HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

Community Insurance Company

NAIC Group Code 0671 (Current) 0671 (Prior) NAIC Company Code 10345 Employer's ID Number 31-1440175

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Licensed as business type: Property/Casualty

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 07/08/1995 Commenced Business 10/01/1995

Statutory Home Office 4361 Irwin Simpson Road (Street and Number), Mason , OH, US 45040-9498 (City or Town, State, Country and Zip Code)

Main Administrative Office 4361 Irwin Simpson Road (Street and Number)
Mason , OH, US 45040-9498 (City or Town, State, Country and Zip Code), 513-872-8100 (Area Code) (Telephone Number)

Mail Address 6775 W. Washington Street (Street and Number or P.O. Box), Milwaukee , WI, US 53214 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6775 W. Washington Street (Street and Number)
Milwaukee , WI, US 53214 (City or Town, State, Country and Zip Code), 414-459-6833 (Area Code) (Telephone Number)

Internet Website Address www.anthem.com

Statutory Statement Contact Brenda J. Buss (Name), 414-459-6833 (Area Code) (Telephone Number)
brenda.buss@bcbswi.com (E-mail Address), 414-459-6229 (FAX Number)

OFFICERS

President/Chairperson Erin Patricia Hoeflinger
Vice President/Secretary Kathleen Susan Kiefer
Vice President/Treasurer Robert David Kretschmer
Assistant Secretary Judy Lynne Pershem

OTHER

Amy Soppel Renshaw Assistant Secretary

DIRECTORS OR TRUSTEES

Carter Allen Beck
Catherine Irene Kelaghan
Wayne Scott DeVeydt
Kathleen Susan Kiefer
Erin Patricia Hoeflinger

State of Ohio
County of Warren 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.

Erin Patricia Hoeflinger
President/Chairperson

Kathleen Susan Kiefer
Vice President/Secretary

Robert David Kretschmer
Vice President/Treasurer

Subscribed and sworn to before me this
29th day of January, 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

NOTARIAL SEAL STATE OF OHIO

Kathleen J. Fahey
Notary Public, State of Ohio
My Commission Expires 04-12-2014

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	2,056,202	0.141	2,056,202		2,056,202	0.141
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies		0.000			0	0.000
	1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000			0	0.000
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	45,983,761	3.153	45,983,761		45,983,761	3.153
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	55,057,495	3.775	55,057,495		55,057,495	3.775
	1.43 Revenue and assessment obligations	278,345,392	19.085	278,345,392		278,345,392	19.085
	1.44 Industrial development and similar obligations		0.000			0	0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	23,912,298	1.640	23,912,298		23,912,298	1.640
	1.512 Issued or guaranteed by FNMA and FHLMC	315,096,806	21.605	315,096,806		315,096,806	21.605
	1.513 All other		0.000		35,311,151	35,311,151	2.421
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	179	0.000	179		179	0.000
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
	1.523 All other	1,391,925	0.095	1,391,925		1,391,925	0.095
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	468,419,053	32.117	468,419,053	79,192,760	547,611,813	37.547
	2.2 Unaffiliated non-U.S. securities (including Canada)	45,194,079	3.099	45,194,079		45,194,079	3.099
	2.3 Affiliated securities		0.000			0	0.000
3.	Equity interests:						
	3.1 Investments in mutual funds		0.000			0	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000			0	0.000
	3.22 Unaffiliated		0.000			0	0.000
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000			0	0.000
	3.32 Unaffiliated	252,737,201	17.329	252,737,201		252,737,201	17.329
	3.4 Other equity securities:						
	3.41 Affiliated		0.000			0	0.000
	3.42 Unaffiliated	258,052	0.018	258,052		258,052	0.018
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000			0	0.000
	3.52 Unaffiliated		0.000			0	0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000			0	0.000
	4.2 Agricultural		0.000			0	0.000
	4.3 Single family residential properties		0.000			0	0.000
	4.4 Multifamily residential properties		0.000			0	0.000
	4.5 Commercial loans		0.000			0	0.000
	4.6 Mezzanine real estate loans		0.000			0	0.000
5.	Real estate investments:						
	5.1 Property occupied by company	29,170,843	2.000	29,170,843		29,170,843	2.000
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6.	Contract loans		0.000	0		0	0.000
7.	Derivatives		0.000	0		0	0.000
8.	Receivables for securities	4,593,013	0.315	4,593,013		4,593,013	0.315
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	114,503,911	7.851	114,503,911	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	(203,327,562)	(13.941)	(203,327,562)		(203,327,562)	(13.941)
11.	Other invested assets	25,065,455	1.719	25,065,455		25,065,455	1.719
12.	Total invested assets	1,458,458,103	100.000	1,458,458,103	114,503,911	1,458,458,103	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		29,528,352
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	1,740,824	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	1,740,824
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,098,332	
	8.2 Totals, Part 3, Column 9		2,098,332
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		29,170,844
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		29,170,844

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		20,638,926
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	6,938,799	6,938,799
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	959,519	
	5.2 Totals, Part 3, Column 9	0	959,519
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		2,440,612
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		26,096,632
12.	Deduct total nonadmitted amounts		1,031,177
13.	Statement value at end of current period (Line 11 minus Line 12)		25,065,455

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,511,991,552
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,472,319,210
3.	Accrual of discount		1,512,759
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(587,986)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	25,716,087	
	4.4. Part 4, Column 11	(4,212,503)	20,915,598
5.	Total gain (loss) on disposals, Part 4, Column 19		38,126,611
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,541,511,630
7.	Deduct amortization of premium		12,604,353
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	539,552	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	750,050	
	9.4. Part 4, Column 13	1,007,701	2,297,303
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,488,452,444
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		1,488,452,444

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	25,968,496	27,009,546	25,988,993	24,545,358
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	25,968,496	27,009,546	25,988,993	24,545,358
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	45,983,762	49,641,727	47,767,092	42,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	55,057,497	58,539,462	57,270,130	51,760,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	593,442,380	633,308,810	600,916,893	568,748,135
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	470,553,328	484,613,161	472,812,000	465,963,240
	9.	Canada	12,685,728	12,981,254	12,824,830	12,646,156
	10.	Other Countries	31,766,001	32,755,890	31,901,428	31,601,909
	11.	Totals	515,005,057	530,350,305	517,538,258	510,211,305
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	1,235,457,192	1,298,849,850	1,249,481,366	1,197,764,798
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	247,707,926	247,707,926	167,275,853	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	775,969	775,969	847,196	
	22.	Other Countries	4,511,358	4,511,358	3,776,149	
	23.	Totals	252,995,253	252,995,253	171,899,198	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	252,995,253	252,995,253	171,899,198	
	26.	Total Stocks	252,995,253	252,995,253	171,899,198	
	27.	Total Bonds and Stocks	1,488,452,445	1,551,845,103	1,421,380,564	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	56,269,551	9,962,179	6,737,254	3,603,190	1,600,592	78,172,766	5.9	62,058,898	4.5	78,172,766	0
1.2 Class 2						0	0.0	0	0.0		0
1.3 Class 3						0	0.0	0	0.0		0
1.4 Class 4						0	0.0	0	0.0		0
1.5 Class 5						0	0.0	0	0.0		0
1.6 Class 6						0	0.0	0	0.0		0
1.7 Totals	56,269,551	9,962,179	6,737,254	3,603,190	1,600,592	78,172,766	5.9	62,058,898	4.5	78,172,766	0
2. All Other Governments											
2.1 Class 1						0	0.0	0	0.0		0
2.2 Class 2						0	0.0	0	0.0		0
2.3 Class 3						0	0.0	0	0.0		0
2.4 Class 4						0	0.0	0	0.0		0
2.5 Class 5						0	0.0	0	0.0		0
2.6 Class 6						0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	22,760,442	23,223,320	0	0	45,983,762	3.4	47,733,507	3.5	45,983,762	0
3.2 Class 2						0	0.0	0	0.0		0
3.3 Class 3						0	0.0	0	0.0		0
3.4 Class 4						0	0.0	0	0.0		0
3.5 Class 5						0	0.0	0	0.0		0
3.6 Class 6						0	0.0	0	0.0		0
3.7 Totals	0	22,760,442	23,223,320	0	0	45,983,762	3.4	47,733,507	3.5	45,983,762	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	2,508,422	32,356,639	18,157,203	2,035,231	0	55,057,495	4.1	51,987,282	3.8	55,057,495	0
4.2 Class 2						0	0.0	0	0.0		0
4.3 Class 3						0	0.0	0	0.0		0
4.4 Class 4						0	0.0	0	0.0		0
4.5 Class 5						0	0.0	0	0.0		0
4.6 Class 6						0	0.0	0	0.0		0
4.7 Totals	2,508,422	32,356,639	18,157,203	2,035,231	0	55,057,495	4.1	51,987,282	3.8	55,057,495	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	87,353,371	262,144,906	176,138,404	51,244,928	15,218,447	592,100,056	44.3	680,562,894	49.7	592,100,056	0
5.2 Class 2	0	800,000	542,322	0	0	1,342,322	0.1	2,167,748	0.2	1,342,322	0
5.3 Class 3						0	0.0	0	0.0		0
5.4 Class 4						0	0.0	0	0.0		0
5.5 Class 5						0	0.0	0	0.0		0
5.6 Class 6						0	0.0	0	0.0		0
5.7 Totals	87,353,371	262,944,906	176,680,726	51,244,928	15,218,447	593,442,378	44.4	682,730,642	49.8	593,442,378	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	53,047,668	68,651,888	2,612,130	0	0	124,311,686	9.3	202,537,639	14.8	115,103,233	9,208,453
6.2 Class 2	6,097,133	149,238,998	8,187,795	2,628,340	0	166,152,266	12.4	153,122,572	11.2	137,129,723	29,022,543
6.3 Class 3	486,812	49,230,042	135,628,723	5,002,203	0	190,347,780	14.2	148,589,794	10.8	171,662,127	18,685,653
6.4 Class 4	0	33,896,789	39,247,310	500,000	0	73,644,099	5.5	14,863,250	1.1	61,784,283	11,859,816
6.5 Class 5	0	4,853,940	4,179,154	0	0	9,033,094	0.7	784,582	0.1	9,033,094	0
6.6 Class 6						0	0.0	0	0.0		0
6.7 Totals	59,631,613	305,871,657	189,855,112	8,130,543	0	563,488,925	42.2	519,897,837	37.9	494,712,460	68,776,465
7. Hybrid Securities											
7.1 Class 1	0	106,412	0	0	0	106,412	0.0	0	0.0	106,412	0
7.2 Class 2						0	0.0	2,507,068	0.2		0
7.3 Class 3						0	0.0	3,098,364	0.2		0
7.4 Class 4						0	0.0	0	0.0		0
7.5 Class 5						0	0.0	0	0.0		0
7.6 Class 6						0	0.0	0	0.0		0
7.7 Totals	0	106,412	0	0	0	106,412	0.0	5,605,432	0.4	106,412	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1						0	0.0	0	0.0		0
8.2 Class 2						0	0.0	0	0.0		0
8.3 Class 3						0	0.0	0	0.0		0
8.4 Class 4						0	0.0	0	0.0		0
8.5 Class 5						0	0.0	0	0.0		0
8.6 Class 6						0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 199,179,012	395,982,466	226,868,311	56,883,349	16,819,039	895,732,177	67.0	XXX	XXX	886,523,724	9,208,453
9.2 Class 2	(d) 6,097,133	150,038,998	8,730,117	2,628,340	0	167,494,588	12.5	XXX	XXX	138,472,045	29,022,543
9.3 Class 3	(d) 486,812	49,230,042	135,628,723	5,002,203	0	190,347,780	14.2	XXX	XXX	171,662,127	18,685,653
9.4 Class 4	(d) 0	33,896,789	39,247,310	500,000	0	73,644,099	5.5	XXX	XXX	61,784,283	11,859,816
9.5 Class 5	(d) 0	4,853,940	4,179,154	0	0	(c) 9,033,094	0.7	XXX	XXX	9,033,094	0
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	205,762,957	634,002,235	414,653,615	65,013,892	16,819,039	(b) 1,336,251,738	100.0	XXX	XXX	1,267,475,273	68,776,465
9.8 Line 9.7 as a % of Col. 6	15.4	47.4	31.0	4.9	1.3	100.0	XXX	XXX	XXX	94.9	5.1
10. Total Bonds Prior Year											
10.1 Class 1	186,269,826	466,495,096	295,613,463	76,380,974	20,120,861	XXX	XXX	1,044,880,220	76.3	1,037,957,496	6,922,724
10.2 Class 2	17,254,369	94,941,235	37,135,923	3,116,170	5,349,691	XXX	XXX	157,797,388	11.5	148,124,843	9,672,545
10.3 Class 3	4,618,734	47,291,894	88,275,171	5,852,932	5,649,427	XXX	XXX	151,688,158	11.1	128,773,532	22,914,626
10.4 Class 4	23,800	5,392,694	6,536,393	1,204,404	1,705,959	XXX	XXX	14,863,250	1.1	9,821,125	5,042,125
10.5 Class 5	0	548,453	236,129	0	0	XXX	XXX	(c) 784,582	0.1	784,582	0
10.6 Class 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	208,166,729	614,669,372	427,797,079	86,554,480	32,825,938	XXX	XXX	(b) 1,370,013,598	100.0	1,325,461,578	44,552,020
10.8 Line 10.7 as a % of Col. 8	15.2	44.9	31.2	6.3	2.4	XXX	XXX	100.0	XXX	96.7	3.3
11. Total Publicly Traded Bonds											
11.1 Class 1	198,868,923	389,696,233	224,256,180	56,883,349	16,819,039	886,523,724	66.3	1,037,957,496	75.8	886,523,724	XXX
11.2 Class 2	5,430,223	123,356,421	7,057,061	2,628,340	0	138,472,045	10.4	148,124,843	10.8	138,472,045	XXX
11.3 Class 3	486,812	43,030,231	123,953,881	4,191,203	0	171,662,127	12.8	128,773,532	9.4	171,662,127	XXX
11.4 Class 4	0	29,806,232	31,978,051	0	0	61,784,283	4.6	9,821,125	0.7	61,784,283	XXX
11.5 Class 5	0	4,853,940	4,179,154	0	0	9,033,094	0.7	784,582	0.1	9,033,094	XXX
11.6 Class 6						0	0.0	0	0.0	0	XXX
11.7 Totals	204,785,958	590,743,057	391,424,327	63,702,892	16,819,039	1,267,475,273	94.9	1,325,461,578	96.7	1,267,475,273	XXX
11.8 Line 11.7 as a % of Col. 6	16.2	46.6	30.9	5.0	1.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	15.3	44.2	29.3	4.8	1.3	94.9	XXX	XXX	XXX	94.9	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	310,089	6,286,233	2,612,131	0	0	9,208,453	0.7	6,922,724	0.5	XXX	9,208,453
12.2 Class 2	666,910	26,682,577	1,673,056	0	0	29,022,543	2.2	9,672,545	0.7	XXX	29,022,543
12.3 Class 3	0	6,199,811	11,674,842	811,000	0	18,685,653	1.4	22,914,626	1.7	XXX	18,685,653
12.4 Class 4	0	4,090,557	7,269,259	500,000	0	11,859,816	0.9	5,042,125	0.4	XXX	11,859,816
12.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	976,999	43,259,178	23,229,288	1,311,000	0	68,776,465	5.1	44,552,020	3.3	XXX	68,776,465
12.8 Line 12.7 as a % of Col. 6	1.4	62.9	33.8	1.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.1	3.2	1.7	0.1	0.0	5.1	XXX	XXX	XXX	XXX	5.1

(a) Includes $ 68,672,745 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year, $ 0 prior year of bonds with Z designations and $, current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ current year, $ 0 prior year of bonds with 5* designations and $, current year $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	52,204,266	401,073	1,655,129	0	0	54,260,468	4.1	49,953,084	3.6	54,260,468	0
1.2 Residential Mortgage-Backed Securities	4,065,285	9,561,106	5,082,125	3,603,190	1,600,592	23,912,298	1.8	12,105,814	0.9	23,912,298	0
1.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
1.5 Totals	56,269,551	9,962,179	6,737,254	3,603,190	1,600,592	78,172,766	5.9	62,058,898	4.5	78,172,766	0
2. All Other Governments											
2.1 Issuer Obligations						0	0.0	0	0.0		0
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	22,760,442	23,223,320	0	0	45,983,762	3.4	47,733,507	3.5	45,983,762	0
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
3.5 Totals	0	22,760,442	23,223,320	0	0	45,983,762	3.4	47,733,507	3.5	45,983,762	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	2,508,422	32,356,639	18,157,203	2,035,231	0	55,057,495	4.1	51,987,282	3.8	55,057,495	0
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
4.5 Totals	2,508,422	32,356,639	18,157,203	2,035,231	0	55,057,495	4.1	51,987,282	3.8	55,057,495	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	9,054,914	106,371,300	124,422,293	22,454,458	2,233,010	264,535,975	19.8	257,578,480	18.8	264,535,975	0
5.2 Residential Mortgage-Backed Securities	78,298,457	145,130,400	52,258,433	28,790,471	10,619,223	315,096,984	23.6	409,182,847	29.9	315,096,984	0
5.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
5.4 Other Loan-Backed and Structured Securities	0	11,443,204	0	0	2,366,214	13,809,418	1.0	15,969,315	1.2	13,809,418	0
5.5 Totals	87,353,371	262,944,904	176,680,726	51,244,929	15,218,447	593,442,377	44.4	682,730,642	49.8	593,442,377	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	59,292,104	305,084,226	189,560,708	8,130,543	0	562,067,581	42.1	517,375,186	37.8	494,683,039	67,384,542
6.2 Residential Mortgage-Backed Securities	339,509	787,432	294,404	0	0	1,421,345	0.1	1,764,770	0.1	29,420	1,391,925
6.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
6.4 Other Loan-Backed and Structured Securities						0	0.0	757,881	0.1		0
6.5 Totals	59,631,613	305,871,658	189,855,112	8,130,543	0	563,488,926	42.2	519,897,837	37.9	494,712,459	68,776,467
7. Hybrid Securities											
7.1 Issuer Obligations	0	106,412	0	0	0	106,412	0.0	5,605,432	0.4	106,412	0
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
7.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
7.5 Totals	0	106,412	0	0	0	106,412	0.0	5,605,432	0.4	106,412	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		0
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	123,059,706	467,080,092	357,018,653	32,620,232	2,233,010	982,011,693	73.5	XXX	XXX	914,627,151	67,384,542
9.2 Residential Mortgage-Backed Securities	82,703,251	155,478,938	57,634,962	32,393,661	12,219,815	340,430,627	25.5	XXX	XXX	339,038,702	1,391,925
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	11,443,204	0	0	2,366,214	13,809,418	1.0	XXX	XXX	13,809,418	0
9.5 Totals	205,762,957	634,002,234	414,653,615	65,013,893	16,819,039	1,336,251,738	100.0	XXX	XXX	1,267,475,271	68,776,467
9.6 Line 9.5 as a % of Col. 6	15.4	47.4	31.0	4.9	1.3	100.0	XXX	XXX	XXX	94.9	5.1
10. Total Bonds Prior Year											
10.1 Issuer Obligations	124,160,908	427,578,618	332,972,829	32,815,539	12,705,077	XXX	XXX	930,232,971	67.9	887,365,334	42,867,637
10.2 Residential Mortgage-Backed Securities	83,917,875	183,332,625	85,009,940	53,611,707	17,181,284	XXX	XXX	423,053,431	30.9	421,369,048	1,684,383
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities	87,946	3,758,129	9,814,310	127,234	2,939,577	XXX	XXX	16,727,196	1.2	16,727,196	0
10.5 Totals	208,166,729	614,669,372	427,797,079	86,554,480	32,825,938	XXX	XXX	1,370,013,598	100.0	1,325,461,578	44,552,020
10.6 Line 10.5 as a % of Col. 8	15.2	44.9	31.2	6.3	2.4	XXX	XXX	100.0	XXX	96.7	3.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	122,392,796	424,608,344	334,083,769	31,309,232	2,233,010	914,627,151	68.4	887,365,334	64.8	914,627,151	XXX
11.2 Residential Mortgage-Backed Securities	82,393,162	154,691,509	57,340,558	32,393,661	12,219,815	339,038,705	25.4	421,369,048	30.8	339,038,705	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities	0	11,443,204	0	0	2,366,214	13,809,418	1.0	16,727,196	1.2	13,809,418	XXX
11.5 Totals	204,785,958	590,743,057	391,424,327	63,702,893	16,819,039	1,267,475,274	94.9	1,325,461,578	96.7	1,267,475,274	XXX
11.6 Line 11.5 as a % of Col. 6	16.2	46.6	30.9	5.0	1.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	15.3	44.2	29.3	4.8	1.3	94.9	XXX	XXX	XXX	94.9	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	666,910	42,471,748	22,934,884	1,311,000	0	67,384,542	5.0	42,867,637	3.1	XXX	67,384,542
12.2 Residential Mortgage-Backed Securities	310,089	787,429	294,404	0	0	1,391,922	0.1	1,684,383	0.1	XXX	1,391,922
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Totals	976,999	43,259,177	23,229,288	1,311,000	0	68,776,464	5.1	44,552,020	3.3	XXX	68,776,464
12.6 Line 12.5 as a % of Col. 6	1.4	62.9	33.8	1.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.1	3.2	1.7	0.1	0.0	5.1	XXX	XXX	XXX	XXX	5.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	74,477,926	74,477,926	0	0	0
2. Cost of short-term investments acquired	1,306,265,722	1,306,265,722	0	0	0
3. Accrual of discount	20,946	20,946	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	15,000	15,000	0	0	0
6. Deduct consideration received on disposals	1,331,665,502	1,331,665,502	0	0	0
7. Deduct amortization of premium	23,838	23,838	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	49,090,254	49,090,254	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	49,090,254	49,090,254	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	5,999,910	5,999,910	0
2. Cost of cash equivalents acquired	117,381,578	117,381,578	0
3. Accrual of discount	3,455	3,455	0
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	(107)	(107)	0
6. Deduct consideration received on disposals	71,659,414	71,659,414	0
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	51,725,422	51,725,422	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	51,725,422	51,725,422	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
1351 William Howard Taft Road		Cincinnati	Ohio	07/01/1972	01/01/2009	23,071,239		5,580,358	4,950,000	407,181			(407,181)		3,088,205	1,502,370
1340 E. McMillan		Cincinnati	Ohio	07/01/1972	08/26/2002	391,704		138,793	600,000	8,818			(8,818)		250,879	122,049
2400 Market Street		Youngstown	Ohio	02/01/1983	10/19/2002	3,983,157		1,133,319	1,060,000	67,738			(67,738)		435,024	170,384
4361 Irwin Simpson Road		Mason	Ohio	07/01/1994	01/01/2009	38,102,928		16,544,605	20,060,000	1,114,254			(1,114,254)		4,126,871	1,642,218
6740 North High Street		Worthington	Ohio	07/01/1995	01/01/2002	23,321,980		5,367,672	8,860,000	444,261			(444,261)		3,949,929	2,182,856
2405 Market Street		Youngstown	Ohio	01/01/1985	10/19/2002	1,336,500		406,096	800,000	56,080			(56,080)		416,304	163,052
0299999. Property occupied by the reporting entity - Administrative						90,207,508	0	29,170,843	36,330,000	2,098,332	0	0	(2,098,332)	0	12,267,212	5,782,929
0399999. Total Property occupied by the reporting entity						90,207,508	0	29,170,843	36,330,000	2,098,332	0	0	(2,098,332)	0	12,267,212	5,782,929
0699999 - Totals						90,207,508	0	29,170,843	36,330,000	2,098,332	0	0	(2,098,332)	0	12,267,212	5,782,929

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

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
Coil Replacement	Cincinnati	Ohio	01/01/2012	Facility Solutions	47,000			
Electric Upg & Instal Lighting	Cincinnati	Ohio	01/01/2012	Facility Solutions	8,701			
Project management fee	Cincinnati	Ohio	02/01/2012	The Dollries Group	3,931			
Roofing & Sheet metal Fabrication	Youngstown	Ohio	02/01/2012	Roth Bros., Inc	75,300			
Roofing & Sheet metal Fabrication	Youngstown	Ohio	01/01/2012	Roth Bros., Inc	92,200			
Carpet	Mason	Ohio	01/02/2012	Loth, Inc.	92,345			
Carpet	Mason	Ohio	01/02/2012	Milliken & Company	78,604			
Carpet	Mason	Ohio	01/02/2012	Milliken & Company	31,528			
Carpet	Mason	Ohio	01/02/2012	Spectra Contract	68,790			
Carpet	Worthington	Ohio	02/01/2012	Milliken & Company	11,261			
Fitness center upgrade	Worthington	Ohio	02/01/2012	DeBra Kuempel	17,400			
Fitness center upgrade	Worthington	Ohio	01/02/2012	Perkins/Carmack Construction	22,000			
Fitness center upgrade	Worthington	Ohio	02/01/2012	Perkins/Carmack Construction	162,635			
Fitness center upgrade	Worthington	Ohio	02/01/2012	Perkins/Carmack Construction	18,071			
Fitness center upgrade	Worthington	Ohio	02/01/2012	Perkins/Carmack Construction	26,695			
Install Electric Lighting Sensors	Worthington	Ohio	01/01/2012	Facility Solutions	3,038			
Install Electric Lighting Sensors	Worthington	Ohio	01/01/2012	Facility Solutions	23,123			
Painting	Worthington	Ohio	02/01/2012	Connor Fine Painting	19,500			
Replace Feeder & Electrical	Worthington	Ohio	01/01/2012	Atlas Industrial	135,000			
Security Upgrade-motion detector	Worthington	Ohio	02/01/2012	Koorsen Fire & Security	19,693			
Roofing & Sheet metal Fabrication	Youngstown	Ohio	02/01/2012	Roth Bros., Inc	103,550			
Fire alarm upgrade	Cincinnati	Ohio	02/29/2012	Simplex Grinnel	1,261			
Security upgrade	Cincinnati	Ohio	03/01/2012	Koorsen Security	18,875			
Window repair	Youngstown	Ohio	03/01/2012	Adolph Johnson & Son	2,634			
Roofing	Cincinnati	Ohio	03/01/2012	Dalton Roofing	75,000			
Roofing	Cinicinnati	Ohio	03/01/2012	Dalton Roofing	78,000			
Roofing	Cincinnati	Ohio	03/01/2012	Dalton Roofing	60,000			
Roofing and sheet metal work	Cincinnati	Ohio	04/01/2012	Dalton Roofing	19,385			
Fire alarm	Cincinnati	Ohio	05/01/2012	Simplex Grinnel	3,782			
Security upgrade	Mason	Ohio	05/01/2012	Koorsen Security	11,071			
Security upgrade	Cincinnati	Ohio	06/01/2012	Koorsen Security	2,777			
Security upgrade	Cincinnati	Ohio	07/01/2012	Koorsen Security	3,626			
Vacuum pump/compressor	Youngstown	Ohio	07/01/2012	Johnson Controls	8,818			
Motorized shade	Mason	Ohio	08/01/2012	Barry Farmer Draperies	10,237			
Security upgrade	Cincinnati	Ohio	08/01/2012	Koorsen Security	2,943			
Carpeting	Worthington	Ohio	08/01/2012	Miliken Carpet	237,432			
Carpeting	Worthington	Ohio	08/01/2012	Miliken Carpet	17,563			
Carpeting	Youngstown	Ohio	08/01/2012	Miliken Carpet	71,233			
Countertops	Mason	Ohio	09/01/2012	Kort Builders, Inc	19,397			
Security Upgrade	Worthington	Ohio	10/01/2012	Koorsen Fire & Security	9,300			
Carpet Installation	Worthington	Ohio	10/01/2012	Modular Designs	27,125			
0199999. Acquired by Purchase					1,740,824	0	0	0
0399999 - Totals					1,740,824	0	0	0

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	ArcLight Energy Partners V		Boston	MA	ArcLight PEF GP V, LLC		12/01/2011	1	6,294,679		6,027,408	(267,271)						18,295,097	0.800
	Pathway Private Equity Fund XXII, LLC		Irvine	CA	Pathway Capital Mgt, LLC		01/16/2007	1	17,281,450		19,038,047	1,700,463						7,550,668	20.500
1999999. Joint Venture Interests - Other - Unaffiliated									23,576,129	0	25,065,455	1,433,192	0	0	0	0	0	25,845,765	XXX
	Radiant Company, LLC		Indianapolis	IN	Radiant Company, LLC		12/21/2010		3,001,000		1,031,177	(473,673)							100.000
2099999. Joint Venture Interests - Other - Affiliated									3,001,000	0	1,031,177	(473,673)	0	0	0	0	0	0	XXX
3999999. Total - Unaffiliated									23,576,129	0	25,065,455	1,433,192	0	0	0	0	0	25,845,765	XXX
4099999. Total - Affiliated									3,001,000	0	1,031,177	(473,673)	0	0	0	0	0	0	XXX
4199999 - Totals									26,577,129	0	26,096,632	959,519	0	0	0	0	0	25,845,765	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	ArcLight Energy Partners V	Boston	MA	ArcLight PEF GP V, LLC	12/01/2011	1		4,583,788		0.800
	Pathway Private Equity Fund XXII, LLC	Irvine	CA	Pathway Capital Mgt, LLC	01/16/2007	1		2,355,011		20.500
1999999. Joint Venture Interests - Other - Unaffiliated							0	6,938,799	0	XXX
3999999. Total - Unaffiliated							0	6,938,799	0	XXX
4099999. Total - Affiliated							0	0	0	XXX
4199999 - Totals							0	6,938,799	0	XXX

