULED REDEMPTION		63	63	62	60		2		2		63				2	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		06/01/2013	SCHEDULED REDEMPTION		461	461	454	448		13		13		461				14	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		06/01/2013	SCHEDULED REDEMPTION		1,207	1,207	1,190	1,170		37		37		1,207				39	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		06/01/2013	SCHEDULED REDEMPTION		40,891	40,891	43,127	43,818		(2,927)		(2,927)		40,891				1,430	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		06/01/2013	SCHEDULED REDEMPTION		419	419	413	407		11		11		419				13	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		06/01/2013	SCHEDULED REDEMPTION		192	192	189	188		4		4		192				6	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		06/01/2013	SCHEDULED REDEMPTION		231	231	228	225		6		6		231				7	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		06/01/2013	SCHEDULED REDEMPTION		285	285	288	290		(5)		(5)		285				9	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		06/01/2013	SCHEDULED REDEMPTION		113	113	114	115		(2)		(2)		113				4	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		06/01/2013	SCHEDULED REDEMPTION		29,226	29,226	29,505	29,736		(510)		(510)		29,226				1,019	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		06/01/2013	SCHEDULED REDEMPTION		470	470	475	478		(8)		(8)		470				16	07/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		06/01/2013	SCHEDULED REDEMPTION		167	167	169	169		(2)		(2)		167				6	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		06/01/2013	SCHEDULED REDEMPTION		26	26	26	25		1		1		26				1	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		06/01/2013	SCHEDULED REDEMPTION		629	629	620	615		15		15		629				19	05/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		06/01/2013	SCHEDULED REDEMPTION		18	18	17	17		1		1		18				1	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		06/01/2013	SCHEDULED REDEMPTION		294	294	289	288		6		6		294				9	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		06/01/2013	SCHEDULED REDEMPTION		10	10	10	10						10					08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		06/01/2013	SCHEDULED REDEMPTION		77	77	76	74		3		3		77				2	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		06/01/2013	SCHEDULED REDEMPTION		1,755	1,755	1,802	1,793		(38)		(38)		1,755				48	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		06/01/2013	SCHEDULED REDEMPTION		417	417	422	420		(3)		(3)		417				11	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		06/01/2013	SCHEDULED REDEMPTION		109	109	112	112		(3)		(3)		109				3	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		06/01/2013	SCHEDULED REDEMPTION		4,564	4,564	4,344	4,338		226		226		4,564				148	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		06/01/2013	SCHEDULED REDEMPTION		28	28	29	30		(1)		(1)		28				1	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		06/01/2013	SCHEDULED REDEMPTION		1,498	1,498	1,695	1,702		(204)		(204)		1,498				50	03/01/2026	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		06/01/2013	SCHEDULED REDEMPTION		3,228	3,228	3,320	3,376		(148)		(148)		3,228				135	09/01/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		06/01/2013	SCHEDULED REDEMPTION		1,633	1,633	1,559	1,551		81		81		1,633				41	04/01/2026	1
3128FB-TC-9	FED HOME LOAN MTG CORP GOLD #D70547		06/01/2013	SCHEDULED REDEMPTION		439	439	493	502		(63)		(63)		439				13	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		06/01/2013	SCHEDULED REDEMPTION		1,058	1,058	982	977		81		81		1,058				32	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		06/01/2013	SCHEDULED REDEMPTION		278	278	258	260		18		18		278				9	05/01/2026	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		06/01/2013	SCHEDULED REDEMPTION		4,798	4,798	4,667	4,782		16		16		4,798				147	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		06/01/2013	SCHEDULED REDEMPTION		205	205	213	210		(5)		(5)		205				8	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		06/01/2013	SCHEDULED REDEMPTION		1,284	1,284	1,329	1,311		(28)		(28)		1,284				49	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2013	SCHEDULED REDEMPTION		487	487	504	498		(11)		(11)		487				18	01/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		06/01/2013	SCHEDULED REDEMPTION		3,503	3,503	3,378	3,454		49		49		3,503				66	04/01/2018	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2013	SCHEDULED REDEMPTION		3,525	3,525	3,404	3,513		12		12		3,525				84	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		06/01/2013	SCHEDULED REDEMPTION		3,220	3,220	3,133	3,201		19		19		3,220				99	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		06/01/2013	SCHEDULED REDEMPTION		318	318	309	316		2		2		318				10	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		06/01/2013	SCHEDULED REDEMPTION		4,637	4,637	4,600	4,631		6		6		4,637				153	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2013	SCHEDULED REDEMPTION		1,424	1,424	1,474	1,457		(33)		(33)		1,424				54	02/01/2016	1
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812		06/01/2013	SCHEDULED REDEMPTION		10,267	10,267	10,634	10,497		(230)		(230)		10,267				245	06/01/2018	1
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		06/01/2013	SCHEDULED REDEMPTION		348	348	361	357		(8)		(8)		348				8	07/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		06/01/2013	SCHEDULED REDEMPTION		70	70	73	75		(5)		(5)		70				3	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		06/01/2013	SCHEDULED REDEMPTION		5,166	5,166	5,614	5,536		(370)		(370)		5,166				238	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		06/01/2013	SCHEDULED REDEMPTION		3,322	3,322	3,360	3,362		(39)		(39)		3,322				125	03/01/2027	1
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		06/01/2013	SCHEDULED REDEMPTION		1,829	1,829	1,760	1,299		530		530		1,829				60	05/01/2028	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2013	SCHEDULED REDEMPTION		2,759	2,759	2,841	2,962		(203)		(203)		2,759				100	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		06/01/2013	SCHEDULED REDEMPTION		140	140	138	135		5		5		140				4	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		06/01/2013	SCHEDULED REDEMPTION		50	50	51	54		(4)		(4)		50				2	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		06/01/2013	SCHEDULED REDEMPTION		13,294	13,294	13,107	12,809		484		484		13,294				413	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		06/01/2013	SCHEDULED REDEMPTION		524	524	537	566		(42)		(42)		524				19	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		06/01/2013	SCHEDULED REDEMPTION		546	546	576	592		(46)		(46)		546				18	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		06/01/2013	SCHEDULED REDEMPTION		1,579	1,579	1,567	1,551		28		28		1,579				49	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		06/01/2013	SCHEDULED REDEMPTION		119	119	120	122		(3)		(3)		119				4	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		06/01/2013	SCHEDULED REDEMPTION		2,008	2,008	2,027	2,064		(56)		(56)		2,008				67	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2013	SCHEDULED REDEMPTION		2,891	2,891	2,925	2,974		(83)		(83)		2,891				96	04/01/2032	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		06/01/2013	SCHEDULED REDEMPTION		25,271	25,271	25,557	25,440		(168)		(168)		25,271				658	02/01/2035	1
3128M4-JJ-3	FED HOME LOAN MTG CORP GOLD #G02665		06/01/2013	SCHEDULED REDEMPTION		169,771	169,771	181,655	178,750		(8,979)		(8,979)		169,771				4,410	03/01/2037	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		06/01/2013	SCHEDULED REDEMPTION		124,435	124,435	128,008	126,542		(2,106)		(2,106)		124,435				2,926	10/01/2038	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		06/01/2013	SCHEDULED REDEMPTION		257,427	257,427	264,818	262,294		(4,867)		(4,867)		257,427				6,064	08/01/2038	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		06/01/2013	SCHEDULED REDEMPTION		8,410	8,410	8,539	8,486		(75)		(75)		8,410				218	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		06/01/2013	SCHEDULED REDEMPTION		6,541	6,541	6,640	6,602		(60)		(60)		6,541				170	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2013	SCHEDULED REDEMPTION		35,806	35,806	35,478	35,664		142		142		35,806				843	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		06/01/2013	SCHEDULED REDEMPTION		1,380	1,380	1,395	1,388		(8)		(8)		1,380				36	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		06/01/2013	SCHEDULED REDEMPTION		861	861	871	866		(5)		(5)		861				22	02/01/2036	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		06/01/2013	SCHEDULED REDEMPTION		80,596	80,596	82,909	82,072		(1,477)		(1,477)		80,596				1,882	03/01/2038	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		06/01/2013	SCHEDULED REDEMPTION		32,175	32,175	28,902	31,706		469		469		32,175				756	06/01/2014	1
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		06/01/2013	SCHEDULED REDEMPTION		1,653	1,653	1,712	1,697		(44)		(44)		1,653				39	11/01/2019	1
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		06/01/2013	SCHEDULED REDEMPTION		1,100	1,100	1,132	1,126		(26)		(26)		1,100				23	06/01/2021	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		06/01/2013	SCHEDULED REDEMPTION		41,024	41,024	42,490	42,450		(1,426)		(1,426)		41,024				971	07/01/2022	1
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		06/01/2013	SCHEDULED REDEMPTION		4,795	4,795	4,967	4,967		(172)		(172)		4,795				112	08/01/2022	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		06/01/2013	SCHEDULED REDEMPTION		157,388	157,388	163,013	162,819		(5,431)		(5,431)		157,388				3,707	09/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		06/01/2013	SCHEDULED REDEMPTION		20,092	20,092	20,668	20,590		(498)		(498)		20,092				429	11/01/2022	1
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889		06/01/2013	SCHEDULED REDEMPTION		1,675	1,675	1,735	1,736		(61)		(61)		1,675				39	12/01/2022	1
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935		06/01/2013	SCHEDULED REDEMPTION		464	464	480	480		(16)		(16)		464				11	01/01/2023	1
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996		06/01/2013	SCHEDULED REDEMPTION		6,830	6,830	7,075	7,073		(243)		(243)		6,830				165	02/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		06/01/2013	SCHEDULED REDEMPTION		66,046	66,046	68,406	68,505		(2,460)		(2,460)		66,046				1,506	04/01/2023	1
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093		06/01/2013	SCHEDULED REDEMPTION		338,299	338,299	347,523	346,918		(8,619)		(8,619)		338,299				7,090	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		06/01/2013	SCHEDULED REDEMPTION		204,645	204,645	210,552	209,362		(4,717)		(4,717)		204,645				4,310	05/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		06/01/2013	SCHEDULED REDEMPTION		3,027	3,027	3,135	3,129		(102)		(102)		3,027				72	08/01/2023	1
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		06/01/2013	SCHEDULED REDEMPTION		2,913	2,913	3,017	3,017		(104)		(104)		2,913				69	07/01/2023	1
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298		06/01/2013	SCHEDULED REDEMPTION		8,234	8,234	8,529	8,489		(255)		(255)		8,234				198	10/01/2023	1
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305		06/01/2013	SCHEDULED REDEMPTION		34,095	34,095	35,313	35,519		(1,424)		(1,424)		34,095				800	11/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2013	SCHEDULED REDEMPTION		268,581	268,581	278,180	278,288		(9,707)		(9,707)		268,581				6,352	12/01/2023	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)
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		06/01/2013	SCHEDULED REDEMPTION		638	638	660	660		(22)		(22)		638				15	01/01/2024	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		06/01/2013	SCHEDULED REDEMPTION		1,960	1,960	2,030	2,019		(59)		(59)		1,960				46	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2013	SCHEDULED REDEMPTION		427,902	427,902	443,196	443,898		(15,996)		(15,996)		427,902				10,066	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2013	SCHEDULED REDEMPTION		197,905	197,905	204,978	205,533		(7,629)		(7,629)		197,905				4,670	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2013	SCHEDULED REDEMPTION		225,312	225,312	233,365	233,761		(8,449)		(8,449)		225,312				5,248	04/01/2024	1
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562		06/01/2013	SCHEDULED REDEMPTION		106,805	106,805	109,717	109,231		(2,425)		(2,425)		106,805				2,262	05/01/2024	1
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688		06/01/2013	SCHEDULED REDEMPTION		304,073	304,073	315,037	313,269		(9,196)		(9,196)		304,073				6,446	10/01/2024	1
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694		06/01/2013	SCHEDULED REDEMPTION		34,596	34,596	35,820	35,623		(1,027)		(1,027)		34,596				740	11/01/2024	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		06/01/2013	SCHEDULED REDEMPTION		22,271	22,271	23,067	22,871		(600)		(600)		22,271				524	08/01/2019	1
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		06/01/2013	SCHEDULED REDEMPTION		5,550	5,550	5,748	5,703		(154)		(154)		5,550				129	10/01/2019	1
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		06/01/2013	SCHEDULED REDEMPTION		978	978	1,013	1,009		(31)		(31)		978				24	12/01/2020	1
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		06/01/2013	SCHEDULED REDEMPTION		21,825	21,825	22,605	22,550		(726)		(726)		21,825				504	02/01/2022	1
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		06/01/2013	SCHEDULED REDEMPTION		10,702	10,702	11,085	11,078		(375)		(375)		10,702				254	05/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		06/01/2013	SCHEDULED REDEMPTION		767	767	794	794		(27)		(27)		767				18	06/01/2022	1
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209		06/01/2013	SCHEDULED REDEMPTION		1,461	1,461	1,513	1,508		(47)		(47)		1,461				34	10/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		06/01/2013	SCHEDULED REDEMPTION		59,868	59,868	62,008	61,888		(2,020)		(2,020)		59,868				1,411	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		06/01/2013	SCHEDULED REDEMPTION		60,589	60,589	62,754	62,804		(2,216)		(2,216)		60,589				1,415	02/01/2023	1
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		06/01/2013	SCHEDULED REDEMPTION		20,059	20,059	20,635	20,600		(541)		(541)		20,059				425	03/01/2023	1
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		06/01/2013	SCHEDULED REDEMPTION		10,224	10,224	10,589	10,568		(344)		(344)		10,224				240	05/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		06/01/2013	SCHEDULED REDEMPTION		55,610	55,610	57,598	57,593		(1,982)		(1,982)		55,610				1,303	06/01/2023	1
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282		06/01/2013	SCHEDULED REDEMPTION		1,402	1,402	1,452	1,445		(43)		(43)		1,402				34	10/01/2023	1
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283		06/01/2013	SCHEDULED REDEMPTION		2,069	2,069	2,143	2,151		(82)		(82)		2,069				50	11/01/2023	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		06/01/2013	SCHEDULED REDEMPTION		118,416	118,416	122,686	122,243		(3,827)		(3,827)		118,416				2,508	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		06/01/2013	SCHEDULED REDEMPTION		10,858	10,858	11,246	11,189		(331)		(331)		10,858				257	04/01/2024	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		06/01/2013	SCHEDULED REDEMPTION		91,138	91,138	94,396	93,849		(2,711)		(2,711)		91,138				2,255	05/01/2024	1
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		06/01/2013	SCHEDULED REDEMPTION		1,137	1,137	1,178	1,169		(32)		(32)		1,137				27	06/01/2024	1
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321		06/01/2013	SCHEDULED REDEMPTION		18,919	18,919	19,601	19,508		(590)		(590)		18,919				396	08/01/2024	1
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327		06/01/2013	SCHEDULED REDEMPTION		234,980	234,980	243,453	242,090		(7,110)		(7,110)		234,980				5,029	10/01/2024	1
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		06/01/2013	SCHEDULED REDEMPTION		16,462	16,462	17,050	17,044		(583)		(583)		16,462				406	06/01/2021	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		06/01/2013	SCHEDULED REDEMPTION		13,246	13,246	13,720	13,470		(224)		(224)		13,246				313	04/01/2017	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		06/01/2013	SCHEDULED REDEMPTION		1,614	1,614	1,672	1,669		(55)		(55)		1,614				38	02/01/2023	1
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832		06/01/2013	SCHEDULED REDEMPTION		6,451	6,451	6,681	6,711		(260)		(260)		6,451				158	01/01/2023	1
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896		06/01/2013	SCHEDULED REDEMPTION		1,788	1,788	1,852	1,867		(79)		(79)		1,788				44	02/01/2023	1
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005		06/01/2013	SCHEDULED REDEMPTION		5,154	5,154	5,338	5,353		(200)		(200)		5,154				116	02/01/2023	1
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		06/01/2013	SCHEDULED REDEMPTION		38,999	38,999	40,393	40,430		(1,431)		(1,431)		38,999				906	02/01/2023	1
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142		06/01/2013	SCHEDULED REDEMPTION		1,161	1,161	1,203	1,201		(39)		(39)		1,161				29	03/01/2023	1
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		06/01/2013	SCHEDULED REDEMPTION		110	110	114	115		(5)		(5)		110				3	03/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		06/01/2013	SCHEDULED REDEMPTION		43,978	43,978	45,550	45,566		(1,587)		(1,587)		43,978				1,039	04/01/2023	1
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575		06/01/2013	SCHEDULED REDEMPTION		5,889	5,889	6,100	6,128		(239)		(239)		5,889				138	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		06/01/2013	SCHEDULED REDEMPTION		2,273	2,273	2,338	2,324		(51)		(51)		2,273				48	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2013	SCHEDULED REDEMPTION		42,517	42,517	44,037	44,637		(2,120)		(2,120)		42,517				1,025	05/01/2023	1
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		06/01/2013	SCHEDULED REDEMPTION		98	98	101	102		(4)		(4)		98				2	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		06/01/2013	SCHEDULED REDEMPTION		11,250	11,250	11,652	11,794		(545)		(545)		11,250				265	06/01/2023	1
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		06/01/2013	SCHEDULED REDEMPTION		143	143	148	147		(4)		(4)		143				3	08/01/2023	1
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		06/01/2013	SCHEDULED REDEMPTION		18,919	18,919	19,595	19,690		(771)		(771)		18,919				405	11/01/2023	1
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		06/01/2013	SCHEDULED REDEMPTION		15,827	15,827	16,281	16,307		(480)		(480)		15,827				352	02/01/2024	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		06/01/2013	SCHEDULED REDEMPTION		1,624	1,624	1,682	1,687		(63)		(63)		1,624				40	02/01/2024	1
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351		06/01/2013	SCHEDULED REDEMPTION		64,857	64,857	67,195	66,918		(2,061)		(2,061)		64,857				1,353	03/01/2024	1
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		06/01/2013	SCHEDULED REDEMPTION		114	114	117	118		(4)		(4)		114				2	02/01/2024	1
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		06/01/2013	SCHEDULED REDEMPTION		24,272	24,272	24,969	24,723		(451)		(451)		24,272				479	03/01/2024	1
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467		06/01/2013	SCHEDULED REDEMPTION		14,166	14,166	14,672	14,600		(434)		(434)		14,166				348	04/01/2024	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		06/01/2013	SCHEDULED REDEMPTION		335,609	335,609	345,245	342,929		(7,319)		(7,319)		335,609				7,174	04/01/2024	1
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479		06/01/2013	SCHEDULED REDEMPTION		569	569	589	584		(15)		(15)		569				13	04/01/2024	1
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		06/01/2013	SCHEDULED REDEMPTION		21,950	21,950	22,734	22,756		(807)		(807)		21,950				464	04/01/2024	1
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		06/01/2013	SCHEDULED REDEMPTION		574	574	591	587		(12)		(12)		574				12	04/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		06/01/2013	SCHEDULED REDEMPTION		6,844	6,844	7,041	6,984		(140)		(140)		6,844				145	04/01/2024	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		06/01/2013	SCHEDULED REDEMPTION		12,166	12,166	12,601	12,568		(402)		(402)		12,166				288	04/01/2024	1
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534		06/01/2013	SCHEDULED REDEMPTION		3,176	3,176	3,290	3,269		(93)		(93)		3,176				76	04/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640		06/01/2013	SCHEDULED REDEMPTION		126,746	126,746	130,201	131,752		(5,006)		(5,006)		126,746				2,805	04/01/2024	1
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645		06/01/2013	SCHEDULED REDEMPTION		38,038	38,038	39,398	39,584		(1,546)		(1,546)		38,038				942	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		06/01/2013	SCHEDULED REDEMPTION		58,560	58,560	60,242	59,681		(1,120)		(1,120)		58,560				1,230	04/01/2024	1
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733		06/01/2013	SCHEDULED REDEMPTION		135	135	140	144		(9)		(9)		135				3	05/01/2024	1
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836		06/01/2013	SCHEDULED REDEMPTION		11,960	11,960	12,286	12,282		(322)		(322)		11,960				268	06/01/2024	1
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846		06/01/2013	SCHEDULED REDEMPTION		7,644	7,644	7,852	7,864		(220)		(220)		7,644				163	06/01/2024	1
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		06/01/2013	SCHEDULED REDEMPTION		106,635	106,635	109,543	108,996		(2,360)		(2,360)		106,635				2,390	05/01/2024	1
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		06/01/2013	SCHEDULED REDEMPTION		59,295	59,295	60,911	60,551		(1,256)		(1,256)		59,295				1,263	07/01/2024	1
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		06/01/2013	SCHEDULED REDEMPTION		39,419	39,419	40,494	40,234		(815)		(815)		39,419				878	06/01/2024	1
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461		06/01/2013	SCHEDULED REDEMPTION		11,224	11,224	11,629	11,532		(308)		(308)		11,224				229	08/01/2024	1
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586		06/01/2013	SCHEDULED REDEMPTION		18,765	18,765	19,441	19,398		(633)		(633)		18,765				392	08/01/2024	1
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899		06/01/2013	SCHEDULED REDEMPTION		349,530	349,530	361,901	358,518		(8,988)		(8,988)		349,530				7,154	11/01/2024	1
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124		06/01/2013	SCHEDULED REDEMPTION		8,681	8,681	8,989	8,920		(239)		(239)		8,681				184	11/01/2024	1
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140		06/01/2013	SCHEDULED REDEMPTION		12,068	12,068	12,495	12,441		(373)		(373)		12,068				252	11/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		06/01/2013	SCHEDULED REDEMPTION		2,968	2,968	3,036	3,018		(50)		(50)		2,968				105	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2013	SCHEDULED REDEMPTION		13,283	13,283	13,065	13,105		179		179		13,283				387	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		06/01/2013	SCHEDULED REDEMPTION		1,035	1,035	1,018	1,027		9		9		1,035				29	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		06/01/2013	SCHEDULED REDEMPTION		519	519	519	519						519				16	11/01/2028	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		06/01/2013	SCHEDULED REDEMPTION		1,496	1,496	1,498	1,497		(1)		(1)		1,496				46	03/01/2029	1
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		06/01/2013	SCHEDULED REDEMPTION		873	873	843	832		41		41		873				27	09/01/2029	1
31361D-QN-2	FED NATL MTG ASSOC #028361		06/01/2013	SCHEDULED REDEMPTION		7	7	8	8						7					06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6		1		1		6					05/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		06/01/2013	SCHEDULED REDEMPTION		110	110	106	108		1		1		110				5	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		06/01/2013	SCHEDULED REDEMPTION		509	509	558	572		(64)		(64)		509				21	07/01/2022	1
31362T-BW-2	FED NATL MTG ASSOC #070253		06/01/2013	SCHEDULED REDEMPTION		12	12	12	12						12				1	02/01/2017	1
313628-FD-6	FED NATL MTG ASSOC #081164		06/01/2013	SCHEDULED REDEMPTION		103	103	100	101		2		2		103				4	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		06/01/2013	SCHEDULED REDEMPTION		309	309	299	293		16		16		309				13	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		06/01/2013	SCHEDULED REDEMPTION		28,212	28,212	29,736	29,565		(1,352)		(1,352)		28,212				1,208	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		06/01/2013	SCHEDULED REDEMPTION		221	221	225	222		(1)		(1)		221				9	12/01/2018	1
31365D-G5-8	FED NATL MTG ASSOC #124520		06/01/2013	SCHEDULED REDEMPTION		2,426	2,426	2,400	2,398		28		28		2,426				82	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		06/01/2013	SCHEDULED REDEMPTION		2,096	2,096	2,073	2,074		22		22		2,096				70	10/01/2022	1
31368H-KA-0	FED NATL MTG ASSOC #190289		06/01/2013	SCHEDULED REDEMPTION		463	463	482	518		(55)		(55)		463				15	11/01/2027	1
31371G-TR-1	FED NATL MTG ASSOC #251760		05/01/2013	SCHEDULED REDEMPTION		871	871	914	871		(1)		(1)		871				5	06/01/2013	1
31371G-YG-9	FED NATL MTG ASSOC #251911		06/01/2013	SCHEDULED REDEMPTION		2,734	2,734	2,647	2,657		77		77		2,734				80	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		06/01/2013	SCHEDULED REDEMPTION		68	68	66	65		3		3		68				2	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		06/01/2013	SCHEDULED REDEMPTION		947	947	917	915		32		32		947				28	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		06/01/2013	SCHEDULED REDEMPTION		2,435	2,435	2,358	2,362		74		74		2,435				68	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		06/01/2013	SCHEDULED REDEMPTION		413	413	410	413		1		1		413				12	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		06/01/2013	SCHEDULED REDEMPTION		46	46	46	46						46				1	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		06/01/2013	SCHEDULED REDEMPTION		1,870	1,870	1,810	1,814		56		56		1,870				51	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		06/01/2013	SCHEDULED REDEMPTION		1,221	1,221	1,182	1,182		40		40		1,221				35	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		06/01/2013	SCHEDULED REDEMPTION		616	616	621	617		(2)		(2)		616				22	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		06/01/2013	SCHEDULED REDEMPTION		255	255	251	251		4		4		255				9	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		06/01/2013	SCHEDULED REDEMPTION		126	126	131	138		(12)		(12)		126				5	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2013	SCHEDULED REDEMPTION		188	188	186	185		3		3		188				6	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		06/01/2013	SCHEDULED REDEMPTION		3,346	3,346	3,380	3,360		(13)		(13)		3,346				126	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		06/01/2013	SCHEDULED REDEMPTION		2,081	2,081	2,130	2,215		(133)		(133)		2,081				71	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		06/01/2013	SCHEDULED REDEMPTION		46	46	49	52		(6)		(6)		46				2	06/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		06/01/2013	SCHEDULED REDEMPTION		157	157	160	159		(2)		(2)		157				5	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		06/01/2013	SCHEDULED REDEMPTION		46	46	47	49		(3)		(3)		46				2	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		06/01/2013	SCHEDULED REDEMPTION		26	26	26	26						26				1	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		06/01/2013	SCHEDULED REDEMPTION		65	65	69	75		(10)		(10)		65				3	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2013	SCHEDULED REDEMPTION		1,195	1,195	1,216	1,208		(13)		(13)		1,195				41	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		06/01/2013	SCHEDULED REDEMPTION		28	28	30	32		(4)		(4)		28				1	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		06/01/2013	SCHEDULED REDEMPTION		398	398	406	403		(5)		(5)		398				14	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2013	SCHEDULED REDEMPTION		3,879	3,879	3,977	4,099		(220)		(220)		3,879				124	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		06/01/2013	SCHEDULED REDEMPTION		388	388	401	393		(5)		(5)		388				10	05/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371J-3J-1	FED NATL MTG ASSOC #253801		06/01/2013	SCHEDULED REDEMPTION		4,545	4,545	4,400	4,336		208		208		4,545				128	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		06/01/2013	SCHEDULED REDEMPTION		2,089	2,089	2,169	2,286		(197)		(197)		2,089				83	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		06/01/2013	SCHEDULED REDEMPTION		14,317	14,317	14,521	14,698		(380)		(380)		14,317				470	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		06/01/2013	SCHEDULED REDEMPTION		1,597	1,597	1,546	1,532		65		65		1,597				46	05/01/2021	1
31371J-6Q-2	FED NATL MTG ASSOC #253879		06/01/2013	SCHEDULED REDEMPTION		388	388	408	394		(6)		(6)		388				11	07/01/2016	1
31371J-6W-9	FED NATL MTG ASSOC #253885		06/01/2013	SCHEDULED REDEMPTION		362	362	350	347		15		15		362				11	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2013	SCHEDULED REDEMPTION		6,617	6,617	6,764	6,920		(303)		(303)		6,617				210	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		06/01/2013	SCHEDULED REDEMPTION		2,194	2,194	2,124	2,107		87		87		2,194				64	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		06/01/2013	SCHEDULED REDEMPTION		364	364	370	374		(9)		(9)		364				13	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		06/01/2013	SCHEDULED REDEMPTION		3,979	3,979	3,852	3,826		152		152		3,979				109	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		06/01/2013	SCHEDULED REDEMPTION		3,708	3,708	3,893	3,797		(89)		(89)		3,708				105	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		06/01/2013	SCHEDULED REDEMPTION		39	39	41	42		(4)		(4)		39				2	11/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		06/01/2013	SCHEDULED REDEMPTION		19,176	19,176	20,130	19,598		(422)		(422)		19,176				548	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		06/01/2013	SCHEDULED REDEMPTION		2,372	2,372	2,296	2,283		88		88		2,372				68	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		06/01/2013	SCHEDULED REDEMPTION		4,743	4,743	4,593	4,562		181		181		4,743				136	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		06/01/2013	SCHEDULED REDEMPTION		1,546	1,546	1,581	1,616		(69)		(69)		1,546				51	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		06/01/2013	SCHEDULED REDEMPTION		604	604	622	619		(15)		(15)		604				18	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		06/01/2013	SCHEDULED REDEMPTION		2,544	2,544	2,463	2,449		95		95		2,544				73	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2013	SCHEDULED REDEMPTION		710	710	688	684		27		27		710				20	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		06/01/2013	SCHEDULED REDEMPTION		3,223	3,223	3,121	3,096		127		127		3,223				94	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		06/01/2013	SCHEDULED REDEMPTION		3,386	3,386	3,361	3,368		18		18		3,386				88	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		06/01/2013	SCHEDULED REDEMPTION		4,080	4,080	3,951	3,927		153		153		4,080				117	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		06/01/2013	SCHEDULED REDEMPTION		3,247	3,247	3,334	3,283		(36)		(36)		3,247				77	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		06/01/2013	SCHEDULED REDEMPTION		1,044	1,044	1,033	1,032		12		12		1,044				29	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		06/01/2013	SCHEDULED REDEMPTION		37,904	37,904	38,141	38,054		(150)		(150)		37,904				988	03/01/2033	1
31371K-5U-1	FED NATL MTG ASSOC #254759		06/01/2013	SCHEDULED REDEMPTION		1,335	1,335	1,353	1,343		(8)		(8)		1,335				28	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		06/01/2013	SCHEDULED REDEMPTION		28,053	28,053	27,948	27,997		57		57		28,053				663	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		06/01/2013	SCHEDULED REDEMPTION		1,883	1,883	1,951	1,963		(79)		(79)		1,883				57	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		06/01/2013	SCHEDULED REDEMPTION		830	830	831	831		(1)		(1)		830				25	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		06/01/2013	SCHEDULED REDEMPTION		20,882	20,882	19,701	20,380		502		502		20,882				395	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		06/01/2013	SCHEDULED REDEMPTION		8,119	8,119	8,336	8,237		(118)		(118)		8,119				189	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		06/01/2013	SCHEDULED REDEMPTION		3,871	3,871	3,984	3,963		(92)		(92)		3,871				108	02/01/2035	1
31371M-AA-5	FED NATL MTG ASSOC #255701		06/01/2013	SCHEDULED REDEMPTION		877,550	877,550	941,173	940,775		(63,224)		(63,224)		877,550				20,717	04/01/2025	1
31371M-BE-6	FED NATL MTG ASSOC #255737		06/01/2013	SCHEDULED REDEMPTION		7,697	7,697	7,938	7,941		(244)		(244)		7,697				242	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		06/01/2013	SCHEDULED REDEMPTION		1,241	1,241	1,274	1,260		(18)		(18)		1,241				30	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		06/01/2013	SCHEDULED REDEMPTION		264	264	270	270		(6)		(6)		264				8	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		06/01/2013	SCHEDULED REDEMPTION		21,370	21,370	21,561	21,483		(113)		(113)		21,370				660	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		06/01/2013	SCHEDULED REDEMPTION		129,351	129,351	130,533	130,091		(740)		(740)		129,351				4,025	11/01/2036	1
31371N-MT-9	FED NATL MTG ASSOC #256970		06/01/2013	SCHEDULED REDEMPTION		8,338	8,338	8,643	8,640		(302)		(302)		8,338				204	10/01/2022	1
31371N-U9-4	FED NATL MTG ASSOC #257208		06/01/2013	SCHEDULED REDEMPTION		23,772	23,772	24,388	24,258		(486)		(486)		23,772				495	05/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2013	SCHEDULED REDEMPTION		5,784	5,784	6,003	5,985		(200)		(200)		5,784				140	10/01/2023	1
31371N-5N-1	FED NATL MTG ASSOC #257453		06/01/2013	SCHEDULED REDEMPTION		4,194	4,194	4,352	4,331		(137)		(137)		4,194				101	11/01/2023	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		06/01/2013	SCHEDULED REDEMPTION		128,065	128,065	131,282	129,953		(1,888)		(1,888)		128,065				3,434	08/01/2036	1
31372P-V2-2	FED NATL MTG ASSOC #278833		06/01/2013	SCHEDULED REDEMPTION		258	258	263	262		(4)		(4)		258				10	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		06/01/2013	SCHEDULED REDEMPTION		317	317	323	327		(10)		(10)		317				13	12/01/2024	1
31373U-SA-6	FED NATL MTG ASSOC #303913		06/01/2013	SCHEDULED REDEMPTION		1,570	1,570	1,598	1,604		(34)		(34)		1,570				52	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		06/01/2013	SCHEDULED REDEMPTION		107	107	105	105		2		2		107				4	08/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		06/01/2013	SCHEDULED REDEMPTION		139	139	143	143		(4)		(4)		139				5	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		06/01/2013	SCHEDULED REDEMPTION		52	52	55	57		(5)		(5)		52				2	12/01/2025	1
31374N-06-2	FED NATL MTG ASSOC #319177		06/01/2013	SCHEDULED REDEMPTION		685	685	674	672		12		12		685				23	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		06/01/2013	SCHEDULED REDEMPTION		175	175	173	175						175				2	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		06/01/2013	SCHEDULED REDEMPTION		524	524	533	535		(11)		(11)		524				17	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		06/01/2013	SCHEDULED REDEMPTION		1,094	1,094	1,102	1,108		(14)		(14)		1,094				42	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		06/01/2013	SCHEDULED REDEMPTION		73	73	75	77		(4)		(4)		73				3	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		06/01/2013	SCHEDULED REDEMPTION		699	699	724	726		(26)		(26)		699				21	07/01/2029	1
31374T-2M-0	FED NATL MTG ASSOC #323980		06/01/2013	SCHEDULED REDEMPTION		1,113	1,113	1,168	1,118		(5)		(5)		1,113				31	04/01/2014	1
31375M-XC-2	FED NATL MTG ASSOC #339175		06/01/2013	SCHEDULED REDEMPTION		1,318	1,318	1,224	1,235		82		82		1,318				34	03/01/2026	1
31376J-VL-0	FED NATL MTG ASSOC #357119		06/01/2013	SCHEDULED REDEMPTION		7,565	7,565	7,941	7,727		(162)		(162)		7,565				216	05/01/2016	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)
31376K-FE-1	FED NATL MTG ASSOC #357565		06/01/2013	SCHEDULED REDEMPTION		10,251	10,251	10,627	10,494		(243)		(243)		10,251				242	04/01/2019	1
31376K-QV-1	FED NATL MTG ASSOC #357868		06/01/2013	SCHEDULED REDEMPTION		26,455	26,455	25,364	25,800		655		655		26,455				636	06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		06/01/2013	SCHEDULED REDEMPTION		102	102	107	105		(3)		(3)		102				3	01/01/2027	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		06/01/2013	SCHEDULED REDEMPTION		511	511	491	493		18		18		511				15	12/01/2027	1
31378X-BP-0	FED NATL MTG ASSOC #411446		06/01/2013	SCHEDULED REDEMPTION		437	437	438	440		(3)		(3)		437				16	02/01/2025	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		06/01/2013	SCHEDULED REDEMPTION		222	222	232	235		(13)		(13)		222				7	03/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		06/01/2013	SCHEDULED REDEMPTION		15,455	15,455	14,361	15,314		141		141		15,455				403	12/01/2013	1
31379R-MN-5	FED NATL MTG ASSOC #427065		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		06/01/2013	SCHEDULED REDEMPTION		309	309	319	321		(11)		(11)		309				11	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		06/01/2013	SCHEDULED REDEMPTION		1,222	1,222	1,229	1,222		(1)		(1)		1,222				29	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		04/01/2013	SCHEDULED REDEMPTION		215	215	216	215						215				3	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		06/01/2013	SCHEDULED REDEMPTION		1,697	1,697	1,708	1,698		(1)		(1)		1,697				50	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2013	SCHEDULED REDEMPTION		451	451	448	451						451				8	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		06/01/2013	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				1	08/01/2028	1
31380C-2A-5	FED NATL MTG ASSOC #436469		06/01/2013	SCHEDULED REDEMPTION		211	211	219	226		(15)		(15)		211				7	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		06/01/2013	SCHEDULED REDEMPTION		926	926	932	927						926				20	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		06/01/2013	SCHEDULED REDEMPTION		1,580	1,580	1,530	1,524		56		56		1,580				43	12/01/2018	1
31380H-W5-2	FED NATL MTG ASSOC #440868		06/01/2013	SCHEDULED REDEMPTION		668	668	702	672		(4)		(4)		668				19	11/01/2013	1
31380K-N2-2	FED NATL MTG ASSOC #442409		06/01/2013	SCHEDULED REDEMPTION		16	16	15	15		1		1		16					11/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		06/01/2013	SCHEDULED REDEMPTION		148	148	148	148						148				5	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		06/01/2013	SCHEDULED REDEMPTION		1,785	1,785	1,794	1,794		(9)		(9)		1,785				58	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		06/01/2013	SCHEDULED REDEMPTION		972	972	985	983		(11)		(11)		972				29	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		06/01/2013	SCHEDULED REDEMPTION		13,437	13,437	13,517	13,513		(75)		(75)		13,437				364	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		06/01/2013	SCHEDULED REDEMPTION		28	28	26	26		2		2		28				1	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		06/01/2013	SCHEDULED REDEMPTION		512	512	508	511		1		1		512				15	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		06/01/2013	SCHEDULED REDEMPTION		647	647	680	680		(33)		(33)		647				20	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		06/01/2013	SCHEDULED REDEMPTION		206	206	207	207		(1)		(1)		206				6	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		06/01/2013	SCHEDULED REDEMPTION		432	432	405	428		4		4		432				12	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		06/01/2013	SCHEDULED REDEMPTION		575	575	603	581		(6)		(6)		575				16	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		06/01/2013	SCHEDULED REDEMPTION		1,165	1,165	1,189	1,177		(13)		(13)		1,165				39	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		06/01/2013	SCHEDULED REDEMPTION		91	91	96	98		(7)		(7)		91				3	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		06/01/2013	SCHEDULED REDEMPTION		56	56	56	56						56				2	02/01/2029	1
31382J-WG-2	FED NATL MTG ASSOC #484047		06/01/2013	SCHEDULED REDEMPTION		355	355	357	357		(2)		(2)		355				11	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		06/01/2013	SCHEDULED REDEMPTION		88	88	88	89						88				3	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		06/01/2013	SCHEDULED REDEMPTION		841	841	871	869		(28)		(28)		841				26	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		06/01/2013	SCHEDULED REDEMPTION		242	242	252	256		(13)		(13)		242				8	03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		06/01/2013	SCHEDULED REDEMPTION		2,237	2,237	2,239	2,241		(5)		(5)		2,237				73	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		06/01/2013	SCHEDULED REDEMPTION		632	632	592	626		6		6		632				18	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		06/01/2013	SCHEDULED REDEMPTION		2,699	2,699	2,588	2,578		121		121		2,699				57	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		06/01/2013	SCHEDULED REDEMPTION		17	17	18	19		(1)		(1)		17				1	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		06/01/2013	SCHEDULED REDEMPTION		239	239	235	234		4		4		239				7	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		06/01/2013	SCHEDULED REDEMPTION		64	64	63	63		1		1		64				2	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		06/01/2013	SCHEDULED REDEMPTION		82	82	79	78		4		4		82				3	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		06/01/2013	SCHEDULED REDEMPTION		2,420	2,420	2,340	2,372		47		47		2,420				85	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		06/01/2013	SCHEDULED REDEMPTION		13,110	13,110	13,519	13,431		(322)		(322)		13,110				391	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		06/01/2013	SCHEDULED REDEMPTION		13	13	13	13						13					08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		06/01/2013	SCHEDULED REDEMPTION		37	37	35	36		1		1		37				1	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		06/01/2013	SCHEDULED REDEMPTION		48	48	47	48						48				1	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		06/01/2013	SCHEDULED REDEMPTION		115	115	114	115						115				3	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		06/01/2013	SCHEDULED REDEMPTION		281	281	279	280						281				8	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		06/01/2013	SCHEDULED REDEMPTION		11	11	11	11						11					07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		06/01/2013	SCHEDULED REDEMPTION		103	103	102	101		2		2		103				4	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		06/01/2013	SCHEDULED REDEMPTION		36	36	36	36		1		1		36				1	06/01/2029	1
31383G-NB-8	FED NATL MTG ASSOC #502686		06/01/2013	SCHEDULED REDEMPTION		18	18	17	17		1		1		18				1	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		06/01/2013	SCHEDULED REDEMPTION		10	10	9	9		1		1		10					08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		06/01/2013	SCHEDULED REDEMPTION		532	532	513	513		19		19		532				18	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		06/01/2013	SCHEDULED REDEMPTION		447	447	441	441		6		6		447				16	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		06/01/2013	SCHEDULED REDEMPTION		43	43	42	41		2		2		43				1	07/01/2029	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)
31383J-GU-8	FED NATL MTG ASSOC #504311		06/01/2013	SCHEDULED REDEMPTION		228	228	225	225		3		3		228				7	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		06/01/2013	SCHEDULED REDEMPTION		679	679	674	678		1		1		679				19	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		06/01/2013	SCHEDULED REDEMPTION		1,548	1,548	1,535	1,545		4		4		1,548				44	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		06/01/2013	SCHEDULED REDEMPTION		28	28	27	27		1		1		28				1	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		06/01/2013	SCHEDULED REDEMPTION		140	140	138	137		3		3		140				5	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		06/01/2013	SCHEDULED REDEMPTION		57	57	56	57						57				2	07/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		06/01/2013	SCHEDULED REDEMPTION		237	237	235	237						237				7	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		06/01/2013	SCHEDULED REDEMPTION		241	241	232	230		10		10		241				8	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		06/01/2013	SCHEDULED REDEMPTION		328	328	316	318		10		10		328				10	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		06/01/2013	SCHEDULED REDEMPTION		3,452	3,452	3,329	3,278		173		173		3,452				114	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		06/01/2013	SCHEDULED REDEMPTION		208	208	215	211		(3)		(3)		208				5	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		06/01/2013	SCHEDULED REDEMPTION		959	959	968	962		(3)		(3)		959				36	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		06/01/2013	SCHEDULED REDEMPTION		66	66	65	65		1		1		66				2	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		06/01/2013	SCHEDULED REDEMPTION		50	50	48	49		1		1		50				2	10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		06/01/2013	SCHEDULED REDEMPTION		7	7	7	7						7					11/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		06/01/2013	SCHEDULED REDEMPTION		93	93	92	98		(6)		(6)		93				3	12/01/2029	1
31384B-WX-0	FED NATL MTG ASSOC #519162		06/01/2013	SCHEDULED REDEMPTION		123	123	121	121		2		2		123				4	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		06/01/2013	SCHEDULED REDEMPTION		14	14	14	14		1		1		14				1	10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		06/01/2013	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39				1	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		06/01/2013	SCHEDULED REDEMPTION		10	10	10	10						10					11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		06/01/2013	SCHEDULED REDEMPTION		245	245	251	248		(3)		(3)		245				7	12/01/2014	1
31384K-HL-3	FED NATL MTG ASSOC #525935		06/01/2013	SCHEDULED REDEMPTION		217	217	218	218		(2)		(2)		217				8	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		06/01/2013	SCHEDULED REDEMPTION		4	4	5	5		(1)		(1)		4					05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		06/01/2013	SCHEDULED REDEMPTION		410	410	414	412		(1)		(1)		410				16	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		06/01/2013	SCHEDULED REDEMPTION		117	117	116	117						117				3	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		06/01/2013	SCHEDULED REDEMPTION		577	577	580	579		(2)		(2)		577				22	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		06/01/2013	SCHEDULED REDEMPTION		539	539	541	540		(1)		(1)		539				20	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		06/01/2013	SCHEDULED REDEMPTION		57	57	57	57		1		1		57				2	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		06/01/2013	SCHEDULED REDEMPTION		549	549	554	552		(3)		(3)		549				21	07/01/2015	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		06/01/2013	SCHEDULED REDEMPTION		8	8	8	8						8					03/01/2015	1
31384R-KE-0	FED NATL MTG ASSOC #531393		06/01/2013	SCHEDULED REDEMPTION		627	627	643	638		(11)		(11)		627				21	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		06/01/2013	SCHEDULED REDEMPTION		30	30	30	30						30				1	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		06/01/2013	SCHEDULED REDEMPTION		51	51	50	50						51				2	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		06/01/2013	SCHEDULED REDEMPTION		21	21	22	22						21				1	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		05/01/2013	SCHEDULED REDEMPTION		19,471	19,471	19,806	19,629		(158)		(158)		19,471				557	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		06/01/2013	SCHEDULED REDEMPTION		6	6	7	7						6					06/01/2030	1
31384T-SC-2	FED NATL MTG ASSOC #533415		06/01/2013	SCHEDULED REDEMPTION		75	75	76	76						75				3	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		06/01/2013	SCHEDULED REDEMPTION		21	21	22	21						21				1	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		06/01/2013	SCHEDULED REDEMPTION		605	605	617	611		(6)		(6)		605				21	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2013	SCHEDULED REDEMPTION		1,993	1,993	2,012	2,003		(10)		(10)		1,993				74	07/01/2015	1
31384V-LK-6	FED NATL MTG ASSOC #535030		06/01/2013	SCHEDULED REDEMPTION		338	338	352	381		(43)		(43)		338				12	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		06/01/2013	SCHEDULED REDEMPTION		15	15	15	16		(2)		(2)		15				1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		06/01/2013	SCHEDULED REDEMPTION		651	651	676	725		(74)		(74)		651				26	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		06/01/2013	SCHEDULED REDEMPTION		462	462	480	510		(48)		(48)		462				18	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		06/01/2013	SCHEDULED REDEMPTION		253	253	262	282		(29)		(29)		253				10	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		06/01/2013	SCHEDULED REDEMPTION		198	198	210	226		(28)		(28)		198				8	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		06/01/2013	SCHEDULED REDEMPTION		609	609	602	601		8		8		609				19	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		06/01/2013	SCHEDULED REDEMPTION		254	254	263	283		(29)		(29)		254				10	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		06/01/2013	SCHEDULED REDEMPTION		123	123	130	137		(15)		(15)		123				5	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		06/01/2013	SCHEDULED REDEMPTION		154	154	157	156		(2)		(2)		154				5	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2013	SCHEDULED REDEMPTION		8,663	8,663	8,814	8,752		(88)		(88)		8,663				289	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2013	SCHEDULED REDEMPTION		380	380	390	387		(7)		(7)		380				12	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		06/01/2013	SCHEDULED REDEMPTION		249	249	260	283		(34)		(34)		249				8	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		06/01/2013	SCHEDULED REDEMPTION		485	485	492	501		(16)		(16)		485				16	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		06/01/2013	SCHEDULED REDEMPTION		1,129	1,129	1,145	1,170		(41)		(41)		1,129				39	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2013	SCHEDULED REDEMPTION		2,828	2,828	2,873	2,859		(31)		(31)		2,828				88	04/01/2016	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)
31384W-KT-6	FED NATL MTG ASSOC #535906		06/01/2013	SCHEDULED REDEMPTION		15	15	15	16		(2)		(2)		15				1	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		06/01/2013	SCHEDULED REDEMPTION		401	401	400	399		2		2		401				13	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		06/01/2013	SCHEDULED REDEMPTION		539	539	567	580		(40)		(40)		539				15	05/01/2031	1
31384W-LN-8	FED NATL MTG ASSOC #535933		06/01/2013	SCHEDULED REDEMPTION		546	546	618	619		(73)		(73)		546				17	05/01/2031	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2013	SCHEDULED REDEMPTION		31	31	31	31						31				1	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		06/01/2013	SCHEDULED REDEMPTION		254	254	259	255		(1)		(1)		254				9	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		06/01/2013	SCHEDULED REDEMPTION		50	50	52	57		(7)		(7)		50				2	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		06/01/2013	SCHEDULED REDEMPTION		19,479	19,479	19,957	20,593		(1,113)		(1,113)		19,479				729	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		06/01/2013	SCHEDULED REDEMPTION		4,365	4,365	4,533	4,797		(432)		(432)		4,365				174	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		06/01/2013	SCHEDULED REDEMPTION		177	177	179	178		(1)		(1)		177				7	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		06/01/2013	SCHEDULED REDEMPTION		2,547	2,547	2,645	2,856		(309)		(309)		2,547				99	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		06/01/2013	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	05/01/2030	1
31385A-LE-5	FED NATL MTG ASSOC #538625		06/01/2013	SCHEDULED REDEMPTION		15	15	15	17		(2)		(2)		15				1	06/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2013	SCHEDULED REDEMPTION		35	35	36	39		(4)		(4)		35				1	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		06/01/2013	SCHEDULED REDEMPTION		7,490	7,490	7,863	7,630		(140)		(140)		7,490				211	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		06/01/2013	SCHEDULED REDEMPTION		526	526	553	537		(10)		(10)		526				15	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		06/01/2013	SCHEDULED REDEMPTION		1,251	1,251	1,275	1,264		(14)		(14)		1,251				44	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		06/01/2013	SCHEDULED REDEMPTION		5	5	5	5		(1)		(1)		5					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		06/01/2013	SCHEDULED REDEMPTION		910	910	927	924		(14)		(14)		910				32	06/01/2015	1
31385E-BT-5	FED NATL MTG ASSOC #541950		04/01/2013	SCHEDULED REDEMPTION		7,691	7,691	7,986	8,641		(950)		(950)		7,691				205	07/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		06/01/2013	SCHEDULED REDEMPTION		2	2	3	3						2					07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		06/01/2013	SCHEDULED REDEMPTION		88	88	93	101		(13)		(13)		88				4	06/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		05/01/2013	SCHEDULED REDEMPTION		4,527	4,527	4,614	4,600		(73)		(73)		4,527				137	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		06/01/2013	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		06/01/2013	SCHEDULED REDEMPTION		775	775	790	784		(10)		(10)		775				27	08/01/2015	1
31385H-S3-7	FED NATL MTG ASSOC #545138		06/01/2013	SCHEDULED REDEMPTION		540	540	554	577		(36)		(36)		540				18	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		06/01/2013	SCHEDULED REDEMPTION		279	279	283	289		(10)		(10)		279				10	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		06/01/2013	SCHEDULED REDEMPTION		1,185	1,185	1,232	1,211		(27)		(27)		1,185				33	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		06/01/2013	SCHEDULED REDEMPTION		253	253	259	267		(14)		(14)		253				8	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2013	SCHEDULED REDEMPTION		13,243	13,243	13,862	13,555		(312)		(312)		13,243				374	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		06/01/2013	SCHEDULED REDEMPTION		2,638	2,638	2,706	2,823		(186)		(186)		2,638				85	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		06/01/2013	SCHEDULED REDEMPTION		1,024	1,024	1,045	1,040		(16)		(16)		1,024				31	07/01/2032	1
31385J-LM-8	FED NATL MTG ASSOC #545832		06/01/2013	SCHEDULED REDEMPTION		344	344	361	351		(7)		(7)		344				10	08/01/2017	1
31385J-NG-9	FED NATL MTG ASSOC #545891		06/01/2013	SCHEDULED REDEMPTION		56	56	57	57		(2)		(2)		56				2	07/01/2032	1
31385J-U7-1	FED NATL MTG ASSOC #546106		06/01/2013	SCHEDULED REDEMPTION		113	113	117	120		(7)		(7)		113				4	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		06/01/2013	SCHEDULED REDEMPTION		1,364	1,364	1,386	1,370		(6)		(6)		1,364				36	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		06/01/2013	SCHEDULED REDEMPTION		171	171	174	172		(1)		(1)		171				6	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		06/01/2013	SCHEDULED REDEMPTION		142	142	145	144		(2)		(2)		142				5	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		06/01/2013	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17				1	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2013	SCHEDULED REDEMPTION		19	19	20	20						19				1	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		06/01/2013	SCHEDULED REDEMPTION		641	641	654	649		(8)		(8)		641				23	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		06/01/2013	SCHEDULED REDEMPTION		5	5	5	6						5					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		06/01/2013	SCHEDULED REDEMPTION		21	21	21	23		(2)		(2)		21				1	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		06/01/2013	SCHEDULED REDEMPTION		6,546	6,546	6,798	7,121		(574)		(574)		6,546				262	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		06/01/2013	SCHEDULED REDEMPTION		30	30	31	34		(3)		(3)		30				1	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2013	SCHEDULED REDEMPTION		102	102	106	110		(9)		(9)		102				4	08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		06/01/2013	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		06/01/2013	SCHEDULED REDEMPTION		101	101	104	108		(7)		(7)		101				4	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2013	SCHEDULED REDEMPTION		7,032	7,032	7,388	7,456		(423)		(423)		7,032				228	11/01/2029	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		06/01/2013	SCHEDULED REDEMPTION		72	72	76	81		(9)		(9)		72				3	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		06/01/2013	SCHEDULED REDEMPTION		31	31	32	35		(4)		(4)		31				1	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		06/01/2013	SCHEDULED REDEMPTION		418	418	434	425		(7)		(7)		418				13	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		06/01/2013	SCHEDULED REDEMPTION		523	523	534	530		(6)		(6)		523				19	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		06/01/2013	SCHEDULED REDEMPTION		46	46	48	52		(6)		(6)		46				2	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		06/01/2013	SCHEDULED REDEMPTION		138	138	144	150		(11)		(11)		138				5	08/01/2030	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)
31385R-3Y-4	FED NATL MTG ASSOC #550815		06/01/2013	SCHEDULED REDEMPTION		590	590	600	598		(8)		(8)		590				20	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		06/01/2013	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				2	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		06/01/2013	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		06/01/2013	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		06/01/2013	SCHEDULED REDEMPTION		64	64	67	70		(6)		(6)		64				2	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		06/01/2013	SCHEDULED REDEMPTION		57	57	59	62		(5)		(5)		57				2	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		06/01/2013	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13				1	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		06/01/2013	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					11/01/2030	1
31385W-SX-8	FED NATL MTG ASSOC #555034		06/01/2013	SCHEDULED REDEMPTION		27,921	27,921	29,310	28,460		(539)		(539)		27,921				797	09/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		06/01/2013	SCHEDULED REDEMPTION		15,085	15,085	15,829	15,437		(352)		(352)		15,085				430	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		06/01/2013	SCHEDULED REDEMPTION		17,367	17,367	18,231	17,731		(364)		(364)		17,367				494	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		06/01/2013	SCHEDULED REDEMPTION		3,667	3,667	3,850	3,757		(89)		(89)		3,667				104	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		06/01/2013	SCHEDULED REDEMPTION		892	892	928	913		(22)		(22)		892				25	03/01/2018	1
31385X-BX-4	FED NATL MTG ASSOC #555454		06/01/2013	SCHEDULED REDEMPTION		3,342	3,342	3,508	3,405		(62)		(62)		3,342				95	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		06/01/2013	SCHEDULED REDEMPTION		6,824	6,824	7,019	7,054		(230)		(230)		6,824				220	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		06/01/2013	SCHEDULED REDEMPTION		144	144	143	143						144				4	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2013	SCHEDULED REDEMPTION		54	54	54	55						54				2	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		06/01/2013	SCHEDULED REDEMPTION		23	23	23	23						23				1	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		06/01/2013	SCHEDULED REDEMPTION		844	844	859	852		(7)		(7)		844				28	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		06/01/2013	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		06/01/2013	SCHEDULED REDEMPTION		9	9	9	9						9					09/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2013	SCHEDULED REDEMPTION		22	22	22	22						22				1	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		06/01/2013	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		06/01/2013	SCHEDULED REDEMPTION		407	407	417	414		(7)		(7)		407				13	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2013	SCHEDULED REDEMPTION		2,137	2,137	2,178	2,167		(30)		(30)		2,137				76	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2013	SCHEDULED REDEMPTION		2,685	2,685	2,737	2,713		(28)		(28)		2,685				95	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2013	SCHEDULED REDEMPTION		739	739	758	754		(15)		(15)		739				24	01/01/2016	1
31386E-CL-0	FED NATL MTG ASSOC #560875		06/01/2013	SCHEDULED REDEMPTION		56	56	54	55		1		1		56				2	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		06/01/2013	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		06/01/2013	SCHEDULED REDEMPTION		76	76	78	80		(4)		(4)		76				3	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		06/01/2013	SCHEDULED REDEMPTION		16	16	17	17						16				1	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		06/01/2013	SCHEDULED REDEMPTION		16,506	16,506	16,826	16,699		(193)		(193)		16,506				489	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		06/01/2013	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		06/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		06/01/2013	SCHEDULED REDEMPTION		48	48	49	50		(2)		(2)		48				2	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		06/01/2013	SCHEDULED REDEMPTION		160	160	163	161		(1)		(1)		160				5	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		06/01/2013	SCHEDULED REDEMPTION		9,055	9,055	9,472	9,496		(441)		(441)		9,055				293	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		06/01/2013	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		06/01/2013	SCHEDULED REDEMPTION		109	109	111	112		(3)		(3)		109				4	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		06/01/2013	SCHEDULED REDEMPTION		1,101	1,101	1,129	1,121		(20)		(20)		1,101				36	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		06/01/2013	SCHEDULED REDEMPTION		100	100	102	101		(1)		(1)		100				3	12/01/2015	1
31386J-UN-5	FED NATL MTG ASSOC #564989		06/01/2013	SCHEDULED REDEMPTION		3,259	3,259	3,315	3,283		(25)		(25)		3,259				110	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2013	SCHEDULED REDEMPTION		149	149	153	152		(3)		(3)		149				5	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		06/01/2013	SCHEDULED REDEMPTION		35	35	35	35						35				1	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		06/01/2013	SCHEDULED REDEMPTION		1,394	1,394	1,416	1,405		(11)		(11)		1,394				43	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		06/01/2013	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		06/01/2013	SCHEDULED REDEMPTION		2,451	2,451	2,431	2,441		10		10		2,451				69	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		06/01/2013	SCHEDULED REDEMPTION		8	8	9	8						8					01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		06/01/2013	SCHEDULED REDEMPTION		16	16	16	16						16				1	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		06/01/2013	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	01/01/2031	1
31386P-CX-9	FED NATL MTG ASSOC #568986		06/01/2013	SCHEDULED REDEMPTION		2,848	2,848	2,903	2,873		(26)		(26)		2,848				101	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		06/01/2013	SCHEDULED REDEMPTION		3,726	3,726	3,785	3,755		(29)		(29)		3,726				114	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2013	SCHEDULED REDEMPTION		70	70	73	72		(2)		(2)		70				2	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		06/01/2013	SCHEDULED REDEMPTION		371	371	385	391		(21)		(21)		371				14	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		06/01/2013	SCHEDULED REDEMPTION		802	802	816	808		(6)		(6)		802				27	03/01/2016	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2013	SCHEDULED REDEMPTION		200	200	204	203		(3)		(3)		200				7	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		06/01/2013	SCHEDULED REDEMPTION		45	45	46	48		(3)		(3)		45				2	03/01/2031	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)
31386Q-XU-0	FED NATL MTG ASSOC #570491		06/01/2013	SCHEDULED REDEMPTION		668	668	681	676		(7)		(7)		668				24	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		06/01/2013	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		06/01/2013	SCHEDULED REDEMPTION		5	5	6	6		(1)		(1)		5					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		06/01/2013	SCHEDULED REDEMPTION		246	246	244	245		1		1		246				7	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		06/01/2013	SCHEDULED REDEMPTION		435	435	431	432		2		2		435				12	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		06/01/2013	SCHEDULED REDEMPTION		91	91	94	101		(11)		(11)		91				3	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		06/01/2013	SCHEDULED REDEMPTION		2,486	2,486	2,529	2,516		(30)		(30)		2,486				82	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		06/01/2013	SCHEDULED REDEMPTION		3,071	3,071	3,124	3,097		(26)		(26)		3,071				106	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		06/01/2013	SCHEDULED REDEMPTION		335	335	344	341		(6)		(6)		335				11	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		06/01/2013	SCHEDULED REDEMPTION		291	291	296	296		(5)		(5)		291				10	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		06/01/2013	SCHEDULED REDEMPTION		230	230	223	223		7		7		230				6	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		06/01/2013	SCHEDULED REDEMPTION		235	235	233	234		1		1		235				6	04/01/2016	1
31386U-VR-0	FED NATL MTG ASSOC #574024		06/01/2013	SCHEDULED REDEMPTION		282	282	296	288		(7)		(7)		282				8	05/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2013	SCHEDULED REDEMPTION		1,440	1,440	1,470	1,458		(19)		(19)		1,440				48	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		06/01/2013	SCHEDULED REDEMPTION		1,905	1,905	1,954	1,931		(26)		(26)		1,905				63	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		06/01/2013	SCHEDULED REDEMPTION		208	208	202	203		5		5		208				6	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		06/01/2013	SCHEDULED REDEMPTION		1,697	1,697	1,643	1,628		69		69		1,697				48	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		06/01/2013	SCHEDULED REDEMPTION		956	956	927	930		26		26		956				29	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		04/01/2013	SCHEDULED REDEMPTION		1,060	1,060	1,029	1,034		26		26		1,060				21	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		06/01/2013	SCHEDULED REDEMPTION		57	57	56	56		1		1		57				2	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		06/01/2013	SCHEDULED REDEMPTION		2,903	2,903	3,000	2,950		(47)		(47)		2,903				75	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2013	SCHEDULED REDEMPTION		15,921	15,921	16,533	16,962		(1,041)		(1,041)		15,921				636	05/01/2031	1
31387D-MB-2	FED NATL MTG ASSOC #580954		06/01/2013	SCHEDULED REDEMPTION		760	760	797	772		(13)		(13)		760				21	05/01/2016	1
31387E-FB-8	FED NATL MTG ASSOC #581662		06/01/2013	SCHEDULED REDEMPTION		429	429	441	458		(30)		(30)		429				15	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		06/01/2013	SCHEDULED REDEMPTION		9,605	9,605	10,083	9,810		(205)		(205)		9,605				277	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		06/01/2013	SCHEDULED REDEMPTION		159	159	167	168		(9)		(9)		159				5	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		06/01/2013	SCHEDULED REDEMPTION		306	306	317	325		(19)		(19)		306				12	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		06/01/2013	SCHEDULED REDEMPTION		47	47	47	47						47				1	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		06/01/2013	SCHEDULED REDEMPTION		555	555	570	565		(10)		(10)		555				18	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		06/01/2013	SCHEDULED REDEMPTION		51	51	52	54		(3)		(3)		51				2	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		06/01/2013	SCHEDULED REDEMPTION		626	626	636	635		(9)		(9)		626				19	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		06/01/2013	SCHEDULED REDEMPTION		913	913	928	925		(11)		(11)		913				28	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		06/01/2013	SCHEDULED REDEMPTION		98	98	100	101		(3)		(3)		98				3	06/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		06/01/2013	SCHEDULED REDEMPTION		11,087	11,087	11,103	11,112		(25)		(25)		11,087				322	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		06/01/2013	SCHEDULED REDEMPTION		892	892	913	934		(42)		(42)		892				33	08/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		06/01/2013	SCHEDULED REDEMPTION		1,259	1,259	1,279	1,272		(12)		(12)		1,259				36	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		06/01/2013	SCHEDULED REDEMPTION		10,599	10,599	10,750	10,904		(305)		(305)		10,599				312	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		06/01/2013	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		06/01/2013	SCHEDULED REDEMPTION		221	221	214	210		11		11		221				6	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		06/01/2013	SCHEDULED REDEMPTION		753	753	754	755		(2)		(2)		753				23	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		06/01/2013	SCHEDULED REDEMPTION		78	78	80	82		(4)		(4)		78				3	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		06/01/2013	SCHEDULED REDEMPTION		67	67	69	68		(1)		(1)		67				2	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		06/01/2013	SCHEDULED REDEMPTION		496	496	504	502		(5)		(5)		496				15	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		06/01/2013	SCHEDULED REDEMPTION		1,236	1,236	1,256	1,249		(13)		(13)		1,236				39	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		06/01/2013	SCHEDULED REDEMPTION		2,751	2,751	2,794	2,781		(31)		(31)		2,751				88	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		06/01/2013	SCHEDULED REDEMPTION		683	683	694	691		(7)		(7)		683				21	09/01/2016	1
31387X-RV-9	FED NATL MTG ASSOC #597300		06/01/2013	SCHEDULED REDEMPTION		231	231	239	242		(11)		(11)		231				7	09/01/2031	1
31387X-UC-7	FED NATL MTG ASSOC #597379		06/01/2013	SCHEDULED REDEMPTION		346	346	363	352		(6)		(6)		346				10	09/01/2016	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		06/01/2013	SCHEDULED REDEMPTION		613	613	643	626		(13)		(13)		613				17	10/01/2016	1
31388B-X3-1	FED NATL MTG ASSOC #600198		06/01/2013	SCHEDULED REDEMPTION		182	182	180	180		2		2		182				6	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		06/01/2013	SCHEDULED REDEMPTION		3	3	3	2						3					08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		06/01/2013	SCHEDULED REDEMPTION		239	239	239	239						239				7	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		06/01/2013	SCHEDULED REDEMPTION		201	201	201	201						201				6	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		06/01/2013	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		06/01/2013	SCHEDULED REDEMPTION		1,344	1,344	1,365	1,358		(15)		(15)		1,344				42	09/01/2016	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)
31388D-YD-4	FED NATL MTG ASSOC #602008		06/01/2013	SCHEDULED REDEMPTION		64	64	66	71		(7)		(7)		64				2	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		06/01/2013	SCHEDULED REDEMPTION		51	51	51	51		(1)		(1)		51				2	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		06/01/2013	SCHEDULED REDEMPTION		364	364	378	390		(27)		(27)		364				14	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		06/01/2013	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		06/01/2013	SCHEDULED REDEMPTION		1,132	1,132	1,158	1,183		(51)		(51)		1,132				42	11/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		06/01/2013	SCHEDULED REDEMPTION		1,294	1,294	1,314	1,303		(9)		(9)		1,294				40	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		06/01/2013	SCHEDULED REDEMPTION		525	525	552	546		(22)		(22)		525				17	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		06/01/2013	SCHEDULED REDEMPTION		454	454	464	472		(18)		(18)		454				16	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		06/01/2013	SCHEDULED REDEMPTION		5,363	5,363	5,630	5,484		(121)		(121)		5,363				157	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		06/01/2013	SCHEDULED REDEMPTION		397	397	393	394		3		3		397				12	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		06/01/2013	SCHEDULED REDEMPTION		46	46	47	48		(1)		(1)		46				2	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		06/01/2013	SCHEDULED REDEMPTION		662	662	673	669		(7)		(7)		662				21	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2013	SCHEDULED REDEMPTION		118	118	125	133		(15)		(15)		118				5	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		06/01/2013	SCHEDULED REDEMPTION		160	160	162	164		(4)		(4)		160				6	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		06/01/2013	SCHEDULED REDEMPTION		41	41	42	43		(2)		(2)		41				2	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		06/01/2013	SCHEDULED REDEMPTION		189	189	192	195		(6)		(6)		189				7	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		06/01/2013	SCHEDULED REDEMPTION		115	115	118	122		(7)		(7)		115				4	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		06/01/2013	SCHEDULED REDEMPTION		663	663	691	709		(46)		(46)		663				20	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		06/01/2013	SCHEDULED REDEMPTION		148	148	151	155		(7)		(7)		148				5	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		06/01/2013	SCHEDULED REDEMPTION		6,461	6,461	6,783	6,606		(145)		(145)		6,461				180	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		06/01/2013	SCHEDULED REDEMPTION		681	681	709	697		(16)		(16)		681				19	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		06/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		06/01/2013	SCHEDULED REDEMPTION		199	199	205	208		(9)		(9)		199				7	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		06/01/2013	SCHEDULED REDEMPTION		75	75	75	75						75				2	12/01/2031	1
31388Y-QL-4	FED NATL MTG ASSOC #618475		06/01/2013	SCHEDULED REDEMPTION		225	225	232	228		(3)		(3)		225				6	12/01/2016	1
31388Y-NY-4	FED NATL MTG ASSOC #618807		06/01/2013	SCHEDULED REDEMPTION		918	918	964	959		(41)		(41)		918				27	09/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		06/01/2013	SCHEDULED REDEMPTION		63	63	64	64		(2)		(2)		63				2	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		06/01/2013	SCHEDULED REDEMPTION		2,182	2,182	2,263	2,261		(79)		(79)		2,182				71	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		06/01/2013	SCHEDULED REDEMPTION		357	357	372	374		(17)		(17)		357				11	09/01/2031	1
31389G-NH-9	FED NATL MTG ASSOC #625092		06/01/2013	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	01/01/2032	1
31389H-NE-4	FED NATL MTG ASSOC #625989		06/01/2013	SCHEDULED REDEMPTION		250	250	262	255		(5)		(5)		250				7	01/01/2017	1
31389H-NK-0	FED NATL MTG ASSOC #625994		06/01/2013	SCHEDULED REDEMPTION		136	136	139	137		(1)		(1)		136				3	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		06/01/2013	SCHEDULED REDEMPTION		11	11	11	12		(2)		(2)		11					06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		06/01/2013	SCHEDULED REDEMPTION		308	308	324	321		(14)		(14)		308				9	06/01/2032	1
31389J-ZC-1	FED NATL MTG ASSOC #627239		06/01/2013	SCHEDULED REDEMPTION		691	691	726	722		(30)		(30)		691				20	08/01/2017	1
31389K-L3-3	FED NATL MTG ASSOC #627746		06/01/2013	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		06/01/2013	SCHEDULED REDEMPTION		29	29	29	29						29				1	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		06/01/2013	SCHEDULED REDEMPTION		62	62	65	66		(4)		(4)		62				2	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		06/01/2013	SCHEDULED REDEMPTION		3,390	3,390	3,384	3,382		8		8		3,390				110	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		06/01/2013	SCHEDULED REDEMPTION		13	13	13	13						13					03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		06/01/2013	SCHEDULED REDEMPTION		5,941	5,941	5,946	5,947		(6)		(6)		5,941				162	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		06/01/2013	SCHEDULED REDEMPTION		192	192	199	197		(5)		(5)		192				6	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		06/01/2013	SCHEDULED REDEMPTION		197	197	197	197						197				6	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		06/01/2013	SCHEDULED REDEMPTION		317	317	321	322		(6)		(6)		317				11	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		06/01/2013	SCHEDULED REDEMPTION		396	396	404	410		(14)		(14)		396				14	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		06/01/2013	SCHEDULED REDEMPTION		1,645	1,645	1,713	1,784		(139)		(139)		1,645				57	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		06/01/2013	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		06/01/2013	SCHEDULED REDEMPTION		110	110	116	115		(5)		(5)		110				3	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		06/01/2013	SCHEDULED REDEMPTION		18,669	18,669	19,595	19,397		(728)		(728)		18,669				606	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		06/01/2013	SCHEDULED REDEMPTION		27,841	27,841	28,677	28,228		(387)		(387)		27,841				747	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		06/01/2013	SCHEDULED REDEMPTION		221	221	219	219		3		3		221				7	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		06/01/2013	SCHEDULED REDEMPTION		93	93	96	96		(3)		(3)		93				3	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		06/01/2013	SCHEDULED REDEMPTION		837	837	834	834		3		3		837				23	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		06/01/2013	SCHEDULED REDEMPTION		2,341	2,341	2,433	2,417		(75)		(75)		2,341				76	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		06/01/2013	SCHEDULED REDEMPTION		196	196	204	207		(11)		(11)		196				6	06/01/2032	1
31389W-3G-8	FED NATL MTG ASSOC #638099		06/01/2013	SCHEDULED REDEMPTION		2,140	2,140	2,246	2,165		(25)		(25)		2,140				61	04/01/2017	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		06/01/2013	SCHEDULED REDEMPTION		18,212	18,212	18,696	18,340		(128)		(128)		18,212				450	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		06/01/2013	SCHEDULED REDEMPTION		951	951	939	937		14		14		951				31	08/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389Y-S5-1	FED NATL MTG ASSOC #639640		06/01/2013	SCHEDULED REDEMPTION		157	157	165	161		(4)		(4)		157				4	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		06/01/2013	SCHEDULED REDEMPTION		1,000	1,000	1,034	1,034		(34)		(34)		1,000				27	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		06/01/2013	SCHEDULED REDEMPTION		3,033	3,033	3,155	3,101		(68)		(68)		3,033				86	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		06/01/2013	SCHEDULED REDEMPTION		155	155	163	160		(5)		(5)		155				4	08/01/2032	1
31390E-S7-8	FED NATL MTG ASSOC #644142		06/01/2013	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					05/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		06/01/2013	SCHEDULED REDEMPTION		192	192	190	190		2		2		192				6	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		06/01/2013	SCHEDULED REDEMPTION		5,086	5,086	5,267	5,279		(194)		(194)		5,086				165	06/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		06/01/2013	SCHEDULED REDEMPTION		1,401	1,401	1,386	1,390		11		11		1,401				38	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		06/01/2013	SCHEDULED REDEMPTION		106	106	105	104		1		1		106				3	01/01/2033	1
31390J-D9-9	FED NATL MTG ASSOC #647328		06/01/2013	SCHEDULED REDEMPTION		94	94	104	100		(6)		(6)		94				3	07/01/2032	1
31390J-EY-3	FED NATL MTG ASSOC #647351		06/01/2013	SCHEDULED REDEMPTION		14	14	15	15						14					08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		06/01/2013	SCHEDULED REDEMPTION		9,115	9,115	9,124	9,121		(6)		(6)		9,115				296	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		06/01/2013	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		06/01/2013	SCHEDULED REDEMPTION		113	113	119	118		(5)		(5)		113				3	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		06/01/2013	SCHEDULED REDEMPTION		1,359	1,359	1,360	1,360		(1)		(1)		1,359				39	07/01/2032	1
31390L-2A-3	FED NATL MTG ASSOC #649769		06/01/2013	SCHEDULED REDEMPTION		475	475	499	483		(8)		(8)		475				13	06/01/2017	1
31390L-5L-6	FED NATL MTG ASSOC #649851		06/01/2013	SCHEDULED REDEMPTION		42	42	43	45		(3)		(3)		42				1	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		06/01/2013	SCHEDULED REDEMPTION		134	134	140	140		(7)		(7)		134				4	09/01/2032	1
31390M-ST-2	FED NATL MTG ASSOC #650430		06/01/2013	SCHEDULED REDEMPTION		644	644	676	654		(10)		(10)		644				18	08/01/2017	1
31390N-CG-5	FED NATL MTG ASSOC #650871		06/01/2013	SCHEDULED REDEMPTION		177	177	184	189		(12)		(12)		177				6	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		06/01/2013	SCHEDULED REDEMPTION		2,965	2,965	2,934	2,937		28		28		2,965				81	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		06/01/2013	SCHEDULED REDEMPTION		46	46	46	46						46				1	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		06/01/2013	SCHEDULED REDEMPTION		1,677	1,677	1,741	1,727		(50)		(50)		1,677				54	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		06/01/2013	SCHEDULED REDEMPTION		2,980	2,980	3,093	3,082		(102)		(102)		2,980				97	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		06/01/2013	SCHEDULED REDEMPTION		190	190	189	188		3		3		190				6	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		06/01/2013	SCHEDULED REDEMPTION		9	9	10	10						9					08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		06/01/2013	SCHEDULED REDEMPTION		26	26	25	26						26				1	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		06/01/2013	SCHEDULED REDEMPTION		212	212	221	226		(14)		(14)		212				7	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		06/01/2013	SCHEDULED REDEMPTION		1,010	1,010	1,048	1,058		(48)		(48)		1,010				28	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		06/01/2013	SCHEDULED REDEMPTION		198	198	208	212		(14)		(14)		198				6	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		06/01/2013	SCHEDULED REDEMPTION		305	305	302	302		3		3		305				9	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2013	SCHEDULED REDEMPTION		115	115	119	118		(3)		(3)		115				4	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		06/01/2013	SCHEDULED REDEMPTION		381	381	396	401		(20)		(20)		381				13	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		06/01/2013	SCHEDULED REDEMPTION		1,714	1,714	1,783	1,752		(38)		(38)		1,714				49	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		06/01/2013	SCHEDULED REDEMPTION		9	9	8	8						9					09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		06/01/2013	SCHEDULED REDEMPTION		1,178	1,178	1,198	1,194		(16)		(16)		1,178				37	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2013	SCHEDULED REDEMPTION		2,716	2,716	2,862	2,848		(132)		(132)		2,716				82	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		06/01/2013	SCHEDULED REDEMPTION		4,056	4,056	4,158	4,160		(103)		(103)		4,056				110	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		06/01/2013	SCHEDULED REDEMPTION		7,219	7,219	7,477	7,477		(258)		(258)		7,219				224	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2013	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		06/01/2013	SCHEDULED REDEMPTION		260	260	274	276		(16)		(16)		260				8	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		06/01/2013	SCHEDULED REDEMPTION		137	137	137	137						137				4	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		06/01/2013	SCHEDULED REDEMPTION		248	248	247	247		1		1		248				8	09/01/2032	1
31390Y-X8-6	FED NATL MTG ASSOC #660503		06/01/2013	SCHEDULED REDEMPTION		153	153	161	154		(1)		(1)		153				4	06/01/2014	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		06/01/2013	SCHEDULED REDEMPTION		511	511	535	535		(24)		(24)		511				15	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		06/01/2013	SCHEDULED REDEMPTION		49	49	52	53		(4)		(4)		49				2	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		06/01/2013	SCHEDULED REDEMPTION		49	49	51	53		(4)		(4)		49				2	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		06/01/2013	SCHEDULED REDEMPTION		493	493	495	494		(2)		(2)		493				15	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		06/01/2013	SCHEDULED REDEMPTION		86,387	86,387	87,799	87,053		(666)		(666)		86,387				2,197	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		06/01/2013	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17				1	09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		06/01/2013	SCHEDULED REDEMPTION		118	118	124	132		(14)		(14)		118				4	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		06/01/2013	SCHEDULED REDEMPTION		232	232	244	245		(13)		(13)		232				7	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		06/01/2013	SCHEDULED REDEMPTION		246	246	245	245		1		1		246				8	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		06/01/2013	SCHEDULED REDEMPTION		10,567	10,567	10,557	10,555		11		11		10,567				343	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2013	SCHEDULED REDEMPTION		66	66	69	68		(2)		(2)		66				2	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		06/01/2013	SCHEDULED REDEMPTION		226	226	237	241		(15)		(15)		226				7	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		06/01/2013	SCHEDULED REDEMPTION		22	22	24	25		(3)		(3)		22				1	11/01/2032	1
31391K-BF-3	FED NATL MTG ASSOC #668838		06/01/2013	SCHEDULED REDEMPTION		2,735	2,735	2,871	2,765		(30)		(30)		2,735				77	08/01/2017	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)
31391K-TA-5	FED NATL MTG ASSOC #669345		06/01/2013	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		06/01/2013	SCHEDULED REDEMPTION		493	493	506	499		(6)		(6)		493				11	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		06/01/2013	SCHEDULED REDEMPTION		1,529	1,529	1,593	1,620		(92)		(92)		1,529				50	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		06/01/2013	SCHEDULED REDEMPTION		4,892	4,892	4,913	4,915		(23)		(23)		4,892				158	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		06/01/2013	SCHEDULED REDEMPTION		7,628	7,628	7,543	7,512		116		116		7,628				247	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		06/01/2013	SCHEDULED REDEMPTION		21,731	21,731	22,519	22,479		(748)		(748)		21,731				705	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		06/01/2013	SCHEDULED REDEMPTION		3,926	3,926	4,030	3,970		(44)		(44)		3,926				94	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		06/01/2013	SCHEDULED REDEMPTION		10,568	10,568	10,700	10,629		(61)		(61)		10,568				250	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		06/01/2013	SCHEDULED REDEMPTION		247	247	244	244		3		3		247				8	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		06/01/2013	SCHEDULED REDEMPTION		818	818	815	814		4		4		818				23	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		06/01/2013	SCHEDULED REDEMPTION		10,645	10,645	10,568	10,600		46		46		10,645				258	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		06/01/2013	SCHEDULED REDEMPTION		663	663	680	670		(7)		(7)		663				15	03/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		06/01/2013	SCHEDULED REDEMPTION		36,259	36,259	35,562	35,966		293		293		36,259				687	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		06/01/2013	SCHEDULED REDEMPTION		63	63	63	63						63				2	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		06/01/2013	SCHEDULED REDEMPTION		16,109	16,109	15,992	16,038		71		71		16,109				395	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		06/01/2013	SCHEDULED REDEMPTION		19,562	19,562	19,758	19,632		(70)		(70)		19,562				399	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		06/01/2013	SCHEDULED REDEMPTION		412	412	409	410		2		2		412				11	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		06/01/2013	SCHEDULED REDEMPTION		163	163	169	171		(8)		(8)		163				5	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		06/01/2013	SCHEDULED REDEMPTION		114	114	116	116		(2)		(2)		114				4	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		06/01/2013	SCHEDULED REDEMPTION		270	270	277	275		(5)		(5)		270				6	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		06/01/2013	SCHEDULED REDEMPTION		1,909	1,909	1,960	1,932		(23)		(23)		1,909				45	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		06/01/2013	SCHEDULED REDEMPTION		1,835	1,835	1,921	1,964		(129)		(129)		1,835				56	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		06/01/2013	SCHEDULED REDEMPTION		11,934	11,934	11,922	11,922		12		12		11,934				358	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		06/01/2013	SCHEDULED REDEMPTION		752	752	772	760		(9)		(9)		752				17	04/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		06/01/2013	SCHEDULED REDEMPTION		430	430	425	424		6		6		430				13	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		06/01/2013	SCHEDULED REDEMPTION		246	246	257	266		(20)		(20)		246				8	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		06/01/2013	SCHEDULED REDEMPTION		157	157	163	164		(7)		(7)		157				5	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		06/01/2013	SCHEDULED REDEMPTION		194	194	199	197		(3)		(3)		194				5	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		06/01/2013	SCHEDULED REDEMPTION		568	568	594	594		(26)		(26)		568				17	04/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		06/01/2013	SCHEDULED REDEMPTION		6,053	6,053	6,114	6,076		(23)		(23)		6,053				132	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		06/01/2013	SCHEDULED REDEMPTION		1,640	1,640	1,717	1,707		(66)		(66)		1,640				50	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		06/01/2013	SCHEDULED REDEMPTION		92	92	91	91		2		2		92				3	09/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		06/01/2013	SCHEDULED REDEMPTION		54,613	54,613	54,417	54,488		124		124		54,613				1,328	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2013	SCHEDULED REDEMPTION		10,151	10,151	9,994	10,013		138		138		10,151				289	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		06/01/2013	SCHEDULED REDEMPTION		5,592	5,592	5,640	5,614		(22)		(22)		5,592				119	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		06/01/2013	SCHEDULED REDEMPTION		9,559	9,559	10,035	9,785		(226)		(226)		9,559				268	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		06/01/2013	SCHEDULED REDEMPTION		3,765	3,765	3,953	3,851		(86)		(86)		3,765				107	05/01/2018	1
31402D-BT-6	FED NATL MTG ASSOC #725550		06/01/2013	SCHEDULED REDEMPTION		1,757	1,757	1,787	1,768		(11)		(11)		1,757				42	05/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		06/01/2013	SCHEDULED REDEMPTION		2,884	2,884	2,961	2,917		(33)		(33)		2,884				69	07/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		06/01/2013	SCHEDULED REDEMPTION		42,163	42,163	41,405	41,746		417		417		42,163				981	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		06/01/2013	SCHEDULED REDEMPTION		146,533	146,533	144,884	145,608		925		925		146,533				3,642	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		06/01/2013	SCHEDULED REDEMPTION		3,802	3,802	3,835	3,818		(16)		(16)		3,802				85	02/01/2019	1
31402K-YP-3	FED NATL MTG ASSOC #731618		06/01/2013	SCHEDULED REDEMPTION		2,293	2,293	2,401	2,422		(128)		(128)		2,293				70	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		06/01/2013	SCHEDULED REDEMPTION		35,101	35,101	36,746	37,479		(2,378)		(2,378)		35,101				1,104	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		06/01/2013	SCHEDULED REDEMPTION		31,263	31,263	32,380	32,722		(1,459)		(1,459)		31,263				1,015	10/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		06/01/2013	SCHEDULED REDEMPTION		10,349	10,349	10,453	10,387		(38)		(38)		10,349				222	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		06/01/2013	SCHEDULED REDEMPTION		113	113	118	117		(5)		(5)		113				3	08/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		06/01/2013	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		06/01/2013	SCHEDULED REDEMPTION		979	979	1,005	990		(11)		(11)		979				22	08/01/2018	1
31402R-SU-4	FED NATL MTG ASSOC #735931		06/01/2013	SCHEDULED REDEMPTION		725	725	744	736		(11)		(11)		725				17	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		06/01/2013	SCHEDULED REDEMPTION		60	60	62	65		(5)		(5)		60				2	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		06/01/2013	SCHEDULED REDEMPTION		3,438	3,438	3,473	3,450		(12)		(12)		3,438				75	10/01/2018	1
31402U-RA-2	FED NATL MTG ASSOC #738581		06/01/2013	SCHEDULED REDEMPTION		471	471	488	492		(21)		(21)		471				14	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		06/01/2013	SCHEDULED REDEMPTION		203	203	201	200		3		3		203				6	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		06/01/2013	SCHEDULED REDEMPTION		26	26	26	26						26				1	09/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		06/01/2013	SCHEDULED REDEMPTION		6,631	6,631	6,618	6,615		16		16		6,631				193	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		06/01/2013	SCHEDULED REDEMPTION		15,272	15,272	15,425	15,330		(58)		(58)		15,272				297	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		06/01/2013	SCHEDULED REDEMPTION		719	719	752	772		(54)		(54)		719				22	09/01/2033	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)
31402X-AK-2	FED NATL MTG ASSOC #740810		06/01/2013	SCHEDULED REDEMPTION		561	561	576	568		(7)		(7)		561				13	09/01/2018	1
31402X-2A-3	FED NATL MTG ASSOC #741569		06/01/2013	SCHEDULED REDEMPTION		13,196	13,196	13,881	13,680		(484)		(484)		13,196				429	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		06/01/2013	SCHEDULED REDEMPTION		1,694	1,694	1,773	1,742		(48)		(48)		1,694				52	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		06/01/2013	SCHEDULED REDEMPTION		162	162	167	171		(9)		(9)		162				5	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		06/01/2013	SCHEDULED REDEMPTION		4,426	4,426	4,417	4,417		9		9		4,426				143	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		06/01/2013	SCHEDULED REDEMPTION		9,730	9,730	10,077	10,123		(393)		(393)		9,730				315	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		06/01/2013	SCHEDULED REDEMPTION		8	8	9	9						8					10/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		06/01/2013	SCHEDULED REDEMPTION		1,272	1,272	1,279	1,278		(6)		(6)		1,272				39	05/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		06/01/2013	SCHEDULED REDEMPTION		8,859	8,859	9,082	9,025		(166)		(166)		8,859				273	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		06/01/2013	SCHEDULED REDEMPTION		70,393	70,393	72,161	71,683		(1,290)		(1,290)		70,393				2,181	10/01/2036	1
31403D-4E-6	FED NATL MTG ASSOC #746121		06/01/2013	SCHEDULED REDEMPTION		197,971	197,971	205,225	204,488		(6,517)		(6,517)		197,971				4,549	04/01/2023	1
31403F-K5-2	FED NATL MTG ASSOC #747416		06/01/2013	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		06/01/2013	SCHEDULED REDEMPTION		811	811	840	837		(26)		(26)		811				26	10/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		06/01/2013	SCHEDULED REDEMPTION		367	367	367	366		1		1		367				12	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		06/01/2013	SCHEDULED REDEMPTION		384	384	397	396		(13)		(13)		384				12	12/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		06/01/2013	SCHEDULED REDEMPTION		3,141	3,141	3,196	3,174		(32)		(32)		3,141				77	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		06/01/2013	SCHEDULED REDEMPTION		587	587	616	602		(15)		(15)		587				17	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		06/01/2013	SCHEDULED REDEMPTION		639	639	671	680		(41)		(41)		639				20	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		06/01/2013	SCHEDULED REDEMPTION		3,182	3,182	3,228	3,204		(22)		(22)		3,182				68	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		06/01/2013	SCHEDULED REDEMPTION		713	713	724	730		(17)		(17)		713				22	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		06/01/2013	SCHEDULED REDEMPTION		2,422	2,422	2,509	2,506		(84)		(84)		2,422				76	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		06/01/2013	SCHEDULED REDEMPTION		453	453	454	454						453				14	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		06/01/2013	SCHEDULED REDEMPTION		29	29	30	29		(1)		(1)		29				1	01/01/2034	1
31403L-GK-1	FED NATL MTG ASSOC #751802		06/01/2013	SCHEDULED REDEMPTION		90	90	95	97		(7)		(7)		90				3	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		06/01/2013	SCHEDULED REDEMPTION		942	942	979	983		(41)		(41)		942				28	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		06/01/2013	SCHEDULED REDEMPTION		6,409	6,409	6,638	6,723		(314)		(314)		6,409				207	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		06/01/2013	SCHEDULED REDEMPTION		2,908	2,908	2,937	2,918		(10)		(10)		2,908				61	12/01/2018	1
31403M-W6-2	FED NATL MTG ASSOC #753169		06/01/2013	SCHEDULED REDEMPTION		167	167	165	164		3		3		167				5	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		06/01/2013	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		06/01/2013	SCHEDULED REDEMPTION		9,458	9,458	9,552	9,495		(37)		(37)		9,458				203	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		06/01/2013	SCHEDULED REDEMPTION		35	35	35	35						35				1	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		06/01/2013	SCHEDULED REDEMPTION		2,084	2,084	2,121	2,105		(20)		(20)		2,084				49	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		06/01/2013	SCHEDULED REDEMPTION		113	113	112	111		2		2		113				3	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		06/01/2013	SCHEDULED REDEMPTION		10,156	10,156	10,519	10,646		(490)		(490)		10,156				276	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		06/01/2013	SCHEDULED REDEMPTION		1,292	1,292	1,337	1,333		(41)		(41)		1,292				41	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		06/01/2013	SCHEDULED REDEMPTION		5,523	5,523	5,619	5,571		(48)		(48)		5,523				124	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		06/01/2013	SCHEDULED REDEMPTION		10,307	10,307	10,486	10,382		(75)		(75)		10,307				254	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		06/01/2013	SCHEDULED REDEMPTION		2,547	2,547	2,632	2,592		(45)		(45)		2,547				67	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		06/01/2013	SCHEDULED REDEMPTION		872	872	885	878		(6)		(6)		872				18	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		06/01/2013	SCHEDULED REDEMPTION		1,111	1,111	1,048	1,086		25		25		1,111				21	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		06/01/2013	SCHEDULED REDEMPTION		558	558	573	564		(6)		(6)		558				13	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		06/01/2013	SCHEDULED REDEMPTION		3,519	3,519	3,320	3,438		81		81		3,519				64	05/01/2019	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		06/01/2013	SCHEDULED REDEMPTION		95	95	98	97		(2)		(2)		95				2	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		06/01/2013	SCHEDULED REDEMPTION		1,387	1,387	1,437	1,412		(25)		(25)		1,387				43	10/01/2032	1
31404B-T7-7	FED NATL MTG ASSOC #763874		06/01/2013	SCHEDULED REDEMPTION		619	619	642	645		(25)		(25)		619				19	02/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		06/01/2013	SCHEDULED REDEMPTION		1,147	1,147	1,177	1,156		(9)		(9)		1,147				27	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		06/01/2013	SCHEDULED REDEMPTION		1,640	1,640	1,669	1,656		(15)		(15)		1,640				39	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		06/01/2013	SCHEDULED REDEMPTION		1,043	1,043	1,078	1,064		(21)		(21)		1,043				27	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		06/01/2013	SCHEDULED REDEMPTION		84	84	86	86		(2)		(2)		84				3	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		06/01/2013	SCHEDULED REDEMPTION		346	346	358	358		(13)		(13)		346				11	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		06/01/2013	SCHEDULED REDEMPTION		225	225	223	222		3		3		225				7	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		06/01/2013	SCHEDULED REDEMPTION		118	118	124	127		(10)		(10)		118				4	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		06/01/2013	SCHEDULED REDEMPTION		9,587	9,587	9,810	9,903		(316)		(316)		9,587				311	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		06/01/2013	SCHEDULED REDEMPTION		2,211	2,211	2,315	2,348		(138)		(138)		2,211				71	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		06/01/2013	SCHEDULED REDEMPTION		512	512	513	513		(1)		(1)		512				16	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		06/01/2013	SCHEDULED REDEMPTION		359	359	367	372		(12)		(12)		359				11	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		06/01/2013	SCHEDULED REDEMPTION		303	303	314	319		(16)		(16)		303				9	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		06/01/2013	SCHEDULED REDEMPTION		382	382	394	398		(16)		(16)		382				12	03/01/2034	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)
31404F-6Z-1	FED NATL MTG ASSOC #767788		06/01/2013	SCHEDULED REDEMPTION		526	526	544	534		(8)		(8)		526				14	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		06/01/2013	SCHEDULED REDEMPTION		2,867	2,867	2,917	2,892		(25)		(25)		2,867				68	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		06/01/2013	SCHEDULED REDEMPTION		6,558	6,558	6,885	6,606		(48)		(48)		6,558				186	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		06/01/2013	SCHEDULED REDEMPTION		53	53	53	53						53				2	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		06/01/2013	SCHEDULED REDEMPTION		81	81	85	84		(3)		(3)		81				3	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		06/01/2013	SCHEDULED REDEMPTION		149	149	150	149		(1)		(1)		149				5	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		06/01/2013	SCHEDULED REDEMPTION		9,252	9,252	9,497	9,334		(83)		(83)		9,252				219	11/01/2017	1
31404J-T5-4	FED NATL MTG ASSOC #770172		06/01/2013	SCHEDULED REDEMPTION		217	217	226	233		(16)		(16)		217				7	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		06/01/2013	SCHEDULED REDEMPTION		19	19	19	19						19				1	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		06/01/2013	SCHEDULED REDEMPTION		3,563	3,563	3,668	3,620		(58)		(58)		3,563				82	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		06/01/2013	SCHEDULED REDEMPTION		28	28	30	30		(2)		(2)		28				1	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		06/01/2013	SCHEDULED REDEMPTION		19,312	19,312	18,571	18,959		353		353		19,312				457	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		06/01/2013	SCHEDULED REDEMPTION		164	164	168	166		(2)		(2)		164				4	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		06/01/2013	SCHEDULED REDEMPTION		244	244	256	248		(4)		(4)		244				7	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		06/01/2013	SCHEDULED REDEMPTION		21	21	21	21		1		1		21				1	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		06/01/2013	SCHEDULED REDEMPTION		1,427	1,427	1,469	1,471		(43)		(43)		1,427				44	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		06/01/2013	SCHEDULED REDEMPTION		93,026	93,026	91,689	92,208		818		818		93,026				2,150	04/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		06/01/2013	SCHEDULED REDEMPTION		103	103	107	108		(4)		(4)		103				3	04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		06/01/2013	SCHEDULED REDEMPTION		847	847	884	894		(47)		(47)		847				27	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		06/01/2013	SCHEDULED REDEMPTION		412	412	407	406		6		6		412				13	03/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		06/01/2013	SCHEDULED REDEMPTION		3,994	3,994	3,952	3,972		22		22		3,994				93	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		06/01/2013	SCHEDULED REDEMPTION		8,594	8,594	8,108	8,399		196		196		8,594				156	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		06/01/2013	SCHEDULED REDEMPTION		1,651	1,651	1,707	1,700		(48)		(48)		1,651				54	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		06/01/2013	SCHEDULED REDEMPTION		61	61	61	61						61				2	06/01/2031	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		06/01/2013	SCHEDULED REDEMPTION		220	220	229	230		(10)		(10)		220				7	06/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		06/01/2013	SCHEDULED REDEMPTION		340	340	338	338		2		2		340				10	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		06/01/2013	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		06/01/2013	SCHEDULED REDEMPTION		4,197	4,197	4,406	4,347		(150)		(150)		4,197				119	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		06/01/2013	SCHEDULED REDEMPTION		135	135	140	141		(5)		(5)		135				4	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		06/01/2013	SCHEDULED REDEMPTION		86	86	88	88		(3)		(3)		86				3	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		06/01/2013	SCHEDULED REDEMPTION		7,476	7,476	7,741	7,650		(174)		(174)		7,476				209	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		06/01/2013	SCHEDULED REDEMPTION		33,660	33,660	33,286	33,274		386		386		33,660				1,093	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		06/01/2013	SCHEDULED REDEMPTION		18,891	18,891	19,717	19,694		(803)		(803)		18,891				539	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		06/01/2013	SCHEDULED REDEMPTION		10,107	10,107	10,411	10,318		(211)		(211)		10,107				279	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		06/01/2013	SCHEDULED REDEMPTION		60	60	62	63		(2)		(2)		60				2	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		06/01/2013	SCHEDULED REDEMPTION		242	242	250	253		(11)		(11)		242				7	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		06/01/2013	SCHEDULED REDEMPTION		131,335	131,335	132,008	131,727		(392)		(392)		131,335				4,263	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		06/01/2013	SCHEDULED REDEMPTION		20,869	20,869	21,556	21,158		(289)		(289)		20,869				610	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		06/01/2013	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		06/01/2013	SCHEDULED REDEMPTION		2,933	2,933	3,034	3,017		(84)		(84)		2,933				80	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		06/01/2013	SCHEDULED REDEMPTION		94	94	96	96		(1)		(1)		94				3	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		06/01/2013	SCHEDULED REDEMPTION		340	340	352	347		(7)		(7)		340				10	09/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		06/01/2013	SCHEDULED REDEMPTION		231	231	238	235		(4)		(4)		231				5	10/01/2019	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		06/01/2013	SCHEDULED REDEMPTION		5,509	5,509	5,605	5,558		(50)		(50)		5,509				132	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		06/01/2013	SCHEDULED REDEMPTION		5,502	5,502	5,597	5,540		(38)		(38)		5,502				135	10/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		06/01/2013	SCHEDULED REDEMPTION		663	663	675	668		(4)		(4)		663				16	11/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		06/01/2013	SCHEDULED REDEMPTION		282	282	288	286		(5)		(5)		282				9	11/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		06/01/2013	SCHEDULED REDEMPTION		520	520	539	542		(22)		(22)		520				16	11/01/2034	1
31406G-BS-7	FED NATL MTG ASSOC #809249		06/01/2013	SCHEDULED REDEMPTION		778	778	801	798		(19)		(19)		778				22	01/01/2035	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		06/01/2013	SCHEDULED REDEMPTION		115,636	115,636	118,229	118,222		(2,586)		(2,586)		115,636				3,349	07/01/2036	1
31406R-TW-5	FED NATL MTG ASSOC #817865		06/01/2013	SCHEDULED REDEMPTION		4,425	4,425	4,587	4,565		(141)		(141)		4,425				105	12/01/2021	1
31406S-TE-3	FED NATL MTG ASSOC #818749		06/01/2013	SCHEDULED REDEMPTION		79,434	79,434	79,841	79,767		(333)		(333)		79,434				2,486	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		05/01/2013	SCHEDULED REDEMPTION		3,193	3,193	3,312	3,342		(149)		(149)		3,193				86	03/01/2035	1
31406U-B4-9	FED NATL MTG ASSOC #820059		06/01/2013	SCHEDULED REDEMPTION		198	198	205	202		(4)		(4)		198				6	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		06/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2035	1
31406X-E9-9	FED NATL MTG ASSOC #822860		06/01/2013	SCHEDULED REDEMPTION		4,328	4,328	4,406	4,372		(44)		(44)		4,328				114	05/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		06/01/2013	SCHEDULED REDEMPTION		95,400	95,400	98,267	98,438		(3,038)		(3,038)		95,400				2,860	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		06/01/2013	SCHEDULED REDEMPTION		2,719	2,719	2,665	2,696		23		23		2,719				63	07/01/2035	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)
31407C-XD-4	FED NATL MTG ASSOC #826976		06/01/2013	SCHEDULED REDEMPTION		7,805	7,805	7,999	8,072		(267)		(267)		7,805				233	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		06/01/2013	SCHEDULED REDEMPTION		72	72	74	75		(3)		(3)		72				2	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		06/01/2013	SCHEDULED REDEMPTION		6,239	6,239	6,456	6,430		(191)		(191)		6,239				180	06/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		06/01/2013	SCHEDULED REDEMPTION		446	446	458	453		(7)		(7)		446				11	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		06/01/2013	SCHEDULED REDEMPTION		8,047	8,047	8,280	8,231		(184)		(184)		8,047				224	12/01/2035	1
31407J-PL-0	FED NATL MTG ASSOC #832127		06/01/2013	SCHEDULED REDEMPTION		141	141	144	143		(2)		(2)		141				4	07/01/2035	1
31407J-XC-1	FED NATL MTG ASSOC #832375		06/01/2013	SCHEDULED REDEMPTION		1,518	1,518	1,574	1,578		(60)		(60)		1,518				36	08/01/2020	1
31407L-DD-6	FED NATL MTG ASSOC #833600		06/01/2013	SCHEDULED REDEMPTION		2,751	2,751	2,821	2,811		(59)		(59)		2,751				88	11/01/2035	1
31407M-TX-3	FED NATL MTG ASSOC #834966		06/01/2013	SCHEDULED REDEMPTION		2,678	2,678	2,738	2,737		(59)		(59)		2,678				93	07/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		06/01/2013	SCHEDULED REDEMPTION		857	857	880	870		(13)		(13)		857				20	08/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		06/01/2013	SCHEDULED REDEMPTION		31,047	31,047	31,814	31,578		(532)		(532)		31,047				778	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		06/01/2013	SCHEDULED REDEMPTION		9,537	9,537	9,793	9,651		(114)		(114)		9,537				225	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		06/01/2013	SCHEDULED REDEMPTION		8,647	8,647	8,290	8,443		204		204		8,647				201	02/01/2021	1
31407R-QM-9	FED NATL MTG ASSOC #838460		06/01/2013	SCHEDULED REDEMPTION		2,961	2,961	3,068	3,032		(71)		(71)		2,961				84	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		06/01/2013	SCHEDULED REDEMPTION		855	855	881	870		(15)		(15)		855				25	11/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		06/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		06/01/2013	SCHEDULED REDEMPTION		339	339	348	344		(5)		(5)		339				8	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		06/01/2013	SCHEDULED REDEMPTION		453	453	465	460		(7)		(7)		453				11	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		06/01/2013	SCHEDULED REDEMPTION		433	433	435	434		(2)		(2)		433				13	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		06/01/2013	SCHEDULED REDEMPTION		10,232	10,232	9,519	9,935		297		297		10,232				240	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		06/01/2013	SCHEDULED REDEMPTION		18,682	18,682	18,816	18,720		(38)		(38)		18,682				513	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		06/01/2013	SCHEDULED REDEMPTION		1,484	1,484	1,524	1,507		(23)		(23)		1,484				35	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		06/01/2013	SCHEDULED REDEMPTION		3,358	3,358	3,448	3,411		(52)		(52)		3,358				83	12/01/2020	1
31408A-J9-2	FED NATL MTG ASSOC #845488		06/01/2013	SCHEDULED REDEMPTION		5,542	5,542	5,745	5,743		(200)		(200)		5,542				134	06/01/2021	1
31408B-QF-8	FED NATL MTG ASSOC #846554		06/01/2013	SCHEDULED REDEMPTION		378	378	386	387		(9)		(9)		378				12	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		06/01/2013	SCHEDULED REDEMPTION		276	276	283	280		(4)		(4)		276				6	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		06/01/2013	SCHEDULED REDEMPTION		3,993	3,993	4,082	4,131		(139)		(139)		3,993				126	01/01/2036	1
31408F-QB-8	FED NATL MTG ASSOC #850150		06/01/2013	SCHEDULED REDEMPTION		326	326	335	330		(4)		(4)		326				8	12/01/2020	1
31408F-3K-3	FED NATL MTG ASSOC #850502		06/01/2013	SCHEDULED REDEMPTION		8,078	8,078	8,295	8,191		(112)		(112)		8,078				200	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		06/01/2013	SCHEDULED REDEMPTION		713	713	730	728		(15)		(15)		713				22	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		06/01/2013	SCHEDULED REDEMPTION		258	258	259	259		(1)		(1)		258				8	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		06/01/2013	SCHEDULED REDEMPTION		1,059	1,059	1,088	1,079		(19)		(19)		1,059				25	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		06/01/2013	SCHEDULED REDEMPTION		2,901	2,901	2,916	2,911		(10)		(10)		2,901				91	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		06/01/2013	SCHEDULED REDEMPTION		6,544	6,544	6,274	6,375		169		169		6,544				155	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		06/01/2013	SCHEDULED REDEMPTION		587	587	590	590		(3)		(3)		587				18	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		06/01/2013	SCHEDULED REDEMPTION		13,698	13,698	12,744	13,288		410		410		13,698				288	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		06/01/2013	SCHEDULED REDEMPTION		3,496	3,496	3,451	3,466		29		29		3,496				99	05/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		06/01/2013	SCHEDULED REDEMPTION		126	126	127	127		(1)		(1)		126				4	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		06/01/2013	SCHEDULED REDEMPTION		7,308	7,308	6,984	7,148		160		160		7,308				191	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		06/01/2013	SCHEDULED REDEMPTION		573	573	576	576		(3)		(3)		573				18	04/01/2036	1
31409G-XH-4	FED NATL MTG ASSOC #871080		06/01/2013	SCHEDULED REDEMPTION		3,868	3,868	4,010	4,020		(152)		(152)		3,868				83	11/01/2021	1
31409G-YG-5	FED NATL MTG ASSOC #871111		06/01/2013	SCHEDULED REDEMPTION		145,612	145,612	146,943	146,475		(862)		(862)		145,612				4,234	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		06/01/2013	SCHEDULED REDEMPTION		766	766	783	784		(18)		(18)		766				23	05/01/2036	1
31409T-RY-6	FED NATL MTG ASSOC #878103		06/01/2013	SCHEDULED REDEMPTION		33,488	33,488	34,265	34,075		(587)		(587)		33,488				780	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		06/01/2013	SCHEDULED REDEMPTION		214	214	215	215		(1)		(1)		214				7	02/01/2036	1
31409V-GJ-6	FED NATL MTG ASSOC #879601		06/01/2013	SCHEDULED REDEMPTION		10,260	10,260	10,647	10,592		(332)		(332)		10,260				253	03/01/2021	1
31409V-2C-6	FED NATL MTG ASSOC #880171		06/01/2013	SCHEDULED REDEMPTION		5,432	5,432	5,362	5,382		50		50		5,432				154	02/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		06/01/2013	SCHEDULED REDEMPTION		560	560	552	555		4		4		560				15	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		06/01/2013	SCHEDULED REDEMPTION		593	593	608	611		(18)		(18)		593				18	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		06/01/2013	SCHEDULED REDEMPTION		7,701	7,701	7,359	7,542		159		159		7,701				211	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		06/01/2013	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				2	04/01/2036	1
31410A-EC-6	FED NATL MTG ASSOC #883131		06/01/2013	SCHEDULED REDEMPTION		285	285	295	295		(10)		(10)		285				7	03/01/2021	1
31410C-X3-1	FED NATL MTG ASSOC #885498		06/01/2013	SCHEDULED REDEMPTION		10,230	10,230	10,605	10,583		(353)		(353)		10,230				250	06/01/2021	1
31410D-BG-4	FED NATL MTG ASSOC #885739		06/01/2013	SCHEDULED REDEMPTION		403	403	413	412		(9)		(9)		403				12	06/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		06/01/2013	SCHEDULED REDEMPTION		16,266	16,266	16,674	16,588		(323)		(323)		16,266				435	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		06/01/2013	SCHEDULED REDEMPTION		7,070	7,070	7,229	7,288		(218)		(218)		7,070				207	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		06/01/2013	SCHEDULED REDEMPTION		13,934	13,934	14,284	14,171		(236)		(236)		13,934				452	07/01/2036	1
31410G-EH-2	FED NATL MTG ASSOC #888536		06/01/2013	SCHEDULED REDEMPTION		15,387	15,387	15,950	15,887		(501)		(501)		15,387				347	07/01/2022	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)
31410G-N8-2	FED NATL MTG ASSOC #888815		06/01/2013	SCHEDULED REDEMPTION		6,686	6,686	6,931	6,891		(205)		(205)		6,686				143	11/01/2022	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		06/01/2013	SCHEDULED REDEMPTION		37,618	37,618	38,997	38,897		(1,278)		(1,278)		37,618				885	03/01/2023	1
31410K-KL-7	FED NATL MTG ASSOC #889599		06/01/2013	SCHEDULED REDEMPTION		8,685	8,685	9,004	8,970		(284)		(284)		8,685				206	03/01/2023	1
31410M-VA-5	FED NATL MTG ASSOC #891709		06/01/2013	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		06/01/2013	SCHEDULED REDEMPTION		4,035	4,035	4,137	4,083		(48)		(48)		4,035				122	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		06/01/2013	SCHEDULED REDEMPTION		7,601	7,601	7,792	7,726		(125)		(125)		7,601				235	09/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		06/01/2013	SCHEDULED REDEMPTION		10,009	10,009	10,260	10,241		(233)		(233)		10,009				323	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		06/01/2013	SCHEDULED REDEMPTION		4,191	4,191	4,296	4,266		(76)		(76)		4,191				126	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		06/01/2013	SCHEDULED REDEMPTION		331	331	340	337		(5)		(5)		331				10	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		06/01/2013	SCHEDULED REDEMPTION		1,100	1,100	1,125	1,128		(27)		(27)		1,100				38	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		06/01/2013	SCHEDULED REDEMPTION		8,442	8,442	8,517	8,501		(59)		(59)		8,442				257	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		06/01/2013	SCHEDULED REDEMPTION		18,593	18,593	19,060	18,895		(301)		(301)		18,593				577	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		06/01/2013	SCHEDULED REDEMPTION		28,890	28,890	29,615	29,344		(454)		(454)		28,890				880	09/01/2036	1
31410U-EU-2	FED NATL MTG ASSOC #897547		06/01/2013	SCHEDULED REDEMPTION		5,085	5,085	5,277	5,291		(206)		(206)		5,085				106	01/01/2022	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		06/01/2013	SCHEDULED REDEMPTION		12,144	12,144	12,458	12,428		(284)		(284)		12,144				269	02/01/2022	1
31410V-ZH-6	FED NATL MTG ASSOC #899044		06/01/2013	SCHEDULED REDEMPTION		31,653	31,653	32,847	32,745		(1,093)		(1,093)		31,653				760	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		06/01/2013	SCHEDULED REDEMPTION		45,473	45,473	46,651	46,566		(1,092)		(1,092)		45,473				1,014	05/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		06/01/2013	SCHEDULED REDEMPTION		69,462	69,462	72,007	72,053		(2,591)		(2,591)		69,462				1,711	04/01/2022	1
31410W-JM-1	FED NATL MTG ASSOC #899468		06/01/2013	SCHEDULED REDEMPTION		23,088	23,088	23,959	23,962		(874)		(874)		23,088				549	06/01/2022	1
31410W-S9-0	FED NATL MTG ASSOC #899744		06/01/2013	SCHEDULED REDEMPTION		25,862	25,862	24,163	25,070		791		791		25,862				591	07/01/2037	1
31410W-UP-1	FED NATL MTG ASSOC #899790		06/01/2013	SCHEDULED REDEMPTION		41,730	41,730	43,259	43,153		(1,423)		(1,423)		41,730				1,036	07/01/2022	1
31410W-XN-3	FED NATL MTG ASSOC #899885		06/01/2013	SCHEDULED REDEMPTION		19,773	19,773	19,983	19,921		(148)		(148)		19,773				481	11/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		06/01/2013	SCHEDULED REDEMPTION		307	307	315	315		(7)		(7)		307				9	10/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		06/01/2013	SCHEDULED REDEMPTION		10,029	10,029	10,281	10,248		(219)		(219)		10,029				273	09/01/2036	1
31410X-2T-2	FED NATL MTG ASSOC #900886		06/01/2013	SCHEDULED REDEMPTION		17,662	17,662	18,309	18,313		(651)		(651)		17,662				438	01/01/2022	1
31410X-5X-0	FED NATL MTG ASSOC #900962		06/01/2013	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2036	1
31410Y-R6-3	FED NATL MTG ASSOC #901509		06/01/2013	SCHEDULED REDEMPTION		442	442	459	456		(14)		(14)		442				11	12/01/2021	1
31411A-DF-9	FED NATL MTG ASSOC #902002		06/01/2013	SCHEDULED REDEMPTION		570	570	585	580		(10)		(10)		570				18	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		06/01/2013	SCHEDULED REDEMPTION		690	690	708	706		(15)		(15)		690				21	09/01/2036	1
31411B-DA-8	FED NATL MTG ASSOC #902897		06/01/2013	SCHEDULED REDEMPTION		11,012	11,012	11,415	11,339		(327)		(327)		11,012				239	12/01/2021	1
31411B-EB-5	FED NATL MTG ASSOC #902930		06/01/2013	SCHEDULED REDEMPTION		40,052	40,052	40,464	40,453		(401)		(401)		40,052				1,097	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		06/01/2013	SCHEDULED REDEMPTION		855	855	876	866		(11)		(11)		855				26	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		06/01/2013	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2036	1
31411D-B4-0	FED NATL MTG ASSOC #904659		06/01/2013	SCHEDULED REDEMPTION		12,093	12,093	12,536	12,442		(350)		(350)		12,093				298	11/01/2021	1
31411D-T4-1	FED NATL MTG ASSOC #905171		06/01/2013	SCHEDULED REDEMPTION		50,732	50,732	52,006	51,857		(1,125)		(1,125)		50,732				1,647	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		06/01/2013	SCHEDULED REDEMPTION		12,311	12,311	12,620	12,518		(207)		(207)		12,311				399	12/01/2036	1
31411E-ZR-1	FED NATL MTG ASSOC #906252		06/01/2013	SCHEDULED REDEMPTION		11,237	11,237	11,649	11,558		(320)		(320)		11,237				277	01/01/2022	1
31411E-3M-7	FED NATL MTG ASSOC #906304		06/01/2013	SCHEDULED REDEMPTION		626	626	650	648		(22)		(22)		626				15	01/01/2022	1
31411F-6K-5	FED NATL MTG ASSOC #907274		06/01/2013	SCHEDULED REDEMPTION		598	598	613	608		(10)		(10)		598				18	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		06/01/2013	SCHEDULED REDEMPTION		706	706	712	710		(4)		(4)		706				23	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		06/01/2013	SCHEDULED REDEMPTION		92,384	92,384	93,229	92,938		(554)		(554)		92,384				2,998	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		06/01/2013	SCHEDULED REDEMPTION		40,099	40,099	41,568	41,452		(1,353)		(1,353)		40,099				988	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		06/01/2013	SCHEDULED REDEMPTION		20,214	20,214	20,721	20,622		(408)		(408)		20,214				639	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		06/01/2013	SCHEDULED REDEMPTION		2,082	2,082	2,134	2,119		(38)		(38)		2,082				57	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		06/01/2013	SCHEDULED REDEMPTION		30,584	30,584	31,352	31,218		(634)		(634)		30,584				918	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		06/01/2013	SCHEDULED REDEMPTION		5,062	5,062	5,189	5,160		(98)		(98)		5,062				164	03/01/2037	1
31411L-ED-9	FED NATL MTG ASSOC #911032		06/01/2013	SCHEDULED REDEMPTION		7,059	7,059	7,317	7,290		(231)		(231)		7,059				173	07/01/2022	1
31411L-FG-1	FED NATL MTG ASSOC #911067		06/01/2013	SCHEDULED REDEMPTION		21,726	21,726	22,546	22,330		(604)		(604)		21,726				470	11/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		06/01/2013	SCHEDULED REDEMPTION		67,125	67,125	68,682	68,086		(961)		(961)		67,125				1,675	03/01/2037	1
31411N-ZU-4	FED NATL MTG ASSOC #912555		06/01/2013	SCHEDULED REDEMPTION		7,995	7,995	8,297	8,303		(308)		(308)		7,995				181	02/01/2022	1
31411R-AD-0	FED NATL MTG ASSOC #912704		06/01/2013	SCHEDULED REDEMPTION		103,788	103,788	106,196	105,469		(1,681)		(1,681)		103,788				2,358	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		06/01/2013	SCHEDULED REDEMPTION		19,681	19,681	20,402	20,273		(593)		(593)		19,681				477	03/01/2022	1
31411U-BJ-9	FED NATL MTG ASSOC #914541		06/01/2013	SCHEDULED REDEMPTION		8,341	8,341	8,646	8,621		(280)		(280)		8,341				179	04/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		06/01/2013	SCHEDULED REDEMPTION		19,776	19,776	20,500	20,627		(852)		(852)		19,776				435	04/01/2022	1
31411U-UH-2	FED NATL MTG ASSOC #915084		06/01/2013	SCHEDULED REDEMPTION		57,084	57,084	57,612	57,901		(817)		(817)		57,084				1,383	04/01/2037	1
31411U-ZW-4	FED NATL MTG ASSOC #915257		06/01/2013	SCHEDULED REDEMPTION		45,814	45,814	46,877	46,545		(732)		(732)		45,814				1,086	05/01/2037	1
31411V-P2-9	FED NATL MTG ASSOC #915841		06/01/2013	SCHEDULED REDEMPTION		3,111	3,111	3,225	3,204		(93)		(93)		3,111				74	03/01/2022	1
31411W-BT-3	FED NATL MTG ASSOC #916350		06/01/2013	SCHEDULED REDEMPTION		9,284	9,284	9,518	9,571		(287)		(287)		9,284				265	04/01/2037	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)
31411W-YF-8	FED NATL MTG ASSOC #917010		06/01/2013	SCHEDULED REDEMPTION		27,437	27,437	28,442	28,223		(785)		(785)		27,437				644	04/01/2022	1
31411X-MF-9	FED NATL MTG ASSOC #917558		06/01/2013	SCHEDULED REDEMPTION		210	210	216	216		(6)		(6)		210				6	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		06/01/2013	SCHEDULED REDEMPTION		20,696	20,696	20,887	20,847		(151)		(151)		20,696				617	05/01/2037	1
31411X-3K-9	FED NATL MTG ASSOC #918002		06/01/2013	SCHEDULED REDEMPTION		71,452	71,452	73,110	72,543		(1,091)		(1,091)		71,452				1,700	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		06/01/2013	SCHEDULED REDEMPTION		49,841	49,841	51,685	51,715		(1,874)		(1,874)		49,841				1,183	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		06/01/2013	SCHEDULED REDEMPTION		33,197	33,197	34,413	34,340		(1,143)		(1,143)		33,197				790	05/01/2022	1
31411Y-SB-0	FED NATL MTG ASSOC #918614		06/01/2013	SCHEDULED REDEMPTION		15,497	15,497	16,082	16,036		(539)		(539)		15,497				384	06/01/2022	1
31411Y-TV-5	FED NATL MTG ASSOC #918664		06/01/2013	SCHEDULED REDEMPTION		8,372	8,372	8,583	8,650		(277)		(277)		8,372				228	06/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		06/01/2013	SCHEDULED REDEMPTION		60	60	62	62		(2)		(2)		60				1	04/01/2022	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		06/01/2013	SCHEDULED REDEMPTION		22,113	22,113	22,947	22,981		(868)		(868)		22,113				544	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		06/01/2013	SCHEDULED REDEMPTION		24,637	24,637	25,540	25,581		(944)		(944)		24,637				564	04/01/2022	1
31412A-BG-8	FED NATL MTG ASSOC #919039		06/01/2013	SCHEDULED REDEMPTION		5,563	5,563	5,613	5,600		(37)		(37)		5,563				181	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		06/01/2013	SCHEDULED REDEMPTION		29,241	29,241	29,976	29,738		(497)		(497)		29,241				949	04/01/2037	1
31412A-UV-4	FED NATL MTG ASSOC #919596		06/01/2013	SCHEDULED REDEMPTION		7,127	7,127	7,388	7,388		(261)		(261)		7,127				160	07/01/2022	1
31412A-VY-7	FED NATL MTG ASSOC #919631		06/01/2013	SCHEDULED REDEMPTION		3,760	3,760	3,898	3,854		(94)		(94)		3,760				89	08/01/2022	1
31412A-V5-0	FED NATL MTG ASSOC #919636		06/01/2013	SCHEDULED REDEMPTION		21,354	21,354	22,136	22,015		(661)		(661)		21,354				486	09/01/2022	1
31412A-V6-8	FED NATL MTG ASSOC #919637		06/01/2013	SCHEDULED REDEMPTION		41,142	41,142	41,579	41,406		(264)		(264)		41,142				1,080	09/01/2037	1
31412B-KG-6	FED NATL MTG ASSOC #920195		06/01/2013	SCHEDULED REDEMPTION		10,742	10,742	11,135	11,122		(381)		(381)		10,742				241	12/01/2021	1
31412D-2D-9	FED NATL MTG ASSOC #922472		06/01/2013	SCHEDULED REDEMPTION		5,568	5,568	5,708	5,670		(102)		(102)		5,568				170	03/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		06/01/2013	SCHEDULED REDEMPTION		161	161	165	165		(4)		(4)		161				5	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		06/01/2013	SCHEDULED REDEMPTION		104,117	104,117	106,733	106,271		(2,154)		(2,154)		104,117				3,381	05/01/2037	1
31412G-LC-3	FED NATL MTG ASSOC #924723		06/01/2013	SCHEDULED REDEMPTION		5,791	5,791	6,003	5,949		(158)		(158)		5,791				137	05/01/2022	1
31412L-LE-8	FED NATL MTG ASSOC #928325		06/01/2013	SCHEDULED REDEMPTION		16,792	16,792	17,214	17,252		(459)		(459)		16,792				545	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		06/01/2013	SCHEDULED REDEMPTION		16,036	16,036	16,439	16,286		(251)		(251)		16,036				489	06/01/2037	1
31412L-SY-7	FED NATL MTG ASSOC #928535		06/01/2013	SCHEDULED REDEMPTION		4,243	4,243	4,398	4,427		(184)		(184)		4,243				100	07/01/2022	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		06/01/2013	SCHEDULED REDEMPTION		14,792	14,792	15,164	15,051		(259)		(259)		14,792				480	10/01/2037	1
31412M-XL-7	FED NATL MTG ASSOC #929583		06/01/2013	SCHEDULED REDEMPTION		10,658	10,658	11,049	10,998		(340)		(340)		10,658				257	06/01/2023	1
31412N-CL-8	FED NATL MTG ASSOC #929875		06/01/2013	SCHEDULED REDEMPTION		116,895	116,895	120,192	119,484		(2,589)		(2,589)		116,895				2,574	06/01/2023	1
31412N-FQ-4	FED NATL MTG ASSOC #929975		06/01/2013	SCHEDULED REDEMPTION		27,266	27,266	28,265	28,289		(1,023)		(1,023)		27,266				663	09/01/2023	1
31412N-G4-2	FED NATL MTG ASSOC #930019		06/01/2013	SCHEDULED REDEMPTION		6,063	6,063	6,285	6,322		(259)		(259)		6,063				150	10/01/2023	1
31412N-LF-1	FED NATL MTG ASSOC #930126		06/01/2013	SCHEDULED REDEMPTION		11,662	11,662	11,964	11,926		(264)		(264)		11,662				258	11/01/2023	1
31412N-LG-9	FED NATL MTG ASSOC #930127		06/01/2013	SCHEDULED REDEMPTION		27,092	27,092	28,085	28,006		(914)		(914)		27,092				659	11/01/2023	1
31412N-RS-7	FED NATL MTG ASSOC #930297		06/01/2013	SCHEDULED REDEMPTION		16,810	16,810	17,284	17,205		(395)		(395)		16,810				346	12/01/2023	1
31412N-W7-7	FED NATL MTG ASSOC #930470		06/01/2013	SCHEDULED REDEMPTION		30,201	30,201	31,340	31,322		(1,122)		(1,122)		30,201				693	01/01/2024	1
31412P-E4-9	FED NATL MTG ASSOC #930855		06/01/2013	SCHEDULED REDEMPTION		1,324	1,324	1,344	1,340		(15)		(15)		1,324				25	04/01/2024	1
31412P-KR-1	FED NATL MTG ASSOC #931004		06/01/2013	SCHEDULED REDEMPTION		5,641	5,641	5,727	5,706		(66)		(66)		5,641				105	04/01/2024	1
31412Q-BY-4	FED NATL MTG ASSOC #931655		06/01/2013	SCHEDULED REDEMPTION		40,027	40,027	40,637	40,491		(464)		(464)		40,027				750	07/01/2024	1
31412Q-DY-2	FED NATL MTG ASSOC #931719		06/01/2013	SCHEDULED REDEMPTION		4,434	4,434	4,501	4,485		(51)		(51)		4,434				84	08/01/2024	1
31412Q-EL-9	FED NATL MTG ASSOC #931739		06/01/2013	SCHEDULED REDEMPTION		3,513	3,513	3,567	3,555		(41)		(41)		3,513				66	08/01/2024	1
31412S-RH-0	FED NATL MTG ASSOC #933488		06/01/2013	SCHEDULED REDEMPTION		11,196	11,196	11,618	11,562		(366)		(366)		11,196				262	03/01/2023	1
31412S-6X-8	FED NATL MTG ASSOC #933886		06/01/2013	SCHEDULED REDEMPTION		235,712	235,712	242,360	241,179		(5,466)		(5,466)		235,712				5,143	04/01/2023	1
31412T-AQ-6	FED NATL MTG ASSOC #933915		06/01/2013	SCHEDULED REDEMPTION		14,368	14,368	14,740	14,683		(315)		(315)		14,368				311	06/01/2023	1
31412T-PN-7	FED NATL MTG ASSOC #934329		06/01/2013	SCHEDULED REDEMPTION		47,210	47,210	48,305	47,960		(750)		(750)		47,210				1,083	07/01/2038	1
31412T-UG-6	FED NATL MTG ASSOC #934483		06/01/2013	SCHEDULED REDEMPTION		31,876	31,876	33,044	32,939		(1,063)		(1,063)		31,876				759	10/01/2023	1
31412T-UZ-4	FED NATL MTG ASSOC #934500		06/01/2013	SCHEDULED REDEMPTION		16,681	16,681	17,292	17,240		(559)		(559)		16,681				394	10/01/2023	1
31412U-L8-1	FED NATL MTG ASSOC #935151		06/01/2013	SCHEDULED REDEMPTION		34,796	34,796	35,326	35,181		(385)		(385)		34,796				663	04/01/2024	1
31412U-N2-2	FED NATL MTG ASSOC #935209		06/01/2013	SCHEDULED REDEMPTION		1,794	1,794	1,860	1,851		(56)		(56)		1,794				42	04/01/2024	1
31412V-B6-4	FED NATL MTG ASSOC #935761		06/01/2013	SCHEDULED REDEMPTION		26,596	26,596	27,002	26,863		(266)		(266)		26,596				501	11/01/2024	1
31412W-PY-6	FED NATL MTG ASSOC #937039		06/01/2013	SCHEDULED REDEMPTION		8,065	8,065	8,361	8,286		(221)		(221)		8,065				177	04/01/2022	1
31412X-H8-0	FED NATL MTG ASSOC #937755		06/01/2013	SCHEDULED REDEMPTION		49,453	49,453	50,600	50,231		(778)		(778)		49,453				1,165	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		06/01/2013	SCHEDULED REDEMPTION		62,523	62,523	64,814	64,824		(2,302)		(2,302)		62,523				1,512	06/01/2022	1
31412X-JV-7	FED NATL MTG ASSOC #937776		06/01/2013	SCHEDULED REDEMPTION		11,348	11,348	11,633	11,727		(379)		(379)		11,348				332	06/01/2037	1
31412X-MT-8	FED NATL MTG ASSOC #937870		06/01/2013	SCHEDULED REDEMPTION		16,446	16,446	17,048	16,974		(529)		(529)		16,446				408	07/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		06/01/2013	SCHEDULED REDEMPTION		17,878	17,878	18,327	18,179		(301)		(301)		17,878				562	07/01/2037	1
31412X-XV-1	FED NATL MTG ASSOC #938192		06/01/2013	SCHEDULED REDEMPTION		18,920	18,920	19,613	19,538		(619)		(619)		18,920				435	07/01/2022	1
31412X-ZF-4	FED NATL MTG ASSOC #938242		06/01/2013	SCHEDULED REDEMPTION		62,661	62,661	64,284	64,134		(1,473)		(1,473)		62,661				1,358	07/01/2022	1
31412X-2U-7	FED NATL MTG ASSOC #938287		06/01/2013	SCHEDULED REDEMPTION		45,288	45,288	46,947	46,887		(1,599)		(1,599)		45,288				1,117	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		06/01/2013	SCHEDULED REDEMPTION		114	114	117	117		(3)		(3)		114				2	05/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31413A-3Y-7	FED NATL MTG ASSOC #940115		06/01/2013	SCHEDULED REDEMPTION		7,481	7,481	7,668	7,615		(134)		(134)		7,481				243	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		06/01/2013	SCHEDULED REDEMPTION		62,412	62,412	64,699	64,194		(1,781)		(1,781)		62,412				1,328	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		06/01/2013	SCHEDULED REDEMPTION		516	516	530	526		(10)		(10)		516				10	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		06/01/2013	SCHEDULED REDEMPTION		20,377	20,377	20,564	20,543		(166)		(166)		20,377				631	07/01/2037	1
31413C-SV-2	FED NATL MTG ASSOC #941632		06/01/2013	SCHEDULED REDEMPTION		5,080	5,080	5,271	5,303		(224)		(224)		5,080				121	06/01/2022	1
31413D-HK-6	FED NATL MTG ASSOC #942234		06/01/2013	SCHEDULED REDEMPTION		20,328	20,328	21,095	20,946		(618)		(618)		20,328				504	07/01/2022	1
31413F-MX-7	FED NATL MTG ASSOC #944174		06/01/2013	SCHEDULED REDEMPTION		170	170	174	173		(3)		(3)		170				5	06/01/2037	1
31413F-P8-9	FED NATL MTG ASSOC #944247		06/01/2013	SCHEDULED REDEMPTION		14,492	14,492	15,023	14,939		(447)		(447)		14,492				313	06/01/2022	1
31413F-S6-0	FED NATL MTG ASSOC #944341		06/01/2013	SCHEDULED REDEMPTION		6,150	6,150	6,304	6,259		(109)		(109)		6,150				199	06/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		06/01/2013	SCHEDULED REDEMPTION		42,910	42,910	43,987	43,794		(884)		(884)		42,910				1,300	08/01/2037	1
31413K-GS-4	FED NATL MTG ASSOC #947609		06/01/2013	SCHEDULED REDEMPTION		41,237	41,237	42,793	42,612		(1,375)		(1,375)		41,237				1,024	10/01/2022	1
31413M-HW-0	FED NATL MTG ASSOC #949445		06/01/2013	SCHEDULED REDEMPTION		28,082	28,082	29,142	28,947		(864)		(864)		28,082				635	06/01/2023	1
31413S-S5-4	FED NATL MTG ASSOC #954240		06/01/2013	SCHEDULED REDEMPTION		1,628	1,628	1,688	1,682		(54)		(54)		1,628				38	01/01/2023	1
31413T-U4-2	FED NATL MTG ASSOC #955203		06/01/2013	SCHEDULED REDEMPTION		11,085	11,085	11,503	11,539		(454)		(454)		11,085				267	12/01/2022	1
31413T-3R-1	FED NATL MTG ASSOC #955408		06/01/2013	SCHEDULED REDEMPTION		29,302	29,302	30,376	30,260		(958)		(958)		29,302				727	12/01/2022	1
31413U-P4-5	FED NATL MTG ASSOC #955943		06/01/2013	SCHEDULED REDEMPTION		6,521	6,521	6,760	6,753		(232)		(232)		6,521				161	10/01/2022	1
31413U-VQ-9	FED NATL MTG ASSOC #956123		06/01/2013	SCHEDULED REDEMPTION		1,711	1,711	1,773	1,774		(64)		(64)		1,711				41	10/01/2022	1
31414B-WY-2	FED NATL MTG ASSOC #961563		06/01/2013	SCHEDULED REDEMPTION		8,376	8,376	8,692	8,668		(292)		(292)		8,376				186	02/01/2023	1
31414B-ZF-0	FED NATL MTG ASSOC #961642		06/01/2013	SCHEDULED REDEMPTION		5,273	5,273	5,466	5,470		(197)		(197)		5,273				129	02/01/2023	1
31414B-6U-9	FED NATL MTG ASSOC #961783		06/01/2013	SCHEDULED REDEMPTION		201,622	201,622	207,309	206,282		(4,660)		(4,660)		201,622				4,239	02/01/2023	1
31414C-AV-0	FED NATL MTG ASSOC #961820		06/01/2013	SCHEDULED REDEMPTION		12,843	12,843	13,141	13,035		(192)		(192)		12,843				307	03/01/2038	1
31414C-TX-6	FED NATL MTG ASSOC #962366		06/01/2013	SCHEDULED REDEMPTION		2,079	2,079	2,133	2,122		(43)		(43)		2,079				43	04/01/2023	1
31414E-DA-9	FED NATL MTG ASSOC #963697		06/01/2013	SCHEDULED REDEMPTION		594	594	609	606		(12)		(12)		594				12	06/01/2023	1
31414E-6F-6	FED NATL MTG ASSOC #964470		06/01/2013	SCHEDULED REDEMPTION		5,311	5,311	5,505	5,511		(200)		(200)		5,311				130	08/01/2023	1
31414F-GL-9	FED NATL MTG ASSOC #964703		06/01/2013	SCHEDULED REDEMPTION		10,115	10,115	10,485	10,457		(343)		(343)		10,115				220	08/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		06/01/2013	SCHEDULED REDEMPTION		7,901	7,901	8,084	8,000		(99)		(99)		7,901				191	09/01/2038	1
31414F-5Q-0	FED NATL MTG ASSOC #965355		06/01/2013	SCHEDULED REDEMPTION		2,353	2,353	2,442	2,421		(68)		(68)		2,353				53	10/01/2023	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		06/01/2013	SCHEDULED REDEMPTION		33,801	33,801	35,039	34,725		(924)		(924)		33,801				825	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		06/01/2013	SCHEDULED REDEMPTION		280	280	287	284		(5)		(5)		280				6	09/01/2022	1
31414G-DY-2	FED NATL MTG ASSOC #965519		06/01/2013	SCHEDULED REDEMPTION		1,625	1,625	1,686	1,702		(77)		(77)		1,625				38	01/01/2023	1
31414G-ES-4	FED NATL MTG ASSOC #965545		06/01/2013	SCHEDULED REDEMPTION		13,880	13,880	14,388	14,480		(600)		(600)		13,880				317	01/01/2023	1
31414G-VM-8	FED NATL MTG ASSOC #966020		06/01/2013	SCHEDULED REDEMPTION		3,268	3,268	3,388	3,378		(110)		(110)		3,268				77	02/01/2023	1
31414H-M4-6	FED NATL MTG ASSOC #966679		06/01/2013	SCHEDULED REDEMPTION		212	212	220	220		(8)		(8)		212				5	02/01/2023	1
31414H-NE-3	FED NATL MTG ASSOC #966689		06/01/2013	SCHEDULED REDEMPTION		26,515	26,515	27,486	27,503		(989)		(989)		26,515				658	06/01/2023	1
31414H-PK-7	FED NATL MTG ASSOC #966726		06/01/2013	SCHEDULED REDEMPTION		2,427	2,427	2,519	2,512		(84)		(84)		2,427				57	12/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		06/01/2013	SCHEDULED REDEMPTION		84,964	84,964	88,077	86,898		(1,934)		(1,934)		84,964				2,091	01/01/2023	1
31414J-H3-0	FED NATL MTG ASSOC #967450		06/01/2013	SCHEDULED REDEMPTION		3,911	3,911	4,055	4,062		(150)		(150)		3,911				95	12/01/2022	1
31414J-NW-9	FED NATL MTG ASSOC #967605		06/01/2013	SCHEDULED REDEMPTION		1,758	1,758	1,823	1,836		(77)		(77)		1,758				42	12/01/2022	1
31414J-SN-4	FED NATL MTG ASSOC #967725		06/01/2013	SCHEDULED REDEMPTION		42,841	42,841	44,411	44,294		(1,453)		(1,453)		42,841				1,058	01/01/2023	1
31414J-UC-5	FED NATL MTG ASSOC #967779		06/01/2013	SCHEDULED REDEMPTION		27,879	27,879	28,900	28,977		(1,099)		(1,099)		27,879				677	06/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		06/01/2013	SCHEDULED REDEMPTION		12,984	12,984	13,460	13,345		(361)		(361)		12,984				307	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		06/01/2013	SCHEDULED REDEMPTION		6,452	6,452	6,601	6,555		(104)		(104)		6,452				153	02/01/2038	1
31414L-P4-4	FED NATL MTG ASSOC #969443		06/01/2013	SCHEDULED REDEMPTION		36,400	36,400	37,743	38,118		(1,718)		(1,718)		36,400				819	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		06/01/2013	SCHEDULED REDEMPTION		11,703	11,703	12,132	12,247		(544)		(544)		11,703				264	01/01/2023	1
31414L-3Y-2	FED NATL MTG ASSOC #969815		06/01/2013	SCHEDULED REDEMPTION		23,013	23,013	23,609	23,576		(563)		(563)		23,013				484	02/01/2023	1
31414M-D5-2	FED NATL MTG ASSOC #970024		06/01/2013	SCHEDULED REDEMPTION		2,040	2,040	2,117	2,106		(66)		(66)		2,040				48	06/01/2023	1
31414N-GE-8	FED NATL MTG ASSOC #970997		06/01/2013	SCHEDULED REDEMPTION		1,790	1,790	1,857	1,852		(62)		(62)		1,790				41	01/01/2024	1
31414N-UT-9	FED NATL MTG ASSOC #971394		06/01/2013	SCHEDULED REDEMPTION		6,649	6,649	6,900	6,832		(183)		(183)		6,649				153	05/01/2023	1
31414N-VF-8	FED NATL MTG ASSOC #971414		06/01/2013	SCHEDULED REDEMPTION		1,997	1,997	2,073	2,054		(57)		(57)		1,997				47	05/01/2023	1
31414P-7G-8	FED NATL MTG ASSOC #972595		06/01/2013	SCHEDULED REDEMPTION		22,050	22,050	22,562	22,423		(373)		(373)		22,050				533	04/01/2038	1
31414Q-LX-3	FED NATL MTG ASSOC #972942		06/01/2013	SCHEDULED REDEMPTION		11,453	11,453	11,872	11,933		(481)		(481)		11,453				279	02/01/2023	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		06/01/2013	SCHEDULED REDEMPTION		59,040	59,040	60,410	60,008		(968)		(968)		59,040				1,474	03/01/2038	1
31414Q-UR-6	FED NATL MTG ASSOC #973192		06/01/2013	SCHEDULED REDEMPTION		24,981	24,981	25,896	25,893		(912)		(912)		24,981				523	03/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		06/01/2013	SCHEDULED REDEMPTION		147,366	147,366	151,182	150,541		(3,175)		(3,175)		147,366				2,978	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		06/01/2013	SCHEDULED REDEMPTION		6,517	6,517	6,756	6,719		(202)		(202)		6,517				154	02/01/2023	1
31414S-JX-2	FED NATL MTG ASSOC #974678		06/01/2013	SCHEDULED REDEMPTION		61,965	61,965	63,713	63,613		(1,647)		(1,647)		61,965				1,375	04/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		06/01/2013	SCHEDULED REDEMPTION		56,889	56,889	58,208	57,779		(890)		(890)		56,889				1,389	04/01/2038	1
31414S-VL-4	FED NATL MTG ASSOC #975019		06/01/2013	SCHEDULED REDEMPTION		56,992	56,992	58,599	58,328		(1,336)		(1,336)		56,992				1,201	04/01/2023	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)
31414S-YM-9	FED NATL MTG ASSOC #975116		06/01/2013	SCHEDULED REDEMPTION		57,874	57,874	59,216	58,725		(851)		(851)		57,874				1,362	05/01/2038	1
31414S-3Q-4	FED NATL MTG ASSOC #975207		06/01/2013	SCHEDULED REDEMPTION		11,584	11,584	12,021	11,973		(389)		(389)		11,584				286	03/01/2023	1
31414S-6Z-1	FED NATL MTG ASSOC #975288		06/01/2013	SCHEDULED REDEMPTION		1,642	1,642	1,684	1,681		(39)		(39)		1,642				33	05/01/2023	1
31414T-7H-8	FED NATL MTG ASSOC #976196		06/01/2013	SCHEDULED REDEMPTION		64,990	64,990	66,823	66,721		(1,730)		(1,730)		64,990				1,349	05/01/2023	1
31414U-G6-9	FED NATL MTG ASSOC #976421		06/01/2013	SCHEDULED REDEMPTION		458	458	470	471		(13)		(13)		458				10	03/01/2023	1
31414U-LD-8	FED NATL MTG ASSOC #976524		06/01/2013	SCHEDULED REDEMPTION		84,323	84,323	87,413	89,010		(4,687)		(4,687)		84,323				2,100	05/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		06/01/2013	SCHEDULED REDEMPTION		37,343	37,343	38,712	38,858		(1,514)		(1,514)		37,343				790	04/01/2023	1
31414U-R7-5	FED NATL MTG ASSOC #976710		06/01/2013	SCHEDULED REDEMPTION		102,779	102,779	105,677	105,623		(2,844)		(2,844)		102,779				2,295	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		06/01/2013	SCHEDULED REDEMPTION		993	993	1,019	1,014		(21)		(21)		993				22	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		06/01/2013	SCHEDULED REDEMPTION		44,845	44,845	46,488	46,473		(1,628)		(1,628)		44,845				1,100	08/01/2023	1
31415A-MG-3	FED NATL MTG ASSOC #981059		06/01/2013	SCHEDULED REDEMPTION		122	122	127	127		(5)		(5)		122				3	04/01/2023	1
31415A-T5-0	FED NATL MTG ASSOC #981272		06/01/2013	SCHEDULED REDEMPTION		301,143	301,143	309,636	309,596		(8,454)		(8,454)		301,143				6,392	04/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		06/01/2013	SCHEDULED REDEMPTION		6,249	6,249	6,410	6,368		(119)		(119)		6,249				131	04/01/2023	1
31415B-AP-4	FED NATL MTG ASSOC #981614		06/01/2013	SCHEDULED REDEMPTION		1,629	1,629	1,690	1,681		(53)		(53)		1,629				39	06/01/2023	1
31415B-B3-2	FED NATL MTG ASSOC #981658		06/01/2013	SCHEDULED REDEMPTION		13,578	13,578	14,076	14,042		(463)		(463)		13,578				324	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		06/01/2013	SCHEDULED REDEMPTION		2,440	2,440	2,532	2,523		(83)		(83)		2,440				53	07/01/2023	1
31415B-FP-9	FED NATL MTG ASSOC #981774		06/01/2013	SCHEDULED REDEMPTION		10,711	10,711	11,103	11,157		(446)		(446)		10,711				236	05/01/2023	1
31415B-FW-4	FED NATL MTG ASSOC #981781		06/01/2013	SCHEDULED REDEMPTION		82,842	82,842	85,877	85,985		(3,144)		(3,144)		82,842				1,735	04/01/2023	1
31415B-T3-3	FED NATL MTG ASSOC #982170		06/01/2013	SCHEDULED REDEMPTION		2,837	2,837	2,944	2,936		(99)		(99)		2,837				69	06/01/2023	1
31415B-XU-8	FED NATL MTG ASSOC #982291		06/01/2013	SCHEDULED REDEMPTION		115,982	115,982	117,749	117,065		(1,083)		(1,083)		115,982				2,195	06/01/2024	1
31415B-4R-7	FED NATL MTG ASSOC #982432		06/01/2013	SCHEDULED REDEMPTION		285	285	296	293		(8)		(8)		285				7	05/01/2023	1
31415C-KK-2	FED NATL MTG ASSOC #982798		06/01/2013	SCHEDULED REDEMPTION		166,947	166,947	171,655	171,242		(4,295)		(4,295)		166,947				3,734	05/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		06/01/2013	SCHEDULED REDEMPTION		23,028	23,028	23,563	23,397		(369)		(369)		23,028				563	05/01/2038	1
31415C-NH-6	FED NATL MTG ASSOC #982892		06/01/2013	SCHEDULED REDEMPTION		176,768	176,768	181,753	182,266		(5,499)		(5,499)		176,768				3,748	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		06/01/2013	SCHEDULED REDEMPTION		1,956	1,956	2,030	2,019		(63)		(63)		1,956				47	05/01/2023	1
31415L-EC-7	FED NATL MTG ASSOC #983131		06/01/2013	SCHEDULED REDEMPTION		22,398	22,398	23,219	23,224		(826)		(826)		22,398				556	05/01/2023	1
31415L-QX-8	FED NATL MTG ASSOC #983470		06/01/2013	SCHEDULED REDEMPTION		10,163	10,163	10,398	10,315		(152)		(152)		10,163				242	05/01/2038	1
31415L-TF-4	FED NATL MTG ASSOC #983550		06/01/2013	SCHEDULED REDEMPTION		471	471	483	481		(10)		(10)		471				11	05/01/2023	1
31415L-XC-6	FED NATL MTG ASSOC #983675		06/01/2013	SCHEDULED REDEMPTION		6,761	6,761	7,009	6,996		(234)		(234)		6,761				160	11/01/2023	1
31415M-FR-1	FED NATL MTG ASSOC #984076		06/01/2013	SCHEDULED REDEMPTION		231,161	231,161	237,680	237,313		(6,152)		(6,152)		231,161				4,836	06/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		06/01/2013	SCHEDULED REDEMPTION		12,268	12,268	12,718	12,731		(462)		(462)		12,268				287	06/01/2023	1
31415Q-CT-1	FED NATL MTG ASSOC #985782		06/01/2013	SCHEDULED REDEMPTION		1,224	1,224	1,252	1,248		(24)		(24)		1,224				29	08/01/2038	1
31415Q-M3-7	FED NATL MTG ASSOC #986078		06/01/2013	SCHEDULED REDEMPTION		30,671	30,671	31,795	31,445		(774)		(774)		30,671				644	09/01/2023	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		06/01/2013	SCHEDULED REDEMPTION		87,117	87,117	90,309	89,005		(1,888)		(1,888)		87,117				1,836	09/01/2023	1
31415Q-N7-7	FED NATL MTG ASSOC #986114		06/01/2013	SCHEDULED REDEMPTION		4,354	4,354	4,514	4,455		(101)		(101)		4,354				103	10/01/2023	1
31415Q-XS-0	FED NATL MTG ASSOC #986389		06/01/2013	SCHEDULED REDEMPTION		16,002	16,002	16,588	16,455		(453)		(453)		16,002				397	07/01/2023	1
31415R-NN-0	FED NATL MTG ASSOC #986997		06/01/2013	SCHEDULED REDEMPTION		17,433	17,433	18,072	18,142		(709)		(709)		17,433				415	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		06/01/2013	SCHEDULED REDEMPTION		1,139	1,139	1,169	1,161		(21)		(21)		1,139				24	08/01/2023	1
31415R-VF-8	FED NATL MTG ASSOC #987214		06/01/2013	SCHEDULED REDEMPTION		9,073	9,073	9,405	9,485		(412)		(412)		9,073				218	07/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		06/01/2013	SCHEDULED REDEMPTION		98,669	98,669	102,284	101,492		(2,823)		(2,823)		98,669				2,450	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		06/01/2013	SCHEDULED REDEMPTION		11,620	11,620	12,045	12,027		(407)		(407)		11,620				266	08/01/2023	1
31415S-P5-5	FED NATL MTG ASSOC #987944		06/01/2013	SCHEDULED REDEMPTION		60,935	60,935	63,168	62,666		(1,731)		(1,731)		60,935				1,507	12/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2013	SCHEDULED REDEMPTION		28,108	28,108	29,168	28,962		(855)		(855)		28,108				697	09/01/2023	1
31415T-NQ-9	FED NATL MTG ASSOC #988799		06/01/2013	SCHEDULED REDEMPTION		3,380	3,380	3,503	3,507		(127)		(127)		3,380				80	08/01/2023	1
31415T-QL-7	FED NATL MTG ASSOC #988859		06/01/2013	SCHEDULED REDEMPTION		13,081	13,081	13,280	13,243		(163)		(163)		13,081				222	07/01/2024	1
31415T-SN-1	FED NATL MTG ASSOC #988925		06/01/2013	SCHEDULED REDEMPTION		28,052	28,052	29,110	29,401		(1,350)		(1,350)		28,052				684	08/01/2023	1
31415V-BG-9	FED NATL MTG ASSOC #990239		06/01/2013	SCHEDULED REDEMPTION		2,371	2,371	2,458	2,489		(118)		(118)		2,371				56	11/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		06/01/2013	SCHEDULED REDEMPTION		22,160	22,160	22,996	23,000		(841)		(841)		22,160				503	09/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		06/01/2013	SCHEDULED REDEMPTION		43,132	43,132	44,249	44,017		(885)		(885)		43,132				966	09/01/2023	1
31415V-5L-5	FED NATL MTG ASSOC #991051		06/01/2013	SCHEDULED REDEMPTION		20,512	20,512	20,730	20,678		(166)		(166)		20,512				512	10/01/2038	1
31415V-6B-6	FED NATL MTG ASSOC #991066		06/01/2013	SCHEDULED REDEMPTION		5,429	5,429	5,634	5,654		(225)		(225)		5,429				134	11/01/2023	1
31415W-FY-4	FED NATL MTG ASSOC #991283		06/01/2013	SCHEDULED REDEMPTION		26,527	26,527	27,528	27,919		(1,392)		(1,392)		26,527				658	09/01/2023	1
31415W-LM-3	FED NATL MTG ASSOC #991432		06/01/2013	SCHEDULED REDEMPTION		3,703	3,703	3,843	3,825		(122)		(122)		3,703				91	12/01/2023	1
31415W-3G-6	FED NATL MTG ASSOC #991899		06/01/2013	SCHEDULED REDEMPTION		112,062	112,062	113,253	113,078		(1,015)		(1,015)		112,062				3,078	10/01/2038	1
31415W-4P-5	FED NATL MTG ASSOC #991930		06/01/2013	SCHEDULED REDEMPTION		23,907	23,907	24,783	24,734		(828)		(828)		23,907				593	12/01/2023	1
31415X-Z3-8	FED NATL MTG ASSOC #992762		06/01/2013	SCHEDULED REDEMPTION		9,394	9,394	9,537	9,486		(92)		(92)		9,394				186	02/01/2024	1
31415X-3S-8	FED NATL MTG ASSOC #992809		06/01/2013	SCHEDULED REDEMPTION		3,077	3,077	3,193	3,166		(89)		(89)		3,077				68	11/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		06/01/2013	SCHEDULED REDEMPTION		6,024	6,024	6,245	6,227		(203)		(203)		6,024				142	12/01/2023	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)
31415Y-LM-9	FED NATL MTG ASSOC #993232		06/01/2013	SCHEDULED REDEMPTION		37,443	37,443	38,014	37,845		(402)		(402)		37,443				726	07/01/2024	1
31415Y-5S-4	FED NATL MTG ASSOC #993757		06/01/2013	SCHEDULED REDEMPTION		32,047	32,047	33,221	33,274		(1,227)		(1,227)		32,047				670	11/01/2023	1
31416A-GT-1	FED NATL MTG ASSOC #994010		06/01/2013	SCHEDULED REDEMPTION		9,481	9,481	9,625	9,586		(106)		(106)		9,481				179	09/01/2024	1
31416A-GY-0	FED NATL MTG ASSOC #994015		06/01/2013	SCHEDULED REDEMPTION		12,820	12,820	13,015	12,957		(137)		(137)		12,820				247	09/01/2024	1
31416B-BM-9	FED NATL MTG ASSOC #994744		06/01/2013	SCHEDULED REDEMPTION		12,372	12,372	12,561	12,514		(142)		(142)		12,372				225	04/01/2024	1
31416B-HE-1	FED NATL MTG ASSOC #994929		06/01/2013	SCHEDULED REDEMPTION		992	992	1,029	1,035		(43)		(43)		992				25	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		06/01/2013	SCHEDULED REDEMPTION		21,406	21,406	22,190	22,000		(594)		(594)		21,406				510	09/01/2023	1
31416B-Z8-4	FED NATL MTG ASSOC #995467		06/01/2013	SCHEDULED REDEMPTION		105,077	105,077	108,040	107,477		(2,400)		(2,400)		105,077				2,201	09/01/2023	1
31416B-2F-4	FED NATL MTG ASSOC #995474		06/01/2013	SCHEDULED REDEMPTION		14,349	14,349	14,875	14,837		(488)		(488)		14,349				330	02/01/2024	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		06/01/2013	SCHEDULED REDEMPTION		118,307	118,307	122,642	122,196		(3,889)		(3,889)		118,307				2,946	01/01/2024	1
31416H-ZB-4	FED NATL MTG ASSOC #AA0737		06/01/2013	SCHEDULED REDEMPTION		34,676	34,676	35,205	35,078		(402)		(402)		34,676				662	03/01/2024	1
31416H-ZK-4	FED NATL MTG ASSOC #AA0745		06/01/2013	SCHEDULED REDEMPTION		39,450	39,450	40,563	40,424		(973)		(973)		39,450				850	03/01/2024	1
31416H-2W-4	FED NATL MTG ASSOC #AA0788		06/01/2013	SCHEDULED REDEMPTION		3,524	3,524	3,578	3,566		(42)		(42)		3,524				67	05/01/2024	1
31416K-ZP-6	FED NATL MTG ASSOC #AA2549		06/01/2013	SCHEDULED REDEMPTION		24,865	24,865	25,244	25,191		(326)		(326)		24,865				474	04/01/2024	1
31416L-FM-3	FED NATL MTG ASSOC #AA2871		06/01/2013	SCHEDULED REDEMPTION		64,155	64,155	65,964	65,473		(1,318)		(1,318)		64,155				1,314	03/01/2024	1
31416L-3Q-7	FED NATL MTG ASSOC #AA3506		06/01/2013	SCHEDULED REDEMPTION		34,605	34,605	35,132	35,015		(410)		(410)		34,605				688	03/01/2024	1
31416M-U2-8	FED NATL MTG ASSOC #AA4200		06/01/2013	SCHEDULED REDEMPTION		104,528	104,528	107,476	106,827		(2,299)		(2,299)		104,528				2,265	03/01/2024	1
31416M-WC-4	FED NATL MTG ASSOC #AA4242		06/01/2013	SCHEDULED REDEMPTION		41,977	41,977	42,617	42,426		(449)		(449)		41,977				819	04/01/2024	1
31416N-BX-9	FED NATL MTG ASSOC #AA4553		06/01/2013	SCHEDULED REDEMPTION		32,602	32,602	33,794	33,761		(1,160)		(1,160)		32,602				696	08/01/2024	1
31416N-CR-1	FED NATL MTG ASSOC #AA4579		06/01/2013	SCHEDULED REDEMPTION		7,656	7,656	7,773	7,734		(78)		(78)		7,656				143	04/01/2024	1
31416N-V2-5	FED NATL MTG ASSOC #AA5132		06/01/2013	SCHEDULED REDEMPTION		2,135	2,135	2,168	2,161		(26)		(26)		2,135				40	04/01/2024	1
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250		06/01/2013	SCHEDULED REDEMPTION		107,108	107,108	108,739	108,000		(892)		(892)		107,108				1,965	03/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		06/01/2013	SCHEDULED REDEMPTION		6,993	6,993	7,174	7,135		(142)		(142)		6,993				149	10/01/2023	1
31416P-MP-9	FED NATL MTG ASSOC #AA5765		06/01/2013	SCHEDULED REDEMPTION		28,288	28,288	28,719	28,597		(310)		(310)		28,288				561	04/01/2024	1
31416P-UQ-8	FED NATL MTG ASSOC #AA5990		06/01/2013	SCHEDULED REDEMPTION		617,371	617,371	639,944	637,684		(20,313)		(20,313)		617,371				13,116	05/01/2024	1
31416P-Y5-0	FED NATL MTG ASSOC #AA6131		06/01/2013	SCHEDULED REDEMPTION		242	242	246	246		(3)		(3)		242				5	04/01/2024	1
31416Q-MF-9	FED NATL MTG ASSOC #AA6657		06/01/2013	SCHEDULED REDEMPTION		24,150	24,150	24,518	24,407		(257)		(257)		24,150				456	06/01/2024	1
31416Q-QB-4	FED NATL MTG ASSOC #AA6749		06/01/2013	SCHEDULED REDEMPTION		25,760	25,760	26,152	26,057		(297)		(297)		25,760				491	06/01/2024	1
31416Q-SH-9	FED NATL MTG ASSOC #AA6819		06/01/2013	SCHEDULED REDEMPTION		18,927	18,927	19,215	19,169		(242)		(242)		18,927				375	10/01/2024	1
31416Q-7M-1	FED NATL MTG ASSOC #AA7199		06/01/2013	SCHEDULED REDEMPTION		19,522	19,522	19,819	19,745		(223)		(223)		19,522				367	05/01/2024	1
31416R-VA-8	FED NATL MTG ASSOC #AA7808		06/01/2013	SCHEDULED REDEMPTION		869	869	882	878		(9)		(9)		869				17	08/01/2024	1
31416R-XR-9	FED NATL MTG ASSOC #AA7887		06/01/2013	SCHEDULED REDEMPTION		26,641	26,641	27,047	26,901		(260)		(260)		26,641				484	06/01/2024	1
31416R-3D-3	FED NATL MTG ASSOC #AA7995		06/01/2013	SCHEDULED REDEMPTION		1,541	1,541	1,565	1,557		(15)		(15)		1,541				27	06/01/2024	1
31416S-XS-5	FED NATL MTG ASSOC #AA8788		06/01/2013	SCHEDULED REDEMPTION		45,358	45,358	46,049	45,808		(450)		(450)		45,358				834	07/01/2024	1
31416T-JX-8	FED NATL MTG ASSOC #AA9277		06/01/2013	SCHEDULED REDEMPTION		98,758	98,758	100,263	99,774		(1,016)		(1,016)		98,758				1,966	09/01/2024	1
31417J-DX-5	FED NATL MTG ASSOC #AC0117		06/01/2013	SCHEDULED REDEMPTION		48,879	48,879	49,624	49,343		(464)		(464)		48,879				967	09/01/2024	1
31417J-D9-8	FED NATL MTG ASSOC #AC0127		06/01/2013	SCHEDULED REDEMPTION		1,700	1,700	1,726	1,718		(18)		(18)		1,700				33	11/01/2024	1
31417J-E6-3	FED NATL MTG ASSOC #AC0156		06/01/2013	SCHEDULED REDEMPTION		2,035	2,035	2,066	2,055		(20)		(20)		2,035				35	07/01/2024	1
31417J-RJ-1	FED NATL MTG ASSOC #AC0488		06/01/2013	SCHEDULED REDEMPTION		277,194	277,194	287,329	285,800		(8,606)		(8,606)		277,194				5,590	09/01/2024	1
31417J-SJ-0	FED NATL MTG ASSOC #AC0520		06/01/2013	SCHEDULED REDEMPTION		2,569	2,569	2,608	2,598		(29)		(29)		2,569				49	07/01/2024	1
31417K-QY-6	FED NATL MTG ASSOC #AC1370		06/01/2013	SCHEDULED REDEMPTION		17,122	17,122	17,383	17,293		(171)		(171)		17,122				321	08/01/2024	1
31417K-Q4-2	FED NATL MTG ASSOC #AC1374		06/01/2013	SCHEDULED REDEMPTION		8,047	8,047	8,170	8,131		(84)		(84)		8,047				156	08/01/2024	1
31417K-VS-3	FED NATL MTG ASSOC #AC1524		06/01/2013	SCHEDULED REDEMPTION		1,478	1,478	1,501	1,493		(14)		(14)		1,478				28	09/01/2024	1
31417K-VU-8	FED NATL MTG ASSOC #AC1526		06/01/2013	SCHEDULED REDEMPTION		2,598	2,598	2,637	2,628		(30)		(30)		2,598				49	09/01/2024	1
31417K-3T-2	FED NATL MTG ASSOC #AC1709		06/01/2013	SCHEDULED REDEMPTION		13,954	13,954	14,167	14,087		(133)		(133)		13,954				275	11/01/2024	1
31417K-4D-6	FED NATL MTG ASSOC #AC1719		06/01/2013	SCHEDULED REDEMPTION		28,681	28,681	29,117	28,961		(281)		(281)		28,681				552	08/01/2024	1
31417L-KZ-7	FED NATL MTG ASSOC #AC2111		06/01/2013	SCHEDULED REDEMPTION		7,832	7,832	7,951	7,930		(98)		(98)		7,832				154	08/01/2024	1
31417L-QT-5	FED NATL MTG ASSOC #AC2265		06/01/2013	SCHEDULED REDEMPTION		4,548	4,548	4,618	4,610		(62)		(62)		4,548				86	11/01/2024	1
31417L-YM-1	FED NATL MTG ASSOC #AC2515		06/01/2013	SCHEDULED REDEMPTION		593	593	615	616		(22)		(22)		593				13	08/01/2024	1
31417M-5Y-5	FED NATL MTG ASSOC #AC3562		06/01/2013	SCHEDULED REDEMPTION		3,605	3,605	3,660	3,647		(42)		(42)		3,605				69	10/01/2024	1
31417N-AJ-0	FED NATL MTG ASSOC #AC3608		06/01/2013	SCHEDULED REDEMPTION		21,169	21,169	21,491	21,342		(173)		(173)		21,169				363	08/01/2024	1
31417N-AS-0	FED NATL MTG ASSOC #AC3616		06/01/2013	SCHEDULED REDEMPTION		3,095	3,095	3,142	3,127		(32)		(32)		3,095				61	08/01/2024	1
31417Q-C8-5	FED NATL MTG ASSOC #AC4594		06/01/2013	SCHEDULED REDEMPTION		3,755	3,755	3,812	3,797		(42)		(42)		3,755				64	12/01/2024	1
31417Q-GE-8	FED NATL MTG ASSOC #AC4696		06/01/2013	SCHEDULED REDEMPTION		58,119	58,119	59,004	58,784		(665)		(665)		58,119				1,149	10/01/2024	1
31417Q-MM-3	FED NATL MTG ASSOC #AC4863		06/01/2013	SCHEDULED REDEMPTION		94,598	94,598	96,039	95,533		(936)		(936)		94,598				1,862	11/01/2024	1
31417Q-PC-2	FED NATL MTG ASSOC #AC4918		06/01/2013	SCHEDULED REDEMPTION		27,083	27,083	27,496	27,390		(307)		(307)		27,083				516	12/01/2024	1
31417Q-XE-9	FED NATL MTG ASSOC #AC5176		06/01/2013	SCHEDULED REDEMPTION		119,661	119,661	121,484	120,714		(1,053)		(1,053)		119,661				2,237	11/01/2024	1
31417S-L5-7	FED NATL MTG ASSOC #AC5747		06/01/2013	SCHEDULED REDEMPTION		38,132	38,132	39,526	39,147		(1,015)		(1,015)		38,132				802	12/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31417S-XZ-8	FED NATL MTG ASSOC #AC6095		06/01/2013	SCHEDULED REDEMPTION		14,467	14,467	14,688	14,632		(165)		(165)		14,467				281	11/01/2024	1
31417T-D9-6	FED NATL MTG ASSOC #AC6427		06/01/2013	SCHEDULED REDEMPTION		357	357	362	361		(5)		(5)		357				7	11/01/2024	1
31417T-GL-6	FED NATL MTG ASSOC #AC6502		06/01/2013	SCHEDULED REDEMPTION		65,215	65,215	66,209	66,260		(1,045)		(1,045)		65,215				1,283	12/01/2024	1
31417T-V8-8	FED NATL MTG ASSOC #AC6938		06/01/2013	SCHEDULED REDEMPTION		673	673	683	680		(7)		(7)		673				13	11/01/2024	1
31417U-CU-7	FED NATL MTG ASSOC #AC7282		06/01/2013	SCHEDULED REDEMPTION		1,121	1,121	1,138	1,132		(12)		(12)		1,121				21	11/01/2024	1
31417U-NW-1	FED NATL MTG ASSOC #AC7604		06/01/2013	SCHEDULED REDEMPTION		37,925	37,925	38,502	38,348		(423)		(423)		37,925				713	11/01/2024	1
31417U-P2-5	FED NATL MTG ASSOC #AC7640		06/01/2013	SCHEDULED REDEMPTION		111,516	111,516	113,215	113,072		(1,556)		(1,556)		111,516				1,924	11/01/2024	1
31417U-RG-2	FED NATL MTG ASSOC #AC7686		06/01/2013	SCHEDULED REDEMPTION		14,681	14,681	14,904	14,841		(161)		(161)		14,681				284	12/01/2024	1
31417U-RL-1	FED NATL MTG ASSOC #AC7690		06/01/2013	SCHEDULED REDEMPTION		87,320	87,320	88,650	88,341		(1,022)		(1,022)		87,320				1,728	11/01/2024	1
31417U-SK-2	FED NATL MTG ASSOC #AC7721		06/01/2013	SCHEDULED REDEMPTION		2,448	2,448	2,486	2,472		(23)		(23)		2,448				45	11/01/2024	1
31417Y-BM-8	FED NATL MTG ASSOC #MA0043		06/01/2013	SCHEDULED REDEMPTION		36,900	36,900	37,462	37,308		(408)		(408)		36,900				689	04/01/2024	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		06/01/2013	SCHEDULED REDEMPTION		1,323,582	1,323,582	1,376,318	1,361,621		(38,039)		(38,039)		1,323,582				24,882	10/01/2019	1
31417Y-HK-6	FED NATL MTG ASSOC #MA0233		06/01/2013	SCHEDULED REDEMPTION		2,971	2,971	3,017	3,002		(31)		(31)		2,971				56	11/01/2024	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		06/01/2013	SCHEDULED REDEMPTION		869,191	869,191	917,676	905,379		(36,188)		(36,188)		869,191				18,289	12/01/2019	1
31417Y-JV-0	FED NATL MTG ASSOC #MA0275		06/01/2013	SCHEDULED REDEMPTION		23,539	23,539	23,898	23,789		(250)		(250)		23,539				432	12/01/2024	1
31418A-GL-6	FED NATL MTG ASSOC #MA1102		06/01/2013	SCHEDULED REDEMPTION		27,853	27,853	29,211	29,129		(1,277)		(1,277)		27,853				390	07/01/2027	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		06/01/2013	SCHEDULED REDEMPTION		1,164	1,164	1,197	1,198		(34)		(34)		1,164				53	06/25/2018	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		06/01/2013	SCHEDULED REDEMPTION		59,738	59,738	44,043	54,168		5,569		5,569		59,738				1,909	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		06/01/2013	SCHEDULED REDEMPTION		41,695	41,695	33,780	38,819		2,876		2,876		41,695				1,421	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		06/01/2013	SCHEDULED REDEMPTION		229,844	229,844	213,266	221,260		8,584		8,584		229,844				8,236	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		06/01/2013	SCHEDULED REDEMPTION		82,297	82,297	61,888	72,616		9,681		9,681		82,297				2,784	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ RMBS		06/01/2013	SCHEDULED REDEMPTION		14,834	14,834	15,658	15,183		(349)		(349)		14,834				455	10/15/2023	1
313398-QA-0	FHR 2335 PZ RMBS		06/01/2013	SCHEDULED REDEMPTION		128,917	128,917	121,310	124,910		4,007		4,007		128,917				4,001	07/15/2031	1
313399-AJ-6	FHR 2344 QG RMBS		06/01/2013	SCHEDULED REDEMPTION		16,122	16,122	15,729	16,017		105		105		16,122				460	08/15/2016	1
313399-TE-7	FHR 2345 PZ RMBS		06/01/2013	SCHEDULED REDEMPTION		231,538	231,538	218,589	225,753		5,785		5,785		231,538				6,778	08/15/2031	1
313399-FX-0	FHR 2351 AZ RMBS		06/01/2013	SCHEDULED REDEMPTION		106,975	106,975	102,605	105,110		1,866		1,866		106,975				3,313	08/15/2031	1
31339N-2C-9	FHR 2398 ZP RMBS		06/01/2013	SCHEDULED REDEMPTION		607,822	607,822	580,460	595,741		12,081		12,081		607,822				19,139	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC RMBS		06/01/2013	SCHEDULED REDEMPTION		175,450	175,450	167,551	170,998		4,451		4,451		175,450				5,630	02/15/2032	1
31392K-ZE-9	FHR 2448 TN RMBS		06/01/2013	SCHEDULED REDEMPTION		245,065	245,065	255,174	250,244		(5,179)		(5,179)		245,065				7,808	05/15/2032	1
31392V-7G-1	FHR 2498 BM RMBS		06/01/2013	SCHEDULED REDEMPTION		58,077	58,077	59,415	58,640		(563)		(563)		58,077				1,535	09/15/2017	1
31393F-X6-8	FHR 2539 PC RMBS		04/01/2013	SCHEDULED REDEMPTION		261,172	261,172	262,233	261,313		(141)		(141)		261,172				1,270	01/15/2032	1
31393H-MW-9	FHR 2547 BE RMBS		06/01/2013	SCHEDULED REDEMPTION		172,030	172,030	175,006	172,271		(241)		(241)		172,030				3,106	03/15/2032	1
31393K-PV-1	FHR 2575 EB RMBS		06/01/2013	SCHEDULED REDEMPTION		409,229	409,229	412,490	410,083		(855)		(855)		409,229				9,561	02/15/2018	1
31394G-HU-0	FHR 2649 OD RMBS		06/01/2013	SCHEDULED REDEMPTION		1,076,418	1,076,418	1,117,793	1,083,415		(6,997)		(6,997)		1,076,418				25,430	11/15/2031	1
31394H-NQ-0	FHR 2663 LE RMBS		06/01/2013	SCHEDULED REDEMPTION		831,473	831,473	786,132	828,786		2,688		2,688		831,473				17,897	03/15/2032	1
31394J-N2-9	FHR 2676E LG RMBS		06/01/2013	SCHEDULED REDEMPTION		743,706	743,706	775,313	750,643		(6,937)		(6,937)		743,706				17,682	06/15/2032	1
31394N-NJ-3	FHR 2727B UD RMBS		06/01/2013	SCHEDULED REDEMPTION		559,343	559,343	581,192	562,951		(3,609)		(3,609)		559,343				13,273	02/15/2032	1
31394P-J6-1	FHR 2736A PD RMBS		06/01/2013	SCHEDULED REDEMPTION		1,109,024	1,109,024	1,155,465	1,113,897		(4,872)		(4,872)		1,109,024				23,945	03/15/2032	1
31394T-C7-8	FHR 2759E BD RMBS		06/01/2013	SCHEDULED REDEMPTION		2,748,521	2,748,521	2,863,830	2,766,577		(18,056)		(18,056)		2,748,521				65,107	08/15/2032	1
31394W-M7-0	FHR 2777E PE RMBS		06/01/2013	SCHEDULED REDEMPTION		2,975,905	2,975,905	3,099,126	3,011,122		(35,217)		(35,217)		2,975,905				71,368	04/15/2033	1
31394W-SH-2	FHR 2778 JD RMBS		06/01/2013	SCHEDULED REDEMPTION		3,130,183	3,130,183	3,258,814	3,158,662		(28,479)		(28,479)		3,130,183				74,204	12/15/2032	1
31395G-GY-2	FHR 2861 JL RMBS		06/01/2013	SCHEDULED REDEMPTION		1,594,271	1,594,271	1,468,451	1,558,985		35,286		35,286		1,594,271				34,036	09/15/2019	1
31395U-XT-3	FHR 2991D QE RMBS		06/01/2013	SCHEDULED REDEMPTION		1,111,436	1,111,436	1,157,977	1,119,851		(8,416)		(8,416)		1,111,436				25,999	08/15/2034	1
31396E-GF-7	FHR 3079 MD RMBS		06/01/2013	SCHEDULED REDEMPTION		11,221,795	11,221,795	11,689,078	11,305,590		(83,795)		(83,795)		11,221,795				263,788	03/15/2034	1
31396G-CC-3	FHR 3087 VJ RMBS		06/01/2013	SCHEDULED REDEMPTION		3,046,958	3,046,958	2,891,991	3,029,622		17,336		17,336		3,046,958				65,600	06/15/2022	1
31393B-4Q-5	FNR 0305A QP RMBS		04/01/2013	SCHEDULED REDEMPTION		178,366	178,366	184,463	179,001		(635)		(635)		178,366				763	01/25/2032	1
31358U-7D-2	FNR 1993-70 Z RMBS		06/01/2013	SCHEDULED REDEMPTION		8,201	8,201	8,549	8,201						8,201				253	05/25/2023	1
31392G-PN-9	FNR 2002-89 CB RMBS		06/01/2013	SCHEDULED REDEMPTION		181,862	181,862	179,149	181,212		649		649		181,862				4,281	01/25/2018	1
31393B-R5-6	FNR 2003-35 ME RMBS		06/01/2013	SCHEDULED REDEMPTION		656,287	656,287	666,337	658,331		(2,044)		(2,044)		656,287				15,573	05/25/2018	1
31394C-MX-7	FNR 2005-16 LD RMBS		06/01/2013	SCHEDULED REDEMPTION		11,140,156	11,140,156	11,271,513	11,142,846		(2,690)		(2,690)		11,140,156				203,950	03/25/2031	1
31397M-WQ-6	FNR 2008-82 EY RMBS		06/01/2013	SCHEDULED REDEMPTION		2,400,637	2,400,637	2,323,741	2,371,868		28,769		28,769		2,400,637				56,046	09/25/2023	1
3137EA-DA-4	FREDDIE MAC		06/12/2013	MORGAN STANLEY DEAN WITTER		13,065,650	13,000,000	12,964,510	12,976,599		5,284		5,284		12,981,883		83,767	83,767	37,240	12/29/2014	1FE
3137EA-DM-8	FREDDIE MAC		04/08/2013	BARCLAYS BANK		15,016,200	15,000,000	14,968,950	14,970,002		1,159		1,159		14,971,160		45,040	45,040	97,396	10/02/2019	1FE
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		06/01/2013	SCHEDULED REDEMPTION		6,779	6,779	5,968	6,779						6,779				290	12/01/2018	1FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3 RMBS		05/01/2013	SCHEDULED REDEMPTION		2,460	2,460	2,383		2,423	37		2,460		2,460				91	01/01/2019	6*
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		05/01/2013	SCHEDULED REDEMPTION		4,445	4,445	4,239		4,360	86		4,445		4,445				211	09/01/2017	6*
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS		05/01/2013	SCHEDULED REDEMPTION		9,085	9,085	7,590	8,436		649		649		9,085				373	12/01/2018	1FE