SCHEDULE BA - PART 3

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

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
	ArcLight Energy Partners V	Boston	MA		12/01/2011	12/19/2012						0			410,224			0	
	Pathway Private Equity Fund XXII, LLC	Irvine	CA		01/16/2007	12/28/2012						0			2,030,388			0	
1999999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	0	2,440,612	0	0	0	0
3999999. Total - Unaffiliated							0	0	0	0	0	0	0	0	2,440,612	0	0	0	0
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							0	0	0	0	0	0	0	0	2,440,612	0	0	0	0

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912828-ND-8	US Treasury Note				1	1,656,639	116.1020	1,915,683	1,650,000	1,655,129	0	(601)	0	0	3.500	3.452	MN	7,498	57,750	05/14/2010	05/15/2020
912828-NL-0	US Treasury Note				1	401,766	103.8750	415,500	400,000	401,073	0	(417)	0	0	1.875	1.765	JD	21	7,500	04/21/2011	06/30/2015
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,058,405	XXX	2,331,183	2,050,000	2,056,202	0	(1,018)	0	0	XXX	XXX	XXX	7,519	65,250	XXX	XXX
36176A-FG-9	GNMA Pool 760067			2	1	97,627	109.7710	100,644	91,685	97,531	0	(38)	0	0	4.000	1.255	MON	306	3,667	10/06/2011	04/15/2041
36176C-K2-0	GNMA Pool 762013			2	1	197,883	109.7710	217,065	197,744	197,876	0	2	0	0	4.000	3.953	MON	659	7,910	02/28/2011	03/15/2041
36176F-QD-3	GNMA Pool 764852			2	1	87,989	109.7710	94,148	85,768	87,947	0	(8)	0	0	4.000	3.513	MON	286	3,431	05/31/2011	06/15/2041
36176F-T4-0	GNMA Pool 764971			2	1	90,215	108.7520	93,217	85,715	90,153	0	(62)	0	0	3.500	2.700	MON	250	2,500	01/31/2012	01/15/2042
36176L-4T-9	GNMA Pool 769734			2	1	261,594	106.4560	263,847	247,846	261,436	0	(158)	0	0	3.000	2.592	MON	620	2,478	07/31/2012	07/15/2042
36176M-UY-7	GNMA Pool 770399			2	1	143,619	109.5040	147,887	135,052	143,488	0	(55)	0	0	4.500	2.388	MON	506	6,077	07/15/2011	06/15/2041
36176W-YD-7	GNMA Pool 778608			2	1	156,218	108.7520	162,551	149,469	156,146	0	(73)	0	0	3.500	2.856	MON	436	3,923	03/28/2012	11/15/2041
36177N-FP-0	GNMA Pool 793773			2	1	273,584	109.8340	274,585	250,000	273,551	0	(34)	0	0	4.000	3.273	MON	833	0	11/30/2012	01/15/2042
36177P-PW-9	GNMA Pool 794936			2	1	189,600	108.7520	194,838	179,158	189,496	0	(104)	0	0	3.500	2.098	MON	523	3,135	05/14/2012	05/15/2042
36177T-AG-2	GNMA Pool 798106			2	1	218,779	108.7520	226,782	208,531	218,543	0	(236)	0	0	3.500	3.130	MON	608	5,474	02/29/2012	03/15/2042
36177X-RU-4	GNMA Pool AA1399			2	1	503,086	108.7520	511,248	470,105	502,655	0	(431)	0	0	3.500	2.946	MON	1,371	6,856	07/02/2012	07/15/2042
36178D-PF-2	GNMA Pool AA5822			2	1	559,488	106.4560	557,948	524,111	559,435	0	(53)	0	0	3.000	2.509	MON	1,310	0	11/29/2012	11/15/2042
36178Q-BS-0	GNMA Pool AB3649			2	1	313,071	106.4560	317,743	298,474	312,941	0	(130)	0	0	3.000	2.639	MON	746	2,239	08/31/2012	09/15/2042
36200M-2Y-8	GNMA Pool 604791			2	1	132,022	110.4890	150,502	136,215	132,184	0	(13)	0	0	5.500	6.589	MON	624	7,492	06/11/2007	11/15/2033
36200M-C3-5	GNMA Pool 604090			2	1	87,417	112.5090	99,329	88,286	87,451	0	(1)	0	0	6.000	6.300	MON	441	5,297	06/12/2007	03/15/2033
36200N-SL-6	GNMA Pool 605423			2	1	86,320	109.9110	98,596	89,705	86,512	0	(1)	0	0	5.000	6.017	MON	374	4,485	05/31/2007	05/15/2034
36202F-Q6-6	GNMA Pool G24977	LS		2	1	11,580,269	109.7000	11,592,914	10,567,834	11,572,211	0	(8,059)	0	0	4.000	2.111	MON	35,226	70,452	10/10/2012	03/20/2041
3620A2-W3-6	GNMA Pool 717166			2	1	206,430	109.9420	217,897	198,192	206,269	0	(13)	0	0	4.500	2.755	MON	743	8,919	07/01/2010	06/15/2039
3620A6-B4-8	GNMA Pool 720159			2	1	134,396	109.9420	140,617	127,901	134,273	0	(33)	0	0	4.500	2.561	MON	480	5,755	11/30/2010	07/15/2039
3620A9-YX-3	GNMA Pool 723526			2	1	116,870	111.1610	127,915	115,072	116,812	0	(5)	0	0	4.500	4.212	MON	432	5,178	04/30/2010	12/15/2039
3620A9-ZE-4	GNMA Pool 723541			2	1	293,592	109.3890	308,342	281,877	293,325	0	(54)	0	0	5.000	3.404	MON	1,174	14,094	02/26/2010	12/15/2039
3620AA-R2-6	GNMA Pool 724205			2	1	110,897	110.0530	124,814	113,413	110,969	0	(35)	0	0	4.000	4.474	MON	378	4,536	08/31/2009	08/15/2039
3620AB-4P-8	GNMA Pool 725430			2	1	286,522	109.7860	310,199	282,549	286,163	0	(117)	0	0	4.500	4.407	MON	1,060	12,715	10/30/2009	11/15/2039
3620AC-6V-1	GNMA Pool 726384			2	1	87,149	111.0980	93,363	84,037	87,062	0	(15)	0	0	5.000	4.220	MON	350	4,202	04/01/2010	10/15/2039
3620AC-V8-4	GNMA Pool 726139			2	1	112,458	110.3790	123,763	112,125	112,447	0	4	0	0	4.500	4.395	MON	420	5,046	01/04/2010	01/15/2040
3620AD-6J-6	GNMA Pool 727273			2	1	81,864	109.9420	87,584	79,664	81,811	0	(5)	0	0	4.500	3.731	MON	299	3,585	11/30/2009	12/15/2039
3620AE-EG-1	GNMA Pool 727435			2	1	124,239	110.3790	135,263	122,545	124,197	0	20	0	0	4.500	3.940	MON	460	5,515	01/29/2010	02/15/2040
3620AF-4W-4	GNMA Pool 729037			2	1	295,753	110.0040	305,686	277,886	295,377	0	(116)	0	0	5.000	3.438	MON	1,158	13,894	10/01/2010	02/15/2040
3620AJ-XX-2	GNMA Pool 731594			2	1	171,139	110.4280	184,235	166,838	170,915	0	(96)	0	0	4.000	3.783	MON	556	6,674	11/30/2010	11/15/2040
3620AM-VR-0	GNMA Pool 734224			2	1	127,267	109.5040	133,142	121,586	127,151	0	(39)	0	0	4.500	3.620	MON	456	5,472	04/29/2011	02/15/2041
3620AR-HU-8	GNMA Pool 737443			2	1	208,965	111.1610	224,398	201,868	208,861	0	(30)	0	0	4.500	3.852	MON	757	9,084	03/28/2011	09/15/2040
3620AS-AL-3	GNMA Pool 738111			2	1	122,803	109.7710	126,431	115,177	122,696	0	(76)	0	0	4.000	2.217	MON	384	4,607	11/30/2011	03/15/2041
3620AT-EB-9	GNMA Pool 739130			2	1	75,092	109.7390	77,638	70,748	75,001	0	(17)	0	0	5.500	3.411	MON	324	3,891	04/30/2010	01/15/2039
3620AV-X2-3	GNMA Pool 741497			2	1	254,030	111.5840	282,047	252,766	253,960	0	(32)	0	0	4.000	3.969	MON	843	10,111	01/31/2011	12/15/2040
3620C0-Z9-2	GNMA Pool 745168			2	1	143,011	110.0040	148,222	134,743	142,828	0	(69)	0	0	5.000	2.195	MON	561	6,737	01/31/2011	06/15/2040
3620C0-ZL-5	GNMA Pool 745147			2	1	170,196	110.3790	171,519	155,391	170,017	0	(178)	0	0	4.500	2.505	MON	583	4,662	04/09/2012	06/15/2040
3620C1-AZ-9	GNMA Pool 745324			2	1	81,736	110.3790	85,557	77,512	81,640	0	(18)	0	0	4.500	3.209	MON	291	3,488	07/30/2010	07/15/2040
3620C6-DE-2	GNMA Pool 749901			2	1	130,395	110.3790	138,789	125,739	130,293	0	21	0	0	4.500	3.752	MON	472	5,658	01/03/2011	09/15/2040
3620C6-FZ-3	GNMA Pool 749984			2	1	52,048	110.4280	55,269	50,050	52,011	0	(1)	0	0	4.000	2.376	MON	167	2,002	08/31/2010	09/15/2040
36210B-4H-5	GNMA Pool 487824			2	1	98,015	109.9420	105,115	95,610	97,966	0	3	0	0	4.500	3.426	MON	359	4,302	05/28/2010	04/15/2039
36210B-YF-6	GNMA Pool 487710			2	1	114,581	109.9420	123,088	111,957	114,515	0	22	0	0	4.500	3.309	MON	420	5,038	04/01/2009	03/15/2039
36211S-FB-8	GNMA Pool 521362			2	1	118,027	113.6140	139,319	122,625	118,254	0	66	0	0	5.500	6.423	MON	562	6,744	06/12/2007	06/15/2035
36213F-Z3-0	GNMA Pool 553462			2	1	243,163	108.7520	253,673	233,258	243,006	0	(157)	0	0	3.500	2.929	MON	680	7,484	01/03/2012	01/15/2042
36215Y-RB-8	GNMA II Pool 149082			2	1	24,569	100.2970	23,787	23,717	23,808	0	(56)	0	0	8.000	7.605	MON	158	1,897	11/30/1995	03/20/2016
36216S-QV-7	GNMA II Pool 173368			2	1	4,608	100.2890	4,368	4,355	4,406	0	(11)	0	0	9.000	8.169	MON	33	392	10/16/1996	08/20/2016
36216U-BK-2	GNMA II Pool 174742			2	1	22,115	100.3000	21,412	21,348	21,448	0	(256)	0	0	8.000	7.612	MON	142	1,708	11/30/1995	08/20/2016
36216X-CH-2	GNMA II Pool 177472			2	1	17,793	100.3650	16,877	16,815	16,995	0	(61)	0	0	9.000	8.294	MON	126	1,513	10/16/1996	10/20/2016
362178-PY-5	GNMA Pool 215639			2	1	474	102.9910	516	501	492	0	1	0	0	8.500	9.366	MON	4	43	10/01/1995	07/15/2017
362201-PR-0	GNMA Pool 293932			2	1	11,873	100.4460	11,045	10,996	11,328	0	(43)	0	0	9.500	8.672	MON	87	1,045	10/01/1995	08/15/2020
36220Y-FX-6	GNMA Pool 291882			2	1	2,941	102.0540	2,780	2,724	2,810	0	(10)	0	0	9.500	8.682	MON	22	259	10/01/1995	02/15/2021
36224T-Z5-2	GNMA Pool 338364			2	1	434	102.0770	440	431	432	0	(2)	0	0	7.500	7.501	MON	3	33	10/01/1995	12/15/2022
36225A-5R-7	GNMA Pool 780856			2	1	17,942	101.4550	17,162	16,916	17,068	0	(118)	0	0	6.500	3.078	MON	92	1,100	08/11/2003	09/15/2013
36225A-ZL-7	GNMA Pool 780747			2	1	101,762	113.3150	112,792	99,538	101,530	0	(57)	0	0	6.500	5.892	MON	539	6,470	07/02/2007	03/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36225B-X2-9	GNMA Pool 781597			2	1	120,934	110.0820	140,076	127,247	121,216	0	13	0	0	5.000	6.648	MON	530	6,362	07/02/2007	05/15/2033
36230M-VF-1	GNMA Pool 753314			2	1	210,330	111.0840	233,352	210,068	210,330	0	(8)	0	0	4.000	4.002	MON	700	8,403	12/30/2010	12/15/2040
36230N-US-2	GNMA Pool 754193			2	1	77,017	109.5040	77,898	71,138	76,936	0	(35)	0	0	4.500	1.703	MON	267	3,201	08/31/2011	08/15/2041
36230P-KY-5	GNMA Pool 754811			2	1	33,932	110.4280	36,061	32,656	33,867	0	(33)	0	0	4.000	(1.194)	MON	109	1,306	11/01/2010	11/15/2040
36241K-BR-8	GNMA Pool 781848			2	1	134,717	112.3440	151,441	134,801	134,707	0	0	0	0	6.000	6.022	MON	674	8,088	07/02/2007	10/15/2034
36241K-DZ-8	GNMA Pool 781920			2	1	125,314	110.5300	142,016	128,486	125,427	0	(3)	0	0	5.500	6.315	MON	589	7,067	07/02/2007	05/15/2035
36241K-GU-6	GNMA Pool 782011			2	1	165,422	109.9570	192,639	175,194	165,763	0	(22)	0	0	5.000	6.920	MON	730	8,760	06/11/2007	12/15/2035
36241K-TS-7	GNMA Pool 782361			2	1	14,960	109.7390	15,988	14,569	14,950	0	(1)	0	0	5.500	4.306	MON	67	801	01/23/2009	07/15/2038
36241K-XW-3	GNMA Pool 782493			2	1	201,755	109.3900	217,087	198,453	201,673	0	(11)	0	0	5.000	4.258	MON	827	9,923	07/01/2009	12/15/2038
36241K-Z4-3	GNMA Pool 782563			2	1	111,539	109.0980	118,070	108,224	111,468	0	(8)	0	0	5.000	3.710	MON	451	5,411	01/04/2010	02/15/2039
36241L-4U-7	GNMA Pool 783535			2	1	425,614	109.9900	435,030	395,517	425,463	0	(150)	0	0	4.000	2.032	MON	1,318	11,866	03/28/2012	02/15/2042
36241L-L3-8	GNMA Pool 783046			2	1	212,823	110.1780	219,722	199,424	212,616	0	(156)	0	0	4.000	2.735	MON	665	7,977	10/31/2011	08/15/2040
36241L-P4-2	GNMA Pool 783143			2	1	77,212	110.1780	84,885	77,043	77,216	0	0	0	0	4.000	3.948	MON	257	3,082	03/28/2011	10/15/2040
36241L-TT-3	GNMA Pool 783262			2	1	109,168	110.2900	112,954	102,415	109,056	0	(52)	0	0	4.500	2.355	MON	384	4,609	07/29/2011	03/15/2041
36290V-JX-3	GNMA Pool 618678			2	1	43,870	111.6340	48,745	43,665	43,860	0	0	0	0	6.000	5.810	MON	218	2,620	05/31/2007	10/15/2036
36291D-4G-5	GNMA Pool 625523			2	1	173,713	109.9420	189,532	172,393	173,675	0	15	0	0	4.500	4.258	MON	646	7,758	08/31/2009	07/15/2039
36292C-3R-3	GNMA Pool 645308			2	1	78,390	109.7390	86,716	79,020	78,401	0	1	0	0	5.500	5.877	MON	362	4,346	07/31/2008	06/15/2038
36292D-XW-7	GNMA Pool 646093			2	1	65,514	109.0980	66,726	61,162	65,425	0	(28)	0	0	5.000	2.845	MON	255	3,058	11/30/2010	01/15/2038
36292G-R2-3	GNMA Pool 648605			2	1	31,468	114.1890	35,131	30,766	31,360	0	(83)	0	0	6.500	6.337	MON	167	2,000	05/31/2007	11/15/2035
36295B-XP-3	GNMA Pool 665886			2	1	48,006	109.7390	53,615	48,857	48,027	0	(8)	0	0	5.500	6.602	MON	224	2,687	05/31/2007	03/15/2037
36295E-SA-6	GNMA Pool 668413			2	1	49,677	111.6340	55,198	49,446	49,668	0	2	0	0	6.000	5.623	MON	247	2,967	05/31/2007	04/15/2037
36295H-JT-8	GNMA Pool 670874			2	1	123,520	109.7710	128,150	116,743	123,329	0	(136)	0	0	4.000	3.418	MON	389	4,670	08/31/2011	08/15/2041
36295K-4D-2	GNMA Pool 673220			2	1	64,748	111.6340	70,657	63,294	64,707	0	(5)	0	0	6.000	4.962	MON	316	3,798	11/26/2008	10/15/2038
36295P-5U-2	GNMA Pool 676859			2	1	59,588	109.0980	62,641	57,417	59,532	0	(8)	0	0	5.000	2.806	MON	239	2,871	04/01/2009	05/15/2038
36295P-QP-0	GNMA Pool 676462			2	1	97,079	111.6340	105,457	94,466	97,007	0	(9)	0	0	6.000	4.591	MON	472	5,668	04/30/2008	11/15/2037
36295Q-N7-1	GNMA Pool 677314			2	1	49,877	112.5790	56,266	49,979	49,877	0	0	0	0	5.500	5.560	MON	229	2,749	08/29/2008	09/15/2038
36296A-JR-6	GNMA Pool 685272			2	1	137,200	109.0980	139,138	127,535	136,985	0	(51)	0	0	5.000	2.523	MON	531	6,377	07/30/2010	04/15/2038
36296D-GP-7	GNMA Pool 687906			2	1	296,781	109.7390	317,161	289,014	296,556	0	(29)	0	0	5.500	4.657	MON	1,325	15,896	01/23/2009	09/15/2038
36296F-GT-4	GNMA Pool 689710			2	1	55,414	113.8770	61,511	54,015	55,374	0	28	0	0	6.500	5.629	MON	293	3,511	11/26/2008	07/15/2038
36296M-VR-6	GNMA Pool 695524			2	1	56,526	113.4940	63,428	55,886	56,501	0	(8)	0	0	6.500	5.361	MON	303	3,633	10/31/2008	09/15/2038
36296Q-LQ-0	GNMA Pool 697935			2	1	106,610	109.9420	110,542	100,546	106,470	0	(49)	0	0	4.500	0.430	MON	377	4,524	08/31/2010	03/15/2039
36296U-3V-0	GNMA Pool 702012			2	1	95,449	109.4730	102,082	93,249	95,388	0	(10)	0	0	5.000	4.154	MON	389	4,662	02/24/2009	03/15/2039
36296U-Z2-9	GNMA Pool 701961			2	1	67,949	110.0620	70,512	64,065	67,867	0	(12)	0	0	4.500	2.274	MON	240	2,883	10/29/2010	06/15/2039
36296U-Z3-7	GNMA Pool 701962			2	1	206,983	109.9420	226,095	205,649	206,938	0	14	0	0	4.500	4.296	MON	771	9,254	05/29/2009	06/15/2039
36296X-GS-7	GNMA Pool 704109			2	1	108,501	111.6340	117,099	104,896	108,402	0	(17)	0	0	6.000	4.881	MON	524	6,294	02/24/2009	12/15/2038
36296X-YS-7	GNMA Pool 704621			2	1	65,870	109.9420	68,837	62,612	65,806	0	(9)	0	0	4.500	2.816	MON	235	2,818	10/01/2010	07/15/2039
36297D-NG-8	GNMA Pool 708791			2	1	79,048	109.4730	82,983	75,803	78,979	0	1	0	0	5.000	3.030	MON	316	3,790	04/30/2010	05/15/2039
36297G-BH-2	GNMA Pool 711140			2	1	189,192	110.3790	205,489	186,166	189,118	0	5	0	0	4.500	3.954	MON	698	8,377	02/26/2010	02/15/2040
36297H-RQ-3	GNMA Pool 712495			2	1	178,219	109.9420	194,607	177,009	178,185	0	(5)	0	0	4.500	4.221	MON	664	7,965	07/31/2009	06/15/2039
36297K-KZ-3	GNMA Pool 714112			2	1	107,447	109.4730	113,238	103,439	107,353	0	7	0	0	5.000	3.658	MON	431	5,172	10/30/2009	08/15/2039
36297K-ZU-8	GNMA Pool 714555			2	1	129,282	109.9420	130,680	118,863	129,124	0	(93)	0	0	4.500	0.913	MON	446	5,349	10/31/2011	06/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						23,930,588	XXX	24,678,363	22,495,358	23,912,294	0	(11,990)	0	0	XXX	XXX	XXX	79,569	541,822	XXX	XXX
0599999. Total - U.S. Government Bonds						25,988,993	XXX	27,009,546	24,545,358	25,968,496	0	(13,008)	0	0	XXX	XXX	XXX	87,088	607,072	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
20772G-C7-1	Connecticut St Ref				1FE	4,364,480	109.9220	4,396,880	4,000,000	4,120,941	0	(51,834)	0	0	5.000	3.562	MS	58,889	200,000	12/14/2007	03/15/2015
341426-QJ-6	Florida St Brd Ed Pub Ed-Ser J			1	1FE	1,023,860	102.9450	1,029,450	1,000,000	1,005,700	0	(3,811)	0	0	5.000	4.677	JD	4,167	50,000	03/18/2005	06/01/2031
34153P-H3-5	Florida St Brd ED			1	1FE	3,327,150	119.8750	3,596,250	3,000,000	3,295,705	0	(29,576)	0	0	5.000	3.630	JD	12,500	147,083	11/18/2011	06/01/2028
373384-WD-4	Georgia St				1FE	4,911,720	127.6100	5,104,400	4,000,000	4,787,011	0	(89,780)	0	0	5.000	2.270	JD	16,667	200,000	08/04/2011	12/01/2020
574193-BL-1	Maryland St				1FE	4,524,652	125.0380	4,676,421	3,740,000	4,396,008	0	(91,889)	0	0	5.000	2.130	FA	77,917	184,922	08/02/2011	08/01/2019
57582N-UM-5	Massachusetts St Ref - Ser A				1FE	2,697,900	107.2910	2,574,984	2,400,000	2,452,320	0	(31,578)	0	0	5.000	3.571	FA	50,000	120,000	02/26/2004	08/01/2014
57582N-UT-0	Massachusetts St Ref-Ser A				1FE	1,809,864	127.0840	2,001,573	1,575,000	1,710,187	0	(15,033)	0	0	5.250	3.930	FA	34,453	82,688	06/29/2005	08/01/2020
604129-LE-4	Minnesota St			1	1FE	2,713,568	123.5830	2,780,618	2,250,000	2,644,248	0	(52,121)	0	0	5.000	2.250	JD	9,375	112,500	08/24/2011	12/01/2021
641461-EG-9	Nevada St Cap Impt & Cultural Affairs-B			1	1FE	5,153,603	114.0510	5,674,037	4,975,000	5,075,905	0	(17,942)	0	0	5.000	4.535	JD	20,729	248,750	04/09/2008	12/01/2026
882721-R6-2	Texas State Transn Commn-Mobility FD			1	1FE	3,280,860	116.9240	3,507,720	3,000,000	3,159,502	0	(26,914)	0	0	5.000	3.871	AO	37,500	150,000	01/24/2008	04/01/2023
917542-MG-4	Utah St Ref - Ser A				1FE	2,632,235	107.0290	2,461,667	2,300,000	2,355,545	0	(35,528)	0	0	5.000	3.336	JJ	57,500	115,000	02/25/2004	07/01/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93974B-QY-1	Washington St Var Purp-Ser 2007A			1	1FE	5,158,250	113.9880	5,699,400	5,000,000	5,070,422	0	(18,162)	0	0	5.000	4.560	JJ	125,000	250,000	08/24/2007	07/01/2020
97705L-Q4-2	Wisconsin St			1	1FE	3,281,750	122.4910	3,380,752	2,760,000	3,230,659	0	(49,853)	0	0	5.000	2.701	MN	23,000	118,450	12/08/2011	05/01/2024
97705L-XV-4	Wisconsin St				1FE	2,887,200	110.3030	2,757,575	2,500,000	2,679,609	0	(74,673)	0	0	5.000	1.840	MN	20,833	125,000	02/11/2010	05/01/2015
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						47,767,092	XXX	49,641,727	42,500,000	45,983,762	0	(588,694)	0	0	XXX	XXX	XXX	548,530	2,104,393	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						47,767,092	XXX	49,641,727	42,500,000	45,983,762	0	(588,694)	0	0	XXX	XXX	XXX	548,530	2,104,393	XXX	XXX
033161-VU-1	Anchorage Alaska			1	1FE	2,289,720	117.3360	2,346,720	2,000,000	2,191,613	0	(38,707)	0	0	5.000	2.760	FA	41,667	100,000	05/25/2010	08/01/2018
100853-MW-7	Boston Mass Serial A				1FE	1,911,894	127.6900	1,979,195	1,550,000	1,865,399	0	(34,378)	0	0	5.000	2.280	AO	19,375	77,500	08/17/2011	04/01/2021
144783-QM-7	Carroll Cnty GA Sch				1FE	2,066,530	126.4070	2,256,365	1,785,000	2,035,231	0	(20,133)	0	0	5.000	3.371	AO	22,313	89,250	05/13/2011	04/01/2023
160069-TD-2	Charleston County SC			1	1FE	1,779,450	124.1470	1,862,205	1,500,000	1,746,336	0	(24,168)	0	0	5.000	2.881	MN	12,500	75,000	08/11/2011	11/01/2025
180847-YQ-2	Clark Cnty NV Ref-Pub Safety-Ser A			1	1FE	1,557,752	106.2130	1,486,982	1,400,000	1,425,673	0	(17,352)	0	0	5.000	3.659	JD	5,833	70,000	03/24/2004	06/01/2016
303820-4Q-4	Fairfax Cnty VA			1	1FE	1,427,151	105.9050	1,456,194	1,375,000	1,390,857	0	(12,139)	0	0	5.000	4.044	AO	17,188	68,750	11/17/2009	04/01/2016
346766-QL-5	Fort Bend Cnty TX			1	1FE	4,701,600	121.0020	4,840,080	4,000,000	4,671,795	0	(29,805)	0	0	5.000	2.900	MS	93,889	0	06/06/2012	03/01/2028
358802-F2-7	Frisco Tex Indpt Sch Dist Ref-Sch Bldg-Ser C				1FE	598,687	107.4980	580,489	540,000	551,898	0	(7,003)	0	0	5.000	3.589	FA	10,200	27,000	06/07/2005	08/15/2014
358802-F3-5	Frisco Tex Indpt Sch Dist Ref-Sch Bldg-Ser C				1FE	983,624	111.5690	987,386	885,000	914,184	0	(10,420)	0	0	5.000	3.669	FA	16,717	44,250	06/07/2005	08/15/2015
425506-3Z-3	Hennepin County Minn				1FE	3,935,425	107.1720	3,826,040	3,570,000	3,751,963	0	(91,222)	0	0	4.000	1.350	JD	6,347	142,800	12/13/2010	12/15/2014
438670-UJ-8	Honolulu Hawaii City & Cnty				1FE	3,556,925	111.7720	3,481,698	3,115,000	3,370,808	0	(92,787)	0	0	5.000	1.830	MS	51,917	155,750	12/17/2010	09/01/2015
442331-NB-6	Houston Tex Ref-Pub Impt-Ser A				1FE	4,353,323	105.3890	4,294,602	4,075,000	4,132,007	0	(46,971)	0	0	5.000	3.762	MS	67,917	203,750	11/09/2007	03/01/2014
49474E-S5-3	King Cnty Wash			1	1FE	3,036,660	117.0680	3,512,040	3,000,000	3,024,430	0	(3,432)	0	0	5.000	4.842	JJ	75,000	150,000	03/18/2009	01/01/2026
495033-BS-0	King County Wash Sch Dist 401			1	1FE	4,571,160	122.4200	4,896,800	4,000,000	4,417,272	0	(52,890)	0	0	5.000	3.301	JD	16,667	200,000	12/10/2009	12/01/2020
515300-NF-4	Lane County Oregon School Dist No 4 J Eugene				1FE	1,913,930	114.8790	1,975,919	1,720,000	1,813,489	0	(24,779)	0	0	5.000	3.342	JJ	43,000	86,000	09/05/2008	07/01/2016
64966C-E5-6	New York N Y Ser G				1FE	1,519,965	102.7140	1,427,725	1,390,000	1,399,437	0	(15,720)	0	0	5.000	3.811	FA	28,958	69,500	02/12/2004	08/01/2013
64966C-V8-1	New York N Y NYC Ser I				1FE	1,223,871	102.7140	1,129,854	1,100,000	1,108,985	0	(14,993)	0	0	5.000	3.571	FA	22,917	55,000	03/18/2004	08/01/2013