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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)
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		06/01/2013	SCHEDULED REDEMPTION		98,775	98,775	91,283	94,932		3,843		3,843		98,775				2,337	05/15/2022	1
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B		04/17/2013	KILEY PARTNERS INC		2,061,400	2,000,000	1,944,900	1,954,790		596		596		1,955,386		106,014	106,014	67,375	03/01/2030	2FE
846565-AC-3	SPARKS REGL MED CTR AR MEDCAP V LLC 02		06/15/2013	CALLED @ 100.00000000		1,370,000	1,370,000	1,483,094	1,407,154		(6,151)		(6,151)		1,401,003		(31,003)	(31,003)	48,806	06/15/2017	4FE
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		05/07/2013	Various		784,795	3,100,000	676,389	997,468		19,692		19,692		1,017,160		(232,365)	(232,365)		10/01/2033	2FE
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP		05/24/2013	Various		1,584,946	4,100,000	937,260	1,530,638		32,275		32,275		1,562,913		22,033	22,033		08/15/2030	1FE
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B		04/01/2013	CALLED @ 100.00		715,000	715,000	715,000	715,000						715,000				21,808	04/01/2015	1FE
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2013	CALLED @ 100.00		90,000	90,000	90,000	90,000						90,000				3,384	06/01/2028	1FE
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2013	CALLED @ 100.00		155,000	155,000	155,000	155,000						155,000				5,828	06/01/2028	1FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		06/01/2013	CALLED @ 100.00		525,000	525,000	525,000	525,000						525,000				28,634	01/01/2037	1FE
596567-CA-3	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		06/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		339,225	670,000	145,551	254,551		6,730		6,730		261,281		77,944	77,944		10/01/2027	1FE
64578J-AE-6	NEW JERSEY ECON MOTOR VEH SURG 05A		05/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,657,362	4,435,000	2,108,177	3,102,191		64,961		64,961		3,167,152		490,210	490,210		07/01/2019	1FE
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		04/01/2013	CALLED @ 100.00		25,000	25,000	24,412	24,728		13		13		24,741		259	259	616	04/01/2020	1FE
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A		05/01/2013	Various		9,400,000	9,400,000	9,448,226	9,431,116		(426)		(426)		9,430,690		(30,690)	(30,690)	301,740	11/01/2027	1FE
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		06/01/2013	CALLED @ 100.00		1,450,000	1,450,000	1,467,945	1,422,030		2,103		2,103		1,424,134		25,866	25,866	62,531	06/01/2022	1FE
180261-BU-2	CLAREMORE OK PUB WRKS CAP IMPT 04B REF		06/01/2013	CALLED @ 100.00		360,000	360,000	355,248	359,340		289		289		359,629		371	371	9,360	06/01/2014	1FE
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2013	CALLED @ 100.00		2,865,000	2,865,000	2,865,000	2,865,000						2,865,000				80,664	06/01/2023	1FE
71781L-BB-4	PHILADELPHIA PA INDL DEV PENSION FD 99B		04/01/2013	JANNEY MONTGOMERY SCOTT		637,440	1,000,000	296,890	544,296		8,376		8,376		552,672		84,768	84,768		04/15/2023	1FE
840555-CK-0	SOUTH TEXAS HIGHER EDUCATION AUTHORITY -		06/12/2013	WACHOVIA SECURITIES		9,850,000	10,000,000	9,614,000	10,000,000		2,036		2,036		9,616,036		233,964	233,964	81,833	12/01/2041	1FE
92428C-FA-7	VERMONT STUD ASST CORP ED LN SR 05 SS AB		06/25/2013	MORGAN STANLEY DEAN WITTER		3,999,000	4,300,000	3,940,950	4,300,000		3,124		3,124		3,944,074		54,926	54,926	877	12/15/2039	1AM
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB		06/15/2013	CALLED @ 100.00		200,000	200,000	200,000	200,000						200,000				5,270	12/15/2018	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						197,185,850	203,361,452	194,797,646	197,047,118	6,783	(492,236)		(485,453)		195,816,615		1,369,235	1,369,235	2,740,304	XXX	XXX
88579Y-AF-8	3M COMPANY		04/23/2013	GOLDMAN, SACHS & CO.		10,071,000	10,000,000	9,851,500	9,858,378		4,320		4,320		9,862,698		208,302	208,302	66,667	06/26/2022	1FE
002824-AW-0	ABBOTT LABORATORIES		06/25/2013	J. P. MORGAN SECURITIES, INC.		16,213,650	15,000,000	16,564,150	16,342,233		(80,902)		(80,902)		16,261,331		(47,681)	(47,681)	362,656	05/27/2020	1FE
00287Y-AC-3	ABBVIE INC		04/12/2013	BANK OF AMERICA		10,147,100	10,000,000	9,935,600	9,936,421		1,643		1,643		9,938,064		209,036	209,036	128,083	11/06/2022	2FE
024747-AC-1	ABC SUPPLY CO INC		04/04/2013	DEUTSCHE BANK SECURITIES		415,000	400,000	400,000							400,000		15,000	15,000		04/15/2021	4FE
00512N-AD-2	ACXIOM CORP EXTENDED TERM LOAN TRANCHE 2		06/28/2013	Various		4,708	4,708	4,659	9,314		102		102		4,708				78	03/15/2015	3FE
00100U-AD-4	ADS WASTE MANAGEMENT HOLDINGS INC. NEW T		06/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				27	10/09/2019	4FE
00101J-AB-2	ADT CORP		05/07/2013	EXCHANGE		20,953,955	21,000,000	20,950,440	20,952,475		1,481		1,481		20,953,956		(1)	(1)	616,583	07/15/2022	2FE
00101J-AC-0	ADT CORP		05/07/2013	EXCHANGE		5,936,311	6,000,000	5,935,500	5,935,968		343		343		5,936,310				245,375	07/15/2042	2FE
00101J-AD-8	ADT CORP		05/24/2013	EXCHANGE		19,997,278	20,000,000	19,997,200			78		78		19,997,278				297,917	06/15/2023	2FE
007903-AV-9	ADVANCED MICRO DEVICES		06/13/2013	Various		3,017,860	3,100,000	3,114,063	3,113,589		(386)		(386)		3,113,202		(95,343)	(95,343)	176,381	08/15/2022	4FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		04/18/2013	SCHEDULED REDEMPTION		1,812	1,812	1,320	1,523		289		289		1,812					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		04/18/2013	SCHEDULED REDEMPTION		4,983	4,983	3,630	4,188		796		796		4,983					03/01/2017	1
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		06/28/2013	SCHEDULED REDEMPTION		3,674	3,674	3,661	3,660		14		14		3,674				40	12/17/2017	4FE
00111@-AA-2	AES HAWAII (HEPCO)		06/30/2013	SCHEDULED REDEMPTION		306,250	306,250	306,250	306,250						306,250				5,260	06/30/2022	4
05377R-AD-6	AESOP FUNDING II LLC ABS		06/20/2013	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,612,402	2,518,416		(18,416)		(18,416)		2,500,000				42,854	08/20/2014	1FE
008117-AP-8	AETNA INC		06/12/2013	DEUTSCHE BANK SECURITIES		4,726,300	5,000,000	4,915,450	4,916,545		3,322		3,322		4,919,868		(193,568)	(193,568)	82,882	11/15/2022	2FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		10,640	10,640	10,590	10,541		99		99		10,640				328	10/09/2016	4FE
02640F-AA-6	AGFMT 2010-1A A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		420,649	420,649	420,548	420,611		38		38		420,649				10,195	03/25/2058	1FM
001192-AC-7	AGL CAPITAL CORPORATION		04/15/2013	MATURED		31,500,000	31,500,000	31,055,430	31,557,471		(57,471)		(57,471)		31,500,000				700,875	04/15/2013	2FE
009158-AR-7	AIR PRODUCTS & CHEMICALS		04/12/2013	RBC DOMINION SECURITIES		10,491,800	10,000,000	9,994,000	9,994,609		157		157		9,994,766		497,034	497,034	136,667	11/03/2021	1FE
01168B-AQ-4	ALASKA COMMUNICATIONS SYS TLB		04/01/2013	J. P. MORGAN SECURITIES, INC.		642,233	658,700	638,513	637,270		1,295		1,295		638,565		3,668	3,668	(1,317)	10/21/2016	3FE
01310T-AB-5	ALBERTSON'S INC. NEW TERM LOAN B		04/11/2013	CITIBANK		504,375	500,000	497,500			2		2		497,502		6,873	6,873	80	03/21/2016	3FE
013716-AS-4	ALCAN INC		05/15/2013	MATURED		1,000,000	1,000,000	968,700	998,429		1,571		1,571		1,000,000				22,500	05/15/2013	1FE
01449H-AD-1	ALERE TERM LOAN B		03/29/2013	SCHEDULED REDEMPTION		7,500	7,500	7,472	7,470		30		30		7,500					06/30/2017	4FE
014480-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1 CL	E	04/30/2013	SCHEDULED REDEMPTION		451,778	451,778	451,778	451,778						451,778				1,799	07/30/2034	2AM
01639#-AA-1	ALISAL WATER CORPORATION		04/01/2013	SCHEDULED REDEMPTION		70,000	70,000	70,000	70,000						70,000				2,748	01/01/2027	3FE
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		06/15/2013	SCHEDULED REDEMPTION		411,000	411,000	411,000	411,000						411,000				10,398	06/15/2025	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)
01973J-AF-6	ALLISON TRANSMISSION, INC. TERM LOAN B-3		06/28/2013	SCHEDULED REDEMPTION		9,975	9,975	9,882	9,879		96		96		9,975				21,372	08/23/2019	3FE
02005Y-AD-8	ALLY AUTO RECEIVABLES TRUST ABS		04/23/2013	Various		6,654,135	6,650,556	6,650,485	6,650,533		14		14		6,650,547		3,588	3,588	14,100	09/15/2014	1FE
02005A-AG-3	ALLY MASTER OWNER TRUST ABS		04/15/2013	SCHEDULED REDEMPTION		63,574,000	63,574,000	64,712,734	63,969,775		(395,775)		(395,775)		63,574,000				610,310	04/15/2015	1FE
02005A-AJ-7	ALLY MASTER OWNER TRUST ABS		04/15/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,096,836	5,023,027		(23,027)		(23,027)		5,000,000				64,500	04/15/2015	1FE
023772-AA-4	AMER AIRLN 13-1 A PASS T ABS		04/18/2013	DEUTSCHE BANK SECURITIES		3,018,750	3,000,000	3,000,000							3,000,000		18,750	18,750	13,667	07/15/2025	2FE
02369A-AG-3	AMERICAN ACHIEVEMENT COR		05/02/2013	GOLDMAN, SACHS & CO.		1,191,156	1,175,000	1,179,406	1,177,929		(321)		(321)		1,177,608		13,549	13,549	71,699	04/15/2016	4FE
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC		04/15/2013	SCHEDULED REDEMPTION		394,478	394,478	394,478	394,478						394,478				20,592	10/15/2017	2
02587A-AB-0	AMERICAN EXPRESS CREDIT ACCOUN ABS		04/15/2013	SCHEDULED REDEMPTION		5,531,000	5,531,000	5,541,371	5,537,022		(6,022)		(6,022)		5,531,000				14,714	11/16/2015	1FE
026660-B6-9	AMERICAN HONDA FINANCE	R	04/02/2013	MATURED		14,450,000	14,450,000	14,410,458	14,460,954		(10,954)		(10,954)		14,450,000				334,156	04/02/2013	1FE
03064U-AB-6	AMERICREDIT AUTOMOBILE RECEIVA ABS		04/24/2013	Various		4,384,310	4,378,368	4,378,128	4,378,264		38		38		4,378,302		6,008	6,008	14,092	10/08/2015	1FE
03232P-AA-6	AMSURG CORP		06/11/2013	EXCHANGE		1,556,443	1,550,000	1,557,000	1,556,887		(444)		(444)		1,556,443				48,680	11/30/2020	4FE
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS		06/15/2013	SCHEDULED REDEMPTION		712,000	712,000	712,000	712,000						712,000				33,820	06/15/2017	1
037833-AJ-9	APPLE INC		06/17/2013	RBC DOMINION SECURITIES		9,772,500	10,000,000	9,963,100			940		940		9,964,040		(191,540)	(191,540)	13,056	05/03/2018	1FE
037833-AK-6	APPLE INC		06/12/2013	Various		39,204,180	40,500,000	40,446,135			355		355		40,446,490		(1,242,310)	(1,242,310)	71,967	05/03/2023	1FE
718031-F#-9	AQUA AMERICA / AQUA PENNSYLVANIA		06/01/2013	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				248,250	06/01/2013	1FE
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		8,122	8,122	8,078	8,076		46		46		8,122				119	05/16/2018	3FE
007036-FW-1	ARMT 2005-1 5A2 RMBS		06/25/2013	SCHEDULED REDEMPTION		72,431	72,431	72,508	72,438		(7)		(7)		72,431				254	05/25/2035	1FM
007036-UQ-7	ARMT 2005-11 5A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		161,587	161,587	75,946	78,312		83,275		83,275		161,587				360	04/25/2050	1FM
2254W0-MM-4	ARMT 2005-12 5A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		217,048	217,048	97,875	100,856		116,192		116,192		217,048				475	02/25/2041	1FM
04269G-AD-4	ARRIS GROUP TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		10,000	10,000	9,975			25		25		10,000				27	04/17/2020	3FE
04649V-AG-5	ASURION, LLC INCREMENTAL TRANCHE B-1 TER		06/28/2013	SCHEDULED REDEMPTION		12,216	12,216	12,149			67		67		12,216				140	05/24/2019	4FE
00206R-AX-0	AT&T INC		05/23/2013	GOLDMAN, SACHS & CO.		11,275,000	10,000,000	10,755,800	10,663,508		(28,214)		(28,214)		10,635,294		639,706	639,706	239,806	05/15/2021	1FE
00206R-BG-6	AT&T INC		06/27/2013	EXCHANGE		40,195	64,000	56,461	40,084		110		110		40,195				1,452	12/15/2042	1FE
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		06/15/2013	SCHEDULED REDEMPTION		233,686	233,686	255,377	243,609		(9,923)		(9,923)		233,686				7,816	07/15/2016	1
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		06/28/2013	SCHEDULED REDEMPTION		1,563	1,563	1,551	1,551		12		12		1,563				4	11/30/2019	3FE
05070G-AA-6	AUDATEX NORTH AMERICA IN		06/27/2013	EXCHANGE		1,045,523	1,025,000	1,052,880	1,048,571		(3,049)		(3,049)		1,045,522				36,900	06/15/2018	3FE
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011		06/28/2013	SCHEDULED REDEMPTION		4,988	4,988	4,988	4,988						4,988				3,057	12/15/2016	3FE
05342R-AA-4	AVALON CAPITAL LTD. 3, CLASS A-1 CLO LOA	E	05/24/2013	SCHEDULED REDEMPTION		3,135,545	3,135,545	3,135,545	3,135,545						3,135,545				8,887	02/24/2019	1FE
05368B-AA-8	AVIATION SECURITIZATION II LLC ABS		06/17/2013	SCHEDULED REDEMPTION		20,621	20,621	20,621	20,621						20,621				113	12/15/2023	1
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		06/28/2013	SCHEDULED REDEMPTION		2,494	2,494	2,470	2,469		24		24		2,494					03/15/2019	3FE
90347B-AB-4	AXALTA COATING (DUPONT) TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500				9	02/03/2020	4FE
05615Y-AA-9	BABSON 2005-2A A1 CLO LOANS	E	04/22/2013	SCHEDULED REDEMPTION		8,448,407	8,448,407	7,443,781	7,972,509		475,898		475,898		8,448,407				23,938	07/20/2019	1FE
05615U-AC-3	BABSON CLO 2005-I, CLASS A-1B-1 CLO LOAN	E	04/15/2013	SCHEDULED REDEMPTION		7,936,348	7,936,348	7,936,348	7,936,348						7,936,348				24,568	04/15/2019	1FE
05615M-AA-5	BABSON CLO LTD, 2005-3A, CLASS A1 CLO LO	E	05/10/2013	SCHEDULED REDEMPTION		1,518,265	1,518,265	1,398,912	1,452,855		65,410		65,410		1,518,265				6,889	11/10/2019	1FE
059523-BB-5	BAFC 2007-5 7A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		253,154	456,868	153,727	188,869		64,285		64,285		253,154				9,143	02/25/2052	1FM
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,186,965	1,186,965	1,183,998	1,185,178		1,787		1,787		1,186,965				31,216	09/26/2037	1FM
05955Y-AS-8	BAFC 2010-R3 4A4 RMBS		06/01/2013	SCHEDULED REDEMPTION		287,179	287,179	287,897	287,829		(650)		(650)		287,179				7,690	06/26/2036	1FM
05874D-AA-1	BALLYROCK 2006-1A, A CLO LOANS	E	05/28/2013	SCHEDULED REDEMPTION		1,560,844	1,560,844	1,322,815	1,477,788		83,056		83,056		1,560,844				4,075	08/28/2019	1FE
05874G-AA-4	BALLYROCK 2006-2A, CLASS A CLO LOANS	E	04/15/2013	SCHEDULED REDEMPTION		6,794,480	6,794,480	6,310,373	6,495,859		298,621		298,621		6,794,480				9,017	01/14/2020	1FE
05948K-BE-8	BANK OF AMERICA ALT LOAN TRUST RMBS		06/01/2013	SCHEDULED REDEMPTION		394,061	394,061	396,380	395,083		(1,022)		(1,022)		394,061				11,273	08/25/2049	1FM
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		06/01/2013	SCHEDULED REDEMPTION		308,330	308,330	308,330	308,330						308,330				9,336	12/01/2016	1FM
063679-JJ-4	BANK OF MONTREAL	A	04/10/2013	RBC DOMINION SECURITIES		10,553,600	10,000,000	9,993,500	9,995,913		372		372		9,996,285		557,315	557,315	189,583	01/25/2016	1FE
067901-AL-2	BARRICK GOLD CORP	A	06/27/2013	J. P. MORGAN SECURITIES, INC.		3,349,280	4,000,000	4,158,800	4,151,670		(7,096)		(7,096)		4,144,574		(795,294)	(795,294)	115,928	04/01/2022	2FE
067901-AP-3	BARRICK GOLD CORP	A	06/26/2013	BANK OF AMERICA		8,463,100	10,000,000	9,979,700			272		272		9,979,972		(1,516,872)	(1,516,872)	67,194	05/01/2023	2FE
06849V-AB-9	BARRICK GOLD FINANCE INC	A	06/28/2013	MORGAN STANLEY DEAN WITTER		1,541,250	1,500,000	1,410,255	1,476,473		6,113		6,113		1,482,586		58,664	58,664	46,313	11/15/2014	2FE
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		391,794	391,794	395,222	394,343		(2,549)		(2,549)		391,794				11,647	05/26/2037	1FM
075887-AS-8	BECTON DICKINSON		04/15/2013	MATURED		5,000,000	5,000,000	4,819,500	4,993,306		6,694		6,694		5,000,000				113,750	04/15/2013	1FE
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM LOAN C		06/28/2013	SCHEDULED REDEMPTION		9,770	9,770	9,770	9,770						9,770				17	04/03/2015	4FE
090613-AF-7	BIOMET INC		06/27/2013	EXCHANGE		1,356,036	1,300,000	1,363,000	1,360,643		(4,607)		(4,607)		1,356,036				74,876	08/01/2020	4FE
09061A-AN-4	BIOMET INC DOLLAR TERM LOAN B-1		06/28/2013	SCHEDULED REDEMPTION		2,430	2,430	2,405	2,403		27		27		2,430				7	07/25/2017	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		06/30/2013	SCHEDULED REDEMPTION		831,564	831,564	825,327	834,605		(3,040)		(3,040)		831,564				41,059	12/30/2016	2
09250F-AA-2	BLACKROCK (BSIS) 2005-2A, A1 CLO LOANS	E	05/28/2013	SCHEDULED REDEMPTION		1,717,499	1,717,499	1,270,949	1,479,455		238,044		238,044		1,717,499				4,800	05/25/2017	1FE
05948K-W5-4	BOAA 2005-11 4A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		300,360	308,940	273,924	264,663		35,697		35,697		300,360				8,238	08/25/2049	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)
05948K-E5-4	BOAA 2005-6 2CB1 RMBS		06/01/2013	SCHEDULED REDEMPTION		467,332	467,332	445,946	431,534		35,798		35,798		467,332				13,458	09/25/2049	4FM
05949C-GV-2	BOAMS 2005-8 A8 RMBS		06/01/2013	SCHEDULED REDEMPTION		323,863	323,863	297,300	309,301		12,614		12,614		323,863				8,401	09/25/2035	1FM
09776@-AB-7	BON SECOURS HEALTH SYS LEASE COL		06/15/2013	SCHEDULED REDEMPTION		146,346	146,346	167,782	158,431		(12,086)		(12,086)		146,346				5,323	09/15/2021	1
05565Q-BT-4	BP CAPITAL MARKETS PLC	F	04/12/2013	SOCIETE GENERALE		10,422,500	10,000,000	10,000,000	10,000,000						10,000,000		422,500	422,500	103,658	11/01/2016	1FE
05565Q-BZ-0	BP CAPITAL MARKETS PLC	F	04/25/2013	CITIBANK		5,262,650	5,000,000	5,000,000	5,000,000						5,000,000		262,650	262,650	78,421	05/06/2022	1FE
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B		05/29/2013	Various		637,196	646,360	636,977	636,145		1,045		1,045		637,190		7	7	6,113	10/14/2016	4FE
10919R-AC-3	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TE		06/28/2013	SCHEDULED REDEMPTION		1,875	1,875	1,856			19		19		1,875				5	01/30/2020	4FE
110122-AT-5	BRISTOL-MYERS SQUIBB CO		06/19/2013	GOLDMAN, SACHS & CO.		13,819,500	15,000,000	14,777,100	14,785,468		9,625		9,625		14,795,093		(975,593)	(975,593)	268,333	08/01/2022	1FE
111320-AG-2	BROADCOM CORP		05/17/2013	EXCHANGE		21,847,041	22,000,000	21,836,100	21,841,527		5,515		5,515		21,847,041		(1)	(1)	414,028	08/15/2022	1FE
11442#-AA-7	BROOKS PROVISIONS, LLC (14% SR. SUB NOTE		05/01/2013	DISTRIBUTION		2,017											2,017	2,017		04/28/2013	5Z
116663-AC-9	BRUCE MANSFIELD UNIT 1 2 ABS		06/01/2013	SCHEDULED REDEMPTION		649,520	649,520	649,520	649,520						649,520				22,246	06/01/2034	2AM
07384M-6H-0	BSARM 2004-12 2A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		327,750	327,750	322,271	322,525		5,225		5,225		327,750				398,285	10/25/2051	1FM
07383F-XJ-2	BSCMS 2003-PWR2, A4 CMBS		06/01/2013	SCHEDULED REDEMPTION		479,941	479,941	477,039	479,759		182		182		479,941				11,760	05/11/2039	1FM
07383F-U7-1	BSCMS 2004-T16, A6 CMBS		06/01/2013	SCHEDULED REDEMPTION		18,395	18,395	17,902	18,292		102		102		18,395				437	02/13/2046	1FM
07383F-7X-0	BSCMS 2005-PWR8, X2 CMBS		06/01/2013	SCHEDULED REDEMPTION			89,584,322	3,873,483	302,628		(302,628)		(302,628)						361,913	06/11/2041	1FE
07388R-AC-1	BSCMS 2007-PW15 A3 CMBS		06/01/2013	SCHEDULED REDEMPTION		6,967,252	6,967,252	6,994,196	6,971,674		(4,422)		(4,422)		6,967,252				752,095	02/11/2044	1FM
11953U-AB-3	BUFFALO GULF COAST TERMINALS TERM LOAN		03/28/2013	SCHEDULED REDEMPTION		2,475	2,475	2,433	2,433		42		42		2,475				12,529	10/31/2017	3FE
05567Y-AA-7	BURLINGTN NORTH SANTA FE ABS		04/01/2013	SCHEDULED REDEMPTION		860,865	860,865	860,865	860,865						860,865				21,380	04/01/2023	1FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS. A		06/01/2013	SCHEDULED REDEMPTION		26,126	26,126	26,126	26,126						26,126				899	08/01/2022	2
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA A		04/01/2013	Various		60,231	60,231	60,231	60,231						60,231				1,587	04/01/2021	1
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB A		04/01/2013	SCHEDULED REDEMPTION		198,985	198,985	198,985	198,985						198,985				5,243	04/01/2023	1
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2013	SCHEDULED REDEMPTION		221,939	221,939	221,939	221,939						221,939				5,848	04/01/2023	1
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2013	SCHEDULED REDEMPTION		143,911	143,911	143,911	143,911						143,911				3,792	04/01/2023	1
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		04/01/2013	SCHEDULED REDEMPTION		303,887	303,887	303,887	303,887						303,887				8,007	04/01/2022	1
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W AB		04/01/2013	SCHEDULED REDEMPTION		212,568	212,568	212,568	212,568						212,568				5,601	04/01/2023	1
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2013	SCHEDULED REDEMPTION		151,123	151,123	151,123	151,123						151,123				3,982	04/01/2023	1
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z AB		04/01/2013	SCHEDULED REDEMPTION		105,259	105,259	105,259	105,259						105,259				2,774	04/01/2023	1
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA A		04/01/2013	SCHEDULED REDEMPTION		105,876	105,876	105,876	105,876						105,876				2,790	04/01/2020	1
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2013	SCHEDULED REDEMPTION		48,140	48,140	48,140	48,140						48,140				1,268	04/01/2023	1
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y AB		04/01/2013	SCHEDULED REDEMPTION		213,001	213,001	213,001	213,001						213,001				5,613	04/01/2022	1
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		04/01/2013	Various		91,289	91,289	91,289	91,289						91,289				2,406	04/01/2020	1
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA A		04/01/2013	SCHEDULED REDEMPTION		97,223	97,223	97,223	97,223						97,223				2,562	04/01/2021	1
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2013	Various		72,745	72,745	72,745	77,584						72,745				2,065	04/01/2020	1
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U A		04/01/2013	SCHEDULED REDEMPTION		27,042	27,042	27,042	27,042						27,042				713	04/01/2023	1
12800U-AK-6	CAISSE CENTRALE DESJARDN	A	04/10/2013	CIBC WORLD MARKETS		14,156,931	13,425,000	13,918,906	13,809,833		(33,566)		(33,566)		13,776,268		380,663	380,663	191,138	03/24/2016	1FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		06/10/2013	SCHEDULED REDEMPTION		49,049	49,049	49,049	49,049						49,049				1,392	05/10/2025	2
129268-AA-6	CALENDONIA GENERATING ABS		06/30/2013	SCHEDULED REDEMPTION		597,243	597,243	597,243	597,243						597,243				5,468	02/28/2022	1FE
131244-AC-9	CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS	E	04/17/2013	SCHEDULED REDEMPTION		1,931,140	1,931,140	1,803,202	1,865,145		65,995		65,995		1,931,140				2,718	04/17/2020	1FE
13134M-AY-9	CALPINE (6-11) SENIOR SECURED TL B		06/28/2013	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				72	04/01/2018	4FE
13134M-AW-3	CALPINE CORP TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		12,500	12,500	12,500	12,500						12,500				11,190	04/01/2018	4FE
13134M-BA-0	CALPINE CORPORATION 7Y SECURED TLB		06/28/2013	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					10/09/2019	4FE
13974Y-AC-4	CAPITAL AUTO RECEIVABLES ASSET ABS		04/23/2013	GREENWICH CAPITAL MARKETS, INC.		7,095,200	7,000,000	7,574,427	7,194,414		(149,993)		(149,993)		7,044,421		50,779	50,779	202,759	12/15/2014	1FE
13974Y-AD-2	CAPITAL AUTO RECEIVABLES ASSET ABS		04/23/2013	GREENWICH CAPITAL MARKETS, INC.		2,235,420	2,200,000	2,387,458	2,287,795		(67,572)		(67,572)		2,220,223		15,197	15,197	66,046	12/15/2014	1FE
13973U-AG-4	CAPITAL AUTOMOTIVE L.P. TRANCHE B TERM L		04/10/2013	Various		1,724,158	1,736,222	1,723,953	1,723,079		1,079		1,079		1,724,158				10,371	03/13/2017	4FE
13973U-AJ-8	CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM		06/28/2013	SCHEDULED REDEMPTION		359,783	359,783	357,274			2,509		2,509		359,783				8,426	04/10/2019	3FE
14040E-HG-0	CAPITAL ONE BANK		06/13/2013	MATURED		19,500,000	19,500,000	20,184,630	19,636,990		(136,990)		(136,990)		19,500,000				633,750	06/13/2013	2FE
14313G-AB-3	CARMAX AUTO OWNER TRUST ABS		04/23/2013	Various		2,935,210	2,933,362	2,933,161	2,933,290		26		26		2,933,316		1,893	1,893	5,586	03/16/2015	1FE
12489W-QG-2	CBASS 2005-CB8 AF5 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,296,576	1,296,576	1,237,146	1,280,725		24,003		24,003		1,296,576				30,588	03/25/2042	3FM
1248MG-AP-9	CBASS 2007-CB1 AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		100,980	100,980	56,677	51,723		49,257		49,257		100,980				1,577	01/25/2047	1FM
17311Y-AE-3	CBASS 2007-CB3 A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		207,547	207,547	117,743	113,005		94,542		94,542		207,547				3,026	02/25/2047	1FM
14987B-AC-7	CC HOLDINGS GS V LLC		06/27/2013	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				97,830	04/15/2023	2FE
16678R-AV-9	CCMFC 2004-1A V1 RMBS		06/01/2013	SCHEDULED REDEMPTION		243,562	243,562	234,392	234,459		9,104		9,104		243,562				955	01/25/2035	4FM
16678R-BW-6	CCMFC 2004-3 B1 RMBS		06/01/2013	SCHEDULED REDEMPTION		24,445	24,445	14,418	14,374		10,071		10,071		24,445				76	08/25/2035	1FM
16678R-BT-3	CCMFC 2004-A B1 RMBS		06/01/2013	SCHEDULED REDEMPTION		26,390	26,390	18,486	18,431		7,960		7,960		26,390				74	03/25/2035	1FM
16678R-CM-7	CCMFC 2004-B B1 RMBS		06/01/2013	SCHEDULED REDEMPTION		51,194	51,194	36,171	36,064		15,130		15,130		51,194				136	10/25/2035	1FM
16678R-FD-4	CCMFC 2006-1A B1 RMBS		06/25/2013	SCHEDULED REDEMPTION		10,455	549,055	37,179			10,455		10,455		10,455					12/25/2046	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)
1248EP-AL-7	CCO HLDGS LLC/CAP CORP		05/03/2013	TENDER OFFER		1,162,406	1,125,000	1,147,500	1,139,096		(1,276)		(1,276)		1,137,820		24,587	24,587	78,785	04/30/2018	3FE
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				6	03/06/2020	3FE
15131Y-AD-7	CENGAGE LEARNING ACQ (THOMSON LEARNING)		06/06/2013	Various		2,069,801	2,548,044	2,374,715	2,359,583		15,718		15,718		2,375,301		(305,500)	(305,500)	62,368	07/05/2017	5FE
151895-B*-9	CENTERPOINT PROPERTIES TR. SER B		06/15/2013	MATURED		24,000,000	24,000,000	23,802,087	24,420,822		(420,822)		(420,822)		24,000,000				739,200	06/15/2013	2
153527-AG-1	CENTRAL GARDEN & PET CO		06/18/2013	SEAPORT GROUP		828,000	800,000	850,000	834,911		(4,760)		(4,760)		830,151		(2,151)	(2,151)	53,167	03/01/2018	5FE
15641S-AE-1	CENTURION CDO VII CLASS A-2 CLO LOANS	E	04/30/2013	SCHEDULED REDEMPTION		4,632,352	4,632,352	4,632,352	4,632,352						4,632,352				8,452	01/30/2016	1FE
15641S-AF-8	CENTURION CDO VII CLASS B-2 CLO LOANS	E	04/30/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				43,160	01/30/2016	1FE
15672W-AA-2	CEQUEL COM HLDG I/CAP CP		06/17/2013	CALLED @ 106.46900000		7,600,000	7,600,000	7,951,851	7,772,073		(26,424)		(26,424)		7,745,649		(145,649)	(145,649)	857,355	11/15/2017	4FE
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		35,000	35,000	34,337	34,321		679		679		35,000				268	02/14/2019	3FE
173067-FU-8	CGCMT 2005-EMG, B CMBS		04/01/2013	SCHEDULED REDEMPTION		1,000,000	1,000,000	999,999	1,000,000						1,000,000				16,446	09/20/2051	1FM
173067-FV-6	CGCMT 2005-EMG, C CMBS		06/01/2013	SCHEDULED REDEMPTION		1,000,000	1,000,000	999,994	999,999		1		1		1,000,000				17,920	09/20/2051	1FM
16117L-AX-7	CHARTER COMM. OPER. TERM LOAN C EXTENDED		05/03/2013	Various		2,267,754	2,267,754	2,260,287	2,259,389		8,365		8,365		2,267,754				7,845	09/06/2016	3FE
16117L-AZ-2	CHARTER COMM. OPER. TERM LOAN D		05/03/2013	SCHEDULED REDEMPTION		1,736,875	1,736,875	1,729,176	1,728,875		8,000		8,000		1,736,875				23,720	05/15/2019	3FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		06/01/2013	SCHEDULED REDEMPTION		563,906	628,344	453,509	445,165		129,409		129,409		563,906				1,648,342	03/25/2037	1FM
165167-CE-5	CHESAPEAKE ENERGY CORP		04/01/2013	TENDER OFFER		1,566,750	1,500,000	1,500,000	1,500,000						1,500,000		66,750	66,750	109,740	08/15/2018	3FE
165167-CK-1	CHESAPEAKE ENERGY CORP		04/17/2013	BANK OF AMERICA		765,000	750,000	754,688			(37)		(37)		754,650		10,350	10,350	2,352	06/15/2021	3FE
341135-B*-1	CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT		05/16/2013	Various		5,455,000	5,455,000	5,455,000	5,475,870		(2,527)		(2,527)		5,473,343		(18,343)	(18,343)	339,611	05/01/2018	1
341135-B@-9	CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT		05/16/2013	Various		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				194,148	05/01/2018	1
17121D-AE-9	CHRYSLER FINANCIAL AUTO SECURI ABS		04/08/2013	SCHEDULED REDEMPTION		1,674,784	1,674,784	1,674,650	1,674,775		9		9		1,674,784				5,583	01/08/2014	1FE
17121D-AF-6	CHRYSLER FINANCIAL AUTO SECURI ABS		05/08/2013	SCHEDULED REDEMPTION		7,200,000	7,200,000	7,199,122	7,199,840		160		160		7,200,000				104,525	08/08/2016	1FE
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		05/30/2013	Various		8,505,000	7,500,000	8,410,313			(36,079)		(36,079)		8,374,234		130,766	130,766	290,469	06/15/2021	4FE
12669E-T3-0	CHWL 2003-39 A17 RMBS		06/01/2013	SCHEDULED REDEMPTION		220,967	220,967	210,221	216,144		4,823		4,823		220,967				5,130	05/25/2038	1FM
125509-BR-9	CIGNA CORP		04/15/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		2,120,720	2,000,000	1,998,420	1,998,761		90		90		1,998,852		121,869	121,869	23,375	11/15/2016	2FE
12558M-AG-7	CITHE RMBS		06/01/2013	SCHEDULED REDEMPTION		187,577	187,577	188,812	191,358		(3,781)		(3,781)		187,577				5,522	02/25/2030	2FM
184496-AK-3	CLEAN HARBORS INC		05/22/2013	EXCHANGE		1,268,091	1,250,000	1,269,375	1,269,216		(1,124)		(1,124)		1,268,091				29,362	06/01/2021	3FE
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 CLO L	E	05/20/2013	SCHEDULED REDEMPTION		355,912	355,912	331,443	345,300		10,612		10,612		355,912				860	01/20/2017	1FE
172981-AE-2	CMLTI 2006-4 2A1B RMBS		06/01/2013	SCHEDULED REDEMPTION		28,415	342,329	125,196			28,415		28,415		28,415				389,688	12/25/2035	1FM
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,857,130	1,857,130	1,849,585	1,851,752		5,378		5,378		1,857,130				48,641	08/25/2037	1FM
17316D-AM-6	CMLTI 2010-3 3A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		457,310	457,310	454,594	455,338		1,972		1,972		457,310				12,240	08/25/2037	1FM
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		3,326,811	3,326,811	3,306,019	3,306,512		20,300		20,300		3,326,811				77,610	10/25/2035	1FM
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		06/10/2013	SCHEDULED REDEMPTION		59,932	59,932	59,932	59,932						59,932				1,731	06/10/2024	1
199648-AA-4	COLUMBUS NOVA CLO 2006-1, CLASS A CLO LO	E	04/18/2013	SCHEDULED REDEMPTION		931,294	931,294	858,653	892,104		39,190		39,190		931,294				1,311	07/18/2018	1FE
20337E-AK-7	COMMSCOPE INC. TRANCHE 2 TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,491	2,490		10		10		2,500				7	01/14/2018	3FE
20825C-AU-8	CONOCOPHILLIPS		06/25/2013	J. P. MORGAN SECURITIES, INC.		5,920,800	5,000,000	6,199,850	6,022,049		(65,123)		(65,123)		5,956,926		(36,126)	(36,126)	285,833	01/15/2020	1FE
20826F-AA-4	CONOCOPHILLIPS COMPANY		04/23/2013	BANK OF AMERICA		5,010,450	5,000,000	4,995,100	4,995,129		139		139		4,995,268		15,182	15,182	46,333	12/15/2022	1FE
210518-CF-1	CONSUMERS ENERGY CO		06/28/2013	CALLED @ 107.661832		10,000,000	10,000,000	10,023,800	10,006,236		(1,333)		(1,333)		10,004,903		(4,903)	(4,903)	1,159,239	03/15/2015	1FE
212015-AK-7	CONTINENTAL RESOURCES		04/16/2013	J. P. MORGAN SECURITIES, INC.		103,750	100,000	100,000							100,000		3,750	3,750	175	04/15/2023	3FE
22025Y-AK-6	CORRECTIONS CORP OF AMER		04/04/2013	TENDER OFFER		1,020,000	1,000,000	1,052,500	1,028,098		(2,809)		(2,809)		1,025,288		(5,288)	(5,288)	56,479	06/01/2017	3FE
223030-AP-5	COVIDIEN INTL FINANCE SA	F	05/23/2013	BANK OF AMERICA		4,961,600	5,000,000	4,988,650			35		35		4,988,685		(27,085)	(27,085)	5,326	06/15/2023	1FE
224044-BF-3	COX COMMUNICATIONS INC		06/01/2013	MATURED		21,500,000	21,500,000	19,815,220	21,470,065		29,935		29,935		21,500,000				497,188	06/01/2013	2FE
22237P-AC-7	CPMH 2005-1, A3 ABS		06/01/2013	SCHEDULED REDEMPTION		262,991	262,991	262,958	262,981		10		10		262,991				6,059	12/15/2035	2AM
126190-AD-9	CPS 2008-A, A4 ABS		04/15/2013	SCHEDULED REDEMPTION		2,161,259	2,161,259	2,322,341	2,191,246		(29,987)		(29,987)		2,161,259				46,473	10/15/2014	1FE
126193-AB-7	CPS AUTO TRUST ABS		05/15/2013	SCHEDULED REDEMPTION		158,692	158,692	158,559	158,668		24		24		158,692				848	03/15/2016	1FE
22540C-TC-1	CREDIT SUISSE NEW YORK	F	05/15/2013	MATURED		3,500,000	3,500,000	3,507,105	3,500,589		(589)		(589)		3,500,000				87,500	05/15/2013	1FE
226567-AK-1	CRICKET COMMUNICATIONS TERM LOAN C		05/01/2013	DEUTSCHE BANK SECURITIES		500,000	500,000	496,250			10		10		496,260		3,740	3,740	528	03/08/2020	4FE
226829-AA-7	CROCKETT COGENER		06/30/2013	SCHEDULED REDEMPTION		175,478	175,478	175,478	175,478						175,478				2,575	03/30/2025	2FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A CLO LOANS	E	04/15/2013	SCHEDULED REDEMPTION		448,094	448,094	427,929	440,171		7,923		7,923		448,094				833	10/15/2016	1FE
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		04/17/2013	Various		1,199,100	1,199,100	1,170,162	1,167,932		31,168		31,168		1,199,100				16,092	03/29/2016	2FE
22541Q-DL-3	CSFB 2003-C3, C CMBS		04/01/2013	SCHEDULED REDEMPTION		8,000,000	8,000,000	7,718,438	7,986,998		13,002		13,002		8,000,000				108,853	05/15/2038	1FM
22541Q-DM-1	CSFB 2003-C3, D CMBS		05/01/2013	SCHEDULED REDEMPTION		7,500,000	7,500,000	6,938,086	7,474,209		25,791		25,791		7,500,000				123,835	05/15/2038	1FM
22541Q-SG-8	CSFB 2003-C4, B CMBS		06/01/2013	SCHEDULED REDEMPTION		1,983,518	1,983,518	1,993,436	1,984,208		(690)		(690)		1,983,518				52,097	08/15/2036	1FM
225458-6G-8	CSFB 2005-9 5A9 RMBS		06/01/2013	SCHEDULED REDEMPTION		176,402	214,440	156,830	154,999		22,338		22,338		176,402				5,465	04/25/2036	1FM
12644J-AE-5	CSMC 10-10R 2A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		789,373	789,373	795,047	794,313		(4,940)		(4,940)		789,373				22,063	03/26/2037	1FM
225470-Q8-9	CSMC 2006-3 5A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		169,058	169,058	141,460	118,820		51,024		51,024		169,058				4,630	04/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22545D-AJ-6	CSMC 2006-C3, C CMBS		04/16/2013	GOLDMAN, SACHS & CO.		4,080,000	8,000,000	331,516	6,218,534		(34,060)		(34,060)		878,888		3,201,112	3,201,112	179,799	06/15/2038	1FM
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		570,702	570,702	581,581	579,920		(9,218)		(9,218)		570,702				16,006	09/26/2037	1FM
12642Y-FC-3	CSMC 2009-16R 8A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		761,280	761,280	778,885	774,355		(13,075)		(13,075)		761,280				21,488	07/26/2037	1FM
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		06/10/2013	SCHEDULED REDEMPTION		427,864	427,864	427,864	477,566		(49,701)		(49,701)		427,864				11,884	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024 ABS		06/10/2013	SCHEDULED REDEMPTION		57,991	57,991	57,991	57,991						57,991				1,994	01/10/2024	2
12667F-LV-5	CWALT 2004-16 CB 1A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		540,011	540,011	538,998	539,598		413		413		540,011				14,651	07/25/2034	2FM
12667F-DN-2	CWALT 2004-3T1 A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		201,215	201,215	201,529	201,286		(72)		(72)		201,215				552	05/25/2034	1FM
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		06/01/2013	SCHEDULED REDEMPTION		67,373	67,373	65,446	65,532		1,841		1,841		67,373				1,762	04/25/2035	1FM
12667G-US-0	CWALT 2005-29 CB A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		661,367	661,367	606,630	594,564		66,803		66,803		661,367				16,880	07/25/2035	3FM
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		06/01/2013	SCHEDULED REDEMPTION		522,396	575,077	515,471	437,051		85,345		85,345		522,396				16,015	05/25/2036	2FM
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		06/01/2013	SCHEDULED REDEMPTION		474,553	474,553	471,814	473,920		632		632		474,553				11,788	08/25/2036	1FM
02151N-AB-8	CWALT 2007-18C 3FL3 RMBS		06/25/2013	SCHEDULED REDEMPTION		351,059	406,256	267,001	272,313		78,746		78,746		351,059				1,061	08/25/2037	1FM
02151L-AA-4	CWALT 2007-20 A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		394,072	503,628	298,797	295,529		98,543		98,543		394,072				1,390	08/25/2047	1FM
12669E-NQ-5	CWHL 2003-20, 3A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		307,210	307,210	304,330	306,115		1,095		1,095		307,210				6,580	07/25/2033	1FM
12669F-NK-5	CWHL 2004-J1 2A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		181,984	181,984	183,960	182,619		(635)		(635)		181,984				4,057	01/25/2019	1FM
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		06/25/2013	SCHEDULED REDEMPTION		1,532	1,532	1,529	1,553		(21)		(21)		1,532				5	03/25/2035	4FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		626,490	764,724	585,117	599,816		8,292		8,292		626,490				21,663	01/25/2038	1FM
12543P-AK-9	CWHL 2006-21 A10 RMBS		06/01/2013	SCHEDULED REDEMPTION		306,924	360,853	301,927	274,546		15,314		15,314		306,924				9,847	03/25/2039	1FM
126694-X3-7	CWHL 2006-9 A10 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,709,403	1,847,311	1,521,614	1,548,601		160,802		160,802		1,709,403				53,592	05/25/2036	1FM
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		422,326	470,345	377,068	352,325		71,585		71,585		422,326				11,938	06/25/2047	1FM
126670-CL-0	CWL 2005-11, AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,248,347	1,248,347	1,232,574	1,230,669		17,678		17,678		1,248,347				30,329	02/25/2036	3FM
126670-GT-9	CWL 2005-13, AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		283,734	283,734	254,172	263,902		31,611		31,611		283,734				7,191	04/25/2036	1FM
126670-TH-1	CWL 2006-1, AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		447,389	447,389	418,580	416,361		31,028		31,028		447,389				11,395	07/25/2036	3FM
12666R-AF-7	CWL 2006-9 1AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		93,024	93,024	80,536	78,180		15,374		15,374		93,024				2,563	10/25/2046	4FM
12668X-AF-2	CWL 2006-S8, A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		150,064	150,064	150,061	150,062		2		2		150,064				3,916	04/25/2036	5FM
12669R-AC-1	CWL 2007-S1 A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		230,274	230,274	230,263	169,054	61,409	(189)		61,220		230,274				6,071	11/25/2036	4FM
12669R-AD-9	CWL 2007-S1 A4 RMBS		06/01/2013	SCHEDULED REDEMPTION		179,102	179,102	179,089	112,000	67,247	(145)		67,102		179,102				4,774	11/25/2036	1FM
12669R-AF-4	CWL 2007-S1 A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		430,877	430,877	430,872	430,873		3		3		430,877				11,393	11/25/2036	5FM
12670B-AF-6	CWL 2007-S2 A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		406,017	406,017	406,000	406,018		(1)		(1)		406,017				10,963	05/25/2037	5FM
23918V-AM-6	DAVITA INC. TRANCHE B TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		7,500	7,500	7,545	7,550		(50)		(50)		7,500				26	10/20/2016	3FE
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		4,375	4,375	4,334	4,332		43		43		4,375				14	11/01/2019	3FE
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU		05/31/2013	SCHEDULED REDEMPTION		304,900	304,900	304,900	304,900						304,900				9,454	11/30/2023	2FE
23307*-AC-6	DC ARENA LP		05/31/2013	SCHEDULED REDEMPTION		650,640	650,640	643,615	645,187		5,453		5,453		650,640				25,781	11/30/2023	2FE
245210-AB-8	DEL MONTE CORPORATION INITIAL TL		06/27/2013	SCHEDULED REDEMPTION		39,850	39,850	39,774	39,773		77		77		39,850				645	03/08/2018	4FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		06/26/2013	Various		5,806,535	5,806,535	5,806,535	5,778,523		6,470		6,470		5,784,993		21,541	21,541	756,381	09/22/2015	3
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		05/23/2013	SCHEDULED REDEMPTION		480,159	480,159	480,159	480,159						480,159				11,884	11/23/2020	2FE
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		5,000	5,000	5,044			(44)		(44)		5,000				31	01/31/2020	3FE
25470X-AR-6	DISH DBS CORP		06/24/2013	Various		1,500,000	1,500,000	1,500,000							1,500,000				3,882	05/15/2017	3FE
75524E-AK-4	DJO FINANCE (AKA REABLE) TRANCHE B TL		06/28/2013	SCHEDULED REDEMPTION		7,320	7,320	7,276	7,272		48		48		7,320				27	09/15/2017	4FE
25158J-AA-3	DMSI 2010-RS1 A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,142,120	1,142,120	1,153,541	1,150,831		(8,711)		(8,711)		1,142,120				31,943	10/25/2035	1FM
251563-CG-5	DMSI RMBS		06/01/2013	SCHEDULED REDEMPTION		121,841	121,841	118,281	118,475		3,366		3,366		121,841				2,795	09/25/2033	1FM
25960E-AG-9	DOUGLAS DYNAMICS L.L.C. TERM LOAN		06/18/2013	SCHEDULED REDEMPTION		3,450	3,450	3,425	3,425		25		25		3,450				100	04/18/2018	4FE
256882-AD-3	DPL INC		05/09/2013	Various		8,661,500	8,045,000	8,927,613	8,869,330		(25,227)		(25,227)		8,844,103		(182,603)	(182,603)	325,252	10/15/2021	3FE
26188J-6#-9	DREYFUS CASH MGT. FUND CORPUS RECEIPT AB		06/30/2013	MATURED		62,500,000	62,500,000	25,657,084	60,666,143		1,833,857		1,833,857		62,500,000					06/30/2013	1
23334B-AA-2	DTE ENERGY CNTR		04/30/2013	SCHEDULED REDEMPTION		680,625	680,625	702,534	695,194		(14,569)		(14,569)		680,625				25,380	04/30/2024	3FE
26358B-AA-6	DUANE STREET CLO 2006-3A, CLASS A1 CLO L	E	04/11/2013	SCHEDULED REDEMPTION		3,373,342	3,373,342	2,875,774	3,149,959		223,383		223,383		3,373,342				9,825	01/11/2021	1FE
263534-CK-3	E.I. DU PONT DE NEMOURS		04/24/2013	MORGAN STANLEY DEAN WITTER		10,287,100	10,000,000	9,996,500			63		63		9,996,563		290,537	290,537	57,556	02/15/2023	1FE
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		04/01/2013	SCHEDULED REDEMPTION		42,017	42,017	42,017	42,017						42,017				576	10/01/2025	1FE
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS		04/01/2013	SCHEDULED REDEMPTION		52,121	52,121	52,121	52,121						52,121				673	10/01/2025	1FE
48003#-AH-5	EDWARD JONES SUB NTS		06/12/2013	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				91,625	06/12/2014	2
28500#-AA-0	ELECTRIC RELIABILITY COUNCIL OF TEXAS ('		05/15/2013	SCHEDULED REDEMPTION		2,272,833	2,272,833	2,272,833	2,330,304		(57,471)		(57,471)		2,272,833				70,117	05/15/2014	1
291011-BE-3	EMERSON ELECTRIC CO		04/23/2013	RBC DOMINION SECURITIES		5,110,150	5,000,000	4,978,250			351		351		4,978,601		131,549	131,549	24,063	02/15/2023	1FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	05/25/2013	SCHEDULED REDEMPTION		135,745	135,745	135,745	135,745						135,745				3,903	05/25/2025	2FE
29250R-AC-0	ENBRIDGE ENERGY PARTNERS		06/01/2013	MATURED		3,000,000	3,000,000	3,070,920	3,008,815		(8,815)		(8,815)		3,000,000				71,250	06/01/2013	2FE
29444U-AJ-5	EQUINIX INC		04/04/2013	CALLED @ 110.79		4,550,000	4,550,000	4,640,000	4,604,716		(3,986)		(3,986)		4,600,729		(50,729)	(50,729)	709,677	03/01/2018	3FE
26885G-AA-7	ERA GROUP INC		06/10/2013	EXCHANGE		1,967,389	2,000,000	1,966,220	1,966,369		1,001		1,001		1,967,370		19	19	78,792	12/15/2022	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)
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E ABS		06/01/2013	CALLED @ 100.00		745,000	745,000	733,825	738,370		110		110		738,480		6,520	6,520	22,350	06/01/2028	2AM
29736R-AF-7	ESTEE LAUDER CO INC		04/08/2013	JEFFERIES & COMPANY, INC.		2,878,320	3,000,000	2,987,010	2,987,109		67		67		2,987,176		(108,856)	(108,856)	76,775	08/15/2042	1FE
26924X-AD-7	ETRVM 2004-1, A4 ABS		04/07/2013	SCHEDULED REDEMPTION		49,519	49,519	49,516	49,519						49,519				172	07/07/2021	2AM
26924X-AE-5	ETRVM 2004-1, A5 ABS		06/07/2013	SCHEDULED REDEMPTION		631,610	631,610	631,311	631,545		65		65		631,610				13,725	11/07/2031	2AM
31331F-AB-7	FEDEX CORP ABS		05/22/2013	SCHEDULED REDEMPTION		492,892	492,892	513,446	495,115		(2,223)		(2,223)		492,892				21,589	05/22/2015	2FE
32051D-A7-7	FHASI 2003-7 1A13 RMBS		06/01/2013	SCHEDULED REDEMPTION		705,860	705,860	705,813	705,097		764		764		705,860				17,369	09/25/2033	1FM
32051D-B7-6	FHASI 2003-7 1A21 RMBS		06/01/2013	SCHEDULED REDEMPTION		81,889	81,889	78,357	80,418		1,471		1,471		81,889				1,933	09/25/2033	1FM
31620M-AB-2	FIDELITY NATIONAL INFORM		05/15/2013	Various		8,150,000	8,150,000	8,444,202	8,362,529		(20,179)		(20,179)		8,342,350		(192,350)	(192,350)	1,078,689	07/15/2017	2FE
336130-AA-7	FIRST QUALITY FINANCE CO		05/13/2013	WELLS FARGO		955,938	950,000	957,000			(6)		(6)		956,994		(1,057)	(1,057)	244	05/15/2021	4FE
33842E-AB-8	FLAGSHIP CLO IV CLASS A FUNDED CLO LOANS	E	06/03/2013	SCHEDULED REDEMPTION		940,779	940,779	863,165	908,632		32,147		32,147		940,779				2,608	06/01/2017	1FE
33938E-AR-8	FLEXTRONICS INTL LTD	F	05/13/2013	MORGAN STANLEY DEAN WITTER		1,729,438	1,675,000	1,675,000							1,675,000		54,438	54,438	20,007	02/15/2023	3FE
34407J-AC-0	FLYING FORTRESS, INC. TERM LOAN		04/05/2013	SCHEDULED REDEMPTION		500,000	500,000	495,689	495,692		4,308		4,308		500,000				39,583	06/30/2017	3FE
34529Q-AC-7	FORD CREDIT AUTO LEASE TRUST ABS		04/23/2013	Various		3,711,361	3,707,213	3,726,908	3,713,477		(4,321)		(4,321)		3,709,155		2,206	2,206	12,185	07/15/2014	1FE
34529V-AC-6	FORD CREDIT AUTO LEASE TRUST ABS		04/23/2013	Various		4,799,856	4,797,560	4,797,068	4,797,392		104		104		4,797,495		2,361	2,361	9,754	04/15/2014	1FE
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST ABS		04/23/2013	Various		914,773	914,617	914,567	914,606		8		8		914,614		159	159	1,461	09/15/2014	1FE
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL		04/15/2013	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,679,590	1,675,033		(8,366)		(8,366)		1,666,667				60,000	10/15/2018	2
03930A-AB-4	FORTESCUE METALS GROUP LTD TERM LOAN B	F	06/28/2013	SCHEDULED REDEMPTION		6,875	6,875	6,811	6,808		67		67		6,875				92	10/18/2017	3FE
302567-AA-0	FPL ENERGY AMER		06/20/2013	SCHEDULED REDEMPTION		1,562,375	1,562,375	1,581,895	1,575,418		(13,043)		(13,043)		1,562,375				113,640	06/20/2023	3FE
35671D-AU-9	FREEPORT-MCMORAN C & G		04/17/2013	WARBURG DILLION READ LLC		5,718,998	5,730,000	5,715,503	5,716,581		384		384		5,716,965		2,033	2,033	130,525	03/01/2022	2FE
35687K-AL-5	FREESCALE SEMICONDUCTOR, INC. - TRANCHE		06/28/2013	SCHEDULED REDEMPTION		10,001	10,001	9,536			465		465		10,001				35	03/01/2020	4FE
17453B-AT-8	FRONTIER COMMUNICATIONS		04/10/2013	TENDER OFFER		2,164,740	2,000,000	1,990,000	1,993,507		756		756		1,994,263		170,477	170,477	135,451	03/15/2015	3FE
35906A-AD-0	FRONTIER COMMUNICATIONS CORP		04/10/2013	TENDER OFFER		3,558,112	3,200,000	3,451,250	3,344,299		(16,409)		(16,409)		3,327,890		230,222	230,222	218,500	04/15/2015	3FE
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,595,524	1,595,524	1,595,506	1,418,232		(85)		(85)		1,595,524				42,860	01/25/2035	3FM
36239Y-AB-8	GABELLI ASSET MANAGEMENT INC 5.5% SR NTS		05/15/2013	MATURED		15,000,000	15,000,000	15,141,300	15,052,657		(52,657)		(52,657)		15,000,000				412,500	05/15/2013	2FE
363176-AA-6	GALAXY IV CLO CLASS A-1 CLO LOANS	E	04/17/2013	SCHEDULED REDEMPTION		1,960,721	1,960,721	1,960,721	1,960,721						1,960,721				3,058	04/17/2017	1FE
363176-AE-8	GALAXY IV CLO CLASS B CLO LOANS	E	04/17/2013	SCHEDULED REDEMPTION		2,559,799	2,559,799	2,559,799	2,559,799						2,559,799				9,923	04/17/2017	1FE
364731-AA-7	GANNETT PEAK CLO, A-1A CLO LOANS	E	04/29/2013	SCHEDULED REDEMPTION		6,832,350	6,832,350	6,832,350	6,832,350						6,832,350				9,508	10/27/2020	1FE
36828Q-LX-2	GECMC 2005-C1, AAB CMBS		06/01/2013	SCHEDULED REDEMPTION		212,523	212,523	213,583	212,636		(112)		(112)		212,523				4,624	06/10/2048	1FM
36962G-3T-9	GENERAL ELEC CAP CORP		05/01/2013	MATURED		8,500,000	8,500,000	8,482,235	8,522,343		(22,343)		(22,343)		8,500,000				204,000	05/01/2013	1FE
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		06/11/2013	SCHEDULED REDEMPTION		305,020	305,020	313,717	308,089		(3,069)		(3,069)		305,020				10,217	04/11/2014	1
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU		06/10/2013	SCHEDULED REDEMPTION		330,108	330,108	330,108	330,108						330,108				8,550	06/10/2030	1
370334-BM-5	GENERAL MILLS INC		06/25/2013	Various		10,057,900	10,000,000	9,958,900	9,962,758		1,710		1,710		9,964,468		93,432	93,432	162,750	12/15/2021	2FE
37045X-AK-2	GENERAL MOTORS FINL CO		05/08/2013	OPPENHEIMER & CO. INC		102,500	100,000	100,000							100,000		2,500	2,500		05/15/2023	3FE
370488-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		05/01/2013	SCHEDULED REDEMPTION		825,000	825,000	825,000	819,199		5,801		5,801		825,000				34,980	11/01/2016	3FE
37252K-AJ-1	GEO GROUP INC. TERM LOAN		05/17/2013	BNP PARIBAS SECURITIES CORP		1,011,250	1,000,000	1,000,000							1,000,000		11,250	11,250	(2,033)	04/03/2020	4FE
36159R-AF-0	GEO GROUP INC/THE		04/17/2013	BARCLAYS BANK		1,007,500	1,000,000	1,010,313			(97)		(97)		1,010,216		(2,716)	(2,716)	4,698	04/01/2023	4FE
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		10,000	10,000	9,904	9,902		98		98		10,000				22,958	10/18/2019	4FE
C3927N-AE-0	GIBSON ENERGY ULC TRANCHE B TERM LOAN	A	06/28/2013	SCHEDULED REDEMPTION		3,349,688	3,349,688	3,300,228	3,303,720		45,968		45,968		3,349,688				80,337	06/15/2018	4FE
377372-AC-1	GLAXOSMITHKLINE CAP INC	R	05/15/2013	MATURED		2,000,000	2,000,000	2,094,340	2,008,973		(8,973)		(8,973)		2,000,000				48,500	05/15/2013	1FE
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		373,360	373,360	318,696	318,469		65,019		65,019		373,360				9,882	11/19/2035	1FM
38012T-AC-6	GMACM 2006-HE3, A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		758,366	837,596	636,322	703,848		54,517		54,517		758,366				23,004	12/25/2040	5FM
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		05/06/2013	SCHEDULED REDEMPTION		626,127	626,127	619,769	621,157		4,970		4,970		626,127				17,853	05/06/2025	1FE
389376-AQ-7	GRAY TELEVISION INC INITIAL TERM LOAN		11/15/2012	VARIOUS															187	10/12/2019	4FE
389406-B*-9	GRAYBAR ELECTRIC 6.59% SR NTS		04/01/2013	MATURED		200,000	200,000	196,784	199,673		327		327		200,000				6,590	04/01/2013	2
389406-B@-7	GRAYBAR ELECTRIC 6.65% SR NTS		06/01/2013	MATURED		563,636	563,636	508,929	558,926		4,710		4,710		563,636				18,741	06/01/2013	2
39278*-AA-1	GREEN COUNTRY ENERGY LLC		05/10/2013	SCHEDULED REDEMPTION		311,520	311,520	311,520	311,520						311,520				11,230	02/10/2024	2FE
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED	R	06/28/2013	Various		16,096	16,096	15,457	30,908		1,283		1,283		16,096				673	06/01/2017	3FE
39926L-AD-4	GROSVENOR CAPITAL MGMT TRANCHE C TERM LO		05/20/2013	SCHEDULED REDEMPTION		12,906	12,906	12,711	12,699		207		207		12,906				21,471	12/05/2016	3FE
36245E-AG-3	GSAMP 2006-HE7 M2 RMBS		06/25/2013	SCHEDULED REDEMPTION			1,186,686	6,692											2,827	10/25/2046	1FM
362631-AB-9	GSR 2006-OA1 2A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		411,761	411,761	291,321	322,514		89,248		89,248		411,761				779	08/25/2046	1FM
36220MP-AA-6	GSR 2007-1F 3A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		491,218	494,053	423,290	409,071		82,499		82,499		491,218				14,051	01/25/2037	1FM
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1 ABS		05/15/2013	PRINCIPAL PAYMENT		179,726	179,726	179,726	179,019		209		209		179,227		499	499	951	03/02/2014	2AM
413875-AJ-4	HARRIS CORPORATION		05/28/2013	CALLED @ 110.7385295		2,000,000	2,000,000	1,962,820	1,982,046		2,504		2,504		1,984,550		15,450	15,450	280,604	10/01/2015	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)
418056-AS-6	HASBRO INC		05/23/2013	J. P. MORGAN SECURITIES, INC.		6,280,096	5,375,000	5,267,775	5,271,309		586		586		5,271,896		1,008,201	1,008,201	240,815	03/15/2040	2FE
419839-AA-3	HAWAIIAN AIRLINES 13-1A		05/15/2013	Various		1,516,500	1,500,000	1,500,000							1,500,000		16,500	16,500		01/15/2022	3FE
420088-AA-4	HAWK ACQUISITION SUB INC		05/16/2013	BARCLAYS BANK		1,221,000	1,200,000	1,200,750			(16)		(16)		1,200,734		20,266	20,266	7,083	10/15/2020	3FE
42218B-AJ-4	HEALTH MANAGEMENT ASSOCIATES, INC. NEW T		06/28/2013	SCHEDULED REDEMPTION		10,227	10,227	10,312			(85)		(85)		10,227				74	11/16/2018	3FE
42307T-A#-5	HEINZ (H.J.) CO. 5 YEAR		06/07/2013	PRINCIPAL PAYDOWN		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				1,853,280	05/26/2016	2
42307T-B*-8	HEINZ (H.J.) CO. 7 YEAR		06/07/2013	PRINCIPAL PAYDOWN		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				1,483,152	05/26/2018	2
42341U-AC-7	HELM FINANCIAL CORPORATION TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		3,125	3,125	3,102	3,100		25		25		3,125				50	06/01/2017	4FE
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		2,450	2,450	2,441	2,440		10		10		2,450				6	03/11/2018	3FE
42822S-AA-4	HEWETTS ISLAND CDO IV, CLASS A CLO LOANS	E	05/09/2013	Various		3,172,060	3,172,060	3,002,355	3,056,098		114,824		114,824		3,170,922		1,138	1,138	10,230	05/09/2018	1FE
42823B-AB-8	HEWETT'S ISLAND CLO V, CLASS ST CLO LOAN	E	06/05/2013	SCHEDULED REDEMPTION		4,902,704	4,902,704	4,522,744	4,648,750		253,954		253,954		4,902,704				13,314	12/05/2018	1FE
42822V-AA-7	HIDCO (HEWITT'S ISLAND) CLO 2005-1A, A1	E	05/09/2013	SCHEDULED REDEMPTION		876,002	876,002	832,202	850,530		25,472		25,472		876,002				2,128	08/09/2017	1FE
423074-AM-5	HJ HEINZ CO		06/07/2013	TENDER OFFER		25,250,000	25,000,000	24,684,500	24,720,063		12,159		12,159		24,732,221		517,779	517,779	575,087	09/12/2021	2FE
423074-AP-8	HJ HEINZ CO		06/07/2013	TENDER OFFER		8,080,000	8,000,000	7,986,880	7,987,834		507		507		7,988,341		91,659	91,659	174,800	03/01/2022	2FE
42307T-AG-3	HJ HEINZ FINANCE CO		05/20/2013	Various		5,098,163	4,500,000	4,866,615	4,838,175		(2,948)		(2,948)		4,835,227		262,936	262,936	184,181	03/15/2032	2FE
43739E-BS-5	HMBT 2005-4 A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		250,321	250,321	193,530	198,789		51,532		51,532		250,321				574	10/25/2035	1FM
43644A-AQ-2	HOLOGIC, INC. TERM LOAN B		04/30/2013	SCHEDULED REDEMPTION		2,500	2,500	2,477	2,476		24		24		2,500				4,104	08/01/2019	3FE
44107T-AH-9	HOST HOTELS & RESORTS LP		05/15/2013	CALLED @ 104.50		1,500,000	1,500,000	1,623,750	1,571,380		(8,770)		(8,770)		1,562,610		(62,610)	(62,610)	180,000	05/15/2017	2FE
44108E-BA-5	HOST MARRIOTT LP		06/03/2013	CALLED @ 101.12500000		376,000	376,000	381,640	379,017		(871)		(871)		378,146		(2,146)	(2,146)	17,061	06/01/2016	2FE
441339-AA-6	HOT TOPIC INC		06/07/2013	BANK OF AMERICA		203,000	200,000	197,236							197,236		5,764	5,764		06/15/2021	4FE
445681-B@-7	HUNTER DOUGLAS N.V. SER E 5.01% SR NTS	F	05/28/2013	MATURED		14,000,000	14,000,000	14,000,000	14,034,655		(34,655)		(34,655)		14,000,000				350,700	05/28/2013	2
41161P-CX-9	HVMLT 2004-1 1A RMBS		06/19/2013	SCHEDULED REDEMPTION		5,151	5,151	5,153	5,153		(1)		(1)		5,151				10	09/19/2034	1FM
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		06/19/2013	SCHEDULED REDEMPTION		24,025	24,025	13,296	10,586		13,440		13,440		24,025				62	11/19/2034	1FM
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL) ABS		06/05/2013	SCHEDULED REDEMPTION		150,333	150,333	150,333	150,333						150,333				5,269	10/05/2021	1
459200-HG-9	IBM CORP		04/09/2013	J. P. MORGAN SECURITIES, INC.		24,153,900	25,000,000	24,599,500	24,614,714		10,210		10,210		24,624,924		(471,024)	(471,024)	327,604	08/01/2022	1FE
459200-HK-0	IBM CORP		04/09/2013	WELLS FARGO BROKERAGE SERVICES		7,560,075	7,500,000	7,465,650			1,185		1,185		7,466,835		93,240	93,240	16,667	02/08/2018	1FE
04877#-AB-6	ILUKA RESOURCES 5.25% SER B SR NTS	F	06/12/2013	MATURED		8,900,000	8,900,000	8,752,190	8,890,663		9,337		9,337		8,900,000				233,625	06/12/2013	2
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		06/15/2013	SCHEDULED REDEMPTION		1,033,197	1,033,197	1,033,197	1,036,700		(3,502)		(3,502)		1,033,197				52,021	12/15/2020	2FE
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		06/28/2013	SCHEDULED REDEMPTION		243,209	243,209	240,678	240,483		2,726		2,726		243,209				9,090	04/05/2018	4FE
87156D-AD-2	Information Resources-Symphony TL 2013		06/28/2013	SCHEDULED REDEMPTION		14,984	14,984	15,012	15,014		(30)		(30)		14,984				29	12/01/2017	4FE
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN B1	E	04/11/2013	SCHEDULED REDEMPTION		14,868	14,868	14,865	14,864		4		4		14,868				64,516	04/02/2018	4FE
46186G-AE-3	INWOOD PARK CDO 2006-1A CLASS A2 CLO LOA	E	04/22/2013	SCHEDULED REDEMPTION		3,695,639	3,695,639	3,536,726	3,571,127		124,512		124,512		3,695,639				9,282	01/20/2021	1FE
46284P-AP-9	IRON MOUNTAIN INC		04/11/2013	BARCLAYS BANK		1,218,000	1,200,000	1,219,500	1,219,398		(605)		(605)		1,218,793		(793)	(793)	47,150	08/15/2024	4FE
464592-AP-9	ISLE OF CAPRI CASINOS		06/11/2013	EXCHANGE		7,887,800	7,845,000	7,889,225			(1,428)		(1,428)		7,887,797		3	3	122,905	03/15/2021	4FE
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		04/19/2013	SCHEDULED REDEMPTION		292,250	292,250	292,250	292,250						292,250				927	11/01/2013	3FE
466313-AF-0	JABIL CIRCUIT INC		05/06/2013	CITIBANK		300,094	275,000	275,000	275,000						275,000		25,094	25,094	6,188	12/15/2020	2FE
46849L-SB-8	JACKSON NATL LIFE GLOBAL	R	05/08/2013	MATURED		10,000,000	10,000,000	9,955,600	10,025,790		(25,790)		(25,790)		10,000,000				268,800	05/08/2013	1FE
476759-AA-3	JERSEY STREET CLO, CLASS A CLO LOANS	E	04/22/2013	SCHEDULED REDEMPTION		6,720,746	6,720,746	5,527,814	6,290,242		430,504		430,504		6,720,746				19,043	10/20/2018	1FE
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR		04/15/2013	SCHEDULED REDEMPTION		690,913	690,913	690,913	690,913						690,913				23,422	01/15/2018	4
478160-AU-8	JOHNSON & JOHNSON		06/25/2013	Various		11,749,360	10,000,000	11,953,200	11,584,595		(120,241)		(120,241)		11,464,354		285,006	285,006	465,789	07/15/2018	1FE
46628G-AF-6	JPALT RMBS		06/01/2013	SCHEDULED REDEMPTION		303,417	682,872	520,691	521,958		(218,541)		(218,541)		303,417				695,664	05/25/2036	4FM
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS		06/01/2013	SCHEDULED REDEMPTION			644,755	84,943	11,900		(11,900)		(11,900)						52,539	10/25/2036	6FM
46629Q-AJ-5	JPMAC 2006-CH2, MF2 RMBS		04/25/2013	DIRECT			3,606	421											21,641	10/25/2036	1FM
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		78,688	78,688	58,363	54,063		24,922		24,922		78,688				121,877	12/25/2050	1FM
46630L-AM-6	JPMAC 2007-CH1 MF5 RMBS		06/01/2013	SCHEDULED REDEMPTION			1,019,068	94,108	32,894		(33,524)		(33,524)						84,689	11/25/2036	1FM
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		191,958	191,958	158,168	154,820		39,586		39,586		191,958				244,819	06/25/2042	2FM
46630M-AH-5	JPMAC 2007-CH2 MF1 RMBS		06/01/2013	SCHEDULED REDEMPTION			1,849,184	279,744	37,696		(19,969)		(19,969)						144,734	01/25/2037	1FM
46625M-WX-3	JPMCC 2003-CIB6, A2 CMBS		06/01/2013	SCHEDULED REDEMPTION		5,078,625	5,078,625	5,258,360	5,097,460		(18,835)		(18,835)		5,078,625				115,828	07/12/2037	1FM
46625Y-DD-2	JPMCC 2004-CBX, A5 CMBS		06/01/2013	SCHEDULED REDEMPTION		550,840	550,840	526,386	548,312		2,528		2,528		550,840				11,949	01/12/2037	1FM
466247-EN-9	JPMMT 2004-S1 1A4 RMBS		06/01/2013	SCHEDULED REDEMPTION		608,875	608,875	586,375	602,874		6,001		6,001		608,875				311,168	09/25/2034	3FM
466247-JB-0	JPMMT 2004-S2 2A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		271,610	271,610	270,809	270,539		1,070		1,070		271,610				130,507	12/25/2042	1FM
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		288,586	333,253	264,655	233,973		53,806		53,806		288,586				126,009	04/25/2036	1FM
48122C-AB-1	JRMT 2004-A, A2 ABS		06/15/2013	SCHEDULED REDEMPTION		172,879	172,879	151,379	116,410		56,469		56,469		172,879				3,288	04/15/2022	6FE
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B		05/01/2013	SCHEDULED REDEMPTION		22,401	22,401	22,320	22,315		86		86		22,401				6,443	05/19/2017	3FE
48853U-AQ-3	KENAN ADVANTAGE GROUP TERM LOAN B		06/28/2013	Various		4,186	4,186	4,162	8,309		63		63		4,186				13	06/11/2016	3FE
49327M-2A-1	KEY BANK NA		06/11/2013	Various		17,544,775	17,500,000	17,483,200			1,052		1,052		17,484,252		60,523	60,523	93,844	02/01/2018	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)
49307R-AC-1	KEYC 2007-SL1, A2 CMBS		06/01/2013	SCHEDULED REDEMPTION		745,252	745,252	749,306	746,869		(1,617)		(1,617)		745,252				21,747	12/15/2040	1FE
494368-BE-2	KIMBERLY-CLARK		06/25/2013	JEFFERIES & COMPANY, INC.		5,215,750	5,000,000	5,292,150	5,251,741		(14,721)		(14,721)		5,237,020		(21,270)	(21,270)	164,635	08/01/2020	1FE
494368-AY-9	KIMBERLY-CLARK CORP		06/11/2013	WELLS FARGO BROKERAGE SERVICES		8,836,695	8,100,000	9,300,177	8,745,474		(109,393)		(109,393)		8,636,080		200,615	200,615	327,966	08/15/2015	1FE
49725V-AA-0	KIOWA POWER		06/30/2013	SCHEDULED REDEMPTION		607,549	607,549	607,549	607,549						607,549				14,615	12/30/2013	2FE
50065A-AA-2	KOREA SOUTHERN POWER CO	F	04/18/2013	MATURED		10,000,000	10,000,000	9,904,500	10,005,650		(5,650)		(5,650)		10,000,000				268,750	04/18/2013	1FE
513075-BE-0	LAMAR MEDIA CORP		04/18/2013	BANK OF AMERICA		1,503,750	1,500,000	1,505,625			(60)		(60)		1,505,565		(1,815)	(1,815)	36,042	05/01/2023	4FE
52108H-TC-8	LBUBS 2003-C5, B CMBS		06/11/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,880,946	4,991,937		8,063		8,063		5,000,000				112,435	04/15/2037	1FM
52108H-TD-6	LBUBS 2003-C5, C CMBS		06/11/2013	SCHEDULED REDEMPTION		3,069,967	3,069,967	2,998,994	3,065,154		4,813		4,813		3,069,967				73,096	04/15/2037	1FM
52108H-XM-1	LBUBS 2003-C8, A4 CMBS		06/11/2013	SCHEDULED REDEMPTION		1,378,222	1,378,222	1,411,816	1,386,886		(8,664)		(8,664)		1,378,222				31,795	11/15/2032	1FM
52108H-YK-4	LBUBS 2004-C1, A4 CMBS		06/11/2013	SCHEDULED REDEMPTION		633,260	633,260	601,806	642,797		(9,537)		(9,537)		633,260				12,472	01/15/2031	1FM
52108H-K6-0	LBUBS 2004-C6, A5 CMBS		06/11/2013	SCHEDULED REDEMPTION		310,921	310,921	312,467	311,078		(157)		(157)		310,921				7,100	08/15/2029	1FM
52108H-S3-9	LBUBS 2004-C7, X-OL CMBS		06/11/2013	SCHEDULED REDEMPTION			2,983,797	146,804	58,326		(58,326)		(58,326)						11,568	10/15/2036	1FE
521615-AA-2	LEA POWER PARTNERS 2033		06/15/2013	SCHEDULED REDEMPTION		87,982	87,982	84,870	85,178		2,803		2,803		87,982				3,033	06/15/2033	3FE
521865-AT-2	LEAR CORP		04/03/2013	J. P. MORGAN SECURITIES, INC.		538,313	550,000	550,000							550,000		(11,688)	(11,688)	5,878	01/15/2023	3FE
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		06/10/2013	SCHEDULED REDEMPTION		20,005	20,005	24,454	23,799		(3,795)		(3,795)		20,005				615	01/10/2034	1
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION) ABS		06/15/2013	SCHEDULED REDEMPTION		55,078	55,078	55,078	55,078						55,078				1,582	08/15/2033	1
524660-AS-6	LEGGETT & PLATT INC		04/01/2013	MATURED		12,650,000	12,650,000	12,318,185	12,649,346		654		654		12,650,000				297,275	04/01/2013	2FE
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		06/05/2013	SCHEDULED REDEMPTION		40,243	40,243	40,243	40,243						40,243				1,066	02/05/2027	1
52736R-BE-1	LEVI STRAUSS & CO		06/13/2013	EXCHANGE		1,077,545	1,000,000	1,080,000			(2,455)		(2,455)		1,077,545				42,396	05/01/2022	3FE
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB		06/28/2013	SCHEDULED REDEMPTION		8,325	8,325	8,360			(35)		(35)		8,325				4,161	07/24/2017	3FE
52520M-FB-4	LMT 2006-1 1A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		453,757	612,777	503,983	490,283		(36,526)		(36,526)		453,757				15,532	02/25/2036	3FM
50212Q-AB-7	LNR PROPERTY CORP. TERM LOAN B		04/19/2013	SCHEDULED REDEMPTION		1,237,500	1,237,500	1,231,916	1,231,351		6,149		6,149		1,237,500				3,592	04/29/2016	3FE
539830-AY-5	LOCKHEED MARTIN CORP		04/16/2013	CITIBANK		10,546,600	10,000,000	9,973,000	9,976,042		714		714		9,976,756		569,844	569,844	199,139	09/15/2021	1FE
54323M-AK-4	LONGVIEW POWER, LLC - 2017 TERM LOAN		05/01/2013	SCHEDULED REDEMPTION		181,123	181,123	171,619	171,032		10,091		10,091		181,123				58,435	10/31/2017	5FE
52523K-AL-8	LXS 2006-17, WF62 RMBS		06/01/2013	SCHEDULED REDEMPTION		295,111	521,928	417,371	431,629		(136,518)		(136,518)		295,111				14,234	11/25/2036	4FM
52524M-AX-7	LXS 2007-9 WF5 RMBS		06/01/2013	SCHEDULED REDEMPTION		71,711	175,368	144,081	138,010		(66,299)		(66,299)		71,711				5,188	04/25/2037	4FM
55181X-AA-0	LYNX II CORP	R	04/04/2013	BANK OF AMERICA		210,500	200,000	200,000							200,000		10,500	10,500	1,665	04/15/2023	4FE
56081#-AC-4	MAJOR LEAGUE BASEBALL TRUST, TERM NOTE D		05/10/2013	PRINCIPAL PAYDOWN		6,429,310	6,429,310	6,405,465	6,535,716		(40,227)		(40,227)		6,495,489		(66,179)	(66,179)	404,076	12/10/2013	1
576434-QD-9	MALT 2004-4 7A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		37,475	37,475	38,933	39,366		(1,891)		(1,891)		37,475				1,073	08/25/2035	3FM
576433-UF-1	MARM 2004-13 3A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		505,333	505,333	488,673	489,643		15,690		15,690		505,333				6,339	10/21/2050	1FM
576436-AS-8	MARP 2005-1 1A2 RMBS		06/01/2013	SCHEDULED REDEMPTION		209,688	209,688	217,592	217,495		(7,807)		(7,807)		209,688				6,076	03/25/2043	4FM
576430-BM-6	MARP 2006-1 1A2 RMBS		06/01/2013	SCHEDULED REDEMPTION		190,584	190,584	198,193	197,042		(6,457)		(6,457)		190,584				6,567	09/25/2051	3FM
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		06/20/2013	SCHEDULED REDEMPTION		205,150	205,150	205,127	205,131		19		19		205,150				3,432	10/20/2032	1FE
573275-AN-4	MARTIN MARIETTA		04/15/2013	MATURED		5,000,000	5,000,000	5,463,300	5,022,910		(22,910)		(22,910)		5,000,000				184,375	04/15/2013	1FE
55265K-TK-5	MASTR 2003-3 2A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		584,839	584,839	573,850	581,033		3,806		3,806		584,839				13,753	04/25/2018	1FM
55265K-YV-5	MASTR 2003-6 6A7 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,198,500	1,198,500	1,145,260	1,174,518		23,982		23,982		1,198,500				27,704	07/25/2033	1FM
57643M-EE-0	MASTR 2004-8 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		538,657	538,657	532,134	535,257		3,399		3,399		538,657				11,924	08/25/2019	1FM
58013M-DU-5	MCDONALD'S CORP		06/01/2013	MATURED		3,775,000	3,775,000	3,986,211	3,800,823		(25,823)		(25,823)		3,775,000				77,859	06/01/2013	1FE
58013M-EJ-9	MCDONALD'S CORP		06/12/2013	U.S. BANCORP PIPER JAFFRAY		5,361,100	5,000,000	4,980,100	4,984,307		846		846		4,985,153		375,947	375,947	159,931	07/15/2020	1FE
58013M-EQ-3	MCDONALD'S CORP		04/11/2013	J. P. MORGAN SECURITIES, INC.		10,219,000	10,000,000	9,904,500	9,912,031		3,762		3,762		9,915,793		303,207	303,207	71,354	05/29/2019	1FE
55277B-AC-9	MCE FINANCE LTD	F	05/14/2013	BANK OF AMERICA		204,500	200,000	200,000							200,000		4,500	4,500	2,778	02/15/2021	4FE
552697-AN-4	MDC PARTNERS INC	A	05/22/2013	BANK OF MONTREAL		1,050,000	1,000,000	1,000,000							1,000,000		50,000	50,000	12,750	04/01/2020	4FE
58404J-AK-4	MEDASSETS INC TERM B LOAN		06/28/2013	SCHEDULED REDEMPTION		94,167	94,167	93,696			471		471		94,167				1,528	12/13/2019	3FE
58446V-AF-8	MEDIACOM BRDBND LLC/CORP		04/29/2013	EXCHANGE		5,185,244	5,000,000	5,187,500			(2,360)		(2,360)		5,185,140		104	104	213,385	04/01/2023	4FE
585055-AY-2	MEDTRONIC INC		04/05/2013	MORGAN STANLEY DEAN WITTER		10,147,700	10,000,000	9,794,300			136		136		9,794,436		353,264	353,264	15,556	04/01/2043	1FE
587405-AB-7	MERCANTILE BANKSHARES		04/15/2013	MATURED		16,700,000	16,700,000	16,911,146	16,744,398		(44,398)		(44,398)		16,700,000				386,188	04/15/2013	2FE
589331-AT-4	MERCK & CO INC		06/11/2013	GOLDMAN, SACHS & CO.		4,764,900	5,000,000	4,998,250	4,998,297		71		71		4,998,368		(233,468)	(233,468)	90,333	09/15/2022	1FE
59001A-AS-1	MERITAGE HOMES CORP		05/23/2013	EXCHANGE		310,000	310,000	310,000							310,000				2,713	03/01/2018	4FE
592179-JG-1	MET LIFE GLOB FUNDING I		04/10/2013	MATURED		13,000,000	13,000,000	12,990,380	13,022,605		(22,605)		(22,605)		13,000,000				333,125	04/10/2013	1FE
59317A-AA-9	MEZZ 2006-C4 A CMBS		06/01/2013	SCHEDULED REDEMPTION			485,942	94,575	43,735	11,364	(55,098)		(43,735)						9,129	07/15/2045	6FE
593171-BK-6	MEZZCAP 2005-C3, X CMBS		06/01/2013	SCHEDULED REDEMPTION			12,440	4,296	1,472		(1,472)		(1,472)						308	05/15/2044	5*
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		06/28/2013	SCHEDULED REDEMPTION		5,000	5,000	4,944			56		56		5,000					12/20/2017	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)
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		06/28/2013	SCHEDULED REDEMPTION		6,250	6,250	6,219			31		31		6,250					12/20/2019	3FE
61913P-AG-7	MHL 2004-2 A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		346,252	346,252	347,009	346,411		(160)		(160)		346,252				779	12/25/2034	1FM
61913P-AQ-5	MHL 2005-1 1A2 RMBS		06/25/2013	SCHEDULED REDEMPTION		39,180	39,180	39,180	39,180						39,180				110	02/25/2035	3FM
61913P-AS-1	MHL 2005-1 1M1 RMBS		06/25/2013	SCHEDULED REDEMPTION		97,950	97,950	97,950	97,950						97,950				315	02/25/2035	4FM
61915R-AK-2	MHL 2005-3 A1 RMBS		06/25/2013	SCHEDULED REDEMPTION		373,804	373,804	365,916	366,546		7,258		7,258		373,804				889	08/25/2035	1FM
594918-AQ-7	MICROSOFT CORP		04/19/2013	Various		14,767,100	15,000,000	14,914,050	14,915,206		2,337		2,337		14,917,544		(150,444)	(150,444)	144,323	11/15/2022	1FE
59565T-AD-1	MIDCONTINENT COMMUNICATIONS NEW TERM B L		05/31/2013	SCHEDULED REDEMPTION		17,469	17,469	17,469	17,469						17,469				8,071	12/31/2016	4FE
60040#-AA-0	MILLENNIUM PIPELINE, LLC (2010) 5.33% SE		06/30/2013	SCHEDULED REDEMPTION		185,925	185,925	185,925	185,925						185,925				4,955	06/30/2027	2FE
606935-AP-9	MLCFC 2006-1, E CMBS		05/13/2013	MESIROW FINANCIAL, INC.		1,215,360	5,064,000	420,314	269,727		(57,995)		(57,995)		100,065		1,115,295	1,115,295	130,336	02/12/2039	1FM
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		06/01/2013	SCHEDULED REDEMPTION		305,544	305,544	298,395	299,214		6,330		6,330		305,544				3,696	02/25/2035	1FM
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		471,795	471,795	395,047	389,677		85,960		85,960		471,795				11,288	09/25/2035	1FM
55314A-AD-4	MMCA AUTOMOBILE TRUST ABS		06/15/2013	SCHEDULED REDEMPTION		655,034	655,034	719,719	660,076		(5,042)		(5,042)		655,034				14,461	11/16/2015	1FE
60686G-AA-7	MMCAPS FNDNG I, INC SR NTS, DUE 2031 CL	E	06/15/2013	SCHEDULED REDEMPTION		1,219,615	1,219,615	1,219,615	783,507		436,108		436,108		1,219,615				54,842	06/15/2031	1FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		7,500	7,500	7,525			(25)		(25)		7,500				59	03/28/2020	4FE
61166W-AH-4	MONSANTO CO		04/23/2013	BANK OF AMERICA		4,985,000	5,000,000	4,994,200	4,994,445		168		168		4,994,613		(9,613)	(9,613)	86,778	07/15/2022	1FE
61532X-BS-4	MONUMENTAL GLOBAL FUNDNG	R	04/22/2013	MATURED		7,000,000	7,000,000	6,996,990	6,999,791		209		209		7,000,000				192,500	04/22/2013	1FE
61684#-AB-7	MORENO (DYNAMIC) GROUP LLC DELAYED DRAW		06/28/2013	SCHEDULED REDEMPTION		2,778	2,778	2,768	2,765		13		13		2,778				518	05/10/2014	3
61684#-AA-9	MORENO (DYNAMIC) GROUP LLC TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		11,111	11,111	11,074	11,057		55		55		11,111					05/10/2014	3
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		06/05/2013	SCHEDULED REDEMPTION		59,411	59,411	56,829	57,814		1,598		1,598		59,411				1,501	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS ABS		06/01/2013	SCHEDULED REDEMPTION		24,529	24,529	24,815	24,611		(82)		(82)		24,529				685	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS ABS		06/01/2013	SCHEDULED REDEMPTION		144,212	144,212	129,843	140,992		3,221		3,221		144,212				4,284	10/01/2014	2
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS ABS		06/01/2013	SCHEDULED REDEMPTION		450,872	450,872	450,872	452,264		(1,391)		(1,391)		450,872				13,672	02/01/2015	2
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC		06/15/2013	SCHEDULED REDEMPTION		142,311	142,311	142,311	142,311						142,311				4,668	03/25/2030	2FE
61745M-T4-5	MSC 2004-HQ4, A7 CMBS		06/01/2013	SCHEDULED REDEMPTION		253,645	253,645	250,940	253,164		482		482		253,645				6,303	04/14/2040	1FM
61745M-ZA-4	MSC 2004-IQ7, A4 CMBS		06/01/2013	SCHEDULED REDEMPTION		1,075,370	1,075,370	1,130,609	1,082,453		(7,083)		(7,083)		1,075,370				28,514	06/15/2038	1FM
61745M-W4-1	MSC 2005-T17, A5 CMBS		06/01/2013	SCHEDULED REDEMPTION		49,950	49,950	48,891	49,728		222		222		49,950				1,130	12/13/2041	1FM
617451-FU-8	MSC 2006-HQ8, X CMBS		06/01/2013	SCHEDULED REDEMPTION			9,577,384	46,485	15,976		(15,976)		(15,976)						2,712	03/12/2044	1AM
61754J-AF-5	MSC 2007-T27, A4		04/08/2013	VARIOUS		1,938											1,938	1,938		06/11/2042	6Z*
57060N-AA-4	MSCLO 2005-1A A LOANS CLO LOANS	E	04/22/2013	SCHEDULED REDEMPTION		1,189,684	1,189,684	927,954	1,079,705		109,979		109,979		1,189,684				3,431	04/20/2017	1FE
61746W-ZC-7	MSDWC 2003-TOP9, C CMBS		06/01/2013	SCHEDULED REDEMPTION		441,724	441,724	435,538	441,392		332		332		441,724				9,615	11/13/2036	1FM
61748H-AN-1	MSM 2004-5AR 1A2 RMBS		06/01/2013	SCHEDULED REDEMPTION		25,822	25,822	25,736	25,756		66		66		25,822				98	07/25/2034	1FM
61748H-HC-8	MSMT 2004-11AR I-A2B RMBS		06/25/2013	SCHEDULED REDEMPTION		9,343	9,343	9,343	9,345		(2)		(2)		9,343				21	07/25/2043	4FM
61748H-VW-8	MSMT 2006-2 6PT RMBS		06/01/2013	SCHEDULED REDEMPTION		336,409	421,148	347,972	347,405		(9,439)		(9,439)		336,409				13,332	04/25/2058	4FM
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-1		06/28/2013	SCHEDULED REDEMPTION		12,459	12,459	12,493	12,495		(36)		(36)		12,459				138	06/29/2018	3FE
571628-AC-0	MVCOT 2007-1A C ABS		06/01/2013	SCHEDULED REDEMPTION		40,168	40,168	40,168	40,168						40,168				1,103	05/20/2029	1FE
571628-AD-8	MVCOT 2007-1A D ABS		06/01/2013	SCHEDULED REDEMPTION		30,126	30,126	30,126	30,126						30,126				873	05/20/2029	2AM
65538P-AG-3	NAA 2007-1 1A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,173,772	1,173,772	1,173,749	1,173,758		15		15		1,173,772				29,224	03/25/2047	5FM
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		06/01/2013	SCHEDULED REDEMPTION		211,215	211,215	132,662	116,953		94,262		94,262		211,215				5,152	10/25/2051	1FM
63307E-AB-3	NATIONAL BANK OF CANADA	A	04/10/2013	J. P. MORGAN SECURITIES, INC.		15,740,550	15,000,000	15,009,200	15,007,078		(518)		(518)		15,006,560		733,990	733,990	161,333	10/19/2016	1FE
41242*-AE-2	NATIONAL BASKETBALL ASSOCIATION - 2007 I		06/07/2013	MATURED		10,000,000	10,000,000	9,686,104	10,005,555		(5,555)		(5,555)		10,000,000				274,500	06/07/2013	2
63615#-AG-6	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		04/15/2013	SCHEDULED REDEMPTION		260,621	260,621	260,621	260,621						260,621				7,297	03/31/2024	1
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		04/15/2013	SCHEDULED REDEMPTION		173,747	173,747	173,747	173,747						173,747				4,865	03/31/2024	1
64408#-AC-4	NATIONAL GRID / NEW ENGLAND HYDRO FINANC	R	06/17/2013	SCHEDULED REDEMPTION		345,000	345,000	345,000	344,402		598		598		345,000				15,331	10/17/2015	2
63946B-AH-3	NBCUNIVERSAL MEDIA LLC		04/09/2013	CITIBANK		10,213,800	10,000,000	9,981,700	9,982,066		435		435		9,982,501		231,299	231,299	149,340	01/15/2023	1FE
62886E-AE-8	NCR CORP		05/31/2013	EXCHANGE		2,964,628	2,950,000	2,965,000	1,950,000		(372)		(372)		2,964,628				87,681	07/15/2022	3FE
62886E-AG-3	NCR CORP		05/31/2013	EXCHANGE		6,187,768	6,200,000	6,187,500	1,200,000		268		268		6,187,768				93,219	02/15/2021	3FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		06/30/2013	SCHEDULED REDEMPTION		492,157	492,157	489,062	489,624		2,533		2,533		492,157				15,281	06/30/2027	2FE
64952W-BK-8	NEW YORK LIFE GLOBAL FDG		04/16/2013	BANK OF AMERICA		5,023,100	5,000,000	4,990,850	4,991,156		532		532		4,991,688		31,412	31,412	30,694	10/30/2017	1FE
651587-AD-9	NEWMARKET CORP		04/30/2013	EXCHANGE		19,967,006	20,000,000	19,966,000	19,966,085		921		921		19,967,006				296,111	12/15/2022	2FE
63615#-AA-9	NFL 6.69% SR NTS ABS		04/15/2013	SCHEDULED REDEMPTION		1,270,401	1,270,401	1,344,639	1,296,465		(26,063)		(26,063)		1,270,401				42,495	10/15/2016	1
63615#-AB-7	NFL SER A 6.56% SR NTS ABS		04/15/2013	SCHEDULED REDEMPTION		752,848	752,848	752,848	752,848						752,848				24,693	10/15/2017	1
06775D-AB-9	NINE ENTERTAINMENT CO HOLDINGS LTD TLB	F	04/26/2013	UNION BANK OF SWITZERLAND		251,250	250,000	249,688			1		1		249,688		1,562	1,562	(1,181)	02/05/2020	3FE
65539B-AA-6	NMRR 2010-1R A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		605,087	605,087	607,734	606,905		(1,818)		(1,818)		605,087				17,374	07/26/2037	2FM
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		06/01/2013	SCHEDULED REDEMPTION		150,000	150,000	150,000	149,648		352		352		150,000				5,363	06/01/2018	2
655844-BK-3	NORFOLK SOUTHERN CORP		05/24/2013	EXCHANGE		4,951,851	5,000,000	4,950,550			1,300		1,300		4,951,850				110,475	02/15/2023	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)
666807-BB-7	NORTHROP GRUMMAN CORP		06/27/2013	CALLED @ 103.605		14,240,000	14,240,000	14,479,784	14,323,893		(25,452)		(25,452)		14,298,441		(58,441)	(58,441)	990,471	08/01/2014	2FE
66858N-AC-7	NORTHWOODS IV, CLASS A2 DUE 2018 CLO LOA	E	05/03/2013	CALLED @ 100		6,000,000	6,000,000	5,400,000	5,635,924		46,116		46,116		5,682,040		317,960	317,960	31,489	05/03/2018	1FE
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	06/28/2013	SCHEDULED REDEMPTION		3,369	3,369	3,345	3,345		24		24		3,369				64	03/10/2017	3FE
67059G-AJ-2	NUSIL TECHNOLOGY LLC. TRANCHE B TERM LOA		06/28/2013	SCHEDULED REDEMPTION		2,794	2,794	2,794	2,794						2,794				2,268	04/07/2017	4FE
484168-AC-3	NUSTAR PIPELINE OPER		06/01/2013	MATURED		3,000,000	3,000,000	3,093,300	3,011,365		(11,365)		(11,365)		3,000,000				88,125	06/01/2013	3FE
67085X-AD-6	OAK HILL ADVISORS PARK AVENUE CLO I, CL	E	06/14/2013	SCHEDULED REDEMPTION		1,872,202	1,872,202	1,872,202	1,872,202						1,872,202				8,757	03/14/2022	1FE
674599-CC-7	OCCIDENTAL PETROLEUM COR		04/25/2013	BARCLAYS BANK		5,307,450	5,000,000	4,904,650	4,915,302		2,645		2,645		4,917,948		389,502	389,502	110,677	02/15/2022	1FE
67574U-AB-4	OCWEN LOAN SERVICING INITIAL TL		04/19/2013	CITIBANK		506,875	500,000	497,500			35		35		497,535		9,340	9,340	(783)	02/15/2018	4FE
681936-AX-8	OMEGA HEALTHCARE INVESTORS		04/11/2013	RBC DOMINION SECURITIES		1,665,000	1,500,000	1,522,500	1,517,374		(725)		(725)		1,516,649		148,351	148,351	50,906	10/15/2022	2FE
08530#-AB-6	ONESTEEL LTD SER B SENIOR NOTES	F	06/12/2013	MATURED		15,000,000	15,000,000	15,073,478	15,006,574		(6,574)		(6,574)		15,000,000				441,000	06/12/2013	3
14173V-AC-7	ONEX CARESTREAM FINANCE LP TERM LOAN B		06/07/2013	Various		4,876,569	4,891,918	4,875,675	4,874,001		2,559		2,559		4,876,559		10	10	46,855	02/25/2017	4FE
685048-AA-8	ONGLT 2006-A, A ABS		06/01/2013	SCHEDULED REDEMPTION		568,059	568,059	568,044	568,055		4		4		568,059				15,466	11/15/2021	1FE
68403B-AG-0	OOMLT 2007-FXD2 2A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		24,485	24,485	22,660	22,972		1,656		1,656		24,485				464	03/25/2037	4FM
68403B-AH-8	OOMLT 2007-FXD2 M1 RMBS		06/01/2013	SCHEDULED REDEMPTION			6,116,042	527,513											42,939	03/25/2037	1FM
68389X-AD-7	ORACLE CORP		04/15/2013	MATURED		14,000,000	14,000,000	15,060,710	14,091,274		(91,274)		(91,274)		14,000,000				346,500	04/15/2013	1FE
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		06/30/2013	SCHEDULED REDEMPTION		221,295	221,295	220,675	220,861		495		495		221,295					12/30/2020	3FE
6944P0-AH-8	PACIFIC LIFE GLOBAL FNDG		04/15/2013	MATURED		10,000,000	10,000,000	9,995,200	10,025,361		(25,361)		(25,361)		10,000,000				257,500	04/15/2013	1FE
69508S-AC-4	PACIFICA CDO 2004-3A, CLASS A2B CLO LOAN	E	06/13/2013	SCHEDULED REDEMPTION		1,323,800	1,323,800	1,337,038	1,332,134		(8,334)		(8,334)		1,323,800				37,119	05/13/2016	1FE
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS CL	E	05/01/2013	SCHEDULED REDEMPTION		11,038	11,038	804	5,009		11,275		11,275		11,038				412	12/01/2013	6FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS C	E	05/01/2013	SCHEDULED REDEMPTION		22,076	22,076	14,458	14,473		7,603		7,603		22,076				137	12/01/2013	6FE
70109H-AK-1	PARKER-HANNIFIN CORP		04/25/2013	JEFFERIES & COMPANY, INC.		10,935,100	10,000,000	10,505,900	10,451,590		(13,349)		(13,349)		10,438,241		496,859	496,859	218,750	09/15/2022	1FE
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B		06/28/2013	SCHEDULED REDEMPTION		258,089	258,089	257,973	257,967		122		122		258,089				41,051	07/16/2018	3FE
709629-AD-1	PENTAIR FINANCE SA	E	04/29/2013	EXCHANGE		14,966,679	15,000,000	14,964,750	14,965,197		1,509		1,509		14,966,705		(26)	(26)	168,938	12/01/2019	2FE
709629-AG-4	PENTAIR FINANCE SA	E	04/29/2013	EXCHANGE		19,773,128	20,000,000	19,965,860	19,765,860		7,393		7,393		19,773,253		(125)	(125)	455,556	05/15/2021	2FE
713448-BW-7	PEPSICO INC		06/25/2013	WELLS FARGO BROKERAGE SERVICES		4,900,700	5,000,000	4,969,650	4,973,204		1,341		1,341		4,974,546		(73,846)	(73,846)	126,250	08/25/2021	1FE
743873-AX-9	PFMLT 2005-1 2A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		236,281	236,281	230,291	230,509		5,773		5,773		236,281				3,170	05/25/2035	1FM
743873-BX-8	PFMLT 2005-2 2A1B RMBS		06/01/2013	SCHEDULED REDEMPTION		151,684	151,684	81,909	84,206		67,478		67,478		151,684				2,047	01/25/2036	1FM
69336R-CQ-1	PHMC 2005-6 A4 RMBS		06/01/2013	SCHEDULED REDEMPTION		984,537	984,537	984,745	983,611		926		926		984,537				13,485	11/18/2035	1FM
69335V-AA-0	PHMC 2006-3 A1 RMBS		04/01/2013	SCHEDULED REDEMPTION		176,031	176,031	177,615	176,031						176,031				3,442	10/18/2036	1FM
69337A-AC-0	PHMC 2007-1 A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		602,271	602,271	604,915	602,129		143		143		602,271				17,084	02/18/2037	1FM
69337G-AA-1	PHMC 2007-2 A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,262,866	1,262,866	1,277,114	1,266,501		(3,634)		(3,634)		1,262,866				36,646	05/18/2037	1FM
69336Q-AC-6	PHMC 2007-4 A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		235,005	235,005	229,092	233,679		1,326		1,326		235,005				6,695	08/15/2037	1FM
69337R-AC-3	PHMC 2007-5 A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		957,235	957,235	920,892	954,867		2,368		2,368		957,235				28,134	09/18/2037	1FM
72165N-AL-3	PILOT TRAVEL CENTERS REFIN TRANCHE B TL		06/28/2013	SCHEDULED REDEMPTION		9,714	9,714	9,719	9,720		(6)		(6)		9,714				5,666	03/30/2018	3FE
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TL A		06/28/2013	SCHEDULED REDEMPTION		6,000	6,000	5,946	5,946		54		54		6,000				119	03/19/2019	3FE
73316P-GK-0	POPLR 2005-5, AF6 RMBS		06/01/2013	SCHEDULED REDEMPTION		129,392	129,392	129,464	129,361		31		31		129,392				3,171	11/25/2035	2FM
73316P-JR-2	POPLR 2005-6 A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		202,075	202,075	202,265	202,130		(55)		(55)		202,075				4,948	01/25/2036	4FM
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		06/30/2013	SCHEDULED REDEMPTION		89,942	89,942	87,455	88,184		1,757		1,757		89,942				2,988	12/31/2022	2
127216-AD-1	PRATT INDUSTRIES (USA), INC. / CADDO-BOS		06/28/2013	SCHEDULED REDEMPTION		500,000	500,000	500,000	484,335						500,000				33,181	06/30/2018	3
74005P-AL-8	PRAXAIR INC		06/01/2013	MATURED		15,000,000	15,000,000	13,942,618	14,937,941		62,059		62,059		15,000,000				296,250	06/01/2013	1FE
74005P-AX-2	PRAXAIR INC		06/14/2013	MATURED		10,500,000	10,500,000	10,487,400	10,498,277		1,723		1,723		10,500,000				111,563	06/14/2013	1FE
74005P-BF-0	PRAXAIR INC		04/23/2013	HSBC SECURITIES, INC.		5,151,800	5,000,000	4,982,600			275		275		4,982,875		168,925	168,925	24,375	02/21/2023	1FE
740189-AG-0	PRECISION CASTPARTS CORP		06/12/2013	BANK OF AMERICA		2,875,410	3,000,000	2,982,750	2,982,796		698		698		2,983,494		(108,084)	(108,084)	36,875	01/15/2023	1FE
74041A-AA-1	PREFERRED TERM SECURITIES XIII CLO PREFE	E	06/24/2013	SCHEDULED REDEMPTION		2,866,968	2,866,968	2,866,968	2,866,968						2,866,968				12,234	03/24/2034	3AM
74254P-YE-6	PRINCIPAL LIFE INC FDG		04/24/2013	MATURED		5,000,000	5,000,000	4,990,900	5,012,625		(12,625)		(12,625)		5,000,000				132,500	04/24/2013	1FE
144141-DB-1	PROGRESS ENERGY CAROLINA		04/25/2013	PARIBAS CAPITAL MARKETS		5,187,900	5,000,000	4,975,200	4,975,465		143		143		4,975,608		212,292	212,292	93,958	05/15/2042	1FE
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS LTD TERM B L	A	06/28/2013	SCHEDULED REDEMPTION		3,125	3,125	3,111	3,110		15		15		3,125				9	10/24/2019	3FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		04/20/2013	SCHEDULED REDEMPTION		259,211	259,211	226,890	249,188		10,023		10,023		259,211				11,989	07/20/2016	1
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		06/30/2013	SCHEDULED REDEMPTION		1,176,862	1,176,862	1,176,862	1,176,862						1,176,862					12/30/2019	2
746818-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES ABS		05/31/2013	DISTRIBUTION		15,036											15,036	15,036		01/31/2016	1AM
69368H-AC-7	PVH CORP. TRANCHE B TL		06/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				2	02/13/2020	3FE
74819R-AN-6	QUEBECOR MEDIA INC	A	05/22/2013	EXCHANGE		2,617,377	2,575,000	2,617,750	675,000		(373)		(373)		2,617,377				64,572	01/15/2023	4FE
898613-AA-2	QWEST/TUCKAHOE CTL ABS		06/20/2013	SCHEDULED REDEMPTION		123,227	123,227	129,149	127,011		(3,784)		(3,784)		123,227				5,482	10/20/2025	3FE
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		06/07/2013	SCHEDULED REDEMPTION		44,146	44,146	44,146	44,970		(824)		(824)		44,146				2,165	12/07/2022	3AM