718814-WL-6	Phoenix Ariz Ser B			1	1FE	5,445,800	109.2320	5,461,600	5,000,000	5,209,990	0	(80,062)	0	0	4.500	2.750	JJ	112,500	225,000	12/16/2009	07/01/2017
735371-LX-2	Port Seattle Wash			1	1FE	1,313,988	123.7250	1,546,563	1,250,000	1,304,546	0	(5,135)	0	0	5.500	4.862	JD	5,729	68,750	02/10/2011	12/01/2023
763261-MS-0	Richardson Tex Indpt Sch Dist			1	1FE	1,542,045	107.7840	1,616,760	1,500,000	1,513,206	0	(5,801)	0	0	5.000	4.634	FA	28,333	75,000	05/04/2005	02/15/2026
830218-FL-2	Skagit Cnty WA Public Hosp Dis			1	1FE	1,133,490	115.1890	1,151,890	1,000,000	1,127,426	0	(6,064)	0	0	5.000	3.470	JD	4,167	24,167	05/22/2012	12/01/2028
929828-P9-6	Waco Tex CTFS Oblig			1	1FE	2,705,400	104.6030	2,620,305	2,505,000	2,531,036	0	(23,074)	0	0	5.000	4.009	FA	52,188	125,250	01/23/2004	02/01/2018
969073-HM-0	Will Cnty Ill Sch Dist No 210				1FE	3,701,740	108.6300	3,802,050	3,500,000	3,559,916	0	(28,183)	0	0	5.000	4.139	JJ	87,500	175,000	01/12/2007	01/01/2015
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						57,270,130	XXX	58,539,462	51,760,000	55,057,497	0	(685,218)	0	0	XXX	XXX	XXX	842,822	2,307,717	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						57,270,130	XXX	58,539,462	51,760,000	55,057,497	0	(685,218)	0	0	XXX	XXX	XXX	842,822	2,307,717	XXX	XXX
01179P-Y2-7	Alaska Mun BD BK Rev				1FE	2,400,940	123.8110	2,476,220	2,000,000	2,348,324	0	(40,768)	0	0	5.000	2.490	MS	33,333	96,111	08/25/2011	09/01/2020
040688-HP-1	AZ Wtr Infrastructure Fin Auth Rev Wtr Quality Ser A			1	1FE	1,035,340	119.2050	1,192,050	1,000,000	1,022,534	0	(3,359)	0	0	5.000	4.550	AO	12,500	50,000	11/20/2008	10/01/2021
117569-GM-9	Bryan TX Elec Sys Revenue			1	1FE	1,092,560	115.7990	1,157,990	1,000,000	1,087,349	0	(5,211)	0	0	5.000	3.891	JJ	25,000	9,306	04/05/2012	07/01/2030
130795-E2-9	California Statewide Cmntys				1FE	4,407,113	118.1370	5,079,891	4,300,000	4,373,415	0	(9,901)	0	0	5.000	4.682	AO	53,750	215,000	05/22/2009	04/01/2019
136542-KD-8	Canadian River TX Muni Wtr Ath			1	1FE	3,037,367	117.9290	3,036,672	2,575,000	2,996,367	0	(41,000)	0	0	5.000	2.739	FA	48,639	83,330	02/02/2012	02/15/2026
14329N-BM-5	Carmel Ind Redev Auth Lease Cap Apprec-Performing Arts Ctr	.g			1FE	1,028,711	98.4160	1,550,052	1,575,000	1,428,834	0	65,261	0	0	0.000	4.730	N/A	0	0	12/07/2005	02/01/2015
167593-HE-5	Chicago Ill OHare Intl Arpt			1	1FE	4,894,076	111.9050	4,923,820	4,400,000	4,880,201	0	(13,875)	0	0	5.000	3.571	JJ	66,611	0	08/09/2012	01/01/2027
196632-MA-8	Colorado Springs CO Utils			1	1FE	2,043,380	121.4340	2,428,680	2,000,000	2,036,337	0	(3,733)	0	0	5.000	4.721	MN	12,778	100,000	01/25/2011	11/15/2027
213248-AU-1	Cook Cnty IL Sales Tax				1FE	1,167,300	117.5370	1,175,370	1,000,000	1,162,301	0	(4,999)	0	0	5.000	3.079	MN	17,778	0	08/08/2012	11/15/2031
223777-CF-8	Cowlitz Cnty Wash Pub Util				1FE	2,576,849	113.0630	2,594,796	2,295,000	2,461,429	0	(42,432)	0	0	5.000	2.900	MS	38,250	114,750	02/24/2010	09/01/2016
246428-WV-4	Delaware Transn Auth Transn Sys Rev				1FE	2,140,321	121.2370	2,242,885	1,850,000	2,029,485	0	(29,524)	0	0	5.000	3.069	JJ	46,250	92,500	01/22/2009	07/01/2018
246428-WZ-5	Delaware Transn Auth Transn Sys Rev			1	1FE	3,076,710	120.7750	3,623,250	3,000,000	3,051,599	0	(6,647)	0	0	5.000	4.690	JJ	75,000	150,000	11/21/2008	07/01/2022
249182-AU-0	Denver Colo City & Cnty Arpt				1FE	1,118,090	118.2100	1,182,100	1,000,000	1,078,290	0	(14,606)	0	0	5.000	3.249	MN	6,389	50,000	03/03/2010	11/15/2017
249182-FQ-4	Denver Colo City & Cnty Arpt			1	1FE	1,350,475	115.6920	1,359,381	1,175,000	1,347,394	0	(3,081)	0	0	5.000	3.251	MN	7,507	4,569	10/11/2012	11/15/2026
25477G-EC-5	District Columbia Income Tax			1	1FE	5,523,310	118.6180	5,930,900	5,000,000	5,455,935	0	(52,921)	0	0	5.000	3.586	JD	20,833	250,000	12/07/2011	12/01/2027
29270C-KP-9	Energy Northwest Wash Elec Rev Ref-Proj 3-Ser A				1FE	2,770,600	106.9350	2,673,375	2,500,000	2,551,047	0	(32,549)	0	0	5.000	3.590	JJ	62,500	125,000	06/03/2005	07/01/2014
302716-AN-5	FYI Properties Wash Lease Rev			1	1FE	4,643,193	115.4600	5,224,565	4,525,000	4,609,629	0	(10,977)	0	0	5.250	4.907	JD	19,797	237,563	08/05/2009	06/01/2024
34160W-HZ-0	Florida St Dept Env Protn Pres Florida Forever - Ser C			1	1FE	1,197,541	103.3300	1,188,295	1,150,000	1,154,430	0	(8,588)	0	0	5.000	4.390	JJ	28,750	57,500	05/03/2005	07/01/2020
343136-ZZ-3	Florida St TPK Auth Rev Ser A			1	1FE	1,979,000	114.9560	2,299,120	2,000,000	1,984,604	0	1,414	0	0	5.000	5.113	JJ	50,000	100,000	10/23/2008	07/01/2021
355217-AF-7	Franklin Wis Solid Disp Rev Series A			1	2FE	800,000	110.8300	886,640	800,000	800,000	0	0	0	0	4.950	4.950	MN	6,600	39,600	05/11/2006	11/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
373541-HA-2	Georgia Mun Elec Auth Pwr Rev Gen - Ser B - FSA - CR			2	1FE	597,630	111.5800	557,900	500,000	530,354	0	(9,306)	0	0	6.375	4.200	JJ	15,938	31,875	08/05/2004	01/01/2016
37358M-CM-1	Georgia St Rd & Twy Auth Rev			1	1FE	5,522,700	121.5620	6,078,100	5,000,000	5,350,159	0	(47,422)	0	0	5.000	3.761	JD	20,833	250,000	02/19/2009	06/01/2020
396080-JL-8	Greenville SC Hosp Sys Brd Hos			1	1FE	4,368,640	113.3840	4,535,360	4,000,000	4,350,924	0	(17,716)	0	0	5.000	3.871	MN	33,333	80,000	05/23/2012	05/01/2030
442042-DE-4	Houston Cnty GA Hosp Auth Rev Antic Ctfs - Houston Hlthcare			1	1FE	2,002,328	108.3430	2,134,357	1,970,000	1,987,159	0	(3,125)	0	0	5.250	5.041	AO	25,856	103,425	08/09/2007	10/01/2025
442348-Z7-6	Houston TEX Arpt Sys Rev Ref-Sub Lien-Ser B			1	1FE	5,202,594	113.7520	5,642,099	4,960,000	5,084,025	0	(24,427)	0	0	5.000	4.382	JJ	124,000	248,000	07/27/2007	07/01/2019
45200F-GJ-2	Illinois St Fin Auth Rev Childrens Mem Hosp-Ser B			1	1FE	3,896,097	115.5360	4,309,493	3,730,000	3,831,056	0	(15,249)	0	0	5.500	4.942	FA	77,501	205,150	04/30/2008	08/15/2020
45200F-V5-5	Illinois St Fin Auth Rev				1FE	1,688,003	116.1190	1,776,621	1,530,000	1,633,787	0	(20,407)	0	0	5.000	3.401	FA	28,900	76,500	03/10/2010	08/15/2017
452024-DE-9	Illinois Mun Elec Agy Pwr Supp Ser A			1	1FE	3,110,700	114.7660	3,442,980	3,000,000	3,056,962	0	(12,371)	0	0	5.250	4.759	FA	65,625	157,500	08/24/2007	02/01/2021
45479R-BB-2	Indiana Health & Edl Fac Fing Ref-Clarian Hlth Oblig Group-B			1	1FE	1,013,230	110.3700	1,103,700	1,000,000	1,005,446	0	(1,581)	0	0	5.000	4.824	FA	18,889	50,000	08/25/2006	02/15/2020
45506D-CY-9	Indiana St Fin			1	1FE	3,324,600	110.3510	3,310,530	3,000,000	3,320,265	0	(4,335)	0	0	5.000	3.621	MS	21,667	0	11/02/2012	03/01/2030
455141-PV-7	Indiana Trans Fin Auth Hwy Ref - Ser C				1FE	1,355,345	113.9060	1,412,434	1,240,000	1,284,582	0	(14,092)	0	0	5.500	4.450	JD	5,683	68,200	07/07/2004	12/01/2015
455141-PZ-8	Indiana Trans Fin Auth Hwy Ref - Ser C				1FE	798,672	128.4880	912,265	710,000	760,707	0	(5,245)	0	0	5.500	4.421	JD	3,254	39,050	07/07/2004	12/01/2020
455167-T3-0	Indiana Univ Revs				1FE	4,148,326	117.7900	4,287,556	3,640,000	3,899,914	0	(53,891)	0	0	5.000	3.251	JD	15,167	182,000	01/25/2008	06/01/2017
48542A-CE-9	Kansas St Dev Fin Auth Hosp				1FE	3,561,504	117.1410	4,041,365	3,450,000	3,519,908	0	(12,559)	0	0	5.000	4.532	MN	22,042	172,500	06/11/2009	11/15/2017
48542A-DK-4	Kansas St Dev Fin Auth Hosp			1	1FE	1,134,880	114.9090	1,149,090	1,000,000	1,130,813	0	(4,067)	0	0	5.000	3.361	MN	6,389	10,556	08/01/2012	11/15/2032
49118N-CJ-2	Kentucky Asset / Liability Prof Nts-Fed Hwy TR-First SER				1FE	2,658,525	107.4700	2,686,750	2,500,000	2,541,895	0	(23,873)	0	0	5.000	3.951	MS	41,667	125,000	08/30/2007	09/01/2014
495289-KT-6	King Cnty Wash Swr Rev Ref A			1	1FE	936,178	104.1490	1,109,187	1,065,000	959,307	0	6,020	0	0	4.500	5.650	JJ	23,963	47,925	10/23/2008	01/01/2025
54240T-CS-0	Long Beach, CA Bond Fin Auth			1	1FE	3,013,119	116.5120	3,145,824	2,700,000	2,992,292	0	(20,827)	0	0	5.000	3.561	MN	22,500	78,000	03/15/2012	11/01/2026
545149-CA-2	Los Angeles Cnty CA Santn Dist Cap Proj-Ser A			1	1FE	2,109,580	103.3680	2,067,360	2,000,000	2,010,206	0	(13,135)	0	0	5.000	4.300	AO	25,000	100,000	01/27/2004	10/01/2021
560427-UD-6	Maine St Hlth Hgr Eductnl			1	1FE	2,173,920	113.8550	2,277,100	2,000,000	2,170,589	0	(3,331)	0	0	5.000	4.298	JJ	50,833	0	06/15/2012	07/01/2030
560459-5V-7	Maine Mun Bd Bk				1FE	3,688,230	128.0660	3,841,980	3,000,000	3,597,241	0	(41,511)	0	0	5.000	2.990	MN	25,000	150,000	09/16/2010	11/01/2024
575579-EX-1	Massachusetts Bay Transn Auth Ref - SR - Ser B				1FE	2,032,818	107.3240	1,878,170	1,750,000	1,797,445	0	(30,330)	0	0	5.250	3.381	JJ	45,938	91,875	03/01/2004	07/01/2014
575579-HC-4	Massachusetts Bay Transn Auth Mass Sales Tax Rev				1FE	3,972,920	127.5010	5,100,040	4,000,000	3,977,944	0	1,239	0	0	5.000	5.060	JJ	100,000	200,000	11/04/2008	07/01/2025
575832-VG-2	Massachusetts St College Bldg			1	1FE	2,347,040	115.9950	2,319,900	2,000,000	2,343,468	0	(3,572)	0	0	5.000	3.863	MN	16,667	82,500	07/25/2012	05/01/2036
57583U-QP-6	Massachusetts St Dev Fin Agy			1	2FE	544,790	111.3760	556,880	500,000	542,322	0	(2,468)	0	0	5.000	3.851	AO	6,250	8,889	05/10/2012	10/01/2031
57586C-BG-9	Massachusetts St Hlth & Edl Mass Inst of Tech - Ser M				1FE	1,281,841	126.6130	1,392,743	1,100,000	1,190,391	0	(12,041)	0	0	5.250	3.811	JJ	28,875	57,750	02/26/2004	07/01/2019
57586E-TC-5	Massachusetts St Health & Edl				1FE	1,120,180	103.3290	1,033,290	1,000,000	1,026,141	0	(34,429)	0	0	5.000	1.480	AO	12,500	50,000	03/19/2010	10/01/2013
576000-AW-3	Massachusetts St Sch Bldg Auth Ser A			1	1FE	3,840,410	111.4270	3,899,945	3,500,000	3,602,079	0	(36,350)	0	0	5.000	3.820	FA	66,111	175,000	07/15/2005	08/15/2016
576000-BJ-1	Massachusetts St Sch Bldg Auth			1	1FE	401,175	111.6320	418,620	375,000	382,933	0	(2,809)	0	0	5.000	4.140	FA	7,083	18,750	07/15/2005	08/15/2025
576000-BK-8	Massachusetts St Sch Bldg Auth Ser A			1	1FE	2,136,220	111.6320	2,232,640	2,000,000	2,041,310	0	(14,621)	0	0	5.000	4.160	FA	37,778	100,000	07/15/2005	08/15/2026
576004-FB-6	Massachusetts St Spl Oblig Rev Ref NTS-Fed Hwy Grant Antic-A				1FE	1,261,378	108.8560	1,219,187	1,120,000	1,149,569	0	(14,347)	0	0	5.000	3.590	JD	2,489	56,000	01/12/2004	12/15/2014
57604P-A6-1	Massachusetts St Wtr Pollutn Ref-Pool PG				1FE	2,213,260	130.2520	2,605,040	2,000,000	2,150,016	0	(14,248)	0	0	5.250	4.200	FA	43,750	105,000	03/07/2008	08/01/2021
592247-FN-5	Met Pier & Exposition Auth IL				1FE	1,781,540	90.0350	1,800,700	2,000,000	1,816,495	0	34,955	0	0	0.000	2.267	MAT	0	0	01/12/2012	06/15/2017
59259N-S5-3	Metro Transn Auth NY Dedicated			1	1FE	3,586,500	118.7630	3,562,890	3,000,000	3,577,107	0	(9,393)	0	0	5.000	2.760	MN	19,167	8,333	10/17/2012	11/15/2031
592646-V2-6	Metropolitan Washington D C Ar				1FE	3,033,443	116.1860	3,195,115	2,750,000	2,945,016	0	(37,265)	0	0	5.000	3.371	AO	34,375	137,500	07/21/2010	10/01/2017
603798-AF-6	Minneapolis St Paul Minn Hsg Mtg Bkd-City Living-A-5			1	1FE	522,555	105.9930	518,267	488,963	502,757	0	(3,553)	0	0	5.450	4.620	MON	2,221	26,648	08/24/2006	04/01/2027
63968A-HC-2	Nebraska Pub Pwr Dist Rev Gen-Ser C			1	1FE	3,132,840	110.9770	3,329,310	3,000,000	3,053,443	0	(16,332)	0	0	5.000	4.360	JJ	75,000	150,000	08/24/2007	01/01/2018
64579F-HX-4	NJ Health Care Facs Rev			1	1FE	2,102,996	108.6440	2,248,931	2,070,000	2,084,517	0	(3,726)	0	0	5.000	4.793	JJ	51,750	103,500	10/19/2006	07/01/2019
64579F-JC-8	NJ Health Care Facs Rev			1	1FE	2,665,264	105.7290	2,801,819	2,650,000	2,656,740	0	(1,724)	0	0	5.000	4.925	JJ	66,250	132,500	10/19/2006	07/01/2024
64579F-Z4-8	NJ Health Care Facs Rev			1	1FE	2,188,080	111.3500	2,227,000	2,000,000	2,181,423	0	(6,657)	0	0	5.000	3.851	JJ	41,944	0	07/20/2012	07/01/2031
64605L-HZ-4	NJ St Ed Facs Auth Rev Rowan Univ - Ser I			1	1FE	1,348,639	102.3680	1,254,008	1,225,000	1,237,640	0	(24,717)	0	0	5.125	3.070	JJ	31,391	62,781	02/13/2008	07/01/2030
64711R-AY-2	New Mexico Fin Auth Trans Rev				1FE	3,494,490	111.7480	3,352,440	3,000,000	3,227,983	0	(89,613)	0	0	5.250	2.060	JD	7,000	157,500	12/15/2009	06/15/2015
64971K-K9-6	New York City Transitional Fin Ref-Future Tax-D-2-FGIC-TCRS				1FE	1,669,005	104.0170	1,560,255	1,500,000	1,519,040	0	(22,171)	0	0	5.000	3.440	MN	12,500	75,000	06/10/2005	11/01/2013
64971Q-BG-7	New York NY City Transitional			1	1FE	2,248,840	119.8850	2,397,700	2,000,000	2,217,038	0	(22,915)	0	0	5.000	3.450	FA	41,667	100,000	08/03/2011	02/01/2026
64972F-K3-9	New York NY City Mun Fin Auth			1	1FE	1,562,880	119.3520	1,790,280	1,500,000	1,550,945	0	(6,691)	0	0	5.000	4.390	JD	3,333	75,000	02/25/2011	06/15/2027
649838-JY-6	New York St Dorm Auth Rev				1FE	2,301,140	128.3570	2,567,140	2,000,000	2,253,330	0	(19,065)	0	0	5.500	4.010	JJ	55,000	110,000	05/25/2010	07/01/2023
64983M-GF-9	New York St Dorm Auth Revs St				1FE	2,589,083	108.9750	2,582,708	2,370,000	2,455,348	0	(38,262)	0	0	5.000	3.230	FA	44,767	118,500	05/05/2009	02/15/2015
649876-V7-1	New York St Loc Govt Asst Corp				1FE	2,885,550	120.6790	3,016,975	2,500,000	2,792,601	0	(51,381)	0	0	5.000	2.600	AO	31,250	125,000	02/24/2011	04/01/2018
650013-T3-9	NY State Twy Auth Hwy & Brdg				1FE	4,306,225	127.1430	4,450,005	3,500,000	4,189,651	0	(85,718)	0	0	5.500	2.510	AO	48,125	192,500	08/16/2011	04/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
658203-H2-3	North Carolina Mun Pwr Agy 1				1FE	2,268,840	109.3570	2,187,140	2,000,000	2,110,655	0	(53,379)	0	0	5.250	2.400	JJ	52,500	105,000	12/15/2009	01/01/2015
658203-H7-2	North Carolina Mun Pwr Agy 1			1	1FE	1,052,360	116.7390	1,167,390	1,000,000	1,030,029	0	(5,234)	0	0	5.250	4.571	JJ	26,250	52,500	05/08/2008	01/01/2020
65825P-CX-6	North Carolina Cap Impt Ltdobl			1	1FE	3,269,880	122.1230	3,663,690	3,000,000	3,222,724	0	(25,854)	0	0	5.000	3.829	MN	25,000	150,000	02/15/2011	05/01/2022
658289-XM-0	North Carolina St Univ NC Ral Gen - Ser A				1FE	2,297,232	103.5330	2,158,663	2,085,000	2,107,457	0	(29,083)	0	0	5.000	3.530	AO	26,063	104,250	09/22/2005	10/01/2013
67766W-MF-6	Ohio St Wtr Dev Auth			1	1FE	1,095,450	106.6410	1,135,727	1,065,000	1,075,265	0	(6,887)	0	0	5.000	4.291	JD	4,438	53,250	12/09/2009	12/01/2021
67766W-RR-5	Ohio St Wtr Dev Auth			1	1FE	61,378	106.6410	63,985	60,000	60,579	0	(388)	0	0	5.000	4.291	JD	250	3,000	11/22/2010	12/01/2021
696543-DL-8	Palm Beach Cnty Fla Pub Impt Ref			1	1FE	1,102,250	107.4070	1,074,070	1,000,000	1,018,110	0	(10,897)	0	0	5.000	3.810	FA	20,833	50,000	01/14/2004	08/01/2017
70917R-W6-8	Pennsylvania ST. Higher Edl				1FE	2,679,974	119.8150	2,845,606	2,375,000	2,637,651	0	(31,194)	0	0	5.000	3.290	MN	19,792	118,750	08/16/2011	05/01/2020
70917R-ZS-7	Pennsylvania ST. Higher Edl				1FE	2,215,880	105.7520	2,115,040	2,000,000	2,070,378	0	(55,005)	0	0	5.000	2.131	AO	25,000	100,000	04/15/2010	04/01/2014
71883M-GZ-1	Phoenix Arizona Civic Impt Cor			1	1FE	2,132,660	116.0000	2,320,000	2,000,000	2,105,780	0	(11,788)	0	0	5.000	4.171	JJ	50,000	100,000	08/11/2010	07/01/2025
71910E-AN-9	Phoenix-Mesa Gateway Arpt Auth			1	1FE	882,632	108.2500	920,125	850,000	881,621	0	(1,011)	0	0	5.000	4.687	JJ	21,250	14,403	02/15/2012	07/01/2032
73358T-B9-1	Port Auth NY & NJ Cons-One Hundred Forty Eighth			1	1FE	2,086,060	117.3100	2,346,200	2,000,000	2,044,654	0	(8,522)	0	0	5.000	4.460	FA	37,778	100,000	08/15/2007	08/15/2020
73358T-C2-5	Port Auth NY & NJ Cons-One Hundred Forty Eighth			1	1FE	6,217,466	117.3100	7,009,273	5,975,000	6,100,900	0	(24,007)	0	0	5.000	4.490	FA	112,861	298,750	08/15/2007	08/15/2021
735240-YS-6	Port Portland OR Arpt Rev				1FE	1,111,680	113.5400	1,135,400	1,000,000	1,071,088	0	(19,050)	0	0	5.000	2.851	JJ	25,000	50,000	10/21/2010	07/01/2016
735389-EU-8	Port Seattle Wash Rev Ref-Intermediate Lien-Ser A				1FE	1,059,440	109.3130	1,093,130	1,000,000	1,017,016	0	(7,359)	0	0	5.000	4.170	MS	16,667	50,000	07/19/2006	03/01/2015
751073-HV-2	Raleigh Durham N C Arpt Auth			1	1FE	1,277,774	118.6770	1,358,852	1,145,000	1,249,724	0	(12,290)	0	0	5.000	3.571	MN	9,542	57,250	08/06/2010	11/01/2023
751073-HW-0	Raleigh Durham N C Arpt Auth			1	1FE	3,117,162	118.0960	3,324,402	2,815,000	3,053,561	0	(27,879)	0	0	5.000	3.671	MN	23,458	140,750	08/06/2010	11/01/2024
762236-CD-7	Rhode Is St Economics Dev				1FE	7,662,690	112.6080	7,882,560	7,000,000	7,314,938	0	(63,564)	0	0	5.000	3.890	JD	15,556	350,000	12/20/2006	06/15/2017
783245-FX-6	Rutherford Cnty TN Cons Dist Ref			1	1FE	1,106,120	106.6330	1,066,330	1,000,000	1,031,151	0	(9,897)	0	0	5.000	3.861	FA	20,833	50,000	03/26/2004	02/01/2018
795666-GH-3	Salt Lake City Utah Wtr & Swr			1	1FE	520,750	104.7370	523,685	500,000	503,823	0	(3,379)	0	0	5.000	4.481	FA	10,417	25,000	01/14/2004	02/01/2019
79575D-WZ-9	Salt River Proj AZ Agric Impt			1	1FE	1,442,340	116.0670	1,741,005	1,500,000	1,453,618	0	3,024	0	0	5.000	5.376	JJ	37,500	75,000	12/17/2008	01/01/2024
796253-C7-5	San Antonio Tex Elec & Gas			1	1FE	3,246,693	115.5410	3,679,981	3,185,000	3,218,936	0	(7,375)	0	0	5.000	4.710	FA	66,354	159,250	11/14/2008	02/01/2021
79765A-3D-6	San Francisco California City			1	1FE	3,855,678	119.3060	4,456,079	3,735,000	3,821,600	0	(11,443)	0	0	5.250	4.821	MN	32,681	196,088	11/06/2009	05/01/2024
835588-AP-9	Sonoma Marin Area Rail Transpr			1	1FE	1,136,320	118.4740	1,184,740	1,000,000	1,128,368	0	(7,952)	0	0	5.000	3.361	MS	16,667	16,667	04/20/2012	03/01/2028
837147-ZS-9	South Carolina St Pub Svc Auth Ser A			1	1FE	1,887,020	104.7000	1,858,425	1,775,000	1,788,781	0	(13,220)	0	0	5.000	4.199	JJ	44,375	88,750	04/15/2004	01/01/2017
838810-BF-5	South Miami Fla Health Fac Aut Baptist Health So Fla Grp				1FE	2,065,206	107.2780	2,091,921	1,950,000	1,978,725	0	(16,808)	0	0	5.000	4.052	FA	36,833	97,500	04/27/2007	08/15/2014
875128-HN-3	Tampa Bay Wtr Fla Util Sys Rev				1FE	2,530,680	128.4840	2,569,680	2,000,000	2,472,688	0	(55,408)	0	0	5.500	2.170	AO	27,500	110,000	12/09/2011	10/01/2020
882135-U3-8	Texas A & M Univ Rev			1	1FE	1,695,480	121.1420	1,817,130	1,500,000	1,644,046	0	(18,303)	0	0	5.000	3.420	MN	9,583	75,000	02/02/2010	05/15/2022
88278P-KG-8	Texas St Univ Sys Fing Rev			1	1FE	1,678,604	119.5340	1,882,661	1,575,000	1,636,673	0	(10,333)	0	0	5.250	4.400	MS	24,347	82,688	07/31/2008	03/15/2020
88283L-EL-6	Texas St Trans Comm			1	1FE	2,465,845	115.8710	2,711,381	2,340,000	2,402,917	0	(13,227)	0	0	5.000	4.301	AO	29,250	117,000	09/26/2007	04/01/2021
88283L-EQ-5	Texas St Trans Comm			1	1FE	1,897,280	115.1070	2,302,140	2,000,000	1,915,155	0	4,755	0	0	5.000	5.480	AO	25,000	100,000	12/16/2008	04/01/2025
882854-PW-6	Texas Wtr Dev Brd Rev			1	1FE	2,192,190	114.6060	2,521,332	2,200,000	2,193,566	0	325	0	0	5.000	5.030	JJ	50,722	110,000	11/19/2008	07/15/2026
89602N-MM-3	Triborough Brdg & Tunl Auth NY			1	1FE	5,276,150	118.1120	5,905,600	5,000,000	5,161,563	0	(26,195)	0	0	5.000	4.319	MN	31,944	250,000	03/27/2008	11/15/2021
89602N-UD-4	Triborough Brdg & Tunl Auth NY			1	1FE	2,933,490	118.5510	3,556,530	3,000,000	2,941,628	0	2,325	0	0	5.000	5.181	MN	19,167	150,000	01/28/2009	11/15/2028
914233-LL-3	University Conn Ref - Ser A				1FE	1,382,670	104.8970	1,284,988	1,225,000	1,244,082	0	(17,742)	0	0	5.000	3.460	JJ	28,243	61,250	01/28/2004	01/15/2014
914233-LN-9	University Conn Ref - Ser A			1	1FE	1,488,727	104.8470	1,404,950	1,340,000	1,358,135	0	(16,828)	0	0	5.000	3.660	JJ	30,894	67,000	01/15/2004	01/15/2016
914460-GH-7	University Minnesota				1FE	1,711,530	122.7290	1,840,935	1,500,000	1,664,846	0	(25,140)	0	0	5.000	2.961	JD	6,250	75,000	02/02/2011	12/01/2018
915137-TP-8	University Tex Univ Revs Ref Fing Sys Ser A				1FE	3,663,587	107.9450	3,475,829	3,220,000	3,300,396	0	(47,284)	0	0	5.250	3.650	FA	63,863	169,050	01/28/2004	08/15/2014
927781-PE-8	Virginia College Bldg Auth VA			1	1FE	2,121,940	118.7020	2,374,040	2,000,000	2,081,654	0	(11,544)	0	0	5.000	4.232	FA	41,667	100,000	04/01/2009	02/01/2023
92817S-LU-0	Virginia St Pub Sch Auth			1	1FE	6,648,300	122.6100	7,356,600	6,000,000	6,445,220	0	(58,676)	0	0	5.000	3.719	FA	125,000	300,000	04/22/2009	08/01/2023
97710B-5B-4	Wisconsin St Health & Edl Facs			1	1FE	1,623,132	117.3710	1,643,194	1,400,000	1,618,492	0	(4,640)	0	0	5.000	3.130	AO	16,917	0	09/19/2012	10/01/2026
97710B-Y8-9	Wisconsin St Health & Edl Facs			1	1FE	2,946,348	112.8530	3,047,031	2,700,000	2,934,492	0	(11,856)	0	0	5.000	3.861	FA	51,000	23,250	06/07/2012	02/15/2025
977123-XH-6	Wisconsin St Transn Rev Ser A				1FE	1,086,110	110.9550	1,109,550	1,000,000	1,033,876	0	(12,733)	0	0	5.000	3.572	JJ	25,000	50,000	08/06/2008	07/01/2015
977123-XT-0	Wisconsin St Transn Rev Ser A			1	1FE	4,085,087	117.4460	4,691,968	3,995,000	4,047,627	0	(10,283)	0	0	5.000	4.672	JJ	99,875	199,750	01/30/2009	07/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						271,436,864	XXX	289,259,059	251,048,963	264,535,975	0	(1,961,378)	0	0	XXX	XXX	XXX	3,723,606	11,117,582	XXX	XXX
31283H-6C-4	FHLMC Gold Pool G01767			2	1	364,007	114.0960	407,674	357,308	363,591	0	(64)	0	0	6.500	5.929	MON	1,935	23,225	06/08/2007	12/01/2032
31283H-7E-9	FHLMC Gold Pool G01793			2	1	56,299	111.2000	61,246	55,077	56,238	0	(4)	0	0	6.000	5.137	MON	275	3,305	09/12/2005	03/01/2035
31283K-J8-2	FHLMC Gold Pool G11187			2	1	43,760	106.8610	45,297	42,389	43,003	0	(83)	0	0	5.500	4.367	MON	194	2,331	03/25/2003	09/01/2016
31283K-SF-6	FHLMC Gold Pool G11418			2	1	58,383	107.0270	59,679	55,760	56,982	0	(245)	0	0	6.500	5.193	MON	302	3,624	06/20/2003	07/01/2017
31283K-YE-2	FHLMC Gold Pool G11609			2	1	31,191	108.2250	32,169	29,724	30,471	0	(181)	0	0	6.000	4.497	MON	149	1,784	08/20/2004	08/01/2017
31287P-E8-2	FHLMC Gold Pool C63759			2	1	8,406	115.4200	9,263	8,025	8,378	0	(1)	0	0	6.500	4.873	MON	43	522	12/10/2003	02/01/2032
31287X-CT-1	FHLMC Gold Pool C70082			2	1	52,683	115.4200	58,049	50,294	52,089	0	(70)	0	0	6.500	6.095	MON	272	3,269	12/10/2003	08/01/2032
31287Y-LL-6	FHLMC Gold Pool C71231			2	1	1,709	115.4200	1,883	1,632	1,690	0	(15)	0	0	6.500	6.106	MON	9	106	12/10/2003	09/01/2032
31288F-4Z-4	FHLMC Gold Pool C77140			2	1	18,676	113.5180	20,267	17,853	18,469	0	(151)	0	0	6.500	6.115	MON	97	1,160	03/21/2003	03/01/2033
31288F-H9-8	FHLMC Gold Pool C76556			2	1	35,339	111.2000	38,170	34,325	35,274	0	175	0	0	6.000	4.818	MON	172	2,059	03/21/2003	02/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31288G-RY-0	FHLMC Gold Pool C77703			2	1	45,626	111.2000	49,635	44,636	45,402	0	(167)	0	0	6.000	5.836	MON	223	2,678	09/12/2005	03/01/2033
3128GD-KH-2	FHLMC Gold Pool E78396			2	1	30,142	101.1130	29,614	29,288	29,454	0	(88)	0	0	6.000	4.896	MON	146	1,757	06/19/2002	07/01/2014
3128H6-YS-7	FHLMC Gold Pool E98821			2	1	27,622	106.5880	29,259	27,450	27,532	0	(4)	0	0	4.500	4.307	MON	103	1,235	10/01/2003	09/01/2018
3128K0-E8-2	FHLMC Gold Pool A40159			2	1	311,860	108.5590	350,831	323,171	312,283	0	36	0	0	5.500	7.505	MON	1,481	17,774	06/08/2007	11/01/2035
3128K1-ET-4	FHLMC Gold Pool A41046			2	1	147,167	108.5590	165,817	152,744	147,239	0	0	0	0	5.500	7.931	MON	700	8,401	12/09/2005	12/01/2035
3128K1-TT-8	FHLMC Gold Pool A41462			2	1	37,150	109.5120	41,124	37,552	37,170	0	15	0	0	6.000	6.235	MON	188	2,253	05/09/2006	01/01/2036
3128K3-CT-2	FHLMC Gold Pool A42782			2	1	110,683	108.9810	122,439	112,349	110,706	0	(128)	0	0	6.000	6.746	MON	562	6,741	08/10/2006	02/01/2036
3128K3-ZW-0	FHLMC Gold Pool A43457			2	1	658,391	108.2150	739,599	683,454	658,897	0	(66)	0	0	5.500	7.055	MON	3,133	37,590	03/09/2006	03/01/2036
3128K4-JT-3	FHLMC Gold Pool A43874			2	1	519,005	108.5590	584,807	538,700	519,806	0	601	0	0	5.500	6.418	MON	2,469	29,629	03/09/2006	03/01/2036
3128K4-KZ-7	FHLMC Gold Pool A43912			2	1	159,913	110.0590	182,698	166,000	160,033	0	(13)	0	0	5.500	7.080	MON	761	9,130	03/09/2006	03/01/2036
3128K9-PS-7	FHLMC Gold Pool A48533			2	1	80,703	108.9810	88,936	81,606	80,716	0	5	0	0	6.000	6.488	MON	408	4,896	05/09/2006	05/01/2036
3128K9-T9-5	FHLMC Gold Pool A48676			2	1	389,967	109.3560	431,226	394,332	390,000	0	(32)	0	0	6.000	6.934	MON	1,972	23,660	05/09/2006	05/01/2036
3128K9-ZE-7	FHLMC Gold Pool A48841			2	1	302,756	108.9810	333,670	306,173	303,118	0	75	0	0	6.000	6.162	MON	1,531	18,370	05/09/2006	05/01/2036
3128KF-BZ-2	FHLMC Gold Pool A52756			2	1	196,957	108.9810	208,806	191,599	196,756	0	(26)	0	0	6.000	4.764	MON	958	11,496	01/30/2009	08/01/2036
3128KF-GD-6	FHLMC Gold Pool A52896			2	1	10,197	108.9810	10,951	10,048	10,191	0	0	0	0	6.000	5.496	MON	50	603	01/10/2008	10/01/2036
3128KG-AC-2	FHLMC Gold Pool A53603			2	1	90,547	108.9810	99,801	91,576	90,566	0	1	0	0	6.000	6.400	MON	458	5,495	11/09/2006	11/01/2036
3128KQ-4X-1	FHLMC Gold Pool A60838			2	1	458,525	109.2900	501,474	458,847	458,495	0	(2)	0	0	6.000	6.020	MON	2,294	27,531	05/31/2007	05/01/2037
3128KQ-B2-1	FHLMC Gold Pool A60057			2	1	243,693	108.0280	269,672	249,632	243,889	0	7	0	0	5.500	6.570	MON	1,144	13,730	05/31/2007	05/01/2037
3128KV-A9-6	FHLMC Gold Pool A64532			2	1	114,659	109.3560	123,079	112,549	114,581	0	(8)	0	0	6.000	5.212	MON	563	6,753	01/02/2008	08/01/2037
3128L7-D2-0	FHLMC Gold Pool A73721			2	1	106,277	108.8250	113,024	103,859	106,181	0	(18)	0	0	6.000	4.703	MON	519	6,232	11/26/2008	03/01/2038
3128L7-FR-3	FHLMC Gold Pool A73776			2	1	55,714	110.7150	61,310	55,377	55,697	0	1	0	0	5.500	5.323	MON	254	3,046	03/10/2008	03/01/2038
3128L7-PN-1	FHLMC Gold Pool A74029			2	1	38,436	113.8770	42,437	37,265	38,395	0	(7)	0	0	6.500	4.804	MON	202	2,422	07/01/2008	03/01/2038
3128LX-AE-0	FHLMC Gold Pool G01805			2	1	72,770	108.1740	84,106	77,751	72,951	0	21	0	0	4.500	7.571	MON	292	3,499	05/30/2008	04/01/2035
3128LX-AU-4	FHLMC Gold Pool G01819			2	1	137,560	107.9810	150,920	139,766	137,632	0	9	0	0	5.000	5.774	MON	582	6,988	04/30/2008	06/01/2035
3128LX-AY-6	FHLMC Gold Pool G01823			2	1	89,294	110.0120	96,102	87,356	89,195	0	(8)	0	0	6.000	5.185	MON	437	5,241	09/12/2005	05/01/2035
3128LX-EM-8	FHLMC Gold Pool G01940			2	1	255,670	107.9810	294,775	272,988	256,334	0	89	0	0	5.000	8.671	MON	1,137	13,649	06/11/2007	10/01/2035
3128LX-UH-1	FHLMC Gold Pool G02384			2	1	46,986	108.9810	51,082	46,872	46,977	0	(1)	0	0	6.000	5.825	MON	234	2,812	10/01/2007	11/01/2036
3128M1-BA-6	FHLMC Gold Pool G11933			2	1	37,164	107.6970	41,309	38,357	37,339	0	36	0	0	5.000	6.380	MON	160	1,918	07/03/2007	04/01/2021
3128M4-JJ-3	FHLMC Giant Pool G02665			2	1	200,850	108.0280	215,560	199,540	200,791	0	(8)	0	0	5.500	5.123	MON	915	10,975	04/01/2008	03/01/2037
3128M4-K6-9	FHLMC Giant Pool G02717			2	1	198,399	108.2150	223,226	206,280	198,689	0	53	0	0	5.500	7.825	MON	945	11,345	06/11/2007	02/01/2037
3128M4-SB-0	FHLMC Giant Pool G02914			2	1	90,379	108.5900	100,534	92,581	90,454	0	7	0	0	5.500	6.724	MON	424	5,092	05/31/2007	04/01/2037
3128M5-NP-1	FHLMC Gold Pool G03698			2	1	194,291	108.8250	206,847	190,073	194,126	0	(26)	0	0	6.000	4.834	MON	950	11,404	02/29/2008	12/01/2037
3128M5-NU-0	FHLMC Gold Pool G03703			2	1	121,851	108.0280	128,325	118,789	121,740	0	(20)	0	0	5.500	4.208	MON	544	6,533	01/23/2009	12/01/2037
3128M5-Q6-0	FHLMC Gold Pool G03777			2	1	71,391	107.9810	79,576	73,694	71,467	0	10	0	0	5.000	6.460	MON	307	3,685	05/30/2008	11/01/2036
3128M5-U7-3	FHLMC Gold Pool G03906			2	1	115,354	109.3870	123,481	112,885	115,245	0	160	0	0	6.000	5.283	MON	564	6,773	03/10/2008	12/01/2035
3128M6-LB-2	FHLMC Giant Pool G04522			2	1	120,668	107.6060	125,361	116,500	120,529	0	(40)	0	0	5.000	2.983	MON	485	5,825	04/30/2010	06/01/2038
3128M7-4Q-6	FHLMC Pool G05931			2	1	5,183,098	110.3400	5,489,995	4,975,525	5,177,737	0	(481)	0	0	4.500	3.272	MON	18,658	223,899	07/16/2010	07/01/2040
3128M7-DJ-2	FHLMC Pool G05205			2	1	184,058	107.6060	185,398	172,293	183,691	0	(141)	0	0	5.000	1.213	MON	718	8,615	11/30/2011	01/01/2039
3128M7-M4-5	FHLMC Pool G05479			2	1	6,874,595	108.0280	6,782,180	6,278,169	6,860,011	0	(14,584)	0	0	5.500	0.910	MON	28,775	86,325	08/30/2012	03/01/2039
3128M7-WU-6	FHLMC Pool G05759			2	1	49,858	108.0280	51,357	47,540	49,784	0	(18)	0	0	5.500	3.026	MON	218	2,615	01/04/2010	01/01/2039
3128MB-GS-7	FHLMC Gold Pool G06209			2	1	1,253,886	108.0280	1,262,246	1,168,444	1,252,800	0	(403)	0	0	5.500	1.448	MON	5,355	64,264	04/19/2011	05/01/2040
3128MJ-AG-5	FHLMC Gold Pool G08006			2	1	65,725	110.0120	70,757	64,318	65,660	0	(6)	0	0	6.000	5.179	MON	322	3,859	03/10/2008	08/01/2034
3128MJ-DE-7	FHLMC Gold Pool G08100			2	1	95,510	108.5590	107,092	98,648	95,563	0	(12)	0	0	5.500	7.089	MON	452	5,426	12/09/2005	12/01/2035
3128MJ-EN-6	FHLMC Gold Pool G08140			2	1	897,680	108.9810	970,453	890,479	897,318	0	(41)	0	0	6.000	5.540	MON	4,452	53,428	04/10/2007	07/01/2036
3128MJ-JN-1	FHLMC Gold Pool G08268			2	1	170,410	107.6060	180,551	167,789	170,313	0	(17)	0	0	5.000	4.228	MON	699	8,389	01/30/2009	05/01/2038
3128MJ-JX-9	FHLMC Gold Pool G08277			2	1	179,751	107.6060	189,747	176,335	179,616	0	(34)	0	0	5.000	3.837	MON	735	8,817	02/24/2009	07/01/2038
3128MJ-PG-9	FHLMC Gold Pool G08422			2	1	289,636	107.6840	300,358	278,926	289,373	0	(55)	0	0	4.500	3.484	MON	1,046	12,552	10/01/2010	10/01/2040
3128MJ-R3-6	FHLMC Gold Pool G08505			2	1	5,245,523	104.6470	5,193,113	4,962,505	5,243,346	0	(2,177)	0	0	3.000	2.515	MON	12,406	24,813	10/01/2012	09/01/2042
3128MM-AF-0	FHLMC Gold Pool G18005			2	1	76,991	107.5880	85,423	79,398	77,523	0	122	0	0	5.000	6.214	MON	331	3,970	07/03/2007	08/01/2019
3128P7-K3-6	FHLMC Pool C91214			2	1	75,390	107.6820	75,672	70,273	75,207	0	(7)	0	0	5.000	0.755	MON	293	3,514	10/31/2011	08/01/2028
3128PK-VE-1	FHLMC Gold Pool J07813			2	1	97,392	106.4320	101,858	95,703	97,209	0	(48)	0	0	4.500	3.707	MON	359	4,307	01/23/2009	05/01/2023
3128PL-G9-7	FHLMC Gold Pool J08324			2	1	32,220	107.2440	33,745	31,465	32,164	0	40	0	0	5.000	1.221	MON	131	1,573	01/30/2009	07/01/2023
3128PS-CQ-8	FHLMC Gold Pool J12779			2	1	2,194,803	105.7210	2,213,827	2,094,027	2,190,018	0	(467)	0	0	4.000	1.505	MON	6,980	83,761	09/16/2010	08/01/2025
3128PV-M6-4	FHLMC Gold Pool J15781			2	1	2,860,180	105.7520	2,839,259	2,684,827	2,856,970	0	(3,210)	0	0	4.000	1.813	MON	8,949	26,848	08/30/2012	06/01/2026
3128Q0-DY-0	FHLMC Pool J19119			2	1	304,377	104.5520	307,703	294,306	304,101	0	(276)	0	0	2.500	2.016	MON	613	2,453	08/14/2012	05/01/2027
312926-5W-4	FHLMC Gold Pool A80861			2	1	35,579	107.6450	40,346	37,481	35,655	0	26	0	0	5.000	9.102	MON	156	1,874	07/31/2008	07/01/2038
312927-XC-5	FHLMC Gold Pool A81575			2	1	489,752	108.8250	525,825	483,184	489,524	0	(17)	0	0	6.000	5.413	MON	2,416	28,991	10/09/2008	08/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31292G-2S-4	FHLMC Gold Pool C00785			2	1	11,301	117.0820	13,686	11,689	11,340	0	(2)	0	0	6.500	7.565	MON	63	760	08/30/1999	06/01/2029
31292G-ZF-6	FHLMC Gold Pool C00742			2	1	122,571	117.0820	143,599	122,649	122,543	0	2	0	0	6.500	6.531	MON	664	7,972	04/06/1999	04/01/2029
31292G-ZZ-2	FHLMC Gold Pool C00760			2	1	57,109	117.0820	67,422	57,586	57,148	0	2	0	0	6.500	6.756	MON	312	3,742	05/06/1999	05/01/2029
31292H-J5-4	FHLMC Gold Pool C01184			2	1	33,728	116.0030	39,424	33,986	33,741	0	1	0	0	6.500	6.758	MON	184	2,209	06/19/2001	06/01/2031
31292H-WM-2	FHLMC Gold Pool C01552			2	1	3,298,518	108.8090	3,619,708	3,326,662	3,299,629	0	16	0	0	5.500	5.829	MON	15,247	182,967	08/31/2005	05/01/2033
31292W-QU-8	FHLMC Gold Pool C12267			2	1	347	101.2450	368	363	352	0	1	0	0	6.500	7.075	MON	2	24	08/30/1999	07/01/2028
312930-AN-0	FHLMC Gold Pool A83613			2	1	50,483	107.9650	53,624	49,668	50,454	0	(4)	0	0	5.500	4.790	MON	228	2,732	11/26/2008	12/01/2038
312931-YW-2	FHLMC Pool A85225			2	1	150,304	107.3090	160,750	149,801	150,270	0	(13)	0	0	4.500	4.106	MON	562	6,741	07/31/2009	03/01/2039
312932-GV-2	FHLMC Gold Pool A85612			2	1	400,492	107.3090	422,730	393,937	400,264	0	(39)	0	0	4.500	3.731	MON	1,477	17,727	04/30/2009	04/01/2039
312932-MQ-6	FHLMC Gold Pool A85767			2	1	119,074	107.6060	122,266	113,624	118,914	0	(34)	0	0	5.000	3.693	MON	473	5,681	11/30/2009	04/01/2039
312933-N8-3	FHLMC Gold Pool A86715			2	1	152,618	107.3090	160,685	149,741	152,611	0	5	0	0	4.500	3.671	MON	562	6,738	12/30/2010	06/01/2039
312933-Z5-6	FHLMC Gold Pool A87064			2	1	99,472	106.7870	108,331	101,446	99,528	0	(13)	0	0	4.000	4.718	MON	338	4,058	05/29/2009	06/01/2039
312934-CG-5	FHLMC Pool A87271			2	1	147,666	110.0590	153,911	139,844	147,400	0	89	0	0	5.500	4.468	MON	641	7,691	04/01/2010	07/01/2039
312934-YD-8	FHLMC Pool A87908			2	1	4,128,629	110.6530	4,555,994	4,117,371	4,128,126	0	(1)	0	0	4.500	4.423	MON	15,440	185,282	03/30/2010	08/01/2039
312935-GE-3	FHLMC Pool A88297			2	1	307,046	107.3090	327,188	304,902	306,969	0	(13)	0	0	4.500	4.129	MON	1,143	13,721	09/03/2009	09/01/2039
312935-JA-8	FHLMC Pool A88357			2	1	156,658	107.3090	160,443	149,515	156,450	0	(75)	0	0	4.500	2.074	MON	561	6,728	08/31/2010	09/01/2039
312936-U2-1	FHLMC Gold Pool A89601			2	1	103,503	107.3090	105,544	98,355	103,367	0	(61)	0	0	4.500	2.083	MON	369	4,426	11/30/2011	11/01/2039
312938-QK-2	FHLMC Gold Pool A90458			2	1	103,451	107.3090	104,444	97,330	103,264	0	(187)	0	0	4.500	1.015	MON	365	3,285	02/29/2012	01/01/2040
312939-JJ-1	FHLMC Pool A91165			2	1	150,481	111.1280	160,892	144,780	150,317	0	(28)	0	0	5.000	3.797	MON	603	7,239	01/29/2010	02/01/2040
312939-RF-0	FHLMC Pool A91386			2	1	138,243	107.6840	147,666	137,129	138,206	0	(9)	0	0	4.500	4.105	MON	514	6,171	04/30/2010	03/01/2040
31293M-VE-9	FHLMC Gold Pool C24213			2	1	11,423	117.0820	13,868	11,845	11,554	0	17	0	0	6.500	6.931	MON	64	770	11/15/1999	04/01/2029
31293Q-A5-2	FHLMC Gold Pool C26328			2	1	821	117.0820	996	851	830	0	7	0	0	6.500	6.947	MON	5	55	11/15/1999	05/01/2029
31293Q-XR-9	FHLMC Gold Pool C26988			2	1	3,722	117.5430	4,587	3,903	3,740	0	(8)	0	0	6.500	8.010	MON	21	254	08/30/1999	05/01/2029
31293Q-XX-6	FHLMC Gold Pool C26994			2	1	10,593	117.0820	12,860	10,984	10,700	0	37	0	0	6.500	6.984	MON	60	714	11/15/1999	05/01/2029
31293R-CC-3	FHLMC Gold Pool C27267			2	1	12,688	117.0820	15,577	13,304	12,884	0	18	0	0	6.500	7.035	MON	72	865	08/30/1999	06/01/2029
31293S-6H-7	FHLMC Gold Pool C28972			2	1	1,391	117.0820	1,744	1,490	1,397	0	0	0	0	6.500	12.129	MON	8	97	03/13/2000	06/01/2029
31293S-DR-7	FHLMC Gold Pool C28212			2	1	45,120	117.5430	54,536	46,396	45,225	0	(251)	0	0	6.500	7.543	MON	251	3,016	06/04/1999	06/01/2029
31293S-EP-0	FHLMC Gold Pool C28242			2	1	58,237	113.9340	68,229	59,884	58,698	0	259	0	0	6.500	6.875	MON	324	3,892	06/04/1999	06/01/2029
31293S-F6-1	FHLMC Gold Pool C28289			2	1	34,519	117.0820	41,558	35,495	34,678	0	60	0	0	6.500	7.088	MON	192	2,307	06/04/1999	07/01/2029
31293T-FC-6	FHLMC Gold Pool C29163			2	1	6,795	117.0820	8,342	7,125	6,884	0	60	0	0	6.500	7.128	MON	39	463	08/30/1999	07/01/2029
31293T-HZ-3	FHLMC Gold Pool C29248			2	1	9,594	113.9340	11,462	10,061	9,699	0	48	0	0	6.500	7.247	MON	54	654	02/28/2011	08/01/2029
31293X-NR-5	FHLMC Gold Pool C32200			2	1	2,111	117.0820	2,563	2,189	2,133	0	18	0	0	6.500	6.964	MON	12	142	11/15/1999	10/01/2029
31293Y-L6-1	FHLMC Gold Pool C33049			2	1	4,084	107.4290	4,356	4,055	4,071	0	(1)	0	0	7.500	7.515	MON	25	304	11/15/1999	12/01/2029
31293Y-RF-5	FHLMC Gold Pool C33186			2	1	5,479	120.1530	6,745	5,614	5,514	0	25	0	0	7.500	7.850	MON	35	421	03/13/2000	12/01/2029
312941-NS-2	FHLMC Pool A93101			2	1	1,331,689	108.1530	1,354,196	1,252,112	1,330,741	0	(397)	0	0	5.000	3.143	MON	5,217	62,606	05/23/2011	07/01/2040
312942-E2-7	FHLMC Gold Pool A93753			2	1	268,675	112.6370	285,309	253,299	268,304	0	(77)	0	0	5.000	2.828	MON	1,055	12,665	08/31/2010	08/01/2040
312942-KM-6	FGLMC Pool A93900			2	1	220,168	106.8490	223,920	209,567	219,908	0	(260)	0	0	4.000	1.787	MON	699	6,287	02/29/2012	09/01/2040
312942-U7-8	FGLMC Pool A94206			2	1	82,093	107.6840	86,828	80,632	82,056	0	(13)	0	0	4.500	3.925	MON	302	3,628	02/28/2011	10/01/2040
312943-3W-1	FHLMC Pool A95313			2	1	178,072	107.6840	184,602	171,429	177,892	0	11	0	0	4.500	3.799	MON	643	7,714	11/30/2010	12/01/2040
312943-DQ-3	FGLMC Pool A94611			2	1	1,974,131	107.6840	2,071,132	1,923,343	1,972,909	0	(387)	0	0	4.500	3.581	MON	7,213	86,551	01/10/2011	10/01/2040
312943-UJ-0	FGLMC Pool A95085			2	1	297,219	106.8490	305,568	285,981	296,980	0	(211)	0	0	4.000	2.641	MON	953	11,439	11/30/2011	11/01/2040
312943-ZX-4	FGLMC Gold Pool A95258			2	1	1,832,097	106.8490	1,992,762	1,865,026	1,832,698	0	52	0	0	4.000	4.691	MON	6,217	74,601	12/14/2010	11/01/2040
312944-KX-8	FHLMC Pool A95710			2	1	454,644	109.5370	505,267	461,275	454,829	0	(14)	0	0	4.000	4.242	MON	1,538	18,451	12/30/2010	12/01/2040
312944-LP-4	FHLMC Pool A95734			2	1	426,696	109.5370	472,633	431,482	426,819	0	40	0	0	4.000	4.178	MON	1,438	17,259	12/08/2010	12/01/2040
312945-3D-8	FHLMC Pool A97096			2	1	151,579	106.8490	164,486	153,942	151,635	0	25	0	0	4.000	4.615	MON	513	6,158	02/28/2011	02/01/2041
312945-3N-6	FHLMC Pool A97105			2	1	226,334	108.0470	259,252	239,943	226,943	0	323	0	0	3.500	4.015	MON	700	8,398	02/28/2011	02/01/2041
312946-PD-2	FGLMC Pool A97620			2	1	6,617,104	107.9030	6,945,789	6,437,068	6,612,377	0	(1,971)	0	0	4.500	3.297	MON	24,139	289,668	05/02/2011	03/01/2041
312946-QT-6	FGLMC Pool A97666			2	1	154,396	110.5900	164,154	148,435	154,268	0	(37)	0	0	4.500	3.718	MON	557	6,680	05/31/2011	03/01/2041
31294K-N4-3	FHLMC Gold Pool E01311			2	1	30,562	107.6980	31,554	29,298	30,039	0	(70)	0	0	5.500	3.984	MON	134	1,611	03/05/2003	02/01/2018
31294K-SN-6	FHLMC Gold Pool E01425			2	1	101,999	105.2340	107,220	101,888	101,894	0	(13)	0	0	4.500	4.441	MON	382	4,585	09/17/2003	08/01/2018
31294K-Y9-0	FHLMC Gold Pool E01636			2	1	176,040	105.9740	186,178	175,683	175,843	0	(4)	0	0	4.000	3.898	MON	586	7,027	03/10/2004	03/01/2019
312965-ZY-5	FHLMC Gold Pool B13459			2	1	106,907	106.5880	120,502	113,054	108,330	0	448	0	0	4.500	6.837	MON	424	5,087	06/13/2007	04/01/2019
312967-G5-5	FHLMC Gold Pool B14720			2	1	45,522	106.5880	50,882	47,737	45,987	0	81	0	0	4.500	6.648	MON	179	2,148	07/03/2007	05/01/2019
31296L-FT-3	FHLMC Gold Pool A11978			2	1	182,244	108.8090	192,420	176,842	181,968	0	114	0	0	5.500	3.516	MON	811	9,726	03/10/2004	08/01/2033
31296N-CQ-8	FHLMC Gold Pool A13679			2	1	1,887	111.2000	2,110	1,898	1,887	0	0	0	0	6.000	6.338	MON	9	114	08/10/2006	09/01/2033
31296N-W2-9	FHLMC Gold Pool A14265			2	1	7,378	111.2000	8,026	7,217	7,343	0	(28)	0	0	6.000	5.837	MON	36	433	09/12/2005	10/01/2033
31296P-YM-8	FHLMC Gold Pool A15216			2	1	66,407	108.8090	71,464	65,679	66,361	0	0	0	0	5.500	4.829	MON	301	3,612	12/10/2003	10/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31296P-YP-1	FHLMC Gold Pool A15218			2	1	67,375	108.8090	73,028	67,115	67,353	0	1	0	0	5.500	5.046	MON	308	3,691	10/16/2003	10/01/2033
31297A-3F-9	FHLMC Gold Pool A23498			2	1	269,793	110.8590	292,598	263,937	268,561	0	(975)	0	0	6.000	5.841	MON	1,320	15,836	09/12/2005	06/01/2034
31297B-LR-1	FHLMC Gold Pool A23936			2	1	163,880	110.0120	176,375	160,323	163,671	0	41	0	0	6.000	5.276	MON	802	9,619	09/12/2005	07/01/2034
31297C-NH-9	FHLMC Gold Pool A24892			2	1	50,475	111.2000	54,910	49,380	50,423	0	1	0	0	6.000	4.653	MON	247	2,963	09/12/2005	07/01/2034
31297C-RA-0	FHLMC Gold Pool A24981			2	1	15,812	110.0120	17,018	15,469	15,792	0	(2)	0	0	6.000	5.299	MON	77	928	09/12/2005	07/01/2034
31297C-YZ-7	FHLMC Gold Pool A25228			2	1	15,379	110.9030	16,686	15,045	15,359	0	39	0	0	6.000	5.305	MON	75	903	09/12/2005	08/01/2034