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		06/07/2013	SCHEDULED REDEMPTION		68,226	68,226	69,177	68,951		(144)		(144)		68,226				3,346	12/07/2022	3AM
76110H-S4-2	RALI 2005-QA2 A1 II RMBS		06/01/2013	SCHEDULED REDEMPTION		137,971	137,971	124,949	122,374		15,597		15,597		137,971				2,168	02/25/2035	3FM
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		06/01/2013	SCHEDULED REDEMPTION		430,796	464,216	440,276	440,923		(10,127)		(10,127)		430,796				11,473	07/25/2034	3FM
76112B-LA-6	RAMP 2004-RZ4, M1 RMBS		06/25/2013	SCHEDULED REDEMPTION		775,209	775,209	775,209	775,209						775,209				2,565	12/25/2034	1FE
75281A-AJ-8	RANGE RESOURCES CORP		05/02/2013	CALLED @ 103.625		402,000	402,000	424,110	418,127		(1,568)		(1,568)		416,559		(14,559)	(14,559)	29,226	05/01/2018	3FE
75281A-AP-4	RANGE RESOURCES CORP		06/27/2013	EXCHANGE		3,958,275	3,900,000	3,960,000			(1,725)		(1,725)		3,958,275				53,625	03/15/2023	3FE
76110W-PD-2	RASC 2002-KS4 RMBS		06/01/2013	SCHEDULED REDEMPTION		134,568	139,912	131,568	132,670		1,898		1,898		134,568				2,792	07/25/2032	1FM
45660N-VH-5	RAST 2003-A11 A9 RMBS		06/01/2013	SCHEDULED REDEMPTION		584,225	584,225	589,794	586,683		(2,458)		(2,458)		584,225				15,723	09/25/2037	1FM
45660N-VZ-5	RAST 2003-A13 RMBS		06/01/2013	SCHEDULED REDEMPTION		408,267	408,267	393,851	400,483		7,785		7,785		408,267				10,480	01/25/2034	1FM
45660N-QS-7	RAST 2003-A6 A2 RMBS		05/01/2013	SCHEDULED REDEMPTION		188,851	188,851	186,726	188,267		583		583		188,851				2,352	07/25/2033	1FM
45660N-K8-7	RAST 2004-A4 A15 RMBS		06/01/2013	SCHEDULED REDEMPTION		362,638	362,638	359,204	360,022		2,616		2,616		362,638				9,361	01/25/2041	1FM
45660L-EW-5	RAST 2005-A1 A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		446,595	446,595	370,674	387,506		59,090		59,090		446,595				11,829	03/25/2042	1FM
75886A-AH-1	REGENCY ENERGY PARTNERS		04/24/2013	Various		178,075	175,000	175,000							175,000		3,075	3,075		11/01/2023	4FE
75902X-AA-6	REGIONAL DVRSFD FDNG LT 2004-1,CL A-1 CL	E	05/15/2013	SCHEDULED REDEMPTION		2,730,357	2,730,357	2,730,357	2,730,357						2,730,357				11,671	02/15/2034	3AM
75944R-A*-2	RELIANCE HOME COMFORT 6.3% 04/3/2013	A	04/03/2013	MATURED		25,000,000	25,000,000	25,000,000	25,072,169		(72,169)		(72,169)		25,000,000				538,125	04/03/2013	2
76009N-AJ-9	RENT-A-CENTER INC		06/14/2013	BARCLAYS BANK		48,500	50,000	50,000							50,000		(1,500)	(1,500)	310	05/01/2021	3FE
24227V-AL-2	REYNOLDS & REYNOLDS (DEALER COMPUTER SER		06/28/2013	SCHEDULED REDEMPTION		85,443	85,443	85,033	85,035		408		408		85,443				7,056	04/21/2016	3FE
76173F-AM-9	REYNOLDS GROUP HOLDINGS U.S. TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		5,546	5,546	5,546	5,546						5,546				64	09/18/2018	4FE
76110V-LA-4	RFMS2 02 HI4 A-6 RMBS		06/01/2013	SCHEDULED REDEMPTION		151,498	151,498	151,446	151,461		38		38		151,498				4,125	10/25/2027	1FM
76110V-GP-7	RFMS2 2001-HI3 AI7 RMBS		06/01/2013	SCHEDULED REDEMPTION		73,884	73,884	76,511	74,986		(1,102)		(1,102)		73,884				2,654	07/25/2026	2FM
76110V-JX-7	RFMS2 2002-H13 RMBS		06/01/2013	SCHEDULED REDEMPTION		309,188	309,188	290,963	262,875		46,313		46,313		309,188				10,147	06/25/2032	1FM
76110V-JQ-2	RFMS2 2002-HI2, A7 RMBS		06/01/2013	SCHEDULED REDEMPTION		81,822	81,822	81,783	82,085		(264)		(264)		81,822				2,857	03/25/2032	2FM
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		06/01/2013	SCHEDULED REDEMPTION		310,057	310,057	309,899	309,992		66		66		310,057				9,055	01/25/2028	1FM
76110V-MG-0	RFMS2 2003-HI1 RMBS		06/01/2013	SCHEDULED REDEMPTION		84,196	84,196	84,182	84,191		5		5		84,196				2,350	04/25/2028	1FM
76110V-NE-4	RFMS2 2003-HI2, A-6 RMBS		06/01/2013	SCHEDULED REDEMPTION		195,587	195,587	195,543	195,569		17		17		195,587				4,815	07/25/2028	1FM
76110V-SF-6	RFMS2 2005-HI3, M1 RMBS		06/01/2013	SCHEDULED REDEMPTION		1,162,159	1,162,159	1,159,980	1,161,902		257		257		1,162,159				31,272	09/25/2035	1FM
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		555,671	555,671	555,592	555,628		43		43		555,671				15,125	04/25/2037	5FM
43710W-AF-7	RFMS2 2007-HSA3 AI6 RMBS		06/01/2013	SCHEDULED REDEMPTION		264,785	264,785	264,694	174,117	90,616	52		90,668		264,785				7,560	06/25/2037	1FM
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		06/01/2013	SCHEDULED REDEMPTION		715,965	715,965	705,225	713,337		2,628		2,628		715,965				16,707	07/25/2034	1FM
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		06/01/2013	SCHEDULED REDEMPTION		208,952	226,469	174,064	171,947		39,196		39,196		208,952				6,600	12/25/2039	1FM
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		06/01/2013	SCHEDULED REDEMPTION		905,043	1,019,732	812,252	799,314		114,945		114,945		905,043				28,893	09/25/2037	1FM
775109-AW-1	ROGERS COMMUNICATIONS IN	A	04/25/2013	Various		9,173,820	9,000,000	8,986,050			162		162		8,986,212		187,608	187,608	36,417	03/15/2023	2FE
780153-AU-6	ROYAL CARIBBEAN CRUISES	E	04/11/2013	BARCLAYS BANK		763,125	750,000	750,000	750,000						750,000		13,125	13,125	17,391	11/15/2022	3FE
74966U-AE-0	RPI FINANCE TRUST TERM LOAN 6.75 YR 2012		06/28/2013	SCHEDULED REDEMPTION		25,162	25,162	25,108	25,106		56		56		25,162				226	05/09/2018	2FE
75405R-AA-1	RPPRO 2005, G ABS		06/20/2013	SCHEDULED REDEMPTION		656,712	656,712	656,712	656,712						656,712				2,305	03/23/2024	1FE
78572X-AD-3	SABRA HEALTH/CAPTL CORP		05/21/2013	BANK OF AMERICA		202,500	200,000	200,000							200,000		2,500	2,500	30	06/01/2023	4FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		04/15/2013	SCHEDULED REDEMPTION		209,375	209,375	209,375	208,186		1,189		1,189		209,375				9,181	07/15/2025	2FE
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		04/15/2013	SCHEDULED REDEMPTION		41,875	41,875	41,875	41,875						41,875				1,487	07/15/2025	2FE
797440-BP-8	SAN DIEGO G & E		04/24/2013	BANK OF AMERICA		5,248,150	5,000,000	4,993,000	4,993,141		42		42		4,993,183		254,967	254,967	89,972	11/15/2041	1FE
80281A-AB-5	SANTANDER DRIVE AUTO RECEIVABL ABS		04/24/2013	Various		8,447,345	8,429,515	8,429,290	8,429,425		36		36		8,429,460		17,884	17,884	35,176	04/15/2015	1FE
80282V-AB-8	SANTANDER DRIVE AUTO RECEIVABL ABS		04/24/2013	Various		6,351,426	6,342,356	6,341,862	6,342,121		94		94		6,342,215		9,211	9,211	19,493	05/15/2015	1FE
86359D-SR-9	SASC 2005-17 5A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		600,422	600,422	478,114	474,848		128,306		128,306		600,422				15,485	10/25/2035	1FM
78404X-AE-5	SBA SENIOR FINANCE II LLC INCREMENTAL TR		04/24/2013	SCHEDULED REDEMPTION		410,104	410,104	409,137	409,106		998		998		410,104				1,972	09/28/2019	3FE
78404X-AC-9	SBA SENIOR FINANCE II LLC TERM LOAN		04/24/2013	SCHEDULED REDEMPTION		623,942	623,942	622,677	622,679		1,263		1,263		623,942				10,424	06/30/2018	3FE
81180W-AF-8	SEAGATE HDD CAYMAN	E	05/17/2013	BARCLAYS BANK		2,250,000	2,000,000	2,175,000			(5,625)		(5,625)		2,169,375		80,625	80,625	54,833	11/01/2021	3FE
81180W-AG-6	SEAGATE HDD CAYMAN	F	05/17/2013	PARIBAS CAPITAL MARKETS		500,000	500,000	500,000							500,000					06/01/2023	3FE
81211L-AP-3	SEALED AIR CORP TERM B-1		04/15/2013	SCHEDULED REDEMPTION		938	938	935	935		2		2		938				4,881	10/03/2018	3FE
808086-A#-9	SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H		06/30/2013	MATURED		2,185,372	2,185,372	2,185,372	2,185,372						2,185,372					06/30/2013	1
81726J-AC-5	SENSATA TECHNOLOGIES FINANCE COMPANY LLC		06/28/2013	SCHEDULED REDEMPTION		1,766,984	1,766,984	1,770,218	1,602,751						1,766,984				29,890	05/12/2018	3FE
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		06/28/2013	SCHEDULED REDEMPTION		7,500	7,500	7,473	7,471		29		29		7,500				19	05/09/2017	4FE
817565-BU-7	SERVICE CORP INTL		05/24/2013	BARCLAYS BANK		875,000	700,000	840,000			(2,581)		(2,581)		837,419		37,581	37,581	30,333	11/15/2021	3FE
822582-AM-4	SHELL INTERNATIONAL FIN	F	06/25/2013	J. P. MORGAN SECURITIES, INC.		5,512,850	5,000,000	5,572,100	5,489,969		(30,210)		(30,210)		5,459,759		53,091	53,091	165,885	03/25/2020	1FE
827554-AB-2	SILVER CREEK FUNDING CLASS A-2 CLO LOANS	E	05/25/2013	SCHEDULED REDEMPTION		2,851,026	2,851,026	2,940,121	2,885,372		(34,346)		(34,346)		2,851,026				41,127	02/25/2016	1FE
82773W-AD-4	SILVER II BORROWER SCA 2013 REFINANCING	F	06/28/2013	SCHEDULED REDEMPTION		1,875	1,875	1,875							1,875				19	12/13/2019	4FE
82967N-AJ-7	SIRIUS XM RADIO INC		05/13/2013	BANK OF AMERICA		650,875	650,000	651,250							651,250		(375)	(375)		05/15/2020	4FE
832248-AH-1	SMITHFIELD FOODS INC		05/15/2013	MATURED		4,500,000	4,500,000	4,702,500	4,513,364		(13,364)		(13,364)		4,500,000				174,375	05/15/2013	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)
832696-C*-7	SMUCKER (J.M.) CO. (UNITED STATES) 15/10		04/01/2013	SCHEDULED REDEMPTION		3,125,000	3,125,000	3,125,000	3,125,000						3,125,000				86,719	04/01/2022	2
835898-AF-4	SOTHEBY'S		04/11/2013	BARCLAYS BANK		589,425	580,000	580,000	580,000						580,000		9,425	9,425	16,832	10/01/2022	3FE
842400-FT-5	SOUTHERN CAL EDISON		04/23/2013	CITIBANK		5,141,750	5,000,000	4,971,900	4,972,459		165		165		4,972,624		169,126	169,126	78,542	12/01/2041	1FE
84604K-AE-9	SOVC 2007-C1, AJ CMBS		06/01/2013	SCHEDULED REDEMPTION		2,741,460	2,741,460	2,706,049	2,892,042		(150,581)		(150,581)		2,741,460				83,015	07/22/2030	1FM
847788-AN-6	SPEEDWAY MOTORSPORTS INC		06/01/2013	CALLED @ 104.375		2,000,000	2,000,000	2,120,000	2,080,738		(12,962)		(12,962)		2,067,776		(67,776)	(67,776)	175,000	06/01/2016	3FE
847788-AR-7	SPEEDWAY MOTORSPORTS INC		05/22/2013	EXCHANGE		104,593	100,000	105,000			(407)		(407)		104,593				5,456	02/01/2019	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB ABS		06/30/2013	SCHEDULED REDEMPTION		338,255	338,255	336,171	330,849		1,266		1,266		338,255				5,150	12/31/2021	2AM
84860R-AA-1	SPMF 2006-1A, A CMBS		06/06/2013	VARIOUS		9	9	9							9					03/20/2024	1AM
85208D-AC-6	SPROUTS FARMERS LLC TERM LOAN		04/23/2013	Various		2,450,202	2,450,202	2,412,962	2,411,112		39,089		39,089		2,450,202				76,827	04/18/2018	4FE
790849-AE-3	ST JUDE MEDICAL INC		05/02/2013	CALLED @ 104.066		1,810,000	1,810,000	1,848,095	1,823,438		(2,885)		(2,885)		1,820,553		(10,553)	(10,553)	127,706	07/15/2014	1FE
790849-AF-0	ST JUDE MEDICAL INC		05/02/2013	CALLED @ 123.763		7,000,000	7,000,000	6,911,100	6,936,839		2,779		2,779		6,939,618		60,382	60,382	1,935,462	07/15/2019	1FE
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		06/15/2013	SCHEDULED REDEMPTION		147,302	147,302	147,763			(460)		(460)		147,302				3,298	04/15/2028	1
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 CLO LOANS	E	03/21/2013	Various					1,861,579		14,630		14,630						5,961	03/21/2017	1FE
858271-AA-7	STEELRIVER TRANSMISSION COMPANY LLC 4.7		06/30/2013	SCHEDULED REDEMPTION		293,861	293,861	293,861	293,861						293,861				7,882	06/30/2017	2FE
870537-AA-5	SWEETWATER INVESTORS SR SEC NOTES ABS		05/15/2013	SCHEDULED REDEMPTION		612,686	612,686	612,686	612,686						612,686				17,997	05/15/2014	2
40424Q-AK-2	SWETT & CRAWFORD (HMSC) 2ND LIEN (2007)		04/16/2013	Various		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				25,504	10/03/2014	5FE
40424Q-AG-1	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		04/16/2013	Various		4,230,000	4,230,000	4,216,890	4,213,059		16,941		16,941		4,230,000				16,545	04/03/2014	4FE
87161G-AB-2	SYNIVERSE HOLDINGS INC INITIAL TL (DD)		02/27/2013	VARIOUS															2,097	04/23/2019	4FE
871829-AQ-0	SYSCO CORPORATION		04/24/2013	BANK OF AMERICA		5,060,900	5,000,000	4,936,100	4,939,197		1,859		1,859		4,941,057		119,843	119,843	49,472	06/12/2022	1FE
87612B-AK-8	TARGA RESOURCES PARTNERS		06/28/2013	CALLED @ 106.37500000		688,000	688,000	689,600			(73)		(73)		689,527		(1,527)	(1,527)	61,770	08/01/2022	3FE
87612E-AM-8	TARGET CORP		06/15/2013	MATURED		5,000,000	5,000,000	4,623,350	4,978,329		21,671		21,671		5,000,000				100,000	06/15/2013	1FE
87612E-AU-0	TARGET CORP		04/11/2013	TENDER OFFER		4,773,347	3,327,000	3,304,310	3,305,639		89		89		3,305,728		1,467,619	1,467,619	271,890	01/15/2038	1FE
87612E-BA-3	TARGET CORP		04/23/2013	DEUTSCHE BANK SECURITIES		11,167,090	11,000,000	10,764,490	10,766,565		1,317		1,317		10,767,882		399,208	399,208	366,667	07/01/2042	1FE
87650Q-AF-9	TASC, INC. TERM LOAN B		06/28/2013	SCHEDULED REDEMPTION		2,496	2,496	2,487	2,487		8		8		2,496				56	12/18/2015	4FE
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		06/28/2013	SCHEDULED REDEMPTION		437,438	437,438	433,064			4,374		4,374		437,438				52,498	03/18/2020	3FE
88031R-AA-6	TENASKA ALABAMA		06/30/2013	Various		(296,448)	(296,448)	(298,591)	297,712		(1,264)		(1,264)		(296,448)				9,079	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		06/30/2013	SCHEDULED REDEMPTION		197,601	197,601	192,946	194,046		3,556		3,556		197,601				2,990	12/30/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA		06/30/2013	SCHEDULED REDEMPTION		249,952	249,952	250,477	250,273		(321)		(321)		249,952				11,471	03/30/2024	2FE
88033G-BZ-2	TENET HEALTHCARE CORP		05/16/2013	STERNE AGEE & LEACH		1,000,000	1,000,000	1,000,000							1,000,000					10/01/2021	3FE
88078F-AT-5	TEREX CORP NEW TERM LOAN		05/16/2013	SCHEDULED REDEMPTION		604,489	604,489	605,045	605,078		(589)		(589)		604,489				34,645	04/28/2017	3FE
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS		06/24/2013	SCHEDULED REDEMPTION		1,052,632	1,052,632	1,035,913	1,048,209		4,423		4,423		1,052,632				23,105	12/24/2013	2
883556-BA-9	THERMO FISHER SCIENTIFIC		06/11/2013	BARCLAYS BANK		5,120,750	5,000,000	4,991,300	4,993,597		772		772		4,994,369		126,381	126,381	93,438	08/15/2016	2FE
69349F-AH-4	TOMKINS TL B2	E	06/28/2013	SCHEDULED REDEMPTION		1,064	1,064	1,056	1,053		11		11		1,064				8	09/29/2016	3FE
87262C-AH-6	TPF GENERATION HOLDINS LLC 2ND LIEN TERM		05/09/2013	Various		819,399	818,027	819,401	819,695		(1,268)		(1,268)		818,427		972	972	6,503	12/15/2014	4FE
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		06/28/2013	SCHEDULED REDEMPTION		11,000	11,000	11,000	11,000						11,000				119	02/10/2018	3FE
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		06/28/2013	SCHEDULED REDEMPTION		22,125	22,125	22,094			31		31		22,125				13,012	02/28/2020	3FE
89604B-AP-3	TRIBUNE CO TRANCHE B TL (EXIT)		04/15/2013	Various		2,512,453	2,493,750	2,468,813			752		752		2,469,564		42,889	42,889	8,471	12/31/2019	3FE
990981-9B-0	TRIBUNE CO. TERM B		07/21/2008	VARIOUS															(8,240)	06/04/2014	3FE
89655N-AA-8	TRL 2004-1 ABS		06/14/2013	SCHEDULED REDEMPTION		78,209	78,209	78,209	78,209						78,209				1,947	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1 ABS		06/14/2013	SCHEDULED REDEMPTION		330,158	330,158	330,158	342,259		(12,101)		(12,101)		330,158				5,981	05/14/2036	2FE
89655V-AA-0	TRLT II 2003-1 ABS		06/12/2013	SCHEDULED REDEMPTION		124,614	124,614	124,614	124,614						124,614				2,413	10/12/2026	1FE
N8879V-AB-3	TRONOX PIGMENTS (NETHERLANDS) BV TL	F	05/23/2013	J. P. MORGAN SECURITIES, INC.		1,520,625	1,500,000	1,492,500			5		5		1,492,505		28,120	28,120	(7,504)	03/19/2020	3FE
09348L-AE-5	TWIN RIVER WORLDWIDE HOLDINGS-EXIT LOAN		05/10/2013	Various		238,988	238,988	85,365	79,103		159,884		159,884		238,988				7,219	11/05/2015	4FE
902134-AB-1	TYCO FLOW CONTROL FINANC		04/29/2013	EXCHANGE		2,991,089	3,000,000	2,990,610	2,990,827		266		266		2,991,093		(5)	(5)	56,438	09/15/2022	2FE
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		06/30/2013	SCHEDULED REDEMPTION		115,955	115,955	115,955	115,955						115,955				3,479	03/31/2021	1
903329-AA-8	U.S. CAPITAL FNDNG I, CORP, CLASS A-1 CL	E	05/01/2013	SCHEDULED REDEMPTION		1,182,742	1,182,742	1,182,742	1,182,742						1,182,742				7,093	05/01/2034	1FE
990511-9B-5	U.S. SECURITY ASSOCIATES HOLDINGS INC. D		06/28/2013	SCHEDULED REDEMPTION		611	611	611	611						611				9	07/28/2017	4FE
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		06/28/2013	SCHEDULED REDEMPTION		7,228	7,228	7,175	7,173		54		54		7,228				20,705	07/28/2017	4FE
90472V-AE-1	UNIFRAX HOLDING CO NEW TERM DOLLAR LOAN		06/28/2013	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				1,253	11/28/2018	4FE
908594-AC-8	UNION TANK CAR CO. SR NTS		05/15/2013	SCHEDULED REDEMPTION		1,818,182	1,818,182	1,799,967	1,806,828		11,354		11,354		1,818,182				42,818	05/15/2020	1
908594-A*-5	UNION TANK CAR SECD. NTS ABS		06/01/2013	SCHEDULED REDEMPTION		607,093	607,093	607,093	607,093						607,093				20,702	06/01/2016	1
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		06/01/2013	SCHEDULED REDEMPTION		3,181,818	3,181,818	3,201,045	3,414,571		(232,753)		(232,753)		3,181,818				89,727	06/01/2019	1
H2654#-AA-1	UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS,	F	04/11/2013	SCHEDULED REDEMPTION		5,400,000	5,400,000	5,400,000	5,400,000						5,400,000				170,910	04/11/2015	1
911312-AQ-9	UNITED PARCEL SERVICE		06/12/2013	DEUTSCHE BANK SECURITIES		6,763,820	7,000,000	6,990,690	6,990,905		376		376		6,991,281		(227,461)	(227,461)	122,432	10/01/2022	1FE
91324P-AE-2	UNITEDHEALTH GROUP INC		04/01/2013	MATURED		5,000,000	5,000,000	5,080,750	5,013,542		(13,542)		(13,542)		5,000,000				121,875	04/01/2013	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)
91324P-BS-0	UNITEDHEALTH GROUP INC		04/15/2013	GOLDMAN, SACHS & CO.		4,128,880	4,000,000	3,964,720	3,972,440		2,038		2,038		3,974,478		154,402	154,402	31,875	11/15/2016	1FE
91359P-AK-6	UNIVERSAL HOSPITAL SERVI		05/09/2013	EXCHANGE		2,170,817	2,000,000	2,175,000			(4,183)		(4,183)		2,170,817				35,583	08/15/2020	4FE
914908-AN-8	UNIVISION COMMUNICATIONS 1ST LIEN EXTEND		05/29/2013	Various		2,485,051	2,485,051	2,484,588	2,484,540		511		511		2,485,051				17,670	03/31/2017	4FE
N9039*-AC-5	URALITA S.A. (SPAIN) SER. A GTD SR NTS	F	04/29/2013	Various		13,030,494	15,379,232	10,483,154	10,658,477						10,256,759		2,773,736	2,773,736		03/31/2014	4
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		04/01/2013	SCHEDULED REDEMPTION		21,620	21,620	21,620	21,620						21,620				638	04/01/2026	2AM
90345K-AA-8	US AIRWAYS GROUP INC ABS		04/22/2013	SCHEDULED REDEMPTION		161,399	161,399	161,399	161,399						161,399				5,044	10/22/2024	3FE
991841-9H-2	US SHIPPING PARTNERS LP CPR 11/09		06/18/2013	BARCLAYS BANK			301,760													08/07/2014	5Z
991841-9F-6	US SHIPPING PARTNERS LP SR SEC CLOSING L		04/30/2013	SCHEDULED REDEMPTION		1,089,671	1,089,671	1,009,514	956,573		133,098		133,098		1,089,671				33,389	08/07/2013	5FE
991841-9G-4	US SHIPPING PARTNERS LP SUBORDINATED LOA		06/18/2013	Various		179,445	326,264	115,180	67,022						67,022		112,423	112,423	1,722	08/07/2013	6FE
C9413P-AN-3	VALEANT PHARMACEUTICALS TLB SERIES C1	A	06/28/2013	SCHEDULED REDEMPTION		6,250	6,250	6,220	6,219		31		31		6,250				7,284	12/11/2019	3FE
C9413P-AM-5	VALEANT PHARMACEUTICALS TLB SERIES D1	A	06/28/2013	SCHEDULED REDEMPTION		2,494	2,494	2,412	2,433		60		60		2,494					02/13/2019	3FE
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		05/15/2013	Various		495,000	495,000	492,845	492,735		2,265		2,265		495,000				2,475	03/27/2019	3FE
92257J-AB-1	VELO HOLDINGS INC TERM LOAN		06/04/2013	SCHEDULED REDEMPTION		56,509	56,509				56,509		56,509		56,509				1,889	02/04/2018	4Z
92549*-AR-6	VETCOR PROF PRACTICES TLA (NEW)		06/28/2013	SCHEDULED REDEMPTION		18,000	18,000	17,544	17,523		477		477		18,000				353	12/19/2017	4Z
92966*-AB-5	WABASH VALLEY POWER ASSOCIATION		04/30/2013	SCHEDULED REDEMPTION		400,299	400,299	400,299	400,299						400,299				9,187	04/30/2019	1
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		04/15/2013	PRINCIPAL PAYMENT		4,700	4,700	4,700	4,700						4,700				202	09/26/2029	1
931142-BT-9	WAL-MART STORES		05/01/2013	MATURED		1,000,000	1,000,000	957,868	998,066		1,934		1,934		1,000,000				22,750	05/01/2013	1FE
92948#-AF-5	WAL-MART WESTMINSTER CTL ABS		05/15/2013	SCHEDULED REDEMPTION		102,065	102,065	102,334	102,214		(149)		(149)		102,065				3,435	05/15/2023	1
25468P-CN-4	WALT DISNEY COMPANY/THE		06/10/2013	BANK OF AMERICA		5,032,050	5,000,000	5,264,500	5,259,552		(12,426)		(12,426)		5,247,126		(215,076)	(215,076)	113,438	08/16/2021	1FE
25468P-CW-4	WALT DISNEY COMPANY/THE		06/11/2013	Various		19,485,100	20,000,000	19,846,400	19,847,575		5,085		5,085		19,852,661		(367,561)	(367,561)	215,417	12/01/2022	1FE
93443N-AW-9	WARNER CHILCOTT COPR TERM B-1 LOAN		06/28/2013	SCHEDULED REDEMPTION		3,419	3,419	3,413	3,413		6		6		3,419				11	03/15/2018	3FE
93443N-AZ-2	WARNER CHILCOTT CORP TERM B-1 LOAN ADDIT		06/28/2013	SCHEDULED REDEMPTION		1,465	1,465	1,463	1,463		3		3		1,465				5	03/15/2018	3FE
93443N-AX-7	WARNER CHILCOTT CORP TERM B-2 LOAN (CO.)		06/28/2013	SCHEDULED REDEMPTION		294,287	294,287	293,792	293,753		535		535		294,287				973	03/15/2018	3FE
93443N-AY-5	WARNER CHILCOTT CORP TERM B-3 LOAN (LUXC	E	06/28/2013	SCHEDULED REDEMPTION		2,686	2,686	2,682	2,682		5		5		2,686				9	03/15/2018	3FE
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TERM		06/28/2013	SCHEDULED REDEMPTION		17,500	17,500	17,244	17,328		35,172		35,172		17,500				75,156	10/12/2019	4FE
94403*-AY-2	WAWA INC SR UNSEC. NTS		05/04/2013	SCHEDULED REDEMPTION		3,625,000	3,625,000	3,625,000	3,790,173		(165,173)		(165,173)		3,625,000				106,394	05/04/2016	2FE
94973V-AX-5	WELLPOINT INC		05/23/2013	DEUTSCHE BANK SECURITIES		12,987,780	13,000,000	12,933,440	12,937,151		2,382		2,382		12,939,532		48,248	48,248	218,924	05/15/2022	2FE
94974B-FD-7	WELLS FARGO & COMPANY		06/11/2013	WELLS FARGO BROKERAGE SERVICES		5,074,950	5,000,000	4,996,000	4,996,497		350		350		4,996,846		78,104	78,104	63,000	05/08/2017	1FE
95235L-AN-0	WEST CORPORATION TERM B-8		06/28/2013	SCHEDULED REDEMPTION		2,257	2,257	2,231			27		27		2,257				14	06/30/2018	4FE
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		06/15/2013	SCHEDULED REDEMPTION		157,697	157,697	159,381	158,816		(1,119)		(1,119)		157,697				4,157	05/15/2028	1
949757-AG-3	WFMBS 2004-6 A7 RMBS		06/01/2013	SCHEDULED REDEMPTION		458,546	458,546	450,521	455,076		3,470		3,470		458,546				12,128	06/25/2034	1FM
949810-AU-2	WFMBS 2005-AR16 6A3 RMBS		06/01/2013	SCHEDULED REDEMPTION		475,869	475,869	474,883	475,222		647		647		475,869				6,006	10/25/2035	1FM
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		75,548	75,548	70,393	58,543		15,912		15,912		75,548				1,873	10/25/2036	1FM
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		194,777	194,777	146,997	148,290		51,314		51,314		194,777				4,824	10/25/2036	1FM
94983P-AA-6	WFMBS 2006-AR4 1A1 RMBS		06/01/2013	SCHEDULED REDEMPTION		164,836	182,916	133,365	141,980		22,857		22,857		164,836				4,816	04/25/2036	1FM
949837-BY-3	WFMBS 2007-10 2A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		237,872	237,872	223,754	215,503		22,516		22,516		237,872				6,963	07/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		06/01/2013	SCHEDULED REDEMPTION		601,508	601,508	530,094	519,733		81,887		81,887		601,508				16,902	09/25/2041	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		06/01/2013	SCHEDULED REDEMPTION		341,168	366,275	329,931	320,711		20,983		20,983		341,168				10,527	09/25/2037	1FM
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		06/01/2013	SCHEDULED REDEMPTION		375,775	439,633	340,195	326,066		49,545		49,545		375,775				11,651	04/27/2037	1FM
97381W-AY-0	WINDSTREAM CORP		04/18/2013	EXCHANGE		200,000	200,000	200,000							200,000				3,010	08/01/2023	3FE
97381H-AN-7	WINDSTREAM CORP TL B-4		06/28/2013	SCHEDULED REDEMPTION		20,000	20,000	20,000							20,000				98	01/23/2020	3FE
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-3 TERM LOAN		06/28/2013	SCHEDULED REDEMPTION		12,000	12,000	11,886	11,884		116		116		12,000				128	08/08/2019	3FE
976656-BX-5	WISCONSIN ELECTRIC POWER		05/15/2013	MATURED		3,180,000	3,180,000	3,055,185	3,173,122		6,878		6,878		3,180,000				71,550	05/15/2013	1FE
92933B-AE-4	WMG ACQUISITION CORP		06/21/2013	Various		248,000	248,000	250,250	235,173		(100)		(100)		250,123		(2,123)	(2,123)	17,239	01/15/2021	3FE
92929L-AK-4	WMG ACQUISITIONS CORP INITIAL TERM LOAN		05/09/2013	SCHEDULED REDEMPTION		2,962,500	2,962,500	2,962,511	2,962,529		(29)		(29)		2,962,500				85,695	11/01/2018	3FE
980888-AA-9	WOOLWORTHS LIMITED	F	06/19/2013	TENDER OFFER		20,108,141	18,518,000	18,501,519	19,627,474		(174,675)		(174,675)		19,452,799		655,342	655,342	1,166,480	11/15/2015	1FE
980888-AD-3	WOOLWORTHS LIMITED	F	06/19/2013	TENDER OFFER		5,054,190	4,750,000	4,744,158	4,745,291		245		245		4,745,536		308,654	308,654	283,417	09/22/2020	1FE
981464-BE-9	WORLD FINANCIAL NETWORK CREDIT ABS		04/15/2013	SCHEDULED REDEMPTION		5,950,000	5,950,000	5,896,078	5,933,982		16,018		16,018		5,950,000				8,158	02/15/2017	1FE
981464-BF-6	WORLD FINANCIAL NETWORK CREDIT ABS		04/15/2013	SCHEDULED REDEMPTION		9,000,000	9,000,000	8,874,844	8,969,304		30,696		30,696		9,000,000				16,505	02/15/2017	1FE
98458P-AB-1	YALE UNIVERSITY		05/31/2013	CALLED @ 103.9415367		5,263,000	5,263,000	5,280,454	5,269,613		(1,511)		(1,511)		5,268,102		(5,102)	(5,102)	303,259	10/15/2014	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,899,172,841	2,010,930,040	1,845,950,421	1,666,466,889	230,636	4,227,833		4,458,469		1,884,168,691		15,004,150	15,004,150	51,687,383	XXX	XXX
04622D-AA-9	ASSURED GUARANTY US HLDG		05/03/2013	Various		9,500,000	10,000,000	9,980,500	9,980,710		14		14		9,980,724		(480,724)	(480,724)	240,178	12/15/2066	2AM
31769P-AB-6	FINL SECURITY ASSUR HLGS		05/16/2013	Various		9,345,000	10,000,000	9,977,600	9,977,829		18		18		9,977,846		(632,846)	(632,846)	259,556	12/15/2066	2AM
58551T-AA-5	MELLON CAPITAL IV		05/22/2013	CANTOR, FITZGERALD & CO.		2,951,250	3,000,000	3,000,000	3,000,000						3,000,000		(48,750)	(48,750)	53,000	05/22/2043	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
4899999. Subtotal - Bonds - Hybrid Securities						21,796,250	23,000,000	22,958,100	22,958,538		31		31		22,958,570		(1,162,320)	(1,162,320)	552,733	XXX	XXX
8399997. Total - Bonds - Part 4						2,830,802,622	2,940,186,849	2,779,901,856	2,490,287,456	237,419	2,952,517		3,189,937		2,805,701,316		25,101,306	25,101,306	64,252,846	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,830,802,622	2,940,186,849	2,779,901,856	2,490,287,456	237,419	2,952,517		3,189,937		2,805,701,316		25,101,306	25,101,306	64,252,846	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													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							XXX													XXX	XXX
12646R-10-5	CST BRANDS INC		05/16/2013	VARIOUS	1,610.330	53,647		49,032							49,032		4,615	4,615			L
43128@-10-5	HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ		04/01/2013	VARIOUS	0.000	37,010											37,010	37,010			U
87612G-10-1	TARGA RES CORP		05/21/2013	GOLDMAN, SACHS & CO.	1,900.000	129,577		128,814							128,814		763	763			L
903417-10-3	US SHIPPING PARTNERS COMMON STOCK		02/14/2013	BARCLAYS BANK	21,270.000																U
91913Y-10-0	VALERO ENERGY CORP		05/09/2013	DISTRIBUTION	0.000	49,032		49,032							49,032						L
92337#-10-7	VERDE REALTY PRIVATE REIT		04/03/2013	VARIOUS	0.000	159,644											159,644	159,644			U
985817-10-5	YELP INC		06/03/2013	MORGAN STANLEY	25,435.000	714,799		763,304							763,304		(48,505)	(48,505)			L
989209-10-1	ZEBU INC		06/29/2013	DISTRIBUTION	0.000	3,166											3,166	3,166			A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,146,875	XXX	990,183							990,183		156,692	156,692		XXX	XXX
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		04/16/2013	GOLDMAN, SACHS & CO.	400.000	48,831		47,399	40,111	(874)			(874)		47,399		1,432	1,432	389		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/24/2013	Various	490.000	47,472		33,270	41,302	(8,032)			(8,032)		33,270		14,202	14,202	129		L
73937B-77-9	POWERSHARES S.P 500 LOW VOLA		04/23/2013	JPMORGAN CHASE & CO.	1,000,000.000	31,918,785		28,055,100	27,680,000	375,100			375,100		28,055,100		3,863,685	3,863,685	282,900		L
78462F-10-3	SPDR S&P 500 ETF TRUST		05/31/2013	Various	2,670.000	425,543		240,534	380,528	(139,995)			(139,995)		240,534		185,009	185,009	4,581		L
9299999. Subtotal - Common Stocks - Mutual Funds						32,440,631	XXX	28,376,303	28,141,941	226,200			226,200		28,376,303		4,064,328	4,064,328	287,999	XXX	XXX
9799997. Total - Common Stocks - Part 4						33,587,505	XXX	29,366,486	28,141,941	226,200			226,200		29,366,486		4,221,020	4,221,020	287,999	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						33,587,505	XXX	29,366,486	28,141,941	226,200			226,200		29,366,486		4,221,020	4,221,020	287,999	XXX	XXX
9899999. Total - Preferred and Common Stocks						33,587,505	XXX	29,366,486	28,141,941	226,200			226,200		29,366,486		4,221,020	4,221,020	287,999	XXX	XXX
9999999 - Totals						2,864,390,128	XXX	2,809,268,342	2,518,429,397	463,619	2,952,517		3,416,136		2,835,067,801		29,322,326	29,322,326	64,540,844	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3

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)
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	07/20/2012	07/19/2013		1,500,000	S&P 500	18,600		(3,713)	3,390		3,390			(3,713)				100/100
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	07/20/2012	07/19/2013		1,500,000	S&P 500	21,450		4,288	15,071		15,071			4,288				100/100
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	07/20/2012	07/19/2013		1,500,000	S&P 500	16,200		(4,020)						(4,020)				100/100
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	10/19/2012	10/18/2013		1,000,000	S&P 500	11,900		(102)	2,780		2,780			(102)				100/100
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	10/19/2012	10/18/2013		1,000,000	S&P 500	10,000		437	1,952		1,952			437				100/100
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	10/19/2012	10/18/2013		1,000,000	S&P 500	13,800		(691)	3,755		3,755			(691)				100/100
S&P500 CLIQUET 10/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	10/26/2012	10/25/2013		1,000,000	S&P 500	14,900		(3,507)	4,848		4,848			(3,507)				100/100
S&P500 CLIQUET 10/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	10/26/2012	10/25/2013		1,000,000	S&P 500	11,100		(1,683)	2,865		2,865			(1,683)				100/100
S&P500 CLIQUET 10/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	10/26/2012	10/25/2013		1,000,000	S&P 500	12,900		(2,447)	3,889		3,889			(2,447)				100/100
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/02/2012	11/01/2013		1,000,000	S&P 500	11,500		(5,330)	1,662		1,662			(5,330)				100/100
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/02/2012	11/01/2013		1,000,000	S&P 500	13,300		(7,901)	2,022		2,022			(7,901)				100/100
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/02/2012	11/01/2013		1,000,000	S&P 500	15,400		(10,662)	2,425		2,425			(10,662)				100/100
S&P500 CLIQUET 11/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/09/2012	11/08/2013		1,000,000	S&P 500	10,100		(6,879)	1,918		1,918			(6,879)				100/100
S&P500 CLIQUET 11/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/09/2012	11/08/2013		1,000,000	S&P 500	11,300		(10,216)	2,282		2,282			(10,216)				100/100
S&P500 CLIQUET 11/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/09/2012	11/08/2013		1,000,000	S&P 500	13,200		(13,866)	2,860		2,860			(13,866)				100/100
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/16/2012	11/15/2013		1,000,000	S&P 500	10,100		(7,443)	1,304		1,304			(7,443)				100/100
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/16/2012	11/15/2013		1,000,000	S&P 500	11,900		(10,954)	1,624		1,624			(10,954)				100/100
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/16/2012	11/15/2013		1,000,000	S&P 500	13,900		(14,874)	1,944		1,944			(14,874)				100/100
S&P500 INDEX 12/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	11/30/2012	12/20/2013	70		1,375.00	774,900		842,800	1,676,500		1,676,500			842,800				100/100
S&P500 INDEX 12/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	12/10/2012	12/20/2013	200		1,375.00	2,254,000		2,408,000	4,790,000		4,790,000			2,408,000				100/100
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/30/2012	11/29/2013		1,000,000	S&P 500	11,100		(4,326)	311		311			(4,326)				100/100
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/30/2012	11/29/2013		1,000,000	S&P 500	13,000		(6,704)	590		590			(6,704)				100/100
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	11/30/2012	11/29/2013		1,000,000	S&P 500	15,200		(9,305)	870		870			(9,305)				100/100
S&P500 INDEX 09/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	12/07/2012	09/20/2013	275		1,425.00	1,952,500		2,981,000	5,098,500		5,098,500			2,981,000				100/100
S&P500 CLIQUET 12/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	12/14/2012	12/13/2013		1,000,000	S&P 500	12,100		(4,535)						(4,535)				100/100
S&P500 CLIQUET 12/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	12/14/2012	12/13/2013		1,000,000	S&P 500	14,000		(5,380)						(5,380)				100/100
S&P500 CLIQUET 12/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	12/14/2012	12/13/2013		1,000,000	S&P 500	10,400		(3,728)						(3,728)				100/100
S&P500 INDEX 01/17/2014 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	01/04/2013	01/17/2014	100		1,400.00		1,252,000	963,000	2,215,000		2,215,000			963,000				100/100
S&P500 INDEX 01/17/2014 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	01/11/2013	01/17/2014	120		1,450.00		1,166,400	1,003,200	2,169,600		2,169,600			1,003,200				100/100
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	JPMORGAN CHASE BANK, N.A.	01/04/2013	01/03/2014		1,000,000	S&P 500		10,800	(9,256)	1,545		1,545			(9,256)				100/100