31297E-DL-7	FHLMC Gold Pool A26407			2	1	63,238	110.8040	68,549	61,866	63,169	0	(10)	0	0	6.000	4.293	MON	309	3,712	09/12/2005	09/01/2034
31297E-ZZ-2	FHLMC Gold Pool A27060			2	1	6,224	110.0120	6,699	6,089	6,217	0	0	0	0	6.000	4.962	MON	30	365	09/12/2005	09/01/2034
31297F-G5-6	FHLMC Gold Pool A27420			2	1	12,815	110.0120	13,792	12,537	12,801	0	(1)	0	0	6.000	5.059	MON	63	752	09/12/2005	10/01/2034
31297K-S4-5	FHLMC Gold Pool A30539			2	1	6,603	110.4180	7,132	6,459	6,575	0	(19)	0	0	6.000	5.825	MON	32	388	09/12/2005	12/01/2034
31297L-TY-6	FHLMC Gold Pool A31467			2	1	4,416	110.9770	4,795	4,320	4,411	0	(1)	0	0	6.000	3.907	MON	22	259	09/12/2005	02/01/2035
31297N-MM-5	FHLMC Gold Pool A33064			2	1	1,070,424	111.2000	1,164,474	1,047,189	1,065,097	0	(727)	0	0	6.000	5.815	MON	5,236	62,831	09/12/2005	01/01/2032
31297S-XW-0	FHLMC Gold Pool A36993			2	1	81,174	107.4970	83,665	77,830	81,079	0	(42)	0	0	4.500	2.762	MON	292	3,502	07/29/2011	08/01/2035
31297U-BG-4	FHLMC Gold Pool A38139			2	1	59,779	108.5590	67,350	62,040	59,815	0	5	0	0	5.500	7.452	MON	284	3,412	05/09/2006	10/01/2035
31297U-T6-7	FHLMC Gold Pool A38673			2	1	225,514	108.5590	247,016	227,541	225,581	0	(9)	0	0	5.500	5.816	MON	1,043	12,515	03/09/2006	10/01/2035
31298P-7A-2	FHLMC Gold Pool C53589			2	1	13,099	116.0030	14,507	12,505	13,063	0	1	0	0	6.500	3.796	MON	68	813	12/10/2003	06/01/2031
3132GD-KK-7	FHLMC Pool Q00298			2	1	3,143,180	107.9030	3,299,308	3,057,661	3,141,122	0	(773)	0	0	4.500	3.462	MON	11,466	137,595	05/02/2011	04/01/2041
3132GE-LL-2	FHLMC Pool Q01231			2	1	71,631	108.6690	73,200	67,361	71,514	0	(54)	0	0	5.000	1.853	MON	281	3,368	05/31/2011	06/01/2041
3132GE-P9-5	FHLMC Pool Q01348			2	1	2,288,959	107.9030	2,382,019	2,207,556	2,286,568	0	(574)	0	0	4.500	2.687	MON	8,278	99,340	07/28/2011	06/01/2041
3132GF-VU-8	FHLMC Pool Q02427			2	1	2,707,772	107.9030	2,817,222	2,610,884	2,704,998	0	(1,412)	0	0	4.500	2.731	MON	9,791	117,490	07/28/2011	08/01/2041
3132GF-VX-2	FHLMC Pool Q02430			2	1	243,121	106.9120	250,191	234,016	242,900	0	(127)	0	0	4.000	2.162	MON	780	9,361	10/31/2011	08/01/2041
3132GF-WA-1	FHLMC Pool Q02441			2	1	3,756,775	106.9120	3,985,926	3,728,230	3,756,099	0	(326)	0	0	4.000	3.799	MON	12,427	149,129	07/28/2011	08/01/2041
3132GF-YY-7	FHLMC Pool Q02527			2	1	3,794,773	107.9030	3,946,971	3,657,888	3,790,696	0	(2,354)	0	0	4.500	2.627	MON	13,717	164,605	07/28/2011	08/01/2041
3132GJ-U3-1	FHLMC Pool Q03602			2	1	199,510	107.6840	203,039	188,550	199,168	0	(295)	0	0	4.500	4.043	MON	707	8,485	10/31/2011	09/01/2041
3132GR-2T-7	FHLMC Pool Q06786			2	1	276,634	106.4220	284,982	267,785	276,451	0	(183)	0	0	3.500	3.196	MON	781	7,029	02/29/2012	03/01/2042
3132HN-C5-6	FHLMC Pool Q11892			2	1	10,480,481	107.6720	10,494,199	9,746,451	10,474,691	0	(5,790)	0	0	3.500	2.648	MON	28,427	56,854	10/09/2012	10/01/2042
31335H-WE-9	FHLMC Gold Pool 090645			2	1	80,227	108.8090	88,820	81,630	80,371	0	19	0	0	5.500	6.248	MON	374	4,490	07/03/2007	03/01/2023
31335H-XL-2	FHLMC Gold Pool C90683			2	1	100,349	107.6060	111,926	104,014	100,672	0	38	0	0	5.000	6.624	MON	433	5,201	07/31/2007	06/01/2023
31347P-5N-7	FHLMC Pool 532653			2	1	12,412	100.2030	11,852	11,828	12,214	0	82	0	0	8.500	5.575	MON	84	1,005	01/03/1996	06/01/2018
31368H-JS-3	FNMA Pool 190273			2	1	6,176	118.5470	7,183	6,059	6,149	0	(2)	0	0	7.000	6.481	MON	35	424	02/05/1999	08/01/2026
31371L-DX-4	FNMA Pool 254918			2	1	167,400	108.5560	199,422	183,704	168,065	0	(24)	0	0	4.500	8.660	MON	689	8,267	06/08/2007	09/01/2033
31371L-FY-0	FNMA Pool 254983			2	1	195,372	109.9030	221,396	201,447	195,599	0	14	0	0	5.500	6.680	MON	923	11,080	07/02/2007	12/01/2033
31371L-MX-4	FNMA Pool 255174			2	1	25,266	107.1120	26,061	24,331	24,696	0	(237)	0	0	4.000	0.907	MON	81	973	07/01/2010	03/01/2014
31371L-QY-8	FNMA Pool 255271			2	1	227,373	109.8870	250,636	228,085	227,365	0	(1)	0	0	5.000	5.045	MON	950	11,404	04/14/2004	06/01/2024
31371M-5N-3	FNMA Pool 256553			2	1	110,131	109.4810	120,320	109,900	110,121	0	3	0	0	6.000	5.768	MON	550	6,594	09/05/2007	01/01/2037
31371M-CF-2	FNMA Pool 255770			2	1	343,759	109.2780	387,958	355,020	344,146	0	25	0	0	5.500	7.012	MON	1,627	19,526	07/02/2007	07/01/2035
31371M-F8-5	FNMA Pool 255891			2	1	12,158	108.6740	13,401	12,331	12,183	0	3	0	0	5.000	5.482	MON	51	617	05/15/2007	10/01/2020
31371M-Y9-2	FNMA Pool 256436			2	1	137,002	109.4810	148,840	135,950	136,945	0	(6)	0	0	6.000	5.486	MON	680	8,157	05/10/2007	10/01/2036
31371N-FP-5	FNMA Pool 256774			2	1	36,870	113.9080	40,781	35,801	36,827	0	(5)	0	0	7.000	5.784	MON	209	2,506	05/31/2007	06/01/2037
31371N-GG-4	FNMA Pool 256799			2	1	48,080	108.6690	53,019	48,789	48,098	0	4	0	0	5.500	6.242	MON	224	2,683	07/01/2008	07/01/2037
31371N-GU-3	FNMA Pool 256811			2	1	70,982	119.0230	82,036	68,925	70,896	0	(12)	0	0	7.000	5.938	MON	402	4,825	05/31/2007	07/01/2037
31371N-JK-2	FNMA Pool 256866			2	1	157,756	109.1370	180,342	165,244	158,208	0	58	0	0	5.000	6.975	MON	689	8,262	08/07/2007	08/01/2027
31371P-C5-7	FNMA Pool 257592			2	1	78,077	108.3250	82,438	76,103	78,007	0	(19)	0	0	5.000	3.428	MON	317	3,805	08/31/2009	03/01/2039
31374T-EU-9	FNMA Pool 323347			2	1	5,606	119.5540	6,575	5,500	5,591	0	6	0	0	7.000	6.305	MON	32	385	02/05/1999	09/01/2028
31374T-F4-6	FNMA Pool 323387			2	1	4,998	102.0450	4,974	4,874	4,884	0	(14)	0	0	6.500	5.073	MON	26	317	08/30/2001	11/01/2013
31374T-HN-2	FNMA Pool 323437			2	1	13,640	102.1060	13,646	13,364	13,402	0	(39)	0	0	5.500	4.117	MON	61	735	09/15/2005	12/01/2013
31374T-PG-8	FNMA Pool 323623			2	1	12,817	102.3200	12,746	12,457	12,513	0	(39)	0	0	6.000	4.551	MON	62	747	06/26/2002	03/01/2014
31376K-RC-2	FNMA Pool 357883			2	1	3,276,956	108.9500	3,681,916	3,379,455	3,279,567	0	(267)	0	0	5.000	6.225	MON	14,081	168,973	08/31/2005	05/01/2035
31376K-UK-0	FNMA Pool 357986			2	1	104,867	107.7360	118,898	110,360	105,571	0	(53)	0	0	4.500	7.055	MON	414	4,966	03/15/2007	08/01/2020
31379U-5D-9	FNMA Pool 430244			2	1	5,326	119.5540	6,248	5,226	5,287	0	(2)	0	0	7.000	6.813	MON	30	366	02/05/1999	06/01/2028
31380C-U3-0	FNMA Pool 436302			2	1	3,235	112.1290	3,628	3,236	3,233	0	0	0	0	6.500	6.428	MON	18	210	08/11/1998	08/01/2028
31382H-3F-0	FNMA Pool 483298			2	1	4,128	107.3380	4,341	4,044	4,044	0	(40)	0	0	5.500	4.945	MON	19	222	09/15/2005	02/01/2014
31384V-QX-3	FNMA Pool 535170			2	1	55,299	107.3380	57,427	53,501	53,936	0	(201)	0	0	5.500	3.978	MON	245	2,943	09/12/2002	09/01/2014
31384W-B9-0	FNMA Pool 535664			2	1	131,905	119.5650	148,983	124,604	130,741	0	(536)	0	0	7.000	5.995	MON	727	8,722	04/14/2004	01/01/2031
31385J-JC-3	FNMA Pool 545759			2	1	27,085	113.8770	29,604	25,996	27,003	0	(3)	0	0	6.500	5.033	MON	141	1,690	01/14/2003	07/01/2032
31385X-A9-8	FNMA Pool 555432			2	1	3,043,088	109.9030	3,196,602	2,908,567	3,037,941	0	(851)	0	0	5.500	3.260	MON	13,331	159,971	09/01/2009	05/01/2033
31385X-AZ-0	FNMA Pool 555424			2	1	3,003,512	109.9030	2,980,541	2,711,974	2,996,205	0	(7,306)	0	0	5.500	0.858	MON	12,430	62,149	07/10/2012	05/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31385X-EW-3	FNMA Pool 555549			2	1	88,532	108.6740	99,652	91,698	89,404	0	180	0	0	5.000	6.273	MON	382	4,585	06/13/2007	06/01/2018
31385X-GA-9	FNMA Pool 555593			2	1	88,218	107.0060	90,724	84,784	86,619	0	(158)	0	0	6.000	4.655	MON	424	5,087	05/27/2003	02/01/2018
31385X-JW-8	FNMA Pool 555677			2	1	5,285,545	109.8840	5,841,234	5,315,819	5,286,232	0	(14)	0	0	5.500	5.659	MON	24,364	292,370	08/31/2005	07/01/2033
31385X-NY-9	FNMA Pool 555807			2	1	14,159	106.2770	14,439	13,586	13,911	0	(44)	0	0	6.000	4.527	MON	68	815	12/02/2003	04/01/2018
31386W-4K-1	FNMA Pool 576026			2	1	1,669	104.2370	1,708	1,639	1,659	0	1	0	0	7.000	3.680	MON	10	115	04/03/2001	12/01/2014
31387S-MG-8	FNMA Pool 592659			2	1	3,647	106.2770	3,710	3,491	3,562	0	(5)	0	0	6.000	4.219	MON	17	209	01/15/2003	07/01/2016
31389V-Q9-1	FNMA Pool 636880			2	1	979	113.4400	1,105	974	978	0	0	0	0	6.500	5.924	MON	5	63	07/11/2006	04/01/2032
31389X-4Q-3	FNMA Pool 639031			2	1	420,422	111.7000	472,366	422,888	420,443	0	(5)	0	0	6.000	6.164	MON	2,114	25,374	06/19/2002	04/01/2032
3138A2-BQ-1	FNMA Pool AH0946			2	1	469,368	107.3060	508,106	473,512	469,435	0	21	0	0	4.000	4.236	MON	1,578	18,940	01/31/2011	12/01/2040
3138A2-QF-9	FNMA Pool AH1353			2	1	2,967,735	107.3060	3,272,901	3,050,063	2,969,375	0	515	0	0	4.000	4.734	MON	10,167	122,002	02/15/2011	01/01/2041
3138A2-QX-0	FNMA Pool AH1369			2	1	132,046	106.1430	134,142	126,379	131,844	0	(202)	0	0	3.500	1.830	MON	369	4,055	01/03/2012	12/01/2025
3138A3-6V-4	FNMA Pool AH2683			2	1	9,750,933	107.3060	9,908,950	9,234,293	9,742,137	0	(8,796)	0	0	4.000	2.086	MON	30,781	218,204	04/19/2012	01/01/2041
3138A4-F7-5	FNMA Pool AH2889			2	1	788,638	109.6810	822,817	750,191	787,772	0	(211)	0	0	5.000	3.119	MON	3,126	37,509	03/09/2011	02/01/2041
3138A4-WP-6	FNMA Pool AH3353			2	1	525,168	106.1430	554,699	522,596	524,807	0	(283)	0	0	3.500	3.402	MON	1,524	18,291	12/30/2010	01/01/2026
3138A5-AQ-5	FNMA Pool AH3614			2	1	162,874	106.1430	172,502	162,519	162,836	0	(9)	0	0	3.500	3.368	MON	474	5,688	02/28/2011	01/01/2026
3138A5-FZ-0	FNMA Pool AH3783			2	1	419,827	110.4000	465,379	421,539	419,839	0	6	0	0	4.000	4.057	MON	1,405	16,862	04/29/2011	01/01/2041
3138A5-JU-7	FNMA Pool AH3874			2	1	132,306	108.5560	134,426	123,831	132,085	0	(221)	0	0	4.500	1.142	MON	464	4,644	01/31/2012	09/01/2041
3138A6-LD-0	FNMA Pool AH4823			2	1	3,341,393	108.3250	3,477,738	3,210,466	3,338,208	0	(501)	0	0	5.000	4.076	MON	13,377	160,523	02/15/2011	02/01/2041
3138A8-E7-7	FNMA Pool AH6457			2	1	3,897,168	107.3060	4,252,493	3,962,959	3,898,258	0	(58)	0	0	4.000	4.365	MON	13,210	158,518	03/30/2011	03/01/2041
3138A8-E9-3	FNMA Pool AH6459			2	1	642,476	109.1690	668,632	612,474	642,288	0	(8)	0	0	5.000	3.459	MON	2,552	30,624	03/30/2011	03/01/2041
3138AA-YS-4	FNMA Pool AH8820			2	1	260,213	111.0250	280,190	252,366	260,011	0	(82)	0	0	4.500	3.970	MON	946	11,356	04/29/2011	03/01/2041
3138AB-VX-4	FNMA Pool AH9629			2	1	180,056	106.6590	179,221	168,032	179,844	0	(212)	0	0	3.000	1.948	MON	420	1,260	09/26/2012	04/01/2027
3138AD-HS-7	FNMA Pool AI0240			2	1	127,252	108.0330	128,951	119,363	126,985	0	(74)	0	0	4.500	0.341	MON	448	5,371	08/31/2011	05/01/2026
3138AD-R3-1	FNMA Pool AI0505			2	1	303,961	106.1430	307,419	289,627	303,442	0	(519)	0	0	3.500	0.353	MON	845	7,603	02/29/2012	04/01/2026
3138AE-4L-4	FNMA Pool AI1726			2	1	5,876,316	108.5560	6,151,072	5,666,266	5,873,648	0	(603)	0	0	4.500	3.488	MON	21,249	254,982	05/23/2011	05/01/2041
3138AM-DE-2	FNMA Pool AI7300			2	1	377,220	108.5560	379,946	350,000	377,153	0	(67)	0	0	4.500	3.867	MON	1,313	0	11/30/2012	08/01/2041
3138AM-YS-8	FNMA Pool AI7920			2	1	2,029,790	107.3370	2,110,455	1,966,195	2,027,781	0	(1,128)	0	0	4.000	2.284	MON	6,554	78,648	08/08/2011	08/01/2041
3138AN-DY-6	FNMA Pool AI8218			2	1	3,925,193	107.3370	4,048,705	3,771,957	3,922,052	0	(2,487)	0	0	4.000	2.674	MON	12,573	150,878	11/22/2011	08/01/2041
3138AU-ES-2	FNMA Pool AJ2844			2	1	245,679	106.1430	251,270	236,728	245,046	0	(586)	0	0	3.500	2.950	MON	690	8,286	11/30/2011	12/01/2026
3138AY-GV-5	FNMA Pool AJ6511			2	1	212,025	107.3370	216,647	201,838	211,991	0	(34)	0	0	4.000	1.590	MON	673	6,055	03/28/2012	12/01/2041
3138E2-TJ-4	FNMA Pool AH9552			2	1	433,234	106.1430	434,075	408,953	432,491	0	(743)	0	0	3.500	2.066	MON	1,193	8,349	05/11/2012	01/01/2027
3138E2-YW-9	FNMA Pool AJ9724			2	1	89,380	107.3370	89,521	83,402	89,210	0	(170)	0	0	4.000	(0.004)	MON	278	834	08/31/2012	01/01/2042
3138E3-BC-6	FNMA Pool AJ9934			2	1	663,518	107.8870	687,387	637,136	663,022	0	(496)	0	0	3.500	3.164	MON	1,858	13,008	04/30/2012	03/01/2042
3138E4-P4-7	FNMA Pool AK0442			2	1	3,133,544	107.3370	3,127,884	2,914,078	3,130,417	0	(3,128)	0	0	4.000	2.204	MON	9,714	48,568	07/10/2012	01/01/2042
3138EA-E9-4	FNMA Pool AK5559			2	1	341,786	107.3370	338,171	315,056	341,503	0	(283)	0	0	4.000	3.113	MON	1,050	4,201	08/01/2012	04/01/2042
3138EC-EV-1	FNMA Pool AK7347			2	1	5,388,169	106.9180	5,561,071	5,201,249	5,384,995	0	(3,173)	0	0	3.500	2.579	MON	15,170	136,533	03/07/2012	03/01/2042
3138EE-CZ-0	FNMA Pool AK9087			2	1	410,783	106.8610	415,283	388,620	409,896	0	(888)	0	0	3.500	2.506	MON	1,133	10,201	03/30/2012	04/01/2027
3138EG-GY-4	FNMA Pool AL0214			2	1	134,571	108.3250	134,908	124,540	134,343	0	(228)	0	0	5.000	1.852	MON	519	5,708	01/03/2012	04/01/2041
3138EH-6R-8	FNMA Pool AL1779			2	1	204,246	109.9030	203,344	185,021	203,801	0	(445)	0	0	5.500	0.746	MON	848	5,936	05/03/2012	12/01/2038
3138EH-GD-8	FNMA Pool AL1095			2	1	1,571,052	109.4810	1,551,955	1,417,557	1,567,030	0	(4,021)	0	0	6.000	0.270	MON	7,088	49,614	04/16/2012	04/01/2040
3138EH-U8-3	FNMA Pool AL1506			2	1	5,519,492	106.1430	5,555,600	5,234,071	5,511,954	0	(7,538)	0	0	3.500	1.506	MON	15,266	106,862	04/16/2012	12/01/2026
3138EJ-4B-1	FNMA Pool AL2617			2	1	733,371	109.4810	722,827	660,230	733,061	0	(310)	0	0	6.000	5.034	MON	3,301	3,301	10/16/2012	10/01/2040
3138EJ-XR-4	FNMA Pool AL2487			2	1	7,586,355	109.9000	7,624,015	6,937,229	7,577,611	0	(8,744)	0	0	4.000	1.749	MON	23,124	46,248	10/09/2012	06/01/2042
3138LR-QQ-8	FNMA Pool AO1362			2	1	320,873	106.9180	327,416	306,231	320,687	0	(186)	0	0	3.500	2.749	MON	893	5,359	06/06/2012	05/01/2042
3138LU-RR-8	FNMA Pool AO4095			2	1	4,809,642	106.9180	4,894,584	4,577,886	4,806,606	0	(3,036)	0	0	3.500	2.763	MON	13,352	80,113	06/07/2012	05/01/2042
3138LU-SQ-9	FNMA Pool AO4126			2	1	498,225	104.8880	502,403	478,990	498,019	0	(206)	0	0	3.000	2.460	MON	1,197	4,790	07/31/2012	06/01/2042
3138LV-JJ-3	FNMA Pool AO4764			2	1	1,218,253	104.8880	1,229,024	1,171,749	1,217,715	0	(538)	0	0	3.000	2.629	MON	2,929	11,717	08/02/2012	05/01/2042
3138M1-TZ-1	FNMA Pool AO9567			2	1	6,413,010	105.6910	6,437,014	6,090,409	6,404,944	0	(8,066)	0	0	3.000	1.878	MON	15,226	76,130	07/10/2012	07/01/2027
3138M6-TE-7	FNMA Pool AP3248			2	1	133,941	108.5250	135,657	125,000	133,919	0	(22)	0	0	4.000	3.445	MON	417	0	11/30/2012	08/01/2042
3138M8-J6-1	FNMA Pool AP4784			2	1	1,459,687	104.8880	1,461,229	1,393,132	1,459,330	0	(357)	0	0	3.000	2.544	MON	3,483	3,483	10/31/2012	09/01/2042
3138MC-V2-7	FNMA Pool AP8732			2	1	2,103,979	107.5120	2,116,210	1,968,348	2,103,338	0	(641)	0	0	3.500	2.977	MON	5,741	5,741	11/02/2012	10/01/2042
3138MD-UJ-9	FNMA Pool AP9584			2	1	657,622	105.2550	656,679	623,893	657,349	0	(274)	0	0	3.000	2.393	MON	1,560	1,560	10/19/2012	10/01/2032
3138MP-SJ-5	FNMA Pool AQ7720			2	1	728,744	104.6460	728,999	696,634	728,603	0	(142)	0	0	2.500	1.857	MON	1,451	0	11/30/2012	11/01/2027
31391B-VM-6	FNMA Pool 662220			2	1	3,679	112.2780	4,062	3,618	3,677	0	8	0	0	6.500	5.473	MON	20	235	12/09/2005	11/01/2032
31391D-RC-9	FNMA Pool 663883			2	1	154,351	118.3210	173,985	147,045	153,973	0	1,095	0	0	6.500	4.488	MON	796	9,558	09/21/2004	10/01/2032
31391U-TU-9	FNMA Pool 677463			2	1	35,887	111.7000	38,836	34,768	35,819	0	(1)	0	0	6.000	4.219	MON	174	2,086	01/14/2003	01/01/2033
31392F-FJ-1	FNMA Series 2002-73 Class DA			2	1	179	105.4390	189	179	179	0	0	0	0	4.500	0.000	MON	1	8	06/17/2003	11/25/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
313978-MQ-8	FHLMC Pool D39367			2	1	3,123	109.0120	3,330	3,055	3,099	0	(3)	0	0	6.000	5.666	MON	15	183	09/12/2005	08/01/2023
31400C-CM-4	FNMA Pool 683276			2	1	4,032	113.3090	4,549	4,015	4,026	0	(4)	0	0	6.500	6.489	MON	22	261	07/11/2006	02/01/2033
31401N-2L-2	FNMA Pool 713679			2	1	789,082	110.7440	889,285	803,009	789,699	0	(60)	0	0	5.000	5.637	MON	3,346	40,150	08/08/2003	08/01/2033
31401Y-T9-6	FNMA Pool 722476			2	1	431,158	111.7000	471,096	421,751	428,967	0	(1,071)	0	0	6.000	5.817	MON	2,109	25,305	09/12/2005	07/01/2033
31402C-4E-9	FNMA Pool 725421			2	1	124,943	107.1540	124,976	116,633	121,118	0	(208)	0	0	7.000	4.551	MON	680	8,164	04/05/2004	09/01/2017
31402C-QJ-4	FNMA Pool 725057			2	1	116,429	111.7000	126,302	113,073	116,209	0	12	0	0	6.000	4.942	MON	565	6,784	04/14/2004	01/01/2034
31402C-TT-9	FNMA Pool 725162			2	1	1,146,399	111.7000	1,258,271	1,126,474	1,145,249	0	(80)	0	0	6.000	5.326	MON	5,632	67,589	07/02/2007	02/01/2034
31402C-Y9-7	FNMA Pool 725336			2	1	15,829	107.9210	16,213	15,023	15,417	0	(38)	0	0	6.000	3.542	MON	75	901	02/23/2004	04/01/2016
31402D-MJ-6	FNMA Pool 725861			2	1	40,497	106.2770	41,032	38,609	39,838	0	(76)	0	0	6.000	4.386	MON	193	2,317	08/20/2004	08/01/2019
31402E-2V-9	FNMA Pool 727188			2	1	403,243	108.9500	467,998	429,553	404,431	0	229	0	0	5.000	9.790	MON	1,790	21,478	06/11/2007	08/01/2033
31402F-EJ-0	FNMA Pool 727437			2	1	276,433	107.8460	314,434	291,558	279,897	0	737	0	0	4.500	6.975	MON	1,093	13,120	06/13/2007	07/01/2018
31402N-JM-1	FNMA Pool 733868			2	1	10,292	111.7310	11,248	10,067	10,277	0	2	0	0	6.000	5.121	MON	50	604	09/12/2005	12/01/2032
31402Q-Y3-9	FNMA Pool 735230			2	1	424,127	109.4030	483,499	441,943	424,764	0	40	0	0	5.500	7.155	MON	2,026	24,307	06/13/2007	02/01/2035
31402R-DF-3	FNMA Pool 735502			2	1	244,185	111.2000	273,758	246,185	244,224	0	3	0	0	6.000	6.233	MON	1,231	14,771	06/08/2007	04/01/2035
31402R-F8-7	FNMA Pool 735591			2	1	1,124,350	109.1520	1,160,092	1,062,823	1,123,565	0	(113)	0	0	5.000	2.313	MON	4,428	53,141	06/17/2010	06/01/2035
31402R-RR-2	FNMA Pool 735896			2	1	199,207	110.5360	221,965	200,807	199,236	0	3	0	0	6.000	6.243	MON	1,004	12,048	07/02/2007	09/01/2035
31402R-T4-1	FNMA Pool 735971			2	1	401,128	109.9030	453,901	413,001	401,538	0	43	0	0	5.500	6.780	MON	1,893	22,715	07/02/2007	11/01/2034
31402T-CJ-2	FNMA Pool 737273			2	1	41,247	113.4010	46,045	40,604	41,223	0	5	0	0	6.500	5.792	MON	220	2,639	10/11/2005	09/01/2033
31403C-6L-0	FNMA Pool 745275			2	1	74,462	108.7570	74,957	68,922	74,311	0	(151)	0	0	5.000	1.236	MON	287	2,585	02/29/2012	02/01/2036
31403D-BD-0	FNMA Pool 745336			2	1	176,090	108.8390	203,499	186,973	176,476	0	41	0	0	5.000	7.934	MON	779	9,349	07/02/2007	03/01/2036
31403D-BX-6	FNMA Pool 745354			2	1	58,009	109.2780	63,700	58,292	58,011	0	0	0	0	5.500	5.625	MON	267	3,206	05/30/2008	03/01/2036
31403D-DX-4	FNMA Pool 745418			2	1	2,704,538	109.2780	3,060,818	2,800,946	2,705,988	0	(272)	0	0	5.500	7.158	MON	12,838	154,052	04/10/2006	04/01/2036
31403D-JQ-3	FNMA Pool 745571			2	1	159,854	107.3300	163,159	152,016	158,977	0	(644)	0	0	4.000	1.459	MON	507	6,081	10/06/2011	01/01/2019
31403D-SV-2	FNMA Pool 745832			2	1	98,272	108.9220	105,458	96,820	97,906	0	(68)	0	0	6.000	5.424	MON	484	5,809	09/05/2007	04/01/2021
31403D-WH-8	FNMA Pool 745948			2	1	3,308,126	112.1840	3,269,319	2,914,247	3,297,266	0	(3,708)	0	0	6.500	0.527	MON	15,786	196,798	06/09/2011	10/01/2036
31403F-HF-4	FNMA Pool 747330			2	1	97,059	111.7000	106,050	94,942	96,764	0	(165)	0	0	6.000	5.655	MON	475	5,697	09/12/2005	10/01/2033
31403F-NS-9	FNMA Pool 747501			2	1	228,881	111.7000	247,688	221,744	228,449	0	301	0	0	6.000	4.512	MON	1,109	13,305	12/10/2003	11/01/2033
31403K-ET-6	FNMA Pool 750846			2	1	123,736	109.9030	134,695	122,558	123,625	0	(28)	0	0	5.500	5.199	MON	562	6,741	08/23/2004	01/01/2034
31403M-QJ-1	FNMA Pool 752957			2	1	138,745	108.6740	156,173	143,708	140,214	0	297	0	0	5.000	6.083	MON	599	7,186	06/13/2007	10/01/2018
31403Q-BM-1	FNMA Pool 754344			2	1	253,117	107.8460	273,489	253,593	253,033	0	54	0	0	4.500	4.495	MON	951	11,412	12/10/2003	12/01/2018
31404E-DE-3	FNMA Pool 766101			2	1	515,717	109.4030	537,583	491,378	514,729	0	(21)	0	0	5.500	2.190	MON	2,252	27,026	09/10/2009	02/01/2034
31404L-TH-3	FNMA Pool 771952			2	1	22,786	111.7000	25,598	22,916	22,788	0	1	0	0	6.000	6.112	MON	115	1,375	01/09/2007	02/01/2034