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)
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	JPMORGAN CHASE BANK, N.A.	01/04/2013	01/03/2014		1,000,000	S&P 500		13,000	(11,056)	1,944		1,944			(11,056)				100/100
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	JPMORGAN CHASE BANK, N.A.	01/04/2013	01/03/2014		1,000,000	S&P 500		15,200	(12,857)	2,343		2,343			(12,857)				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	01/11/2013	01/17/2014	70		1,475.00		585,900	543,200	1,129,100		1,129,100			543,200				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	01/22/2013	01/17/2014	200		1,475.00		1,704,000	1,522,000	3,226,000		3,226,000			1,522,000				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/19/2013	01/17/2014	30		1,475.00		316,200	167,700	483,900		483,900			167,700				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/26/2013	01/17/2014	50		1,475.00		450,000	356,500	806,500		806,500			356,500				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	01/28/2013	01/17/2014	150		1,475.00		1,335,000	1,084,500	2,419,500		2,419,500			1,084,500				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/26/2013	01/17/2014	50		1,500.00		380,000	333,000	713,000		713,000			333,000				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/06/2013	01/17/2014	100		1,500.00		994,000	432,000	1,426,000		1,426,000			432,000				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/04/2013	01/17/2014	115		1,500.00		886,650	753,250	1,639,900		1,639,900			753,250				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/08/2013	01/17/2014	220		1,500.00		1,865,600	1,271,600	3,137,200		3,137,200			1,271,600				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/19/2013	01/17/2014	60		1,500.00		540,000	315,600	855,600		855,600			315,600				100/100
S&P500 CLIQUET 01/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/11/2013	01/10/2014		1,000,000	S&P 500		10,900	(10,900)						(10,900)				100/100
S&P500 CLIQUET 01/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/11/2013	01/10/2014		1,000,000	S&P 500		12,700	(12,700)						(12,700)				100/100
S&P500 CLIQUET 01/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/11/2013	01/10/2014		1,000,000	S&P 500		14,800	(14,800)						(14,800)				100/100
S&P500 CLIQUET 01/17/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/18/2013	01/17/2014		1,000,000	S&P 500		10,200	(9,697)	503		503			(9,697)				100/100
S&P500 CLIQUET 01/17/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/18/2013	01/17/2014		1,000,000	S&P 500		12,100	(11,249)	851		851			(11,249)				100/100
S&P500 CLIQUET 01/17/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/18/2013	01/17/2014		1,000,000	S&P 500		14,200	(13,029)	1,171		1,171			(13,029)				100/100
S&P500 INDEX 01/17/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/06/2013	01/17/2014	90		1,525.00		748,800	373,500	1,122,300		1,122,300			373,500				100/100
S&P500 CLIQUET 01/24/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/25/2013	01/24/2014		1,000,000	S&P 500		11,600	(11,031)	569		569			(11,031)				100/100
S&P500 CLIQUET 01/24/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/25/2013	01/24/2014		1,000,000	S&P 500		13,700	(12,812)	888		888			(12,812)				100/100
S&P500 CLIQUET 01/24/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/25/2013	01/24/2014		1,000,000	S&P 500		15,900	(14,693)	1,208		1,208			(14,693)				100/100
S&P500 CLIQUET 02/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	BARCLAYS BANK PLC	02/15/2013	02/14/2014		1,000,000	S&P 500		11,700	(10,636)	1,064		1,064			(10,636)				100/100
S&P500 CLIQUET 02/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	BARCLAYS BANK PLC	02/15/2013	02/14/2014		1,000,000	S&P 500		13,800	(12,376)	1,424		1,424			(12,376)				100/100
S&P500 CLIQUET 02/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	BARCLAYS BANK PLC	02/15/2013	02/14/2014		1,000,000	S&P 500		15,900	(14,117)	1,783		1,783			(14,117)				100/100
S&P500 CLIQUET 02/28/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/01/2013	02/28/2014		1,000,000	S&P 500		10,500	(10,500)						(10,500)				100/100
S&P500 CLIQUET 02/28/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/01/2013	02/28/2014		1,000,000	S&P 500		12,500	(12,500)						(12,500)				100/100
S&P500 CLIQUET 02/28/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/01/2013	02/28/2014		1,000,000	S&P 500		14,800	(14,800)						(14,800)				100/100
S&P500 CLIQUET 03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/08/2013	03/07/2014		1,000,000	S&P 500		10,800	(10,800)						(10,800)				100/100
S&P500 CLIQUET 03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/08/2013	03/07/2014		1,000,000	S&P 500		12,900	(12,900)						(12,900)				100/100