31404S-FL-4	FNMA Pool 776971			2	1	504,261	108.7000	581,283	534,759	505,504	0	152	0	0	5.000	7.128	MON	2,228	26,738	07/02/2007	04/01/2034
31404T-BM-4	FNMA Pool 777744			2	1	18,046	111.8750	20,350	18,190	18,048	0	0	0	0	6.000	6.269	MON	91	1,091	01/09/2007	05/01/2034
31405P-6A-3	FNMA Pool 795665			2	1	6,510	110.1840	7,016	6,368	6,482	0	(4)	0	0	6.000	5.796	MON	32	382	09/12/2005	02/01/2035
31405S-JS-4	FNMA Pool 797773			2	1	107,318	108.6740	121,053	111,391	108,179	0	69	0	0	5.000	6.260	MON	464	5,569	06/13/2007	03/01/2020
31405X-GS-6	FNMA Pool 802209			2	1	6,735	111.6160	7,353	6,588	6,716	0	(12)	0	0	6.000	5.654	MON	33	395	09/12/2005	10/01/2034
31406B-HN-3	FNMA Pool 804937			2	1	68,008	110.1020	72,106	65,491	66,889	0	48	0	0	6.000	5.154	MON	327	3,929	05/17/2005	12/01/2019
31406G-Q2-8	FNMA Pool 809673			2	1	318,761	110.6220	345,282	312,128	318,353	0	65	0	0	5.500	4.666	MON	1,431	17,167	02/04/2005	02/01/2035
31406G-RN-1	FNMA Pool 809693			2	1	70,425	108.5750	77,349	71,240	70,449	0	0	0	0	5.000	5.514	MON	297	3,562	05/17/2005	02/01/2035
31406U-LE-6	FNMA Pool 820325			2	1	25,907	108.5750	29,943	27,578	25,931	0	(6)	0	0	5.000	8.693	MON	115	1,379	05/09/2006	08/01/2035
31407H-FQ-4	FNMA Pool 830975			2	1	96,567	108.5750	106,394	97,991	96,613	0	4	0	0	5.000	5.717	MON	408	4,900	10/11/2005	08/01/2035
31407J-DC-3	FNMA Pool 831799			2	1	132,956	112.1760	144,845	129,123	132,797	0	(18)	0	0	6.500	5.287	MON	699	8,393	11/30/2007	09/01/2036
31407J-MC-3	FNMA Pool 832055			2	1	67,234	108.5750	77,709	71,571	67,332	0	7	0	0	5.000	7.406	MON	298	3,579	04/10/2006	08/01/2035
31407J-UF-7	FNMA Pool 832282			2	1	248,884	108.5750	276,955	255,082	249,114	0	(31)	0	0	5.000	5.944	MON	1,063	12,754	10/11/2005	08/01/2035
31407K-2E-8	FNMA Pool 833373			2	1	773,585	108.5750	894,103	823,488	774,196	0	(790)	0	0	5.000	9.303	MON	3,431	41,174	04/10/2006	08/01/2035
31407K-H5-1	FNMA Pool 832852			2	1	126,961	108.5750	139,952	128,899	127,025	0	(6)	0	0	5.000	5.535	MON	537	6,445	10/11/2005	09/01/2035
31407K-RY-7	FNMA Pool 833103			2	1	190,195	109.0020	214,683	196,953	190,420	0	(274)	0	0	5.500	6.437	MON	903	10,832	12/09/2005	09/01/2035
31407N-CG-6	FNMA Pool 835371			2	1	438,465	108.5750	506,774	466,750	438,962	0	60	0	0	5.000	7.961	MON	1,945	23,338	04/10/2006	09/01/2035
31407N-P4-9	FNMA Pool 835743			2	1	88,427	108.5750	97,476	89,777	88,476	0	4	0	0	5.000	5.461	MON	374	4,489	10/11/2005	09/01/2035
31407Q-ND-4	FNMA Pool 837488			2	1	1,084,417	108.5750	1,253,359	1,154,372	1,086,579	0	137	0	0	5.000	6.878	MON	4,810	57,719	04/10/2006	09/01/2035
31407R-4F-8	FNMA Pool 838822			2	1	184,407	108.5750	213,136	196,303	184,668	0	11	0	0	5.000	7.452	MON	818	9,815	04/10/2006	09/01/2035
31407R-TE-4	FNMA Pool 838549			2	1	207,317	110.1840	226,502	205,567	207,216	0	15	0	0	6.000	5.376	MON	1,028	12,334	03/09/2007	10/01/2035
31407V-CL-7	FNMA Pool 841675			2	1	164,679	109.8770	189,874	172,806	165,557	0	(808)	0	0	4.500	7.442	MON	648	7,776	08/16/2007	09/01/2020
31407V-YH-2	FNMA Pool 842312			2	1	96,707	111.1690	107,952	97,106	96,708	0	(1)	0	0	6.000	6.081	MON	486	5,826	03/09/2006	07/01/2031
31407X-DP-3	FNMA Pool 843510			2	1	113,989	107.7360	128,868	119,615	114,884	0	112	0	0	4.500	6.455	MON	449	5,383	08/16/2007	11/01/2020
31407X-YD-7	FNMA Pool 844108			2	1	173,568	108.3380	191,877	177,110	174,035	0	(236)	0	0	5.500	6.322	MON	812	9,741	06/13/2007	11/01/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31407Y-4P-1	FNMA Pool 845130			2	1	232,884	107.5800	264,986	246,316	234,329	0	(244)	0	0	4.000	7.313	MON	821	9,853	12/20/2006	12/01/2020
31407Y-5W-5	FNMA Pool 845161			2	1	2,219	108.6740	2,446	2,250	2,221	0	0	0	0	5.000	5.818	MON	9	112	05/15/2007	01/01/2021
31407Y-VF-3	FNMA Pool 844914			2	1	98,404	107.5800	114,061	106,024	99,424	0	375	0	0	4.000	7.784	MON	353	4,241	07/03/2007	11/01/2020
31408J-Q3-8	FNMA Pool 852874			2	1	156,590	107.3300	177,030	164,940	157,877	0	(413)	0	0	4.000	6.732	MON	550	6,598	03/14/2006	04/01/2020
31409A-4L-0	FNMA Pool 865827			2	1	145,648	108.6740	160,539	147,726	145,929	0	45	0	0	5.000	5.485	MON	616	7,386	05/15/2007	03/01/2021
31409A-QN-2	FNMA Pool 865461			2	1	91,605	109.4810	101,272	92,502	91,615	0	2	0	0	6.000	6.330	MON	463	5,550	05/09/2006	02/01/2036
31409G-UV-6	FNMA Pool 870996			2	1	51,619	109.5030	56,060	51,195	51,594	0	(6)	0	0	6.000	5.241	MON	256	3,072	10/31/2007	12/01/2036
31409G-XH-4	FNMA Pool 871080			2	1	52,673	108.6740	59,246	54,517	52,800	0	(98)	0	0	5.000	8.755	MON	227	2,726	07/13/2007	11/01/2021
31409U-VC-6	FNMA Pool 879111			2	1	14,179	107.6580	16,019	14,879	14,269	0	35	0	0	4.500	6.689	MON	56	670	08/16/2007	05/01/2021
31409X-SS-9	FNMA Pool 881729			2	1	140,450	113.1220	144,416	127,664	140,013	0	(120)	0	0	6.500	4.422	MON	692	8,298	10/01/2010	03/01/2036
31410B-B3-7	FNMA Pool 883958			2	1	49,819	108.3380	54,398	50,211	49,845	0	6	0	0	5.500	5.784	MON	230	2,762	05/31/2007	06/01/2021
31410E-MF-2	FNMA Pool 886958			2	1	150,835	109.4810	166,935	152,479	150,876	0	2	0	0	6.000	6.531	MON	762	9,149	06/07/2007	06/01/2036
31410F-2S-3	FNMA Pool 888285			2	1	4,014,367	112.1960	4,414,801	3,934,901	4,010,869	0	(346)	0	0	6.500	5.521	MON	21,314	255,767	04/10/2007	03/01/2037
31410F-Z9-9	FNMA Pool 888268			2	1	148,602	109.5720	162,992	148,753	148,595	0	1	0	0	6.000	5.925	MON	744	8,925	06/08/2007	03/01/2037
31410K-K7-8	FNMA Pool 889618			2	1	1,634,825	108.6690	1,709,761	1,573,366	1,632,887	0	(393)	0	0	5.500	3.615	MON	7,211	86,535	08/26/2009	05/01/2038
31410K-XK-5	FNMA Pool 889982			2	1	352,398	108.6690	373,266	343,489	352,050	0	(76)	0	0	5.500	3.954	MON	1,574	18,892	02/24/2009	11/01/2038
31410T-Y6-6	FNMA Pool 897233			2	1	9,674	109.4810	10,510	9,600	9,670	0	0	0	0	6.000	5.474	MON	48	576	05/10/2007	10/01/2036
31410V-VX-5	FNMA Pool 898930			2	1	20,403	109.4810	22,166	20,246	20,394	0	0	0	0	6.000	5.651	MON	101	1,215	05/10/2007	08/01/2036
31410X-6R-2	FNMA Pool 900980			2	1	35,901	109.4810	39,003	35,625	35,886	0	0	0	0	6.000	5.483	MON	178	2,138	05/10/2007	09/01/2036
31410X-X8-4	FNMA Pool 900803			2	1	143,329	108.6740	157,983	145,373	143,587	0	44	0	0	5.000	5.459	MON	606	7,269	05/15/2007	12/01/2021
31411A-JT-3	FNMA Pool 902174			2	1	4,532	109.4810	4,924	4,497	4,530	0	0	0	0	6.000	5.561	MON	22	270	05/10/2007	11/01/2036
31411A-QG-3	FNMA Pool 902355			2	1	3,989	109.4810	4,334	3,959	3,988	0	0	0	0	6.000	5.610	MON	20	238	05/10/2007	11/01/2036
31411B-CW-1	FNMA Pool 902885			2	1	311,274	109.4810	309,894	283,057	310,582	0	(148)	0	0	6.000	1.941	MON	1,415	16,983	07/01/2011	12/01/2036
31411D-NZ-8	FNMA Pool 905008			2	1	18,984	108.8460	21,683	19,921	19,179	0	76	0	0	4.500	5.670	MON	75	896	08/16/2007	05/01/2022
31411E-6E-2	FNMA Pool 906369			2	1	108,028	108.3250	122,988	113,537	108,214	0	16	0	0	5.000	7.258	MON	473	5,677	05/31/2007	01/01/2037
31411F-GP-3	FNMA Pool 906606			2	1	42,890	108.3380	46,229	42,671	42,855	0	0	0	0	5.500	4.909	MON	196	2,347	12/14/2006	12/01/2021
31411F-RE-6	FNMA Pool 906885			2	1	10,562	109.4810	11,475	10,481	10,558	0	3	0	0	6.000	5.463	MON	52	629	05/10/2007	12/01/2036
31411J-RR-9	FNMA Pool 909596			2	1	66,482	118.8440	77,801	65,464	66,424	0	0	0	0	6.500	6.078	MON	355	4,255	05/31/2007	02/01/2037
31411L-BB-6	FNMA Pool 910934			2	1	245,853	108.6690	269,333	247,847	245,890	0	(5)	0	0	5.500	5.777	MON	1,136	13,632	03/09/2007	02/01/2037
31411R-AK-4	FNMA Pool 912710			2	1	65,953	108.3250	67,212	62,046	65,776	0	(92)	0	0	5.000	0.536	MON	259	3,102	10/29/2010	03/01/2037
31411R-GU-6	FNMA Pool 912911			2	1	5,294	109.4810	5,712	5,218	5,291	0	(1)	0	0	6.000	5.134	MON	26	313	06/10/2008	06/01/2037
31411W-4N-4	FNMA Pool 917129			2	1	21,688	109.4810	23,769	21,710	21,687	0	0	0	0	6.000	5.876	MON	109	1,303	06/08/2007	06/01/2037
31411X-ZY-4	FNMA Pool 917959			2	1	15,673	107.6580	17,706	16,447	15,747	0	30	0	0	4.500	6.995	MON	62	740	08/16/2007	05/01/2022
31412A-DZ-4	FNMA Pool 919120			2	1	245,723	109.4810	265,126	242,166	245,565	0	(23)	0	0	6.000	5.434	MON	1,211	14,530	06/10/2008	04/01/2037
31412E-2P-0	FNMA Pool 923382			2	1	218,889	109.4810	239,885	219,111	218,872	0	9	0	0	6.000	5.931	MON	1,096	13,147	06/08/2007	06/01/2037
31412H-6Q-7	FNMA Pool 926179			2	1	299,696	107.1430	321,706	300,259	299,675	0	0	0	0	4.000	4.002	MON	1,001	12,010	07/01/2009	07/01/2024
31412L-B5-8	FNMA Pool 928060			2	1	103,326	113.6530	118,385	104,164	103,342	0	(2)	0	0	5.500	5.721	MON	477	5,729	03/09/2007	02/01/2037
31412L-HW-3	FNMA Pool 928245			2	1	70,365	109.6550	76,401	69,674	70,153	0	(53)	0	0	6.000	5.696	MON	348	4,180	05/31/2007	03/01/2022
31412N-UK-0	FNMA Pool 930386			2	1	155,977	112.4440	170,719	151,826	155,853	0	25	0	0	4.500	3.431	MON	569	6,832	11/30/2009	01/01/2039
31412P-FL-0	FNMA Pool 930871			2	1	1,069,534	108.3250	1,101,272	1,016,637	1,068,757	0	(316)	0	0	5.000	1.387	MON	4,236	50,832	04/19/2011	04/01/2039
31412P-YE-5	FNMA Pool 931409			2	1	146,402	107.1430	153,666	143,422	146,204	0	1	0	0	4.000	2.712	MON	478	5,737	10/01/2009	06/01/2024
31412Q-4X-4	FNMA Pool 932438			2	1	265,519	107.1430	271,220	253,139	265,018	0	(333)	0	0	4.000	1.275	MON	844	10,126	11/30/2011	01/01/2025
31412Q-GJ-2	FNMA Pool 931801			2	1	2,218,628	112.0120	2,390,625	2,134,258	2,216,079	0	(399)	0	0	5.000	3.694	MON	8,893	106,713	02/01/2010	08/01/2039
31412Q-GV-5	FNMA Pool 931812			2	1	260,463	111.3380	279,470	251,011	260,198	0	(52)	0	0	4.500	3.549	MON	941	11,296	07/01/2010	08/01/2039
31412Q-HQ-5	FNMA Pool 931839			2	1	136,976	108.0560	142,919	132,264	136,855	0	(59)	0	0	4.500	2.848	MON	496	5,952	07/01/2011	08/01/2039
31412R-L7-0	FNMA Pool 932850			2	1	399,593	107.3060	428,552	399,374	399,560	0	(5)	0	0	4.000	3.905	MON	1,331	15,975	12/09/2010	12/01/2040
31412S-XT-7	FNMA Pool 933690			2	1	3,261,968	112.0120	3,562,100	3,180,106	3,259,137	0	(1,158)	0	0	5.000	4.461	MON	13,250	159,005	07/22/2009	06/01/2039
31412S-XU-4	FNMA Pool 933691			2	1	3,077,986	111.0120	3,331,182	3,000,740	3,076,287	0	445	0	0	5.000	4.187	MON	12,503	150,037	07/22/2009	06/01/2039
31412U-J9-2	FNMA Pool 935088			2	1	179,116	108.0560	190,465	176,265	179,005	0	(35)	0	0	4.500	3.385	MON	661	7,932	10/01/2009	03/01/2039
31412U-WX-4	FNMA Pool 935462			2	1	242,959	108.0560	261,134	241,665	242,896	0	(9)	0	0	4.500	4.241	MON	906	10,875	05/29/2009	06/01/2039
31412Y-EC-2	FNMA Pool 938531			2	1	599,603	108.6690	647,586	595,925	599,408	0	(23)	0	0	5.500	5.149	MON	2,731	32,776	04/10/2008	05/01/2037
31413B-2N-0	FNMA Pool 940981			2	1	146,607	109.4810	157,977	144,296	146,501	0	(14)	0	0	6.000	5.462	MON	721	8,658	12/10/2007	11/01/2037
31413C-FN-4	FNMA Pool 941273			2	1	6,918	109.4810	7,539	6,886	6,915	0	0	0	0	6.000	5.460	MON	34	413	08/11/2008	07/01/2037
31413C-SN-0	FNMA Pool 941625			2	1	355,795	106.9180	366,135	342,445	355,578	0	(217)	0	0	3.500	2.686	MON	999	9,988	01/31/2012	01/01/2042
31413D-4Y-0	FNMA Pool 942839			2	1	171,217	114.2000	193,698	169,613	170,977	0	(158)	0	0	6.000	5.945	MON	848	10,177	08/29/2008	08/01/2037
31413R-D6-0	FNMA Pool 952925			2	1	41,634	109.4810	45,538	41,595	41,625	0	(2)	0	0	6.000	5.751	MON	208	2,496	10/09/2007	10/01/2037
31413R-GX-8	FNMA Pool 953014			2	1	72,686	109.4810	79,503	72,618	72,669	0	(2)	0	0	6.000	5.706	MON	363	4,357	10/09/2007	10/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31413T-LW-0	FNMA Pool 954941			2	1	114,345	112.2730	122,740	109,323	114,173	0	(29)	0	0	6.500	4.996	MON	592	7,106	02/24/2009	10/01/2037
31414D-DH-6	FNMA Pool 962804			2	1	85,092	108.2830	89,633	82,777	84,866	0	(29)	0	0	5.000	3.539	MON	345	4,139	02/24/2009	04/01/2023
31415A-WD-9	FNMA Pool 981344			2	1	95,062	108.6530	105,555	97,149	95,123	0	16	0	0	5.500	6.729	MON	445	5,343	07/31/2008	07/01/2038
31415L-QY-6	FNMA Pool 983471			2	1	94,974	108.6530	96,091	88,438	94,663	0	(105)	0	0	5.500	(0.062)	MON	405	4,864	10/29/2010	05/01/2038
31415M-5X-9	FNMA Pool 984762			2	1	27,475	108.3250	31,071	28,683	27,511	0	1	0	0	5.000	7.389	MON	120	1,434	07/01/2008	06/01/2038
31415R-FA-7	FNMA Pool 986761			2	1	1,472,846	110.4250	1,480,640	1,340,856	1,469,183	0	(3,663)	0	0	5.500	0.639	MON	6,146	49,165	04/10/2012	07/01/2038
31416B-TA-6	FNMA Pool 995245			2	1	294,289	108.3250	293,877	271,292	293,625	0	(602)	0	0	5.000	0.347	MON	1,130	6,203	07/31/2012	01/01/2039
31416C-A4-8	FNMA Pool 995627			2	1	4,394,981	108.9500	4,399,271	4,037,881	4,386,081	0	(8,900)	0	0	5.000	1.113	MON	16,825	134,596	04/09/2012	02/01/2039
31416C-JY-3	FNMA Pool 995879			2	1	1,377,637	109.4810	1,434,934	1,310,669	1,376,672	0	(126)	0	0	6.000	3.474	MON	6,553	78,640	07/22/2009	04/01/2039
31416C-ME-3	FNMA Pool 995957			2	1	1,057,140	108.2830	1,098,695	1,014,651	1,054,353	0	(679)	0	0	5.000	2.894	MON	4,228	50,733	07/22/2009	06/01/2024
31416C-MF-0	FNMA Pool 995958			2	1	1,481,101	108.1510	1,523,734	1,408,895	1,475,342	0	(1,593)	0	0	5.500	3.357	MON	6,457	77,489	07/22/2009	06/01/2024
31416C-MZ-6	FNMA Pool 995976			2	1	1,143,563	109.4810	1,189,533	1,086,520	1,142,739	0	(109)	0	0	6.000	2.920	MON	5,433	65,191	07/22/2009	04/01/2038
31416H-Q2-4	FNMA Pool AA0472			2	1	299,730	107.2750	321,963	300,128	299,716	0	0	0	0	4.000	3.976	MON	1,000	12,005	05/01/2009	03/01/2039
31416H-VT-9	FNMA Pool AA0625			2	1	236,315	108.0560	256,615	237,483	236,328	0	3	0	0	4.500	4.647	MON	891	10,687	07/01/2009	03/01/2039
31416K-GQ-5	FNMA Pool AA2006			2	1	22,793	107.2750	24,484	22,824	22,792	0	0	0	0	4.000	3.971	MON	76	913	05/01/2009	02/01/2039
31416L-GU-4	FNMA Pool AA2910			2	1	375,747	108.0560	397,204	367,591	375,467	0	(7)	0	0	4.500	3.476	MON	1,378	16,542	04/01/2009	04/01/2039
31416M-6W-9	FNMA Pool AA4484			2	1	82,278	109.5370	85,199	77,781	82,111	0	(51)	0	0	5.000	0.955	MON	324	3,889	07/01/2010	04/01/2039
31416N-E5-7	FNMA Pool AA4655			2	1	1,937,715	107.1430	1,945,133	1,815,455	1,934,268	0	(3,446)	0	0	4.000	1.391	MON	6,052	30,258	07/10/2012	05/01/2024
31416Q-A4-7	FNMA Pool AA6326			2	1	113,901	107.1740	122,301	114,115	113,887	0	(2)	0	0	4.000	4.016	MON	380	4,564	07/01/2009	05/01/2024
31416S-KG-5	FNMA Pool AA8394			2	1	1,989,265	109.6690	2,126,857	1,939,342	1,988,482	0	(72)	0	0	5.000	3.737	MON	8,081	96,967	07/22/2009	06/01/2039
31416S-Z9-5	FNMA Pool AA8867			2	1	75,084	107.6110	76,403	70,999	74,858	0	(65)	0	0	4.500	0.996	MON	266	3,195	10/29/2010	04/01/2024
31416T-AJ-8	FNMA Pool AA9008			2	1	2,092,005	111.3380	2,282,128	2,049,730	2,090,518	0	(62)	0	0	4.500	4.002	MON	7,686	92,238	12/08/2009	08/01/2039
31416W-FG-2	FNMA Pool AB1066			2	1	139,311	107.1110	143,178	133,672	139,048	0	(108)	0	0	4.000	1.978	MON	446	5,347	05/31/2011	05/01/2025
31416W-LZ-3	FNMA Pool AB1243			2	1	200,382	107.1110	201,813	188,414	200,026	0	(356)	0	0	4.000	0.705	MON	628	4,396	04/30/2012	07/01/2025
31416X-YZ-7	FNMA Pool AB2527			2	1	4,229,519	107.3060	4,361,348	4,064,403	4,226,234	0	(2,361)	0	0	4.000	2.771	MON	13,548	162,576	11/22/2011	03/01/2041
31416Y-U9-7	FNMA Pool AB3307			2	1	2,207,699	107.3370	2,295,435	2,138,531	2,205,875	0	(622)	0	0	4.000	2.646	MON	7,128	85,541	08/08/2011	07/01/2041
31417A-X4-6	FNMA Pool AB4298			2	1	458,488	106.6990	464,766	435,586	458,384	0	(104)	0	0	3.500	2.190	MON	1,270	7,623	06/27/2012	01/01/2042
31417C-B6-1	FNMA Pool AB5460			2	1	532,849	104.8880	539,181	514,054	532,670	0	(180)	0	0	3.000	2.490	MON	1,285	3,855	08/31/2012	06/01/2042
31417C-VM-4	FNMA Pool AB6019			2	1	2,294,869	106.9180	2,310,996	2,161,466	2,293,453	0	(1,416)	0	0	3.500	2.837	MON	6,304	25,217	08/02/2012	08/01/2042
31417D-CA-9	FNMA Pool AB6364			2	1	5,135,190	104.6460	5,158,562	4,929,536	5,133,197	0	(1,992)	0	0	2.500	1.911	MON	10,270	10,270	10/25/2012	10/01/2027
31417J-KM-1	FNMA Pool AC0299			2	1	85,897	108.9500	87,227	80,061	85,704	0	(32)	0	0	5.000	0.808	MON	334	4,003	10/06/2011	01/01/2034
31417K-SB-4	FNMA Pool AC1413			2	1	148,870	108.0560	159,025	147,169	148,809	0	(7)	0	0	4.500	3.990	MON	552	6,623	10/30/2009	08/01/2039
31417K-X6-9	FNMA Pool AC1600			2	1	75,149	110.5560	81,415	73,642	75,023	0	(22)	0	0	4.500	4.053	MON	276	3,314	04/01/2010	08/01/2029
31417K-YD-3	FNMA Pool AC1607			2	1	266,526	108.0560	272,468	252,155	266,204	0	(164)	0	0	4.500	2.460	MON	946	11,347	08/31/2011	08/01/2039
31417L-B4-6	FNMA Pool AC1858			2	1	300,499	107.2750	328,776	306,479	300,639	0	(43)	0	0	4.000	4.603	MON	1,022	12,259	08/31/2009	09/01/2039
31417L-CP-8	FNMA Pool AC1877			2	1	105,826	108.0560	111,733	103,403	105,759	0	(20)	0	0	4.500	3.737	MON	388	4,653	01/31/2011	09/01/2039
31417M-FM-0	FNMA Pool AC2871			2	1	198,186	107.2750	217,428	202,683	198,338	0	(80)	0	0	4.000	5.592	MON	676	8,107	08/31/2009	08/01/2039
31417Q-YT-5	FNMA Pool AC5221			2	1	1,649,165	111.0250	1,815,666	1,635,367	1,648,634	0	179	0	0	4.500	4.105	MON	6,133	73,592	02/23/2010	12/01/2039
31417S-AB-6	FNMA Pool AC5401			2	1	184,675	108.3250	192,992	178,161	184,477	0	(35)	0	0	5.000	3.700	MON	742	8,908	10/30/2009	10/01/2039
31417S-HQ-6	FNMA Pool AC5638			2	1	917,066	109.8770	960,805	874,437	913,150	0	(1,305)	0	0	4.500	3.059	MON	3,279	39,350	03/23/2010	03/01/2025
31417S-YQ-7	FNMA Pool AC6118			2	1	1,439,493	108.0560	1,524,259	1,410,620	1,438,957	0	48	0	0	4.500	3.620	MON	5,290	63,478	11/19/2009	11/01/2039
31417S-YV-6	FNMA Pool AC6123			2	1	98,500	107.2750	107,139	99,873	98,532	0	3	0	0	4.000	4.314	MON	333	3,995	10/30/2009	11/01/2039
31417T-L6-3	FNMA Pool AC6648			2	1	162,738	112.0120	171,866	153,436	162,507	0	(97)	0	0	5.000	3.857	MON	639	7,672	04/29/2011	12/01/2039
31417T-NK-0	FNMA Pool AC6693			2	1	1,489,329	108.0560	1,605,296	1,485,615	1,489,100	0	(44)	0	0	4.500	4.310	MON	5,571	66,853	01/08/2010	01/01/2040
31417U-V2-8	FNMA Pool AC7832			2	1	352,675	108.0560	377,167	349,048	352,537	0	(33)	0	0	4.500	3.978	MON	1,309	15,707	01/29/2010	12/01/2039
31417V-N6-6	FNMA Pool AC8512			2	1	147,994	108.0560	152,962	141,558	147,799	0	(62)	0	0	4.500	2.395	MON	531	6,370	07/30/2010	12/01/2039
31417W-X5-5	FNMA Pool AC9699			2	1	99,619	107.2750	109,047	101,652	99,666	0	(8)	0	0	4.000	4.583	MON	339	4,066	01/29/2010	02/01/2040
31417X-CT-4	FNMA Pool AC9981			2	1	167,776	111.3870	181,796	163,211	167,637	0	(11)	0	0	5.000	4.242	MON	680	8,161	01/04/2010	02/01/2040
31417Y-BQ-9	FNMA Pool MA0046			2	1	28,590	107.6500	30,444	28,281	28,573	0	(4)	0	0	4.000	3.036	MON	94	1,131	06/02/2010	04/01/2029
31417Y-FM-4	FNMA Pool MA0171			2	1	119,009	108.3380	125,272	115,631	118,837	0	(12)	0	0	4.500	3.163	MON	434	5,203	02/04/2010	09/01/2029
31417Y-LF-2	FNMA Pool MA0325			2	1	169,456	108.0560	183,057	169,410	169,440	0	0	0	0	4.500	4.407	MON	635	7,623	01/04/2010	01/01/2040
31417Y-UW-5	FNMA Pool MA0596			2	1	87,028	107.1110	89,083	83,169	86,809	0	(130)	0	0	4.000	2.686	MON	277	3,327	07/21/2011	12/01/2025
31417Y-VJ-3	FNMA Pool MA0616			2	1	295,378	107.6500	313,758	291,461	295,203	0	(29)	0	0	4.000	3.525	MON	972	11,659	01/03/2011	01/01/2031
31417Y-ZA-8	FNMA Pool MA0736			2	1	4,796,438	109.1690	4,921,696	4,508,327	4,791,438	0	(1,868)	0	0	5.000	3.074	MON	18,785	225,416	05/13/2011	05/01/2041
31418A-CH-9	FNMA Pool MA0971			2	1	250,914	107.9570	250,487	232,025	250,847	0	(66)	0	0	4.000	1.972	MON	773	2,320	09/27/2012	02/01/2042
31418A-D9-6	FNMA Pool MA1027			2	1	354,982	106.9180	368,304	344,473	354,921	0	(62)	0	0	3.500	2.761	MON	1,005	9,042	03/28/2012	04/01/2042
31418A-EG-9	FNMA Pool MA1034			2	1	451,088	106.8610	455,895	426,624	450,227	0	(862)	0	0	3.500	2.266	MON	1,244	9,955	04/09/2012	04/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31418A-KN-7	FNMA Pool MA1200			2	1	707,937	105.2550	702,288	667,226	707,447	0	(490)	0	0	3.000	2.308	MON	1,668	5,004	09/25/2012	10/01/2032
31418A-MW-5	FNMA Pool MA1272			2	1	5,250,563	104.8880	5,234,058	4,990,140	5,249,872	0	(691)	0	0	3.000	2.615	MON	12,475	0	11/13/2012	12/01/2042
31418M-A5-1	FNMA Pool AD0027			2	1	1,018,597	108.6740	1,061,386	976,669	1,015,691	0	(498)	0	0	5.000	2.796	MON	4,069	48,833	07/22/2009	12/01/2023