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S&P500 CLIQUET 03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/08/2013	03/07/2014		1,000,000	S&P 500		15,200	(15,200)						(15,200)				100/100
S&P500 CLIQUET 03/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/15/2013	03/14/2014		1,000,000	S&P 500		10,900	(10,900)						(10,900)				100/100
S&P500 CLIQUET 03/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/15/2013	03/14/2014		1,000,000	S&P 500		13,000	(13,000)						(13,000)				100/100
S&P500 CLIQUET 03/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/15/2013	03/14/2014		1,000,000	S&P 500		15,300	(15,300)						(15,300)				100/100
S&P500 INDEX 03/21/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/18/2013	03/21/2014	325		1,500.00		3,575,000	1,358,500	4,933,500		4,933,500			1,358,500				100/100
S&P500 INDEX 03/21/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/22/2013	03/21/2014	100		1,500.00		1,140,000	378,000	1,518,000		1,518,000			378,000				100/100
S&P500 INDEX 03/21/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/18/2013	03/21/2014	325		1,525.00		3,126,500	1,248,000	4,374,500		4,374,500			1,248,000				100/100
S&P500 INDEX 03/21/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/19/2013	03/21/2014	100		1,525.00		990,000	356,000	1,346,000		1,346,000			356,000				100/100
S&P500 INDEX 03/21/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/06/2013	03/21/2014	250		1,575.00		2,500,000	65,000	2,565,000		2,565,000			65,000				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/22/2013	03/21/2014	350		1,550.00		2,999,500	1,137,500	4,137,000		4,137,000			1,137,500				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/03/2013	03/21/2014	300		1,550.00		2,490,000	1,056,000	3,546,000		3,546,000			1,056,000				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/19/2013	03/21/2014	100		1,550.00		850,000	332,000	1,182,000		1,182,000			332,000				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2013	03/21/2014	300		1,550.00		3,450,000	96,000	3,546,000		3,546,000			96,000				100/100
S&P500 CLIQUET 04/04/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/05/2013	04/04/2014		1,000,000	S&P 500		10,700	(10,700)						(10,700)				100/100
S&P500 CLIQUET 04/04/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/05/2013	04/04/2014		1,000,000	S&P 500		12,700	(12,700)						(12,700)				100/100
S&P500 CLIQUET 04/04/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/05/2013	04/04/2014		1,000,000	S&P 500		14,900	(14,900)						(14,900)				100/100
S&P500 CLIQUET 04/11/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	04/12/2013	04/11/2014		1,000,000	S&P 500		10,600	(10,600)						(10,600)				100/100
S&P500 CLIQUET 04/11/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	04/12/2013	04/11/2014		1,000,000	S&P 500		15,400	(15,400)						(15,400)				100/100
S&P500 CLIQUET 04/11/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	04/12/2013	04/11/2014		1,000,000	S&P 500		12,900	(12,900)						(12,900)				100/100
S&P500 INDEX 06/20/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	15		1,600.00		210,000	(57,000)	153,000		153,000			(57,000)				100/100
S&P500 INDEX 06/20/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	150		1,550.00		1,713,000	256,500	1,969,500		1,969,500			256,500				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	150		1,575.00		1,485,000	258,000	1,743,000		1,743,000			258,000				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/08/2013	06/20/2014	75		1,575.00		907,500	(36,000)	871,500		871,500			(36,000)				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2013	06/20/2014	40		1,625.00		428,000	(73,200)	354,800		354,800			(73,200)				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2013	06/20/2014	75		1,625.00		840,000	(174,750)	665,250		665,250			(174,750)				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	300		1,625.00		2,134,500	526,500	2,661,000		2,661,000			526,500				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/28/2013	06/20/2014	200		1,625.00		1,840,000	(66,000)	1,774,000		1,774,000			(66,000)				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	15		1,650.00		162,000	(47,400)	114,600		114,600			(47,400)				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2013	06/20/2014	75		1,650.00		795,000	(222,000)	573,000		573,000			(222,000)				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2013	06/20/2014	150		1,650.00		1,333,500	(187,500)	1,146,000		1,146,000			(187,500)				100/100

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S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2013	06/20/2014	100		1,650.00		940,000	(176,000)	764,000		764,000			(176,000)				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2013	06/20/2014	75		1,650.00		727,500	(154,500)	573,000		573,000			(154,500)				100/100
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	06/06/2013	04/25/2014		2,500,000	S&P 500		26,500	(26,500)						(26,500)				100/100
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	06/06/2013	04/25/2014		2,500,000	S&P 500		32,500	(32,500)						(32,500)				100/100
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	06/06/2013	04/25/2014		2,500,000	S&P 500		39,250	(39,250)						(39,250)				100/100
S&P500 CLIQUET 05/09/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	06/06/2013	05/09/2014		2,500,000	S&P 500		23,750	(23,750)						(23,750)				100/100
S&P500 CLIQUET 05/09/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	06/06/2013	05/09/2014		2,500,000	S&P 500		28,500	(28,500)						(28,500)				100/100
S&P500 CLIQUET 05/09/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	06/06/2013	05/09/2014		2,500,000	S&P 500		34,000	(34,000)						(34,000)				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	06/06/2013	05/23/2014		2,500,000	S&P 500		19,500	(19,500)						(19,500)				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	06/06/2013	05/23/2014		2,500,000	S&P 500		23,750	(23,750)						(23,750)				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	06/06/2013	05/23/2014		2,500,000	S&P 500		28,250	(28,250)						(28,250)				100/100
S&P500 CLIQUET 05/30/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/10/2013	05/30/2014		1,000,000	S&P 500		10,800	(10,800)						(10,800)				100/100
S&P500 CLIQUET 05/30/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/10/2013	05/30/2014		1,000,000	S&P 500		12,600	(12,600)						(12,600)				100/100
S&P500 CLIQUET 05/30/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/10/2013	05/30/2014		1,000,000	S&P 500		14,600	(14,600)						(14,600)				100/100
S&P500 CLIQUET 06/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CITIBANK N.A.	06/14/2013	06/10/2014		2,000,000	S&P 500		17,400	(17,400)						(17,400)				100/100
S&P500 INDEX 10/18/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/26/2013	10/18/2013	500		1,400.00		10,600,000	(25,000)	10,575,000		10,575,000			(25,000)				100/100
S&P500 INDEX 08/16/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	400		1,375.00		9,480,000	(328,000)	9,152,000		9,152,000			(328,000)				100/100
S&P500 INDEX 08/16/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	400		1,400.00		8,520,000	(332,000)	8,188,000		8,188,000			(332,000)				100/100
S&P500 INDEX 08/16/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	400		1,425.00		7,600,000	(360,000)	7,240,000		7,240,000			(360,000)				100/100
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	07/06/2012	07/05/2013		1,500,000	S&P 500	16,800		47,420	57,437		57,437			47,420				100/100
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	07/06/2012	07/05/2013		1,500,000	S&P 500	19,650		61,698	76,958		76,958			61,698				100/100
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	07/06/2012	07/05/2013		1,500,000	S&P 500	22,350		76,499	97,083		97,083			76,499				100/100
S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	07/13/2012	07/12/2013		1,000,000	S&P 500	10,700		15,910	18,341		18,341			15,910				100/100
S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	07/13/2012	07/12/2013		1,000,000	S&P 500	12,300		23,135	27,459		27,459			23,135				100/100
S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	07/13/2012	07/12/2013		1,500,000	S&P 500	21,150		46,384	56,750		56,750			46,384				100/100
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2012	12/20/2013	75		1,400.00	862,500		852,750	1,634,250		1,634,250			852,750				100/100
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	370		1,400.00	3,585,300		4,206,900	8,062,300		8,062,300			4,206,900				100/100
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2013	12/20/2013	250		1,400.00		3,000,000	2,447,500	5,447,500		5,447,500			2,447,500				100/100
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2013	12/20/2013	160		1,400.00		2,291,200	1,195,200	3,486,400		3,486,400			1,195,200				100/100
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/03/2012	08/02/2013		1,000,000	S&P 500	10,300		8,303	15,671		15,671			8,303				100/100

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S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/03/2012	08/02/2013		1,000,000	S&P 500	12,000		11,662	21,401		21,401			11,662				100/100
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/03/2012	08/02/2013		1,000,000	S&P 500	13,900		15,214	27,439		27,439			15,214				100/100
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/10/2012	08/09/2013		1,000,000	S&P 500	10,400		7,106	13,361		13,361			7,106				100/100
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/10/2012	08/09/2013		1,000,000	S&P 500	12,100		9,428	18,250		18,250			9,428				100/100
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/10/2012	08/09/2013		1,000,000	S&P 500	14,100		12,795	24,380		24,380			12,795				100/100
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/17/2012	08/16/2013		1,000,000	S&P 500	10,600		(1,076)						(1,076)				100/100
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/17/2012	08/16/2013		1,000,000	S&P 500	12,300		(257)	2,138		2,138			(257)				100/100
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/17/2012	08/16/2013		1,000,000	S&P 500	14,200		360	4,967		4,967			360				100/100
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/24/2012	08/23/2013		1,000,000	S&P 500	10,400		(2,574)	3,752		3,752			(2,574)				100/100
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/24/2012	08/23/2013		1,000,000	S&P 500	12,000		(1,555)	7,156		7,156			(1,555)				100/100
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/24/2012	08/23/2013		1,000,000	S&P 500	13,800		(878)	9,986		9,986			(878)				100/100
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/31/2012	08/30/2013		1,000,000	S&P 500	11,100		3,229	11,695		11,695			3,229				100/100
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/31/2012	08/30/2013		1,000,000	S&P 500	12,700		3,797	14,540		14,540			3,797				100/100
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/31/2012	08/30/2013		1,000,000	S&P 500	14,500		4,411	17,563		17,563			4,411				100/100
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/07/2012	09/06/2013		1,000,000	S&P 500	10,100		11,321	12,924		12,924			11,321				100/100
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/07/2012	09/06/2013		1,000,000	S&P 500	11,800		13,005	16,403		16,403			13,005				100/100
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/07/2012	09/06/2013		1,000,000	S&P 500	13,800		14,295	19,881		19,881			14,295				100/100
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	09/14/2012	09/13/2013		1,000,000	S&P 500	11,600		1,305	1,305		1,305			1,305				100/100
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	09/14/2012	09/13/2013		1,000,000	S&P 500	13,300		4,347	4,477		4,477			4,347				100/100
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	09/14/2012	09/13/2013		1,000,000	S&P 500	14,900		7,004	7,749		7,749			7,004				100/100
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/28/2012	09/27/2013		1,000,000	S&P 500	12,700		4,140	6,568		6,568			4,140				100/100
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/28/2012	09/27/2013		1,000,000	S&P 500	14,700		4,571	8,687		8,687			4,571				100/100
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/28/2012	09/27/2013		1,000,000	S&P 500	10,900		3,186	4,450		4,450			3,186				100/100
S&P500 CLIQUET 10/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/12/2012	10/11/2013		2,000,000	S&P 500	21,800		3,244	6,267		6,267			3,244				100/100
S&P500 CLIQUET 10/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/12/2012	10/11/2013		2,000,000	S&P 500	25,400		3,506	9,225		9,225			3,506				100/100
S&P500 CLIQUET 10/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/12/2012	10/11/2013		2,000,000	S&P 500	29,400		3,360	12,182		12,182			3,360				100/100
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	150		1,350.00	1,890,000		1,902,000	3,924,000		3,924,000			1,902,000				100/100
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	110		1,425.00	935,000		1,173,700	2,165,900		2,165,900			1,173,700				100/100
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	550		1,425.00	5,159,000		5,868,500	10,829,500		10,829,500			5,868,500				100/100
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/28/2012	12/20/2013	400		1,425.00	3,476,000		4,268,000	7,876,000		7,876,000			4,268,000				100/100

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S&P500 INDEX 09/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	09/20/2013	250		1,450.00		4,300,000	(222,500)	4,077,500		4,077,500			(222,500)				100/100
S&P500 INDEX 09/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/04/2012	09/20/2013	200		1,350.00	3,180,000		2,634,000	5,100,000		5,100,000			2,634,000				100/100
S&P500 INDEX 09/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	125		1,350.00	1,427,500		1,646,250	3,187,500		3,187,500			1,646,250				100/100
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2012	09/20/2013	125		1,400.00	1,137,500		1,460,000	2,602,500		2,602,500			1,460,000				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										27,429,300	93,353,750	47,206,844	167,677,696	XXX	167,677,696			47,206,844			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										27,429,300	93,353,750	47,206,844	167,677,696	XXX	167,677,696			47,206,844			XXX	XXX
CAP0386 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/15/2012	10/15/2017		3,600,000	0.77	141,300			267,656		267,656	115,041						0001
CAP0386 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/15/2012	10/15/2017		300,000	0.77	11,775			22,305		22,305	9,587						0001
CAP0389 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	12/14/2012	11/15/2017		2,700,000	0.81	115,615			201,245		201,245	86,574						0001
CAP0389 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	12/14/2012	11/15/2017		200,000	0.81	8,564			14,907		14,907	6,413						0001
CAP0391 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	01/15/2013	12/15/2017		1,200,000	0.86		53,760		89,318		89,318	35,558						0001
CAP0391 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	01/15/2013	12/15/2017		100,000	0.86		4,480		7,443		7,443	2,963						0001
CAP0394 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	02/19/2013	01/15/2018		800,000	1.02		39,467		56,147		56,147	16,680						0001
CAP0395 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	03/15/2013	02/15/2018		600,000	1.00		30,923		43,612		43,612	12,689						0001
CAP0395 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	03/15/2013	02/15/2018		100,000	1.00		5,154		7,269		7,269	2,115						0001
CAP0397 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	04/15/2013	03/15/2018		1,100,000	0.87		50,000		87,071		87,071	37,071						0001
CAP0397 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	04/15/2013	03/15/2018		300,000	0.87		13,636		23,747		23,747	10,110						0001
CAP0399 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/15/2013	04/15/2018		800,000	0.99		41,067		61,073		61,073	20,006						0001
CAP0399 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/15/2013	04/15/2018		200,000	0.99		10,267		15,268		15,268	5,002						0001
CAP0401 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	06/14/2013	05/15/2018		700,000	1.25		40,250		49,231		49,231	8,981						0001
CAP0401 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	06/14/2013	05/15/2018		100,000	1.25		5,750		7,033		7,033	1,283						0001

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CAP0291 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	01/16/2009	10/15/2013		6,100,000	2.76	114,035												0001
CAP0290 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	11/01/2009	10/15/2013		3,600,000	2.74	69,232												0001
CAP0289 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	01/16/2009	09/15/2013		7,300,000	2.88	119,687												0001
CAP0289 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	11/01/2009	09/15/2013		3,700,000	2.88	60,663												0001
CAP0349 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	05/20/2011	04/15/2016		2,100,000	2.03	152,466			26,127		26,127	16,988						0001
CAP0349 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	05/20/2011	04/15/2016		5,200,000	2.03	377,534			64,697		64,697	42,066						0001
CAP0325 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/21/2010	03/15/2015		2,100,000	2.67	151,251			2,535		2,535	2,136						0001
CAP0325 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/21/2010	03/15/2015		2,000,000	2.67	144,048			2,415		2,415	2,035						0001
CAP0347 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/07/2011	03/15/2016		1,700,000	2.50	127,182			12,976		12,976	9,074						0001
CAP0347 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/07/2011	03/15/2016		9,300,000	2.50	695,763			70,984		70,984	49,643						0001
CAP0339 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/12/2011	11/15/2015		3,200,000	2.19	235,673			21,438		21,438	14,833						0001
CAP0339 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/12/2011	11/15/2015		9,700,000	2.19	714,382			64,982		64,982	44,961						0001
CAP0341 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	01/14/2011	12/15/2015		1,800,000	2.13	134,047			14,315		14,315	9,770						0001
CAP0341 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	01/14/2011	12/15/2015		6,700,000	2.13	498,953			53,282		53,282	36,368						0001
CAP0329 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	06/17/2010	05/15/2015		1,700,000	2.26	112,356			5,116		5,116	3,942						0001
CAP0329 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	06/17/2010	05/15/2015		3,550,000	2.26	234,625			10,684		10,684	8,232						0001
CAP0329 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	06/17/2010	05/15/2015		650,000	2.26	42,959			1,956		1,956	1,507						0001
CAP0327 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/18/2010	04/15/2015		2,000,000	2.46	144,852			3,984		3,984	3,228						0001
CAP0327 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/18/2010	04/15/2015		3,800,000	2.46	275,219			7,571		7,571	6,134						0001
CAP0321 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	02/17/2010	01/15/2015		1,600,000	2.67	121,365			1,055		1,055	913						0001