31418M-BY-7	FNMA Pool AD0054			2	1	2,998,606	108.3930	3,060,437	2,823,463	2,987,862	0	(4,231)	0	0	5.000	2.119	MON	11,764	141,173	02/07/2011	02/01/2024
31418M-SR-4	FNMA Pool AD0527			2	1	990,458	108.6690	1,006,790	926,474	990,187	0	(151)	0	0	5.500	2.144	MON	4,246	50,956	03/30/2011	06/01/2039
31418M-UM-2	FNMA Pool AD0587			2	1	1,600,372	110.7280	1,747,217	1,577,936	1,599,613	0	(41)	0	0	4.500	4.040	MON	5,917	71,007	02/08/2010	12/01/2039
31418N-DF-4	FNMA Pool AD1001			2	1	38,788	107.2750	43,063	40,142	38,820	0	4	0	0	4.000	5.398	MON	134	1,606	04/01/2010	02/01/2040
31418N-YE-4	FNMA Pool AD1608			2	1	77,110	107.1110	81,186	75,796	77,030	0	(10)	0	0	4.000	3.001	MON	253	3,032	04/30/2010	02/01/2025
31418P-UW-3	FNMA Pool AD2396			2	1	154,010	108.3690	165,011	152,268	153,950	0	(7)	0	0	4.500	4.124	MON	571	6,852	02/26/2010	03/01/2040
31418Q-FF-5	FNMA Pool AD2865			2	1	185,231	107.1110	189,053	176,502	184,796	0	(116)	0	0	4.000	1.336	MON	588	7,060	08/31/2010	02/01/2025
31418Q-FG-3	FNMA Pool AD2866			2	1	193,277	107.9080	200,389	185,704	192,741	0	(155)	0	0	4.500	2.705	MON	696	8,357	01/29/2010	02/01/2025
31418Q-ZF-3	FNMA Pool AD3441			2	1	94,363	108.3250	98,632	91,052	94,266	0	(18)	0	0	5.000	3.782	MON	379	4,553	02/26/2010	03/01/2040
31418R-RE-3	FNMA Pool AD4084			2	1	3,176,392	108.3690	3,418,190	3,154,214	3,175,401	0	(184)	0	0	4.500	4.261	MON	11,828	141,940	04/29/2010	05/01/2040
31418R-ZW-4	FNMA Pool AD4356			2	1	60,448	108.3690	65,601	60,535	60,445	0	0	0	0	4.500	4.486	MON	227	2,724	04/01/2010	04/01/2040
31418T-KB-2	FNMA Pool AD5689			2	1	50,504	107.1110	52,784	49,280	50,434	0	(9)	0	0	4.000	2.597	MON	164	1,971	05/28/2010	05/01/2025
31418U-C6-9	FNMA Pool AD6392			2	1	3,131,926	107.9080	3,178,228	2,945,312	3,122,964	0	(3,648)	0	0	4.500	1.377	MON	11,045	132,539	06/09/2011	05/01/2025
31418U-CG-7	FNMA Pool AD6370			2	1	542,139	108.3690	579,095	534,373	541,918	0	(49)	0	0	4.500	3.697	MON	2,004	24,047	05/12/2010	05/01/2040
31418U-EE-0	FNMA Pool AD6432			2	1	143,247	108.3690	143,695	132,598	142,999	0	(248)	0	0	4.500	0.812	MON	497	1,492	08/10/2012	06/01/2040
31418U-VU-5	FNMA Pool AD6926			2	1	159,701	108.3690	169,764	156,654	159,614	0	(22)	0	0	4.500	3.629	MON	587	7,049	05/28/2010	06/01/2040
31418V-2A-9	FNMA Pool AD7968			2	1	125,732	108.3250	127,662	117,851	125,427	0	(138)	0	0	5.000	0.581	MON	491	5,893	07/30/2010	12/01/2039
31418V-6M-9	FNMA Pool AD8075			2	1	124,872	108.6160	129,659	119,374	124,716	0	(46)	0	0	5.000	3.981	MON	497	5,969	05/28/2010	06/01/2040
31418V-L6-7	FNMA Pool AD7548			2	1	1,804,254	108.8250	1,850,158	1,700,122	1,802,321	0	(727)	0	0	5.000	2.754	MON	7,084	85,006	05/13/2011	06/01/2040
31418X-6C-7	FNMA Pool AD9866			2	1	180,553	110.2880	189,364	171,700	180,320	0	14	0	0	4.500	3.203	MON	644	7,727	10/29/2010	10/01/2040
31418X-XX-1	FNMA Pool AD9693			2	1	1,114,912	108.8250	1,145,723	1,052,813	1,113,784	0	(701)	0	0	5.000	3.704	MON	4,387	52,641	09/21/2010	08/01/2040
31419A-4N-4	FNMA Pool AE0828			2	1	352,431	106.6990	366,366	343,364	352,262	0	(169)	0	0	3.500	2.851	MON	1,001	11,016	01/03/2012	02/01/2041
31419A-CU-9	FNMA Pool AE0082			2	1	684,766	111.0120	718,308	647,055	684,214	0	70	0	0	5.000	3.355	MON	2,696	32,353	06/17/2010	05/01/2040
31419A-NM-5	FNMA Pool AE0395			2	1	197,472	108.8050	203,117	186,680	197,240	0	(128)	0	0	4.500	2.423	MON	700	8,401	10/06/2011	10/01/2040
31419B-4T-9	FNMA Pool AE1733			2	1	6,957,410	107.3060	7,435,511	6,929,260	6,956,929	0	(146)	0	0	4.000	3.770	MON	23,098	277,170	05/23/2011	09/01/2040
31419B-BT-1	FNMA Pool AE0949			2	1	390,165	107.3060	391,281	364,641	389,754	0	(412)	0	0	4.000	2.043	MON	1,215	6,077	07/10/2012	02/01/2041
31419B-N4-3	FNMA Pool AE1310			2	1	151,292	107.1430	155,002	144,669	150,902	0	99	0	0	4.000	1.962	MON	482	5,787	07/30/2010	07/01/2025
31419C-D3-4	FNMA Pool AE1921			2	1	164,542	107.3060	171,369	159,701	164,344	0	(83)	0	0	4.000	2.029	MON	532	6,388	11/01/2010	09/01/2040
31419E-AP-4	FNMA Pool AE3613			2	1	173,369	108.3690	184,619	170,361	173,356	0	(5)	0	0	4.500	3.945	MON	639	7,666	03/29/2011	09/01/2040
31419F-GP-5	FNMA Pool AE4705			2	1	309,339	107.3060	318,144	296,483	309,066	0	(109)	0	0	4.000	2.726	MON	988	11,055	01/31/2012	09/01/2040
31419F-RN-8	FNMA Pool AE4992			2	1	326,915	106.1430	329,848	310,758	326,337	0	(579)	0	0	3.500	0.250	MON	906	9,064	01/31/2012	11/01/2025
31419G-CH-5	FNMA Pool AE5471			2	1	1,007,656	108.3690	1,031,088	951,460	1,006,485	0	(682)	0	0	4.500	2.507	MON	3,568	42,816	10/06/2011	10/01/2040
31419H-GS-5	FNMA Pool AE6508			2	1	126,449	106.1430	129,176	121,700	126,273	0	(118)	0	0	3.500	1.122	MON	355	4,260	10/31/2011	10/01/2025
31419J-RF-7	FNMA Pool AE7685			2	1	393,041	107.3060	398,780	371,629	392,484	0	(557)	0	0	4.000	0.951	MON	1,239	8,671	04/30/2012	10/01/2040
31419J-SM-1	FNMA Pool AE7723			2	1	3,433,148	107.3060	3,585,648	3,341,517	3,430,777	0	(406)	0	0	4.000	2.945	MON	11,138	133,661	11/10/2010	11/01/2040
31419K-KE-4	FNMA Pool AE8392			2	1	81,186	106.6990	88,070	82,541	81,213	0	1	0	0	3.500	4.028	MON	241	2,889	11/30/2010	11/01/2040
31419K-SZ-9	FNMA Pool AE8635			2	1	331,452	107.6740	356,053	330,677	331,376	0	(47)	0	0	3.500	3.413	MON	964	11,574	03/29/2011	11/01/2025
31419L-EJ-8	FNMA Pool AE9136			2	1	186,684	107.8300	198,693	184,265	186,481	0	(100)	0	0	3.500	3.174	MON	537	6,449	04/29/2011	12/01/2025
31419M-BK-6	FNMA Pool AE9941			2	1	274,553	107.6740	293,558	272,636	274,391	0	(40)	0	0	3.500	3.264	MON	795	9,542	01/31/2011	12/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						315,351,671	XXX	329,331,099	304,269,172	315,096,987	0	(162,680)	0	0	XXX	XXX	XXX	1,132,791	11,153,246	XXX	XXX
34073N-Y3-8	Florida Hsg Fin Corp Rev Amt- Homeowner Mtg-Ser 1			1	1FE	2,904,656	105.9650	2,866,353	2,705,000	2,793,140	0	(22,547)	0	0	5.950	4.925	JJ	80,474	160,948	02/23/2007	01/01/2048
45505T-DK-4	Indiana St Hsg Cmnty Dev MTG-SER A1			1	1FE	1,290,096	105.8320	1,312,317	1,240,000	1,265,451	0	(4,964)	0	0	5.250	4.738	JJ	32,550	65,100	02/15/2006	01/01/2037
646133-HC-5	New Jersey St Tran Corp Ctfs				1FE	7,556,628	112.9790	8,162,733	7,225,000	7,384,613	0	(29,856)	0	0	5.000	4.474	MS	106,368	361,250	08/25/2005	09/15/2017
676907-MY-1	Ohio Hsg Fin Agy Mtg Rev				1FE	2,376,978	105.1880	2,377,249	2,260,000	2,366,214	0	(2,215)	0	0	5.375	5.037	MS	40,492	121,475	04/12/2006	03/01/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						14,128,358	XXX	14,718,652	13,430,000	13,809,418	0	(59,582)	0	0	XXX	XXX	XXX	259,884	708,773	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						600,916,893	XXX	633,308,810	568,748,135	593,442,380	0	(2,183,640)	0	0	XXX	XXX	XXX	5,116,281	22,979,601	XXX	XXX
000886-AE-1	ADC Telecommunications Inc				2FE	7,068,795	100.0500	7,403,700	7,400,000	7,068,795	0	(18,458)	449,647	0	3.500	2.842	JJ	119,428	0	07/30/2012	07/15/2015
001055-AE-2	Aflac Inc				1FE	49,963	106.7110	53,356	50,000	49,980	0	7	0	0	3.450	3.466	FA	652	1,725	08/04/2010	08/15/2015
001055-AH-5	Aflac Inc				1FE	49,956	105.1220	52,561	50,000	49,963	0	8	0	0	2.650	2.669	FA	501	681	02/08/2012	02/15/2017
001546-AL-4	AK Steel Corp	LS		1	4FE	463,594	87.0000	404,550	465,000	404,550	(32,663)	113	0	0	7.625	7.670	MN	4,531	35,456	12/06/2010	05/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00163M-AJ-3	Prologis LP				2FE	110,602	114.3630	114,363	100,000	108,746	0	(1,856)	0	0	6.125	3.705	JD	510	6,125	01/31/2012	12/01/2016
00206R-AV-4	AT&T Inc				1FE	126,349	104.2580	130,323	125,000	125,734	0	(269)	0	0	2.500	2.268	FA	1,181	3,125	08/31/2010	08/15/2015
00206R-AW-2	AT&T Inc				1FE	101,344	105.8720	105,872	100,000	100,936	0	(262)	0	0	2.950	2.658	MN	377	2,950	05/31/2011	05/15/2016
00206R-AY-8	AT&T Inc				1FE	75,637	104.3570	78,268	75,000	75,474	0	(125)	0	0	2.400	2.217	FA	680	1,785	08/31/2011	08/15/2016
00206R-BC-5	AT&T Inc				1FE	228,315	101.1740	227,642	225,000	227,990	0	(325)	0	0	1.600	1.267	FA	1,360	1,820	07/31/2012	02/15/2017
00209T-AA-3	AT&T Broadband				2FE	166,371	101.5770	152,366	150,000	150,770	0	(3,652)	0	0	8.375	5.804	MS	3,699	12,563	04/01/2008	03/15/2013
00287Y-AB-5	Abbvie Inc Series 144A				2FE	175,477	101.0880	176,904	175,000	175,471	0	(5)	0	0	1.750	1.691	MN	451	0	11/29/2012	11/06/2017
00434N-AA-3	Access Midstream Partner			1	3FE	510,000	101.5000	517,650	510,000	510,000	0	0	0	0	4.875	4.875	MN	829	0	12/12/2012	05/15/2023
00439T-AE-7	Accuride Corp	LS		1	4FE	411,075	96.5000	390,825	405,000	390,825	(19,759)	(491)	0	0	9.500	9.041	FA	16,031	0	08/08/2012	08/01/2018
00440E-AN-7	Ace Ina Holdings				1FE	849,201	104.9800	892,330	850,000	849,525	0	156	0	0	2.600	2.620	MN	2,333	22,100	11/30/2010	11/23/2015
00724F-AA-9	Adobe Systems Inc				2FE	74,870	104.7180	78,539	75,000	74,943	0	26	0	0	3.250	3.288	FA	1,016	2,438	01/25/2010	02/01/2015
00817Y-AE-8	Aetna Inc				2FE	115,001	116.0410	116,041	100,000	110,706	0	(2,916)	0	0	6.000	2.732	JD	267	6,000	07/01/2011	06/15/2016
008190-AH-3	Affiliated Computer SVCS-A				2FE	54,208	107.4920	53,746	50,000	52,191	0	(858)	0	0	5.200	3.298	JD	217	2,600	07/30/2010	06/01/2015
00828K-AF-2	Affinion Group Inc Tranche B				4FE	859,014	91.5940	911,263	994,894	865,093	0	6,079	0	0	5.676	7.788		14,274	4,146	08/24/2012	10/09/2016
009127-AB-7	AMGH Merger Sub Inc			1	4FE	103,748	110.5000	113,815	103,000	103,721	0	(27)	0	0	9.250	9.030	MN	1,588	4,764	09/12/2012	11/01/2018
00912X-AF-1	Air Lease Corp	LS			3FE	3,000,559	106.0000	3,180,000	3,000,000	3,000,562	0	3	0	0	5.625	5.620	AO	42,188	0	11/14/2012	04/01/2017
009158-AQ-9	Air Products & Chemicals Inc				1FE	49,953	103.8810	51,941	50,000	49,966	0	9	0	0	2.000	2.020	FA	414	1,000	07/29/2011	08/02/2016
009363-AF-9	Airgas Inc			1	2FE	149,181	106.7530	186,818	175,000	154,379	0	2,562	0	0	7.125	9.860	AO	3,117	12,469	11/16/2010	10/01/2018
013817-AR-2	Alcoa Inc				2FE	50,297	102.6520	51,326	50,000	50,037	0	(65)	0	0	6.000	5.859	JJ	1,383	3,000	07/31/2008	07/15/2013
01449H-AD-1	Alere IM US Holdings LLC B Term Loan				4FE	1,993,681	100.3210	1,997,595	1,991,203	1,989,373	0	(4,308)	0	0	4.750	4.366		1,314	52,426	08/21/2012	06/30/2017
01449H-AF-6	Alere IM US Holdings LLC Incremental B-1 Term Loan				3FE	0	0.0000	0	0	0	0	0	0	0	4.750	0.000		0	188	04/03/2012	06/30/2017
018804-AP-9	Alliant TechSystems Inc			1	3FE	388,225	109.8750	417,525	380,000	387,244	618	(974)	0	0	6.875	6.470	MS	7,692	26,125	12/22/2011	09/15/2020
01973J-AE-9	Allison Transmission Inc Term B-2				3FE	1,486,861	100.5410	1,496,776	1,488,722	1,484,888	0	(1,973)	0	0	3.710	3.542		767	33,392	05/15/2012	08/07/2017
01973J-AF-6	Allison Transmission Inc Tranche B3				3FE	2,345,140	100.7340	2,378,725	2,361,393	2,342,958	0	(2,182)	0	0	4.250	3.792		7,527	33,076	09/25/2012	08/08/2019
02580E-CN-1	American Express Bk FSB				1FE	253,525	101.4470	253,618	250,000	250,233	0	(778)	0	0	5.500	5.172	AO	2,865	13,750	05/05/2008	04/16/2013
025816-AQ-2	American Express Company				1FE	47,610	102.3270	51,164	50,000	49,705	0	524	0	0	4.875	6.006	JJ	1,124	2,438	07/31/2008	07/15/2013
025816-BA-6	American Express Company				1FE	227,804	108.8210	217,642	200,000	211,631	0	(8,108)	0	0	7.250	2.936	MN	1,651	14,500	12/17/2010	05/20/2014
0258M0-CW-7	American Express Credit MTN				1FE	100,421	101.8060	101,806	100,000	100,032	0	(93)	0	0	5.875	5.776	MN	963	5,875	06/05/2008	05/02/2013
0258M0-DA-4	American Express Credit MTN				1FE	125,337	104.8380	131,048	125,000	125,192	0	(68)	0	0	2.750	2.691	MS	1,012	3,438	10/01/2010	09/15/2015
0258M0-DC-0	American Express Credit Series MTN				1FE	124,404	105.8050	132,256	125,000	124,546	0	115	0	0	2.800	2.904	MS	992	3,500	10/03/2011	09/19/2016
0258M0-DD-8	American Express Credit Series MTN				1FE	285,634	104.6320	287,738	275,000	284,890	0	(744)	0	0	2.375	1.492	MS	1,760	1,468	10/03/2012	03/24/2017
026874-AX-5	American International Group				2FE	103,120	110.3370	110,337	100,000	101,982	0	(666)	0	0	5.050	4.278	AO	1,263	5,050	04/01/2011	10/01/2015
026874-CB-1	American International Group				2FE	169,164	111.8480	195,734	175,000	170,461	0	1,076	0	0	4.875	5.660	MS	2,512	8,579	10/31/2011	09/15/2016
02687Q-BC-1	American Intl Group MTN				2FE	5,784,525	114.1960	5,777,176	5,059,000	5,743,204	0	(41,321)	0	0	5.600	1.888	AO	57,448	150,304	10/05/2012	10/18/2016
02687Q-BW-7	American Intl Group MTN				2FE	107,992	114.8520	114,852	100,000	107,141	0	(851)	0	0	5.450	3.670	MN	651	2,725	05/31/2012	05/18/2017
03073E-AF-2	Amerisourcebergen Corp				1FE	109,664	113.2370	113,237	100,000	105,723	0	(1,979)	0	0	5.875	3.634	MS	1,730	5,875	12/15/2010	09/15/2015
03073J-AL-8	Ameristar Casinos Inc Term Loan B				3FE	1,008,750	100.5540	1,005,540	1,000,000	1,005,540	(900)	(2,310)	0	0	4.000	3.524		6,889	22,051	05/04/2012	04/16/2018
03076C-AB-2	Ameriprise Financial Inc				1FE	113,780	113.1950	113,195	100,000	108,214	0	(2,717)	0	0	5.650	2.660	MN	722	5,650	11/30/2010	11/15/2015
03077J-AA-8	Amerigas Finance LLC			1	3FE	460,000	109.7500	504,850	460,000	460,000	0	0	0	0	6.750	6.750	MN	3,536	26,565	01/05/2012	05/20/2020
03077J-AB-6	Amerigas Finance LLC	LS		1	3FE	920,000	111.2500	1,023,500	920,000	920,000	0	0	0	0	7.000	7.000	MN	7,334	55,098	01/05/2012	05/20/2022
031162-AJ-9	Amgen Inc				2FE	54,734	107.6170	53,809	50,000	51,869	0	(955)	0	0	4.850	2.795	MN	290	2,425	11/24/2009	11/18/2014
031162-BF-6	Amgen Inc				2FE	39,907	103.9650	41,586	40,000	39,934	0	18	0	0	2.300	2.350	JD	41	920	06/27/2011	06/15/2016
031162-BQ-2	Amgen Inc				2FE	202,244	103.5940	207,188	200,000	202,065	0	(178)	0	0	2.125	1.875	MN	543	2,125	07/31/2012	05/15/2017
032095-AA-9	Amphenol Corp				2FE	99,813	106.5510	106,551	100,000	99,926	0	37	0	0	4.750	4.792	MN	607	4,750	10/29/2009	11/15/2014
03234T-AJ-7	AMWINS Group Inc Term Loan				4FE	985,050	100.8750	1,003,706	995,000	983,782	0	(1,268)	0	0	4.074	5.151		3,603	27,973	05/23/2012	05/07/2019
032511-AX-5	Anadarko Petroleum Corp				2FE	135,910	115.1130	143,891	125,000	133,378	0	(2,058)	0	0	5.950	3.986	MS	2,190	7,438	10/03/2011	09/15/2016
032511-BD-8	Anadarko Petroleum Corp				2FE	85,613	107.4900	80,618	75,000	79,212	0	(3,389)	0	0	7.625	2.850	MS	1,684	5,719	02/02/2011	03/15/2014
035229-CU-5	Anheuser-Busch Cos Inc				1FE	96,601	104.4740	104,474	100,000	99,206	0	722	0	0	4.950	5.749	JJ	2,283	4,950	02/03/2009	01/15/2014
03523T-AM-0	Anheuser-Busch				1FE	76,986	106.8590	80,144	75,000	75,868	0	(403)	0	0	4.125	3.532	JJ	1,427	3,094	02/08/2010	01/15/2015
03523T-AT-5	Anheuser-Busch				1FE	49,907	106.7050	53,353	50,000	49,953	0	19	0	0	3.625	3.668	AO	383	1,813	09/02/2010	04/15/2015
03523T-BA-5	Anheuser-Busch				1FE	29,945	105.9100	31,773	30,000	29,965	0	10	0	0	2.875	2.914	FA	326	863	01/24/2011	02/15/2016
03523T-BL-1	Anheuser-Busch				1FE	100,837	101.4440	101,444	100,000	100,467	0	(300)	0	0	1.500	1.192	JJ	696	1,500	10/03/2011	07/14/2014
03523T-BN-7	Anheuser-Busch				1FE	169,903	101.0530	170,780	169,000	169,851	0	(53)	0	0	1.375	1.260	JJ	1,065	0	08/31/2012	07/15/2017
035287-AD-3	Anixter Inc				3FE	1,000,000	105.2500	1,052,500	1,000,000	1,000,000	0	0	0	0	5.625	5.625	MN	9,375	28,281	04/25/2012	05/01/2019
037389-AV-5	AON Corp				2FE	2,286,502	105.3200	2,369,700	2,250,000	2,273,704	0	(8,235)	0	0	3.500	3.094	MS	19,906	78,750	06/08/2011	09/30/2015
037389-AY-9	AON Corp				2FE	177,397	105.2770	184,235	175,000	176,815	0	(502)	0	0	3.125	2.803	MN	516	5,469	10/31/2011	05/27/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
037411-AT-2	Apache Corp				1FE	103,119	101.3070	101,307	100,000	100,201	0	(680)	0	0	5.250	4.538	AO	1,108	5,250	04/30/2008	04/15/2013
037411-BB-0	Apache Corp				1FE	74,785	102.6860	77,015	75,000	74,815	0	30	0	0	1.750	1.810	AO	277	678	04/03/2012	04/15/2017
037735-CQ-8	Appalachian Power Co				2FE	1,451,516	105.6550	1,447,474	1,370,000	1,444,704	0	(6,204)	0	0	3.400	1.087	MN	4,787	25,415	10/22/2012	05/24/2015
03827F-AH-4	Applied Systems Incremental Term Loan				5FE	269,159	100.5630	277,615	276,060	269,569	0	410	0	0	5.500	5.953		42	8,418	05/30/2012	03/08/2016
03852C-AC-0	Aramark Corp LC 2 Facility				3FE	92,907	100.0530	92,609	92,560	92,609	(281)	(17)	0	0	3.314	3.055		9	284	11/16/2012	07/26/2016
03852C-AD-8	Aramark Corp Term C				3FE	1,412,718	100.0530	1,408,186	1,407,440	1,408,186	(4,252)	(280)	0	0	3.459	3.186		135	4,463	11/16/2012	07/26/2016
03852C-AN-6	Aramark Corp Term C				3FE	523,688	100.0530	525,278	525,000	523,688	0	0	0	0	3.459	0.073		0	0	12/17/2012	07/26/2016
03938D-AD-4	Arch Coal Inc Term Loan B				3FE	1,484,389	100.8910	1,506,373	1,493,069	1,479,245	0	(5,144)	0	0	5.750	5.240		238	28,137	05/14/2012	05/16/2018
04044T-AC-0	Aristotle Holding Inc. Series 144A				2FE	49,987	106.9170	53,459	50,000	49,989	0	2	0	0	3.500	3.506	MN	224	1,721	11/14/2011	11/15/2016
04044T-AL-0	Aristotle Holding Inc. Series 144A				2FE	101,818	103.9390	103,939	100,000	101,530	0	(288)	0	0	2.650	2.259	FA	1,001	1,369	02/29/2012	02/15/2017
04349V-AB-9	Ascend Performance Materials Term B Loan				5FE	732,681	99.3750	741,577	746,241	729,663	0	(3,018)	0	0	6.750	6.376		140	37,064	04/11/2012	03/26/2018
04420T-AS-9	Ashland Inc Term B Facility				3FE	1,115,568	101.0000	1,122,514	1,111,400	1,114,527	0	(1,041)	0	0	2.092	3.392		2,519	20,323	04/25/2012	08/23/2018
045488-AC-7	Assoc Banc-Corp			1	2FE	2,153,135	109.7710	2,332,634	2,125,000	2,146,132	0	(5,990)	0	0	5.125	4.783	MS	28,134	108,906	10/24/2011	03/28/2016
04649V-AE-0	Asurion Corporation Term Loan				3FE	3,488,499	100.9250	3,518,858	3,486,607	3,478,549	0	(9,950)	0	0	5.500	4.909		533	98,121	08/21/2012	05/24/2018
04939M-AG-4	Atlas Pipeline Partners Series 144A			1	4FE	170,000	103.5000	175,950	170,000	170,000	0	0	0	0	6.625	6.625	AO	2,909	0	09/25/2012	10/01/2020
04962C-AN-1	Attachmate Corporation Term Loan First Lien				4FE	2,176,691	100.7500	2,209,064	2,192,619	2,174,287	0	(2,403)	0	0	7.250	6.215		30,910	84,726	05/15/2012	04/27/2017
050095-AM-0	Atwood Oceanics Inc			1	3FE	2,652,500	107.5000	2,687,500	2,500,000	2,641,984	0	(10,516)	0	0	6.500	5.213	FA	67,708	52,271	11/13/2012	02/01/2020
052769-AA-4	Autodesk Inc				2FE	1,484,775	99.5030	1,492,545	1,500,000	1,484,919	0	144	0	0	1.950	2.165	JD	1,463	0	12/10/2012	12/15/2017
05329W-AH-5	Autonation Inc				3FE	0	0.0000	0	0	0	0	0	0	0	7.000	0.000	AO	0	(18,725)	10/25/2007	04/15/2015
053332-AF-9	Autozone Inc				2FE	2,263,820	112.4090	2,248,180	2,000,000	2,216,405	0	(47,415)	0	0	5.500	1.628	MN	14,056	110,000	05/03/2012	11/15/2015
053332-AH-5	Autozone Inc				2FE	49,792	105.5780	52,789	50,000	49,951	0	44	0	0	6.500	6.599	JJ	1,499	3,250	02/27/2009	01/15/2014
053332-AK-8	Autozone Inc				2FE	54,422	109.4280	54,714	50,000	51,921	0	(890)	0	0	5.750	3.774	JJ	1,326	2,875	01/29/2010	01/15/2015
05349U-AJ-1	Avaya Inc Tranche B1				4FE	483,988	97.7970	484,841	495,762	484,841	(294)	1,146	0	0	3.061	4.194		1,518	2,366	09/27/2012	10/26/2014
05531F-AG-8	BB&T Corporation Series MTN			1	1FE	203,012	106.4350	212,870	200,000	202,089	0	(632)	0	0	3.200	2.848	MS	1,884	6,400	07/01/2011	03/15/2016
05531F-AK-9	BB&T Corporation Series MTN			1	1FE	100,862	103.4280	103,428	100,000	100,749	0	(113)	0	0	2.150	1.961	MS	591	1,075	04/30/2012	03/22/2017
055381-AR-8	BE Aerospace	LS		1	3FE	505,430	111.2500	567,375	510,000	506,237	0	355	0	0	6.875	7.000	AO	8,766	35,063	09/13/2010	10/01/2020
058498-AN-6	Ball Corp			1	3FE	957,038	111.2500	1,006,813	905,000	939,810	0	(6,220)	0	0	7.375	6.408	MS	22,248	66,744	01/12/2010	09/01/2019
058498-AQ-9	Ball Corp			1	3FE	716,250	108.2500	736,100	680,000	711,866	0	(4,384)	0	0	5.750	4.680	MN	4,996	39,100	03/14/2012	05/15/2021