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CAP0321 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	02/17/2010	01/15/2015		1,100,000	2.67	83,438			726		726	627						0001
CAP0305 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	05/27/2009	04/15/2014		3,100,000	2.83	225,486												0001
CAP0305 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/01/2009	04/15/2014		3,500,000	2.83	254,581												0001
CAP0307 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	06/09/2009	06/11/2014		2,500,000	3.42	191,303												0001
CAP0307 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/01/2009	06/11/2014		2,000,000	3.42	153,042												0001
CAP0323 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/17/2010	02/15/2015		1,300,000	2.61	94,699			1,360		1,360	1,156						0001
CAP0323 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/17/2010	02/15/2015		900,000	2.61	65,561			942		942	801						0001
CAP0302 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	05/27/2009	01/15/2014		4,300,000	2.83	290,058												0001
CAP0302 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/01/2009	01/15/2014		2,200,000	2.83	148,402												0001
CAP0303 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	05/27/2009	02/15/2014		3,700,000	2.83	255,852												0001
CAP0303 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/01/2009	02/15/2014		5,200,000	2.83	359,576												0001
CAP0304 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	05/27/2009	03/15/2014		7,200,000	2.83	511,022												0001
CAP0304 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/01/2009	03/15/2014		2,400,000	2.83	170,341												0001
CAP0335 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	09/16/2010	08/15/2015		1,200,000	1.71	74,595			9,528		9,528	6,317						0001
CAP0335 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	09/16/2010	08/15/2015		2,500,000	1.71	155,405			19,851		19,851	13,159						0001
CAP0337 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	10/14/2010	09/15/2015		1,300,000	1.41	77,212			16,792		16,792	10,688						0001
CAP0337 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	10/14/2010	09/15/2015		2,000,000	1.41	118,788			25,835		25,835	16,442						0001
CAP0297 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	03/11/2009	12/15/2013		6,000,000	1.53	449,272												0001
CAP0297 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	11/01/2009	12/15/2013		2,600,000	1.53	194,684												0001
CAP0351 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	06/16/2011	05/15/2016		4,100,000	1.84	290,361			63,916		63,916	39,798						0001

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CAP0351 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	06/16/2011	05/15/2016		8,100,000	1.84	573,639			126,274		126,274	78,624						0001
CAP0333 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/12/2010	07/15/2015		2,900,000	1.66	168,881			20,950		20,950	13,722						0001
CAP0294 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	02/11/2009	11/15/2013		3,600,000	2.30	172,707												0001
CAP0294 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	11/01/2009	11/15/2013		2,200,000	2.30	105,543												0001
CAP0271 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	08/05/2013		5,000,000	3.23	171,000												0001
CAP0319 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/22/2010	12/15/2014		2,600,000	2.68	196,110			1,070		1,070	929						0001
CAP0319 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/22/2010	12/15/2014		700,000	2.68	52,799			288		288	250						0001
CAP0318 ON LIABILITY-STRIKE 5Y CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	12/21/2009	11/15/2014		2,400,000	2.73	182,954			475		475	410						0001
CAP0318 ON LIABILITY-STRIKE 5Y CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	12/21/2009	11/15/2014		1,400,000	2.73	106,723			277		277	239						0001
CAP0273 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	08/26/2013		7,000,000	3.07	268,000												0001
CAP0268 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	07/03/2013		15,000,000	3.30	478,000												0001
CAP0269 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	07/12/2013		10,000,000	3.20	343,000												0001
CAP0270 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	07/24/2013		10,000,000	3.41	300,000												0001
CAP0277 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	11/01/2009	08/08/2013		6,500,000	3.19	228,000												0001
CAP0331 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	07/16/2010	07/15/2015		2,000,000	1.94	127,004			10,677		10,677	7,439						0001
CAP0331 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	07/16/2010	07/15/2015		3,550,000	1.94	225,433			18,952		18,952	13,204						0001
CAP0331 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	07/16/2010	07/15/2015		350,000	1.94	22,226			1,868		1,868	1,302						0001
CAP0309 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/16/2009	03/15/2014		2,900,000	2.89	195,424												0001
CAP0309 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	03/15/2014		2,300,000	2.89	154,991												0001
CAP0310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/16/2009	05/15/2014		2,500,000	2.89	177,990												0001

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CAP0310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	05/15/2014		2,500,000	2.89	177,990												0001
CAP0317 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/23/2009	10/15/2014		3,200,000	2.49	221,107			519		519	420						0001
CAP0317 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/23/2009	10/15/2014		740,000	2.49	51,131			120		120	97						0001
CAP0317 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/23/2009	10/15/2014		160,000	2.49	11,055			26		26	21						0001
CAP0272 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	08/15/2013		5,000,000	3.15	181,000												0001
CAP0311 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/14/2009	07/15/2014		6,000,000	2.83	470,485						(1)						0001
CAP0311 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	07/15/2014		5,400,000	2.83	423,437						(1)						0001
CAP0312 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/14/2009	04/15/2014		4,800,000	2.83	351,314												0001
CAP0312 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	04/15/2014		1,200,000	2.83	87,828												0001
CAP0315 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	10/19/2009	09/15/2014		4,000,000	2.74	278,529			62		62	38						0001
CAP0315 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	09/15/2014		3,000,000	2.74	208,897			47		47	29						0001
CAP0313 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/21/2009	08/15/2014		5,400,000	2.77	386,777			3		3	(6)						0001
CAP0313 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	08/15/2014		4,500,000	2.77	322,314			2		2	(5)						0001
CAP0314 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/21/2009	05/15/2014		2,625,000	2.77	177,440												0001
CAP0314 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	05/15/2014		1,275,000	2.77	86,185												0001
CAP0316 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	10/19/2009	06/15/2014		4,000,000	2.74	261,613												0001
CAP0316 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	06/15/2014		2,000,000	2.74	130,806												0001
CAP0343 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	02/18/2011	01/15/2016		1,500,000	2.56	110,727			8,809		8,809	6,262						0001
CAP0343 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	02/18/2011	01/15/2016		4,000,000	2.56	295,273			23,489		23,489	16,700						0001
CAP0345 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/15/2011	02/15/2016		1,300,000	2.20	95,613			11,921		11,921	8,094						0001

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CAP0345 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/15/2011	02/15/2016		4,900,000	2.20	360,387			44,935		44,935	30,508						0001
CAP0353 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/21/2011	06/15/2016		4,300,000	1.84	309,177			71,211		71,211	43,675						0001
CAP0353 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/21/2011	06/15/2016		7,900,000	1.84	568,023			130,830		130,830	80,240						0001
CAP0355 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/25/2011	07/15/2016		6,600,000	1.29	385,383			188,066		188,066	106,107						0001
CAP0355 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/25/2011	07/15/2016		1,400,000	1.29	81,748			39,893		39,893	22,507						0001
CAP0357 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/22/2011	08/15/2016		4,600,000	1.11	221,683			160,877		160,877	86,570						0001
CAP0357 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/22/2011	08/15/2016		5,000,000	1.11	240,960			174,866		174,866	94,097						0001
CAP0359 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	09/15/2016		2,000,000	1.29	88,000			63,467		63,467	34,960						0001
CAP0359 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	09/15/2016		3,300,000	1.29	145,200			104,721		104,721	57,685						0001
CAP0361 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	10/15/2016		2,000,000	1.29	90,800			66,655		66,655	36,277						0001
CAP0361 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	10/15/2016		2,400,000	1.29	108,960			79,987		79,987	43,532						0001
CAP0363 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	11/15/2016		900,000	1.29	41,940			31,359		31,359	16,862						0001
CAP0363 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	11/15/2016		700,000	1.29	32,620			24,390		24,390	13,115						0001
CAP0365 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	01/17/2012	12/15/2016		500,000	1.11	23,200			20,591		20,591	10,493						0001
CAP0365 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	01/17/2012	12/15/2016		300,000	1.11	13,920			12,355		12,355	6,296						0001
CAP0367 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	02/08/2012	01/15/2017		300,000	1.09	15,667			13,002		13,002	6,503						0001
CAP0367 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	02/08/2012	01/15/2017		400,000	1.09	20,889			17,336		17,336	8,671						0001
CAP0369 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	03/22/2012	02/15/2017		600,000	1.36	31,320			22,609		22,609	11,900						0001
CAP0369 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	03/22/2012	02/15/2017		500,000	1.36	26,100			18,840		18,840	9,916						0001
CAP0371 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/16/2012	03/15/2017		1,800,000	1.12	84,375			81,572		81,572	39,887						0001

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CAP0371 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/16/2012	03/15/2017		1,100,000	1.12	51,563			49,850		49,850	24,376						0001
CAP0374 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/11/2012	04/15/2017		1,600,000	1.10	70,720			75,988		75,988	36,153						0001
CAP0374 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/11/2012	04/15/2017		200,000	1.10	8,840			9,499		9,499	4,519						0001
CAP0376 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	06/13/2012	05/15/2017		1,400,000	1.00	54,667			72,137		72,137	32,177						0001
CAP0376 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	06/13/2012	05/15/2017		300,000	1.00	11,714			15,458		15,458	6,895						0001
CAP0378 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/11/2012	06/15/2017		2,100,000	0.86	80,132		355	128,178		128,178	56,993						0001
CAP0378 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/11/2012	06/15/2017		1,300,000	0.86	49,605		220	79,349		79,349	35,281						0001
CAP0380 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	08/15/2012	07/15/2017		3,000,000	0.98	134,400			182,616		182,616	87,085						0001
CAP0380 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	08/15/2012	07/15/2017		1,500,000	0.98	67,200			91,308		91,308	43,543						0001
CAP0382 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/11/2012	08/15/2017		3,300,000	0.82	149,187			226,818		226,818	101,653						0001
CAP0382 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/11/2012	08/15/2017		400,000	0.82	18,083			27,493		27,493	12,322						0001
CAP0384 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	10/15/2012	09/15/2017		2,900,000	0.80	118,900			207,011		207,011	91,001						0001
CAP0384 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	10/15/2012	09/15/2017		200,000	0.80	8,200			14,277		14,277	6,276						0001
0109999. Subtotal - Purchased Options - Hedging Other - Caps										21,260,732	294,754	574	4,229,766	XXX	4,229,766	2,156,731					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										21,260,732	294,754	574	4,229,766	XXX	4,229,766	2,156,731					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										27,429,300	93,353,750	47,206,844	167,677,696	XXX	167,677,696			47,206,844			XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps										21,260,732	294,754	574	4,229,766	XXX	4,229,766	2,156,731					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										48,690,032	93,648,504	47,207,418	171,907,462	XXX	171,907,462	2,156,731		47,206,844			XXX	XXX
S&P500 INDEX 09/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	09/20/2013	25		1,375.00		(600,000)	21,500	(578,500)		(578,500)			21,500				100/100
S&P500 INDEX 09/20/2013 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	200		1,525.00	(586,000)		(1,378,000)	(2,016,000)		(2,016,000)			(1,378,000)				100/100
S&P500 INDEX 09/20/2013 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	75		1,550.00	(166,500)		(433,500)	(615,000)		(615,000)			(433,500)				100/100
S&P500 INDEX 12/20/2013 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/10/2012	12/20/2013	50		1,525.00	(205,000)		(374,000)	(596,500)		(596,500)			(374,000)				100/100

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S&P500 INDEX 12/20/2013 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2013	12/20/2013	70		1,525.00		(459,900)	(375,200)	(835,100)		(835,100)			(375,200)				100/100
S&P500 INDEX 12/20/2013 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	80		1,550.00	(307,200)		(528,000)	(816,000)		(816,000)			(528,000)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2013	01/17/2014	50		1,550.00		(260,000)	(278,000)	(538,000)		(538,000)			(278,000)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/27/2013	01/17/2014	75		1,550.00		(442,500)	(364,500)	(807,000)		(807,000)			(364,500)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/06/2013	01/17/2014	100		1,550.00		(697,000)	(379,000)	(1,076,000)		(1,076,000)			(379,000)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/04/2013	01/17/2014	100		1,550.00		(525,500)	(550,500)	(1,076,000)		(1,076,000)			(550,500)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/08/2013	01/17/2014	270		1,550.00		(1,587,600)	(1,317,600)	(2,905,200)		(2,905,200)			(1,317,600)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2013	01/17/2014	80		1,550.00		(500,800)	(360,000)	(860,800)		(860,800)			(360,000)				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2013	01/17/2014	50		1,575.00		(210,000)	(247,500)	(457,500)		(457,500)			(247,500)				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/27/2013	01/17/2014	75		1,575.00		(351,000)	(335,250)	(686,250)		(686,250)			(335,250)				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/06/2013	01/17/2014	100		1,575.00		(577,000)	(338,000)	(915,000)		(915,000)			(338,000)				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/04/2013	01/17/2014	35		1,575.00		(147,875)	(172,375)	(320,250)		(320,250)			(172,375)				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2013	01/17/2014	130		1,575.00		(661,700)	(527,800)	(1,189,500)		(1,189,500)			(527,800)				100/100
S&P500 INDEX 12/20/2013 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2013	12/20/2013	20		1,575.00		(86,000)	(85,600)	(171,600)		(171,600)			(85,600)				100/100
S&P500 INDEX 01/17/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/19/2013	01/17/2014	60		1,600.00		(244,200)	(214,800)	(459,000)		(459,000)			(214,800)				100/100
S&P500 INDEX 01/17/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2013	01/17/2014	50		1,600.00		(160,000)	(222,500)	(382,500)		(382,500)			(222,500)				100/100
S&P500 INDEX 01/17/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	01/17/2014	60		1,600.00		(300,000)	(159,000)	(459,000)		(459,000)			(159,000)				100/100
S&P500 INDEX 01/17/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	01/17/2014	60		1,625.00		(240,000)	(136,200)	(376,200)		(376,200)			(136,200)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2013	03/21/2014	175		1,600.00		(1,053,500)	(486,500)	(1,540,000)		(1,540,000)			(486,500)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/03/2013	03/21/2014	300		1,600.00		(1,743,000)	(897,000)	(2,640,000)		(2,640,000)			(897,000)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/19/2013	03/21/2014	300		1,600.00		(1,770,000)	(870,000)	(2,640,000)		(2,640,000)			(870,000)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2013	03/21/2014	300		1,600.00		(2,550,000)	(90,000)	(2,640,000)		(2,640,000)			(90,000)				100/100
S&P500 INDEX 01/17/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	01/17/2014	60		1,650.00		(186,000)	(116,400)	(302,400)		(302,400)			(116,400)				100/100
S&P500 INDEX 03/21/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2013	03/21/2014	300		1,625.00		(2,127,000)	(105,000)	(2,232,000)		(2,232,000)			(105,000)				100/100
S&P500 INDEX 03/21/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2013	03/21/2014	25		1,650.00		(96,250)	(58,750)	(155,000)		(155,000)			(58,750)				100/100
S&P500 INDEX 03/21/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/15/2013	03/21/2014	75		1,650.00		(637,500)	172,500	(465,000)		(465,000)			172,500				100/100
S&P500 INDEX 09/20/2013 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/11/2013	09/20/2013	50		1,575.00		(310,000)	(13,500)	(323,500)		(323,500)			(13,500)				100/100
S&P500 INDEX 09/20/2013 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/11/2013	09/20/2013	50		1,600.00		(235,000)	(9,500)	(244,500)		(244,500)			(9,500)				100/100
S&P500 INDEX 09/20/2013 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/11/2013	09/20/2013	50		1,625.00		(172,500)	(3,000)	(175,500)		(175,500)			(3,000)				100/100
S&P500 INDEX 03/21/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2013	03/21/2014	200		1,700.00		(802,000)	(16,000)	(818,000)		(818,000)			(16,000)				100/100

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S&P500 INDEX 03/21/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/05/2013	03/21/2014	100		1,700.00		(490,000)	81,000	(409,000)		(409,000)			81,000				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	90		1,675.00		(855,000)	269,100	(585,900)		(585,900)			269,100				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2013	06/20/2014	100		1,675.00		(810,000)	159,000	(651,000)		(651,000)			159,000				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2013	06/20/2014	75		1,675.00		(645,000)	156,750	(488,250)		(488,250)			156,750				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	75		1,675.00		(375,000)	(113,250)	(488,250)		(488,250)			(113,250)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/28/2013	06/20/2014	200		1,675.00		(1,350,000)	48,000	(1,302,000)		(1,302,000)			48,000				100/100
S&P500 INDEX 03/21/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/15/2013	03/21/2014	75		1,675.00		(533,250)	152,250	(381,000)		(381,000)			152,250				100/100
S&P500 INDEX 03/21/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	03/21/2014	100		1,675.00		(825,000)	317,000	(508,000)		(508,000)			317,000				100/100
S&P500 INDEX 03/21/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/31/2013	03/21/2014	100		1,725.00		(497,000)	173,000	(324,000)		(324,000)			173,000				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	90		1,700.00		(756,000)	262,800	(493,200)		(493,200)			262,800				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2013	06/20/2014	75		1,700.00		(600,000)	189,000	(411,000)		(411,000)			189,000				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2013	06/20/2014	150		1,700.00		(990,000)	168,000	(822,000)		(822,000)			168,000				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2013	06/20/2014	100		1,700.00		(700,000)	152,000	(548,000)		(548,000)			152,000				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2013	06/20/2014	75		1,700.00		(537,750)	126,750	(411,000)		(411,000)			126,750				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	75		1,700.00		(315,000)	(96,000)	(411,000)		(411,000)			(96,000)				100/100
S&P500 INDEX 06/20/2014 1800 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	90		1,800.00		(412,200)	192,600	(219,600)		(219,600)			192,600				100/100
S&P500 INDEX 03/21/2014 1800 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	03/21/2014	100		1,800.00		(330,000)	185,500	(144,500)		(144,500)			185,500				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2013	06/20/2014	75		1,725.00		(516,000)	174,000	(342,000)		(342,000)			174,000				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	75		1,725.00		(255,000)	(87,000)	(342,000)		(342,000)			(87,000)				100/100
S&P500 INDEX 06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	75		1,750.00		(210,750)	(70,500)	(281,250)		(281,250)			(70,500)				100/100
S&P500 INDEX 10/18/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/26/2013	10/18/2013	500		1,475.00		(7,340,000)	5,000	(7,335,000)		(7,335,000)			5,000				100/100
S&P500 INDEX 08/16/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	400		1,450.00		(6,640,000)	336,000	(6,304,000)		(6,304,000)			336,000				100/100
S&P500 INDEX 08/16/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	400		1,475.00		(5,720,000)	324,000	(5,396,000)		(5,396,000)			324,000				100/100
S&P500 INDEX 08/16/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	400		1,500.00		(4,840,000)	324,000	(4,516,000)		(4,516,000)			324,000				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/09/2012	12/20/2013	55		1,475.00	(297,000)		(502,700)	(861,300)		(861,300)			(502,700)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	140		1,475.00	(828,100)		(1,279,600)	(2,192,400)		(2,192,400)			(1,279,600)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	100		1,475.00	(612,000)		(914,000)	(1,566,000)		(1,566,000)			(914,000)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	225		1,475.00	(1,525,500)		(2,056,500)	(3,523,500)		(3,523,500)			(2,056,500)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/28/2012	12/20/2013	400		1,475.00	(2,520,000)		(3,656,000)	(6,264,000)		(6,264,000)			(3,656,000)				100/100
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/31/2012	12/20/2013	5		1,450.00	(50,000)		(49,600)	(88,200)		(88,200)			(49,600)				100/100

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S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	250		1,450.00	(1,762,500)		(2,480,000)	(4,410,000)		(4,410,000)			(2,480,000)				100/100
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	400		1,450.00	(2,888,000)		(3,968,000)	(7,056,000)		(7,056,000)			(3,968,000)				100/100
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	225		1,450.00	(1,800,000)		(2,232,000)	(3,969,000)		(3,969,000)			(2,232,000)				100/100
S&P500 INDEX 12/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/12/2012	12/20/2013	125		1,500.00	(812,500)		(1,040,000)	(1,718,750)		(1,718,750)			(1,040,000)				100/100
S&P500 INDEX 12/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2013	12/20/2013	190		1,500.00		(1,502,900)	(1,109,600)	(2,612,500)		(2,612,500)			(1,109,600)				100/100
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2012	09/20/2013	25		1,475.00	(134,500)		(224,500)	(353,750)		(353,750)			(224,500)				100/100
S&P500 INDEX 09/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/28/2012	09/20/2013	400		1,500.00	(2,520,000)		(3,180,000)	(4,824,000)		(4,824,000)			(3,180,000)				100/100
S&P500 INDEX 09/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	50		1,500.00	(185,500)		(397,500)	(603,000)		(603,000)			(397,500)				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(17,200,300)	(57,779,675)	(30,909,975)	(105,469,150)	XXX	(105,469,150)			(30,909,975)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										(17,200,300)	(57,779,675)	(30,909,975)	(105,469,150)	XXX	(105,469,150)			(30,909,975)			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										(17,200,300)	(57,779,675)	(30,909,975)	(105,469,150)	XXX	(105,469,150)			(30,909,975)			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										(17,200,300)	(57,779,675)	(30,909,975)	(105,469,150)	XXX	(105,469,150)			(30,909,975)			XXX	XXX
CURRENCY SWAP0648 Pay NZD / Receive USD	Q3915#AD8	SCHEDULE D	Currency	CITIBANK N.A.	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71)			57,046	(1,088,330)		(149,016)		756,621			76,257		100/100
CURRENCY SWAP0647 Pay AUD / Receive USD	Q3915#AC0	SCHEDULE D	Currency	CITIBANK N.A.	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83)			32,987	(6,227,515)		(2,051,877)		4,862,004			312,085		100/100
CURRENCY SWAP0597 Pay AUD / Receive USD	Q7160#AC3	SCHEDULE D	Currency	CITIBANK N.A.	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65)			39,862	(1,878,388)		(1,049,554)		1,594,169			67,944		100/100
CURRENCY SWAP0504 Pay CAD / Receive USD	706327AB9	SCHEDULE D	Currency	UBS AG	04/30/2004	06/15/2014		1,892,285	USD 5.790%(CAD 5.990%)			(21,445)	(572,286)		(583,428)		146,657			9,265		100/100
CURRENCY SWAP0504 Pay CAD / Receive USD	706327AB9	SCHEDULE D	Currency	UBS AG	04/23/2008	06/15/2014		7,569,141	USD 5.790%(CAD 5.990%)			(85,780)	(2,289,146)		(2,333,711)		586,626			37,060		100/100
CURRENCY SWAP0711 Pay GBP / Receive USD	G6043#AA3	SCHEDULE D	Currency	BARCLAYS BANK PLC	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			110,744	2,108,779		2,705,845		979,168			132,043		100/100
CURRENCY SWAP0752 Pay CAD / Receive USD	C5864@AD1	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A.	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			(2,756)	(1,209,575)		(86,828)		1,184,533			209,091		100/100
CURRENCY SWAP0700 Pay EUR / Receive USD	D8355*AA8	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A.	02/10/2006	03/01/2016		54,000,000	USD 5.920%(EUR 4.485%)			291,877	(4,885,786)		(3,872,971)		840,006			441,285		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												422,534	(16,042,248)	XXX	(7,421,539)		10,949,783			1,285,031	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												422,534	(16,042,248)	XXX	(7,421,539)		10,949,783			1,285,031	XXX	XXX
INT RATE SWAP1057 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/22/2010	07/22/2013		32,500,000	US0003M(1.9350%)			(137,350)	(35,891)		(35,891)	129,462		129,059		39,895		0003
INT RATE SWAP1026 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	JPMORGAN CHASE BANK, N.A.	10/22/2009	10/26/2013		300,000,000	2.3910%(US0003M)			3,143,847	2,065,889		2,065,889	(3,015,539)				852,876		0002

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INT RATE SWAP1025 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	10/21/2009	10/23/2013		350,000,000	2.3625%(US0003M)			3,617,052	2,318,749		2,318,749	(3,469,101)				982,292		0002
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	Exhibit 7	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M+0.19%)			982,110	4,625,714		4,625,714	(4,087,140)				784,608		0004
INT RATE SWAP1127 ON FIXED RATE SECURITIES EFF.10/24/11	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	08/19/2011	10/23/2013		350,000,000	US0003M(0.5213%)			(394,864)	(263,046)		(263,046)	309,085				982,292		0003
INT RATE SWAP1131 ON FIXED RATE SECURITIES EFF.10/26/11	DEBT SECURITIES	SCHEDULE D	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/19/2011	10/26/2013		300,000,000	US0003M(0.5238%)			(342,972)	(232,418)		(232,418)	268,786				852,876		0003
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												6,867,822	8,478,997	XXX	8,478,997	(9,864,447)		129,059		4,494,838	XXX	XXX
CDS CS4205478 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)		(182,712)	(16,156)	(182,245)		(182,245)	(8,099)		8,566			3FE	0005
CDS CS4205445 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)		(184,694)	(16,063)	(182,245)		(182,245)	(6,210)		8,659			3FE	0005
CDS CS3071368 ON CTX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	01/29/2010	03/20/2015		2,000,000	credit event/(1.0000)	34,522		(13,414)	(26,428)		(26,428)	5,892		(3,359)			3FE	0005
CDS CS2518476 ON CITIZENS COMMUNICATIONS 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	09/18/2008	09/20/2013		4,000,000	credit event/(3.5200)			(70,791)	(27,233)		(27,233)	54,780					3FE	0005
CDS CS2776967 ON FRCA 445 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	03/19/2009	03/20/2014		3,000,000	credit event/(4.4500)			(67,121)	(84,585)		(84,585)	52,722					3FE	0005
CDS CS3276181 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)		(19,635)	(100,745)		(100,745)	7,736		5,504			3FE	0005
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC	06/03/2010	06/20/2015		10,000,000	credit event/(1.0000)	183,977		(68,513)	(45,522)		(45,522)	(22,172)		(18,236)			2FE	0005
CDS CS3030430 ON LEN 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	12/10/2009	03/20/2015		9,000,000	credit event/(1.0000)	903,101		(130,852)	(10,809)		(10,809)	96,098		(85,602)			3FE	0005
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/21/2010	09/20/2015		450,000	credit event/(1.0000)	46,380		(6,756)	2,303		2,303	(830)		(4,493)			4FE	0005
CDS CS3181449 ON GSF 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC	06/04/2010	12/20/2014		10,000,000	credit event/(1.0000)	167,816		(68,753)	(134,801)		(134,801)	42,183		(18,475)			2FE	0005
CDS CS1937941 ON FREESCALE 500 12/20/13	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	01/29/2009	12/20/2013		4,000,000	credit event/(5.0000)	1,720,000		(276,465)	(72,168)		(72,168)	134,660		(175,909)			4FE	0005
CDS CS3419526 ON HBOS-SCOTBKPLC 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/21/2011	09/20/2014		5,000,000	credit event/(1.0000)	240,871		(63,238)	(21,334)		(21,334)	53,275		(38,099)			2FE	0005
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/10/2011	09/20/2016		15,000,000	credit event/(1.0000)	1,371,756		(209,683)	(41,873)		(41,873)	69,618		(134,266)			2FE	0005
CDS CS3429772 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		(139,195)	(4,592)		(4,592)	122,652		(88,917)			1FE	0005
CDS CS3429798 ON BACORP 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	08/11/2011	09/20/2013		20,000,000	credit event/(1.0000)	1,038,803		(347,237)	(24,322)		(24,322)	327,555		(246,681)			2FE	0005
CDS CS3445133 ON CRDSUI-USA 100 09/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	09/06/2011	09/20/2014		10,000,000	credit event/(1.0000)	(105,096)		(32,970)	(71,837)		(71,837)	(20,642)		17,308			1FE	0005
CDS CS3447691 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	09/07/2011	09/20/2013		1,500,000	credit event/(5.0000)	15,000		(41,397)	(13,724)		(13,724)	37,818		(3,689)			4FE	0005

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CDS CS3496326 ON KINMKS 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	10/17/2011	12/20/2014		15,000,000	credit event/(1.0000)	755,065		(194,429)	(112,820)		(112,820)	78,879		(119,012)			3FE	0005
CDS CS3498892 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		(60,480)	50,961		50,961	(48,112)		(35,341)			3FE	0005
CDS CS3598733 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/18/2012	06/20/2017		2,000,000	credit event/(5.0000)	(100,245)		(40,582)	(76,064)		(76,064)	65,128		9,696			3FE	0005
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/25/2012	06/20/2017		2,000,000	credit event/(5.0000)	(59,728)		(44,479)	(85,865)		(85,865)	(18,005)		5,799			4FE	0005
CDS CS3603871 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/25/2012	06/20/2017		3,000,000	credit event/(1.0000)	127,140		(27,427)	85,211		85,211	(25,831)		(12,344)			3FE	0005
CDS CS3632003 ON MWD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	05/09/2012	06/20/2014		15,000,000	credit event/(1.0000)	749,693		(252,976)	(28,984)		(28,984)	219,317		(177,559)			1FE	0005
CDS CS3655046 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	05/17/2012	06/20/2014		10,000,000	credit event/(1.0000)	(10,341)		(47,803)	(35,839)		(35,839)	(16,536)		2,475			2FE	0005
CDS CS3711369 ON RBOS-RBOSP 300 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	06/11/2012	06/20/2014		9,630,000	credit event/(3.0000)	(28,020)		(138,324)	(236,356)		(236,356)	141,262		6,928			1FE	0005
CDS CS3798416 ON MWD 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	07/26/2012	09/20/2014		15,000,000	credit event/(1.0000)	630,726		(222,287)	(36,369)		(36,369)	155,524		(146,870)			1FE	0005
CDS CS3857287 ON BBY 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	08/21/2012	09/20/2013		5,000,000	credit event/(5.0000)	(81,250)		(88,001)	(51,228)		(51,228)	(56,098)		37,693			3FE	0005
CDS CS3900814 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	09/10/2012	09/20/2014		25,000,000	credit event/(1.0000)	174,527		(168,788)	(91,772)		(91,772)	110,248		(43,093)			1FE	0005
0929999. Subtotal - Swaps - Hedging Other - Credit Default										8,457,872	(367,406)	(2,873,813)	(1,661,283)	XXX	(1,661,283)	1,552,812		(1,249,317)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										8,457,872	(367,406)	3,994,009	6,817,713	XXX	6,817,713	(8,311,635)		(1,120,258)		4,494,838	XXX	XXX
CDS SPI200TT8 ON LOWES COMPANIES	548661D*5 - RREEF AMERICA REIT II, 5.29% SR. NTS due 09/20/2014, CDS attached to Cash Security- (74986@AC5)		Credit	DEUTSCHE BANK AG	11/01/2009	09/20/2014		5,000,000	0.3500/(credit event)			8,799			17,015					5,000,000	1FE	
CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)	30275#AK7 - MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security- (202795HU7, 4581X0BQ0, Q8773#AS5, 883556AZ5 & 91731KAA8)		Credit	MERRILL LYNCH CAPITAL SERVICES, INC.	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			351,944			(13,189,489)					100,000,000	1FE	
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	APPLIED - CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security (202795HZ6, 44986L2A6, 85590AAP9 & 666807BE1)		Credit	ICE	06/19/2013	06/20/2018		80,000,000	1.0000/(credit event)		565,114	20,991	561,660		473,983			(3,453)		80,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default											565,114	381,734	561,660	XXX	(12,698,491)			(3,453)		185,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication											565,114	381,734	561,660	XXX	(12,698,491)			(3,453)		185,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												6,867,822	8,478,997	XXX	8,478,997	(9,864,447)		129,059		4,494,838	XXX	XXX
1169999. Total Swaps - Credit Default										8,457,872	197,708	(2,492,079)	(1,099,623)	XXX	(14,359,774)	1,552,812		(1,252,771)		185,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												422,534	(16,042,248)	XXX	(7,421,539)		10,949,783			1,285,031	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										8,457,872	197,708	4,798,277	(8,662,874)	XXX	(13,302,317)	(8,311,635)	10,949,783	(1,123,711)		190,779,869	XXX	XXX

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FXFIID0433 (0.7577 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	06/20/2013	09/23/2013		44,895,130	(0.7577 EUR) / 1 USD				683,288		683,288		683,288			108,326		0006
1229999. Subtotal - Forwards - Hedging Other													683,288	XXX	683,288		683,288			108,326	XXX	XXX
1269999. Subtotal - Forwards													683,288	XXX	683,288		683,288			108,326	XXX	XXX
1399999. Subtotal - Hedging Effective										10,229,000	35,574,075	16,719,403	46,166,298	XXX	54,787,007		10,949,783	16,296,869		1,285,031	XXX	XXX
1409999. Subtotal - Hedging Other										29,718,603	(72,652)	3,994,583	11,730,767	XXX	11,730,767	(6,154,903)	683,288	(1,120,258)		4,603,164	XXX	XXX
1419999. Subtotal - Replication											565,114	381,734	561,660	XXX	(12,698,491)			(3,453)		185,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										39,947,603	36,066,537	21,095,720	58,458,726	XXX	53,819,282	(6,154,903)	11,633,071	15,173,157		190,888,195	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	Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities.
0002	Interest rate swap effectively increases duration of hedged portfolio of variable rate securities. Notional amount is equivalent to hedged amount of par on variable rate security portfolio.
0003	Interest rate swap effectively decreases duration of hedged portfolio of fixed rate securities. Notional amount is equivalent to hedged amount of par on fixed rate security portfolio.
0004	Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities.
0005	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0006	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	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
ESU3	110		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	09/20/2013	CME	06/27/2013	1,586.6400	1,599.3000	(40,150)		69,650				69,650	385,000	100/100	50
1279999. Subtotal - Long Futures - Hedging Effective												(40,150)		69,650				69,650	385,000	XXX	XXX
1329999. Subtotal - Long Futures												(40,150)		69,650				69,650	385,000	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective												(40,150)		69,650				69,650	385,000	XXX	XXX
1409999. Subtotal - Hedging Other																				XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(40,150)		69,650				69,650	385,000	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

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
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	167,037,250	(105,469,150)	167,037,250	166,967,600	(105,509,300)	166,967,600	385,000	385,000
BANK OF AMERICA, N.A.	Y	Y		1,223,388	(165,697)	1,057,691	1,223,388	(165,697)	1,057,691	108,326	108,326
BARCLAYS BANK PLC	Y	Y	2,535,654	2,358,058	(27,233)		2,955,124	(27,233)	392,237	132,043	
BNP PARIBAS	Y	Y			(36,369)			(36,369)			
CITIBANK N.A.	Y	Y			(9,614,551)			(3,670,765)		456,286	
CREDIT SUISSE INTERNATIONAL	Y	Y	1,767,000	454,986			454,986				
DEUTSCHE BANK AG	Y	Y					17,015		17,015	5,000,000	5,000,000
GOLDMAN SACHS BANK USA	Y	Y		323,757	(601,907)		323,757	(601,907)			
ICE	N	N	553,538	561,660		8,123	473,983			80,000,000	80,000,000
JPMORGAN CHASE BANK, N.A.	Y	Y		4,533,685	(6,695,692)		4,533,685	(4,560,129)		2,356,129	194,122
MERRILL LYNCH CAPITAL SERVICES, INC.	Y	Y		4,625,714		4,625,714	4,625,714	(13,189,489)		100,784,608	100,784,608
MORGAN STANLEY CAPITAL SERVICES LLC	Y	Y	2,533,189	3,093,682	(479,260)	81,233	3,093,682	(479,260)	81,233	2,004,479	2,004,479
UBS AG	Y	Y		267,486	(2,861,432)		267,486	(2,917,139)		46,325	
0299999. Total NAIC 1 Designation			7,389,381	17,442,416	(20,482,141)	5,772,760	17,968,820	(25,647,988)	1,548,176	190,888,195	188,091,535
0899999. Aggregate Sum of Central Clearing houses			553,538	561,660		8,123	473,983			80,000,000	80,000,000
0999999 - Totals			7,389,381	184,479,666	(125,951,291)	172,810,010	184,936,420	(131,157,288)	168,515,776	191,273,195	188,476,535

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-RS-1	TREASURY NOTE	60,035	60,000	59,998	11/30/2013	V
CITIBANK N.A.	Treasury	912828-RS-1	TREASURY NOTE	4,096,399	4,094,000	4,093,829	11/30/2013	V
MERRILL LYNCH CAPITAL SERVICES, INC.	Treasury	912828-RS-1	TREASURY NOTE	12,922,568	12,915,000	12,914,462	11/30/2013	V
UBS AG	Other	3135G0-ES-8	FANNIE MAE	3,573,454	3,525,000	3,519,685	11/15/2016	V
GOLDMAN, SACHS & CO. (CBOE & CME)	Treasury	912796-BB-4	TREASURY NOTE	2,774,886	2,775,000	2,774,730	09/12/2013	IV
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	1,701,227	1,701,227	1,701,227		I
0199999 - Total				25,128,569	25,070,227	25,063,931	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)
BARCLAYS BANK PLC	Other	31359M-EU-3	FANNIE MAE	2,520,789	1,946,000	XXX	05/15/2029	V
CREDIT SUISSE INTERNATIONAL	Cash		CASH	1,767,000	1,767,000	XXX		V
MORGAN STANLEY CAPITAL SERVICES LLC	Cash		CASH	2,533,189	2,533,189	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	Cash		CASH	553,538	553,538	XXX		V
0299999 - Total				7,374,516	6,799,727	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
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			23,337	23,337	12/31/2014
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			533,528	533,528	12/31/2014
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			8,063	8,063	12/31/2014
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			13,153,745	13,153,745	12/31/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				13,718,672	13,718,672	XXX
BAS02J-EY-4	ARMY & AIRFORCE EXCHANGE SERVICE					01/08/2013
BAS02L-8X-8	NATIONAL RURAL UTILITIES					01/03/2013
00038B-UX-7	ABB TREASURY CENTER USA			17,997,138	17,997,691	07/31/2013
00287B-U3-1	ABBVIE INC			24,499,363	24,499,741	07/03/2013
00915S-UB-6	AIR PRODUCTS AND CHEMICALS			2,999,853	2,999,917	07/11/2013
03741N-U1-3	APACHE CORP			5,499,901	5,500,000	07/01/2013
04249K-UQ-9	ARMY & AIRFORCE EXCHANGE			4,999,510	4,999,681	07/24/2013
05722L-U2-3	BAKER HUGHES INCORPORATED			3,999,948	3,999,986	07/02/2013
05722L-U3-1	BAKER HUGHES INCORPORATED			6,999,881	6,999,953	07/03/2013
05722L-U8-0	BAKER HUGHES INCORPORATED			6,499,766	6,499,836	07/08/2013
06738L-U1-5	BARD (C. R.) INC			999,984	1,000,000	07/01/2013
14912D-UR-8	CATERPILLAR FINANCIAL SERVICES INC.			7,499,438	7,499,325	07/25/2013
2082P2-UA-0	CONOCOPHILLIPS QATAR			10,199,796	10,199,687	07/10/2013
2082P2-UG-7	CONOCOPHILLIPS QATAR			4,799,856	4,799,740	07/16/2013
26000L-UA-4	DOVER CORPORATION			9,999,560	9,999,700	07/10/2013
26882R-U1-4	ENTERPRISE RENT-A-CAR COMPANY			8,999,838	9,000,000	07/01/2013
3016E2-U2-7	EXELON GENERATION CO.			4,999,880	4,999,956	07/02/2013
36161A-U1-2	GDF SUEZ			999,990	1,000,000	07/01/2013
36161A-UF-1	GDF SUEZ			5,999,586	5,999,533	07/15/2013
36161A-UN-4	GDF SUEZ			7,599,172	7,599,158	07/22/2013
3773E2-U2-3	GLAXOSMITHKLINE FIN PLC			11,999,844	11,999,960	07/02/2013
4523EL-UC-7	ILLINOIS TOOL WORKS INC			3,999,908	3,999,878	07/12/2013
50104L-U8-4	KROGER CO			14,999,055	14,999,074	07/08/2013
63743C-UC-5	NATIONAL RURAL UTILITIES			7,499,595	7,499,771	07/12/2013
63743C-UQ-4	NATIONAL RURAL UTILITIES			3,999,520	3,999,744	07/24/2013
63743C-UW-1	NATIONAL RURAL UTILITIES			3,999,384	3,999,613	07/30/2013
64587A-UC-6	NEW JERSEY NATURAL GAS			3,999,908	3,999,853	07/12/2013
66765E-UP-8	NORTHWEST NATURAL GAS			2,999,514	2,999,633	07/23/2013
67705A-UH-5	OGLETHORPE POWER CORP			1,999,764	1,999,822	07/17/2013
67705A-UJ-1	OGLETHORPE POWER CORP			4,999,370	4,999,528	07/18/2013
69352T-U1-1	PPL ENERGY SUPPLY LLC			999,982	1,000,000	07/01/2013
72018T-U1-1	PIEDMONT NATURAL GAS CO			7,999,872	8,000,000	07/01/2013
72018T-U2-9	PIEDMONT NATURAL GAS CO			999,979	999,994	07/02/2013
72018T-U9-4	PIEDMONT NATURAL GAS CO			8,999,451	8,999,600	07/09/2013
74018K-U1-6	PRECISION CASTPARTS CORP.			13,499,865	13,500,000	07/01/2013
74018K-UC-2	PRECISION CASTPARTS CORP.			8,999,514	8,999,624	07/12/2013
74835J-UF-9	QUESTAR CORP			7,199,266	7,199,440	07/15/2013
84755L-UC-6	SPECTRA ENERGY LLC			4,999,535	4,999,511	07/12/2013
89116E-UB-7	TORONTO DOMINION BANK			18,999,563	18,999,261	07/11/2013
91058T-U1-2	UNITED HEALTHCARE			9,999,840	10,000,000	07/01/2013
96950L-U3-3	WILLIAMS PARTNERS LP			9,999,690	9,999,794	07/03/2013
96950L-UA-7	WILLIAMS PARTNERS LP			5,999,532	5,999,415	07/10/2013
05722L-UV-9	BAKER HUGHES INCORPORATED			4,999,265	4,999,455	07/29/2013
36161A-UP-9	GDF SUEZ			6,399,270	6,399,257	07/23/2013
36161A-UR-5	GDF SUEZ			3,999,500	3,999,493	07/25/2013
64587A-U2-8	NEW JERSEY NATURAL GAS			2,499,983	2,499,992	07/02/2013
65489J-UA-7	NOBLE CORP			5,499,571	5,499,533	07/10/2013
84262L-U2-4	SOUTHERN COMPANY			999,979	999,995	07/02/2013
89116E-U8-4	TORONTO DOMINION BANK			4,999,920	4,999,893	07/08/2013
89116E-UA-9	TORONTO DOMINION BANK			7,999,832	7,999,780	07/10/2013
89355C-U9-6	TRANSCANADA PIPELINE USA			3,999,720	3,999,698	07/09/2013
96950L-U8-2	WILLIAMS PARTNERS LP			4,314,728	4,314,664	07/08/2013
97682R-U3-3	WISCONSIN POWER & LIGHT			4,999,915	4,999,964	07/03/2013
2082P2-UR-3	CONOCOPHILLIPS QATAR			1,499,933	1,499,890	07/25/2013
89355C-U3-9	TRANSCANADA PIPELINE USA			999,969	999,983	07/03/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				347,995,994	347,999,018	XXX
9999999 - Totals				361,714,667	361,717,691	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (122,571,921) Book/Adjusted Carrying Value $ (122,566,125)
2. Average balance for the year to date Fair Value $ 509,790,556 Book/Adjusted Carrying Value $ 509,793,049

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					25,000,000			XXX
Bank of New York Mellon	New York, New York		0.010	34	6	5,166,251	18,310	2,502,050	XXX
BMO Harris N.A	Chicago, Illinois		0.010	11		(30,883,124)	(17,908,531)	(38,439,077)	XXX
Citibank, N.A	New York, New York		0.020	961	137	(15,793,023)	28,130,709	36,977,752	XXX
J.P. Morgan Chase Bank N.A	New York, New York					15,666,497	8,932,999	8,321,642	XXX
The Northern Trust Company	Chicago, Illinois					(19,308,996)	(18,185,469)	(19,262,569)	XXX
UMB Bank N.A	Kansas City, Missouri					(52,931)	(72,772)	(3,150,479)	XXX
US Bank	St Paul, Minnesota					231,768	294,973	220,498	XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(26,183,480)	(32,493,182)	(31,370,647)	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	1,006	143	(46,157,037)	(31,282,963)	(44,200,829)	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	1,006	143	(46,157,037)	(31,282,963)	(44,200,829)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	1,006	143	(46,157,037)	(31,282,963)	(44,200,829)	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		06/17/2013		07/11/2013	7,609,916		292
TREASURY BILL		05/13/2013		08/08/2013	1,499,944		73
TREASURY BILL		06/07/2013		09/05/2013	2,499,794		75
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					11,609,654		440
0599999. Total - U.S. Government Bonds					11,609,654		440
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABB TREASURY CENTER USA		06/28/2013		07/31/2013	17,997,691		231
ABBVIE INC		06/19/2013		07/03/2013	24,499,741		1,552
AIR PRODUCTS AND CHEMICALS		06/12/2013		07/11/2013	2,999,917		158
APACHE CORP		06/28/2013		07/01/2013	12,812,000		333
ARMY & AIRFORCE EXCHANGE		06/27/2013		07/24/2013	4,999,681		56
BAKER HUGHES INCORPORATED		06/25/2013		07/02/2013	3,999,986		87
BAKER HUGHES INCORPORATED		06/20/2013		07/03/2013	6,999,953		256
BAKER HUGHES INCORPORATED		06/28/2013		07/08/2013	15,499,608		168
BAKER HUGHES INCORPORATED		06/28/2013		07/29/2013	4,999,455		58
BANK OF NOVA SCOTIA		06/27/2013		07/11/2013	7,499,875		50
BARD (C. R.) INC		06/28/2013		07/01/2013	1,000,000		17
CATERPILLAR FINANCIAL SERVICES INC.		06/25/2013		07/25/2013	7,499,325		169
CONOCOPHILLIPS QATAR		06/11/2013		07/10/2013	10,199,687		720
CONOCOPHILLIPS QATAR		06/18/2013		07/16/2013	4,799,740		225
CONOCOPHILLIPS QATAR		06/25/2013		07/25/2013	1,499,890		28
CONSOLIDATED EDISON INC.		06/27/2013		07/02/2013	4,499,960		160
DOVER CORPORATION		06/27/2013		07/10/2013	9,999,700		133
ENTERPRISE RENT-A-CAR COMPANY		06/28/2013		07/01/2013	9,000,000		240
EXELON GENERATION CO.		06/26/2013		07/02/2013	4,999,956		222
GDF SUEZ		06/06/2013		07/01/2013	1,000,000		132
GDF SUEZ		06/10/2013		07/15/2013	5,999,533		700
GDF SUEZ		06/26/2013		07/22/2013	7,599,158		395
GDF SUEZ		06/28/2013		07/23/2013	6,399,257		101
GDF SUEZ		06/27/2013		07/25/2013	3,999,493		84
GLAXOSMITHKLINE FIN PLC		05/28/2013		07/02/2013	11,999,960		1,360
ILLINOIS TOOL WORKS INC		06/27/2013		07/12/2013	3,999,878		44
IBM CORP		06/28/2013		07/01/2013	30,185,000		75
KROGER CO		06/27/2013		07/08/2013	14,999,074		546
MCCORMICK & COMPANY		06/28/2013		07/01/2013	6,585,000		55
MEDTRONIC INC		06/27/2013		07/09/2013	4,999,922		39
NATIONAL RURAL UTILITIES		06/13/2013		07/12/2013	7,499,771		375
NATIONAL RURAL UTILITIES		06/26/2013		07/24/2013	3,999,744		56
NATIONAL RURAL UTILITIES		06/27/2013		07/30/2013	3,999,613		53
NEW JERSEY NATURAL GAS		06/18/2013		07/02/2013	2,499,992		108
NEW JERSEY NATURAL GAS		06/28/2013		07/12/2013	3,999,853		40
NOBLE CORP		06/28/2013		07/10/2013	5,499,533		156
NORTHWEST NATURAL GAS		06/18/2013		07/23/2013	2,999,633		217
OGLETHORPE POWER CORP		06/12/2013		07/17/2013	1,999,822		211
OGLETHORPE POWER CORP		06/13/2013		07/18/2013	4,999,528		500
PPL ENERGY SUPPLY LLC		06/24/2013		07/01/2013	1,000,000		62
PIEDMONT NATURAL GAS CO		06/17/2013		07/01/2013	8,000,000		622
PIEDMONT NATURAL GAS CO		06/18/2013		07/02/2013	2,644,985		191
PIEDMONT NATURAL GAS CO		06/28/2013		07/09/2013	8,999,600		150
PRECISION CASTPARTS CORP.		06/28/2013		07/01/2013	20,500,000		199
PRECISION CASTPARTS CORP.		06/26/2013		07/12/2013	8,999,624		183
QUESTAR CORP		06/28/2013		07/01/2013	6,000,000		85
QUESTAR CORP		06/18/2013		07/15/2013	7,199,440		520
ROCKWELL COLLINS INC		06/28/2013		07/01/2013	35,365,000		177
SOUTHERN COMPANY		05/30/2013		07/02/2013	999,995		169
SPECTRA ENERGY LLC		06/28/2013		07/12/2013	4,999,511		133
TORONTO DOMINION BANK		06/03/2013		07/08/2013	4,999,893		428
TORONTO DOMINION BANK		06/05/2013		07/10/2013	7,999,780		635
TORONTO DOMINION BANK		06/06/2013		07/11/2013	18,999,261		1,847
TRANSCANADA PIPELINE USA		06/20/2013		07/03/2013	999,983		95
TRANSCANADA PIPELINE USA		06/28/2013		07/09/2013	3,999,698		113
UNILEVER CAPITAL CORPORATION		06/28/2013		07/01/2013	28,000,000		162
UNITED HEALTHCARE		06/28/2013		07/01/2013	10,000,000		195
WILLIAMS PARTNERS LP		06/20/2013		07/03/2013	9,999,794		1,130

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
WILLIAMS PARTNERS LP		06/26/2013		07/08/2013	4,314,664		240
WILLIAMS PARTNERS LP		06/26/2013		07/10/2013	5,999,415		325
WISCONSIN GAS CO		06/28/2013		07/01/2013	5,500,000		78
WISCONSIN POWER & LIGHT		06/26/2013		07/03/2013	4,999,964		90
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					501,590,539		17,942
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					501,590,539		17,942
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					513,200,194		18,382
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					513,200,194		18,382
8699999 - Total Cash Equivalents					513,200,194		18,382