060505-DA-9	Bank of America Corp				2FE	105,698	109.5360	109,536	100,000	105,235	0	(463)	0	0	5.420	4.053	MS	1,596	2,710	07/31/2012	03/15/2017
06051G-DY-2	Bank of America Corp MTN				1FE	221,372	108.2850	216,570	200,000	208,977	0	(6,248)	0	0	7.375	3.979	MN	1,885	14,750	12/17/2010	05/15/2014
06051G-EA-3	Bank of America Corp				1FE	506,930	115.4760	525,416	455,000	502,018	0	(4,690)	0	0	6.500	3.384	FA	12,323	11,375	09/13/2012	08/01/2016
06051G-EB-1	Bank of America Corp				1FE	99,709	106.5930	106,593	100,000	99,861	0	58	0	0	4.500	4.566	AO	1,125	4,500	06/01/2010	04/01/2015
06051G-ED-7	Bank of America Corp				1FE	219,969	105.7140	237,857	225,000	222,035	0	1,029	0	0	5.700	4.228	MS	2,775	8,325	12/15/2010	09/01/2015
06051G-EG-0	Bank of America Corp Series MTN				1FE	74,137	105.9600	79,470	75,000	74,423	0	166	0	0	5.625	3.882	MS	785	2,719	03/29/2011	03/17/2016
06051G-EK-1	Bank of America Corp				1FE	275,929	106.8930	293,956	275,000	275,683	0	(178)	0	0	5.750	3.674	JJ	4,841	10,313	07/29/2011	07/12/2016
06051G-EQ-8	Bank of America Corp	LS			1FE	5,085,060	108.4520	5,205,696	4,800,000	5,066,900	0	(18,160)	0	0	5.875	2.479	MS	51,150	93,000	09/13/2012	03/22/2017
064058-AA-8	Bank of New York Mellon Corp				1FE	155,778	103.1300	154,695	150,000	155,589	0	(189)	0	0	1.969	1.112	JD	90	1,477	10/31/2012	06/20/2017
06406H-BN-8	Bank of New York MTN				1FE	127,104	104.7730	130,966	125,000	125,916	0	(431)	0	0	3.100	2.728	JJ	1,787	3,875	02/26/2010	01/15/2015
06406H-BX-6	Bank of New York Series MTN				1FE	99,892	104.5250	104,525	100,000	99,921	0	21	0	0	2.300	2.323	JJ	978	2,300	07/27/2011	07/28/2016
07014Q-AD-3	Bass Pro Group Tranche B				4FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	10,459	11/16/2012	11/16/2019
07170L-AK-8	Bausch and Lomb Inc Term Loan				4FE	0	100.7140	0	0	0	0	0	0	0	5.250	4.517		0	456	08/27/2012	04/17/2019
071813-BD-0	Baxter International Inc				1FE	102,336	103.0470	103,047	100,000	102,054	0	(282)	0	0	1.850	1.326	JJ	853	1,059	05/31/2012	01/15/2017
073730-AD-5	Beam Inc				2FE	96,775	102.1500	99,086	97,000	96,801	0	26	0	0	1.875	1.924	MN	232	879	05/10/2012	05/15/2017
07385T-AJ-5	Bear Stearns Co Inc				1FE	82,892	108.6670	81,500	75,000	78,134	0	(1,596)	0	0	5.700	3.377	MN	546	4,275	11/24/2009	11/15/2014
073902-KF-4	Bear Stearns Companies Inc				1FE	111,758	110.8190	110,819	100,000	106,863	0	(2,301)	0	0	5.300	2.762	AO	898	5,300	10/29/2010	10/30/2015
081437-AG-0	Bemis Company				2FE	3,342,987	107.0460	3,264,903	3,050,000	3,191,158	0	(86,235)	0	0	5.650	2.645	FA	71,802	172,325	03/17/2011	08/01/2014
084664-BD-2	Berkshire Hathaway FIN				1FE	50,044	101.5500	50,775	50,000	50,004	0	(11)	0	0	4.600	4.578	MN	294	2,300	12/01/2008	05/15/2013
084664-BG-5	Berkshire Hathaway FIN				1FE	50,680	102.8440	51,422	50,000	50,099	0	(154)	0	0	5.000	4.673	FA	944	2,500	12/01/2008	08/15/2013
084664-BS-9	Berkshire Hathaway FIN				1FE	74,942	101.9280	76,446	75,000	74,949	0	7	0	0	1.600	1.616	MN	153	600	05/08/2012	05/15/2017
084670-AV-0	Berkshire Hathaway Fin				1FE	381,889	105.2780	394,793	375,000	378,481	0	(1,584)	0	0	3.200	2.744	FA	4,667	12,000	12/15/2010	02/11/2015
084670-BD-9	Berkshire Hathaway Fin				1FE	102,103	103.3720	103,372	100,000	101,761	0	(342)	0	0	1.900	1.454	JJ	797	950	02/29/2012	01/31/2017
09247X-AD-3	Blackrock Inc				1FE	49,833	105.6110	52,806	50,000	49,931	0	34	0	0	3.500	3.574	JD	102	1,750	12/22/2009	12/10/2014
097023-AY-1	Boeing Co				1FE	78,364	105.8700	79,403	75,000	76,569	0	(711)	0	0	3.500	2.482	FA	992	2,625	06/01/2010	02/15/2015
097023-BC-8	Boeing Co				1FE	27,373	110.4570	27,614	25,000	26,903	0	(469)	0	0	3.750	1.717	MN	107	938	12/27/2011	11/20/2016
09950E-AD-2	Booz Allen & Hamilton Inc Tranche B Term Loan				3FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	10,797	07/30/2012	07/10/2019
09950E-AH-3	Booz Allen & Hamilton Inc Tranche B				3FE	1,999,425	100.9220	2,013,394	1,995,000	1,995,366	0	(4,059)	0	0	4.500	3.556		15,461	19,575	07/30/2012	07/10/2019
101137-AG-2	Boston Scientific Corp				2FE	86,840	114.9470	86,210	75,000	83,569	0	(2,325)	0	0	6.400	2.901	JD	213	4,800	07/27/2011	06/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
101137-AJ-6	Boston Scientific Corp				2FE	68,703	106.2940	69,091	65,000	67,396	0	(1,129)	0	0	4.500	2.631	JJ	1,349	2,925	10/31/2011	01/15/2015
10138M-AF-2	Bottling Group				1FE	26,129	104.0690	26,017	25,000	25,221	0	(244)	0	0	5.000	3.959	MN	160	1,250	01/16/2009	11/15/2013
105340-AF-0	Brandywine Oper Partners				2FE	54,605	112.5690	56,285	50,000	53,161	0	(896)	0	0	6.000	3.909	AO	750	3,000	05/10/2011	04/01/2016
10801Q-AB-8	Brickman Group Holdings Inc Tranche B-1 Term Loan				5FE	657,446	101.1670	666,785	659,094	655,922	0	(1,524)	0	0	5.500	5.181		101	21,448	05/11/2012	10/14/2016
111320-AD-9	Broadcom Corporation				1FE	49,770	104.2490	52,125	50,000	49,839	0	54	0	0	2.375	2.494	MN	198	1,188	09/28/2011	11/01/2015
111621-AG-3	Brocade Communications Systems			1	3FE	218,435	103.2500	227,150	220,000	218,863	0	184	0	0	6.625	6.748	JJ	6,721	14,575	09/27/2010	01/15/2018
111621-AK-4	Brocade Communications Systems			1	3FE	218,143	107.7500	237,050	220,000	218,517	0	158	0	0	6.875	6.998	JJ	6,974	15,125	09/27/2010	01/15/2020
120568-AU-4	Bunge LTD Finance Corp				2FE	49,996	107.4230	53,712	50,000	49,997	0	1	0	0	4.100	4.102	MS	604	2,050	03/08/2011	03/15/2016
12189T-AV-6	Burlington North Santa Fe				2FE	46,064	101.8530	50,927	50,000	49,520	0	916	0	0	4.300	6.280	JJ	1,075	2,150	11/05/2008	07/01/2013
124857-AH-6	CBS Corp				2FE	74,144	101.8790	76,409	75,000	74,230	0	86	0	0	1.950	2.191	JJ	776	0	06/11/2012	07/01/2017
1248EP-AU-7	Cco Hldgs Llc / Cap Corp			1	3FE	1,579,888	107.8750	1,752,969	1,625,000	1,584,028	0	3,423	0	0	6.500	6.898	AO	17,898	105,625	10/04/2011	04/30/2021
1248EP-AW-3	Cco Hldgs Llc / Cap Corp			1	3FE	105,000	111.0000	116,550	105,000	105,000	0	0	0	0	7.375	7.375	JD	645	7,464	11/30/2011	06/01/2020
12543D-AR-1	Community Health Systems			1	3FE	1,500,000	104.2500	1,563,750	1,500,000	1,500,000	0	0	0	0	5.125	5.125	FA	28,615	0	08/08/2012	08/15/2018
125509-BR-9	Cigna Corp				2FE	154,770	105.1940	157,791	150,000	154,331	0	(439)	0	0	2.750	1.967	MN	527	2,769	07/31/2012	11/15/2016
12572Q-AA-3	CME Group Inc				1FE	49,995	102.8500	51,425	50,000	49,999	0	1	0	0	5.400	5.403	FA	1,125	2,700	08/07/2008	08/01/2013
126117-AL-4	CNA Financial Corp				2FE	81,403	108.5680	81,426	75,000	78,442	0	(1,674)	0	0	5.850	3.404	JD	195	4,388	03/10/2011	12/15/2014
12626P-AG-8	CRH America Inc				2FE	80,522	112.3630	84,272	75,000	79,259	0	(1,027)	0	0	6.000	4.341	MS	1,138	4,500	10/03/2011	09/30/2016
12626P-AK-9	CRH America Inc				2FE	51,349	104.1200	52,060	50,000	50,963	0	(295)	0	0	4.125	3.452	JJ	951	2,063	08/31/2011	01/15/2016
126307-AC-1	CSC Holdings LLC	LS			3FE	1,710,963	119.5000	1,792,500	1,500,000	1,694,523	0	(16,440)	0	0	8.625	6.058	FA	48,875	64,688	05/04/2012	02/15/2019
126408-GJ-6	CSX Corp				2FE	87,009	116.8140	87,611	75,000	85,918	0	(1,091)	0	0	5.600	2.070	MN	700	2,100	07/12/2012	05/01/2017
126408-GN-7	CSX Corp				2FE	113,561	111.9760	111,976	100,000	107,189	0	(3,049)	0	0	6.250	2.924	AO	1,563	6,250	01/03/2011	04/01/2015
126650-BT-6	CVS/Caremark Corp				2FE	49,927	106.0170	53,009	50,000	49,964	0	14	0	0	3.250	3.282	MN	194	1,625	05/13/2010	05/18/2015
12768R-AD-9	Caesars Entertainment Op			1	4FE	2,542,984	99.2500	2,481,250	2,500,000	2,481,250	(61,446)	(288)	0	0	8.500	8.042	FA	80,278	0	12/12/2012	02/15/2020
127693-AC-3	Ceasars Operating Escrow Series 144A			1	4FE	218,900	100.0000	220,000	220,000	218,926	0	26	0	0	9.000	9.092	FA	7,095	0	11/28/2012	02/15/2020
13342B-AH-8	Cameron International Corp			1	2FE	3,080,675	101.0270	3,113,652	3,082,000	3,080,942	0	268	0	0	1.600	1.615	AO	8,356	22,327	05/14/2012	04/30/2015
137671-AL-7	Cannery Casino Resorts LLC				4FE	588,939	100.0830	592,032	591,541	587,695	(252)	(992)	0	0	6.000	5.035		99	8,148	10/01/2012	10/01/2018
14040H-AS-4	Capital One Financial Corp				2FE	85,400	108.7830	81,587	75,000	78,408	0	(2,332)	0	0	7.375	3.991	MN	584	5,531	11/10/2009	05/23/2014
14040H-AX-3	Capital One Financial Corp				2FE	100,414	106.1690	106,169	100,000	100,303	0	(80)	0	0	3.150	3.059	JJ	1,453	3,115	07/29/2011	07/15/2016
14040H-AZ-8	Capital One Financial Corp				2FE	3,497,060	102.0740	3,572,590	3,500,000	3,497,799	0	739	0	0	2.150	2.179	MS	20,485	37,625	03/21/2012	03/23/2015
14170T-AF-8	Carefusion Corp				2FE	49,537	106.2600	53,130	50,000	49,824	0	104	0	0	5.125	5.360	FA	1,068	2,563	02/08/2010	08/01/2014
144141-CT-3	Carolina Power & Light				1FE	24,603	103.3220	25,831	25,000	24,937	0	86	0	0	5.125	5.497	MS	377	1,281	10/14/2008	09/15/2013
144141-CX-4	Carolina Power and Light				1FE	112,548	113.4160	113,416	100,000	107,672	0	(2,469)	0	0	5.250	2.539	JD	233	5,250	12/30/2010	12/15/2015
14912L-4F-5	Caterpillar Finance MTN				1FE	97,944	106.6150	106,615	100,000	99,474	0	436	0	0	6.125	6.617	FA	2,280	6,125	02/27/2009	02/17/2014
14912L-4M-0	Caterpillar Finance MTN				1FE	101,469	104.7420	104,742	100,000	100,828	0	(320)	0	0	2.750	2.404	JD	53	2,750	12/17/2010	06/24/2015
14912L-4X-6	Caterpillar Finance				1FE	49,887	103.5160	51,758	50,000	49,918	0	22	0	0	2.050	2.098	FA	427	1,031	07/26/2011	08/01/2016
15018L-AD-3	Cedar Fair LP Term -1 Loans				3FE	1,469,398	100.8540	1,480,096	1,467,563	1,466,464	0	(2,934)	0	0	4.000	3.693		163	35,692	05/14/2012	12/15/2017
15089Q-AD-6	Celanese US Holdings				3FE	2,653,325	104.7500	2,775,875	2,650,000	2,653,325	0	0	0	0	4.625	4.581	MN	0	681	11/07/2012	11/15/2022
151020-AD-6	Celgene Corp				2FE	49,927	103.7710	51,886	50,000	49,958	0	14	0	0	2.450	2.481	AO	259	1,225	10/04/2010	10/15/2015
151020-AG-9	Celgene Corp				2FE	151,104	101.7950	152,693	150,000	151,078	0	(26)	0	0	1.900	1.737	FA	1,124	0	11/02/2012	08/15/2017
15189T-AG-2	Centerpoint Energy Inc Series B				2FE	284,615	112.8730	282,183	250,000	277,397	0	(7,218)	0	0	6.850	2.170	JD	1,427	17,125	05/01/2012	06/01/2015
15189Y-AB-2	Centerpoint Energy Res SERIES B				2FE	108,795	101.6950	101,695	100,000	100,507	0	(1,972)	0	0	7.875	5.788	AO	1,969	7,875	04/30/2008	04/01/2013
156700-AL-0	Centurylink Inc				2FE	107,684	110.7480	110,748	100,000	106,742	0	(942)	0	0	6.000	4.249	AO	1,500	3,000	04/30/2012	04/01/2017
156700-AQ-9	Centurylink Inc				2FE	129,935	107.7430	134,679	125,000	129,497	0	(438)	0	0	5.150	4.255	JD	286	3,219	07/02/2012	06/15/2017
15677W-AH-2	Gibson Energy LLC Tranche B Ext				4FE	1,311,862	99.7320	1,315,614	1,319,149	1,311,291	(180)	(390)	0	0	5.989	5.496		796	6,584	10/17/2012	05/30/2017
16117L-AX-7	Charter Communications Tranche C Ext				3FE	1,333,711	100.3620	1,338,539	1,333,711	1,333,711	0	0	0	0	3.460	3.788		128	17,768	08/07/2012	09/06/2016
16117L-AZ-2	Charter Communications Inc. Term D Loan				3FE	683,819	100.7750	692,581	687,255	682,137	0	(1,682)	0	0	4.000	3.708		76	20,007	04/04/2012	05/15/2019
165749-AA-0	Chester Downs & Marina Series 144A	LS		1	4FE	1,356,800	98.2500	1,257,600	1,280,000	1,257,600	(91,142)	(8,058)	0	0	9.250	7.945	FA	49,333	58,542	03/20/2012	02/01/2020
17275R-AC-6	Cisco Systems Inc				1FE	197,629	114.3050	200,034	175,000	189,645	0	(4,409)	0	0	5.500	2.703	FA	3,449	9,625	02/25/2011	02/22/2016
172967-CQ-2	Citigroup Inc				2FE	214,623	105.2090	236,720	225,000	221,073	0	2,125	0	0	5.000	6.094	MS	3,313	11,250	10/01/2009	09/15/2014
172967-DP-3	Citigroup Inc				1FE	99,138	102.5500	102,550	100,000	99,900	0	189	0	0	5.850	6.054	JJ	2,909	5,850	07/31/2008	07/02/2013
172967-DQ-1	Citigroup Inc				1FE	265,145	114.2950	285,738	250,000	261,937	0	(3,003)	0	0	5.850	4.396	FA	6,053	14,625	11/30/2011	08/02/2016
172967-EQ-0	Citigroup Inc				1FE	250,670	101.0300	252,575	250,000	250,043	0	(150)	0	0	5.500	5.437	AO	3,056	13,750	04/30/2008	04/11/2013
172967-EU-1	Citigroup Inc				1FE	149,994	103.4600	155,190	150,000	149,999	0	1	0	0	6.500	6.501	FA	3,575	9,750	09/02/2008	08/19/2013
172967-EY-3	Citigroup Inc				1FE	101,408	108.0650	108,065	100,000	100,507	0	(291)	0	0	6.375	6.040	FA	2,461	6,375	08/31/2009	08/12/2014
172967-FA-4	Citigroup Inc				1FE	426,139	109.2710	437,084	400,000	412,908	0	(5,941)	0	0	6.010	4.339	JD	1,068	24,040	12/15/2010	01/15/2015
172967-FD-8	Citigroup Inc				1FE	128,825	107.8040	134,755	125,000	127,058	0	(816)	0	0	4.750	4.014	MN	693	5,938	10/01/2010	05/19/2015
172967-FE-6	Citigroup Inc				1FE	76,577	104.7860	78,590	75,000	75,458	0	(458)	0	0	6.000	5.333	JD	200	4,500	06/10/2010	12/13/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
172967-FW-6	Citigroup Inc				1FE	1,150,259	110.7800	1,218,580	1,100,000	1,143,773	0	(6,486)	0	0	4.450	3.384	JJ	23,251	24,475	05/02/2012	01/10/2017
172967-GB-1	Citigroup Inc				1FE	1,870,575	102.4130	1,920,244	1,875,000	1,871,148	0	573	0	0	2.250	2.332	FA	16,875	0	07/31/2012	08/07/2015
17302X-AG-1	Citgo Petroleum Corp Series 144A			1	3FE	592,932	115.5000	693,000	600,000	594,877	0	823	0	0	11.500	11.750	JJ	34,500	69,000	06/18/2010	07/01/2017
184496-AK-3	Clean Harbors Inc Series 144A			1	3FE	652,000	103.5000	674,820	652,000	652,000	0	0	0	0	5.125	5.125	JD	2,228	0	11/28/2012	06/01/2021
189054-AF-6	Clorox Company				2FE	108,294	107.7760	107,776	100,000	104,391	0	(2,065)	0	0	5.000	2.770	JJ	2,306	5,000	02/02/2011	01/15/2015
191216-AL-4	Coca-Cola Company				1FE	49,773	103.7570	51,879	50,000	49,942	0	47	0	0	3.625	3.725	MS	534	1,813	03/03/2009	03/15/2014
191216-AP-5	Coca-Cola Company				1FE	244,058	102.4070	256,018	250,000	246,464	0	1,181	0	0	1.500	2.008	MN	479	3,750	12/09/2010	11/15/2015
191216-AU-4	Coca-Cola Company				1FE	50,037	103.2850	51,643	50,000	50,029	0	(7)	0	0	1.800	1.783	MS	300	953	12/13/2011	09/01/2016
191219-BT-0	Coca-Cola Enterprises				1FE	143,255	107.9480	134,935	125,000	129,690	0	(3,834)	0	0	7.375	4.062	MS	3,022	9,219	04/01/2009	03/03/2014
19401N-AK-0	Colfax Corporation Term B Facility				3FE	1,496,165	100.6090	1,497,788	1,488,722	1,490,879	0	(5,287)	0	0	4.500	3.987		3,350	45,592	04/03/2012	01/13/2019
19416Q-DX-5	Colgate-Palmolive Co Series MTN				1FE	101,505	101.7170	101,717	100,000	101,236	0	(269)	0	0	1.300	0.987	JJ	599	650	02/02/2012	01/15/2017
20029P-AN-9	Comcast Cable				2FE	52,637	102.9410	51,471	50,000	50,276	0	(581)	0	0	7.125	5.878	JD	158	3,563	07/01/2008	06/15/2013
20030N-AB-7	Comcast Corp				2FE	170,774	111.4280	167,142	150,000	159,130	0	(4,255)	0	0	6.500	3.385	JJ	4,496	9,750	03/02/2010	01/15/2015
20030N-AE-1	Comcast Corp				2FE	74,554	104.9180	78,689	75,000	74,897	0	94	0	0	5.300	5.438	JJ	1,833	3,975	01/30/2009	01/15/2014
20030N-AL-5	Comcast Corp				2FE	171,045	114.8930	172,340	150,000	165,430	0	(4,566)	0	0	5.900	2.537	MS	2,606	8,850	11/30/2011	03/15/2016
200340-AN-7	Comerica Inc				1FE	24,969	105.5910	26,398	25,000	24,983	0	6	0	0	3.000	3.027	MS	219	750	09/13/2010	09/16/2015
202795-HX-1	Commonwealth Edison			1	1FE	50,085	103.1650	51,583	50,000	50,067	0	(17)	0	0	1.950	1.911	MS	325	959	12/27/2011	09/01/2016
20337E-AK-7	CommScope Inc Tranche 1 Term Loan				3FE	1,494,219	100.4580	1,495,454	1,488,636	1,487,151	0	(7,068)	0	0	7.257	3.842		9,603	33,789	05/07/2012	01/14/2018
20825C-AS-3	ConocoPhillips				1FE	39,888	104.5280	41,811	40,000	39,973	0	23	0	0	4.750	4.814	FA	792	1,900	01/29/2009	02/01/2014
20825C-AT-1	ConocoPhillips				1FE	80,577	108.0700	81,053	75,000	77,396	0	(1,124)	0	0	4.600	2.973	JJ	1,591	3,450	01/29/2010	01/15/2015
20854P-AF-6	Consol Energy Inc			1	4FE	1,595,625	108.2500	1,623,750	1,500,000	1,592,877	0	(2,748)	0	0	8.250	6.826	AO	30,938	0	10/18/2012	04/01/2020
209615-CA-9	Consolidated Natural Gas Co				2FE	163,415	107.5500	161,325	150,000	156,684	0	(3,359)	0	0	5.000	2.601	JD	625	7,500	12/15/2010	12/01/2014
21036P-AH-1	Constellation Brands				3FE	1,200,000	114.5000	1,374,000	1,200,000	1,200,000	0	0	0	0	6.000	6.000	MN	12,000	38,800	04/10/2012	05/01/2022
210795-PW-4	Continental Airlines Inc Series 144A			1	3FE	450,168	105.0000	477,750	455,000	452,243	17,958	897	0	0	6.750	7.000	MS	9,043	30,713	08/04/2010	09/15/2015
212015-AH-4	Continental Resources Inc			1	3FE	1,534,704	107.7500	1,616,250	1,500,000	1,534,226	0	(478)	0	0	5.000	4.623	MS	22,083	0	11/15/2012	09/15/2022
21244N-AB-7	Convatec Inc				4FE	1,515,000	101.0830	1,516,245	1,500,000	1,513,099	0	(1,901)	0	0	5.000	4.386		208	23,656	08/30/2012	12/22/2016
219350-AY-1	Corning Inc				1FE	100,764	100.3930	100,393	100,000	100,753	0	(11)	0	0	1.450	1.290	MN	246	0	11/29/2012	11/15/2017
224044-BM-8	Cox Communications Inc				2FE	35,384	109.0590	34,899	32,000	33,789	0	(882)	0	0	5.450	2.502	JD	78	1,744	02/28/2011	12/15/2014
22541L-AH-6	Credit Suisse First Boston				1FE	50,262	103.1540	51,577	50,000	50,037	0	(57)	0	0	5.500	5.377	FA	1,039	2,750	09/02/2008	08/15/2013
22541L-AM-5	Credit Suisse First Boston				1FE	97,017	104.4540	104,454	100,000	99,303	0	633	0	0	5.125	5.827	JJ	2,363	5,125	01/30/2009	01/15/2014
225434-AG-4	Credit Suisse USA Inc				1FE	134,594	112.2380	140,298	125,000	132,049	0	(2,068)	0	0	5.375	3.480	MS	2,221	6,719	10/03/2011	03/02/2016
22764L-AC-7	Crosstex Energy LP Series 144A			1	4FE	660,000	104.2500	688,050	660,000	660,000	0	0	0	0	7.125	7.125	JD	3,919	24,427	05/10/2012	06/01/2022
228227-BA-1	Crown Castle Intl Corp			1	4FE	1,100,000	110.5000	1,105,000	1,000,000	1,083,927	0	(16,073)	0	0	7.125	4.208	MN	11,875	35,625	05/07/2012	11/01/2019
23108K-AB-4	Cumulus Media Holdings Tranche B				3FE	0	0.0000	0	0	0	0	0	0	0	5.750	0.000		0	1,797	09/01/2012	09/16/2018
233331-AN-7	DTE Energy Company				2FE	107,361	109.1830	109,183	100,000	102,328	0	(1,586)	0	0	7.625	5.833	MN	974	7,625	08/03/2009	05/15/2014
23370P-AC-2	Dae Aviation HIdings & Standar Tranche B1 Loan				4FE	0	0.0000	0	0	0	0	0	0	0	7.250	0.000		0	172	12/01/2012	10/18/2017
23370P-AD-0	Dae Aviation HIdings & Standar Tranche B2 Loan				4FE	0	0.0000	0	0	0	0	0	0	0	7.250	0.000		0	147	12/01/2012	10/18/2017
23370P-AG-3	DAE Aviation Holdings Tranche B				4FE	436,705	101.0000	450,074	445,617	436,970	0	265	0	0	6.250	5.926		4,178	0	10/18/2012	10/18/2017
23370P-AH-1	DAE Aviation Holdings Tranche B2				4FE	197,973	101.0000	204,033	202,013	198,105	0	132	0	0	6.250	5.956		1,894	0	10/18/2012	11/02/2018
233835-AW-7	Daimler Finance NA LLC				1FE	135,846	104.9740	157,461	150,000	146,996	0	3,181	0	0	6.500	8.943	MN	1,246	9,750	01/12/2009	11/15/2013
233851-AN-4	Daimler Chrysler Finance NA Series 144A				1FE	2,073,797	101.2270	2,100,460	2,075,000	2,074,082	0	286	0	0	1.650	1.670	AO	7,703	17,119	04/02/2012	04/10/2015
235851-AL-6	Danaher Corp				1FE	74,880	104.5720	78,429	75,000	74,915	0	23	0	0	2.300	2.334	JD	38	1,725	06/20/2011	06/23/2016
23918K-AP-3	Davita Inc			1	4FE	500,000	105.3750	526,875	500,000	500,000	0	0	0	0	5.750	5.750	FA	9,823	0	08/14/2012	08/15/2022
23918V-AS-3	Davita Inc Tranche B2 Term Loans				3FE	3,549,024	100.5310	3,573,564	3,554,688	3,548,236	0	(788)	0	0	4.000	3.232		395	22,690	11/13/2012	11/01/2019
242369-AL-0	Dean Foods Tranche B				3FE	0	0.0000	0	0	0	0	0	0	0	1.595	0.000		0	270	09/12/2012	04/02/2012
24422E-QY-8	John Deere Capital Corp MTN				1FE	24,974	104.7970	26,199	25,000	24,988	0	5	0	0	2.950	2.973	MS	229	738	03/03/2010	03/09/2015
24422E-QZ-5	John Deere Capital Corp Series MTN				1FE	81,467	106.7530	80,065	75,000	81,128	0	(338)	0	0	2.800	1.020	MS	601	0	09/21/2012	09/18/2017
24422E-RA-9	John Deere Capital Corp Series MTN				1FE	101,823	101.3120	101,312	100,000	100,862	0	(729)	0	0	1.600	0.859	MS	524	1,600	08/31/2011	03/03/2014
24422E-RC-5	John Deere Capital Corp MTN				1FE	50,058	104.6260	52,313	50,000	50,041	0	(11)	0	0	2.250	2.225	JD	75	1,125	07/01/2011	06/07/2016
24422E-RF-8	John Deere Capital Corp Series MTN				1FE	49,974	103.4270	51,714	50,000	49,981	0	5	0	0	1.850	1.861	MS	272	974	08/23/2011	09/15/2016
24422E-RN-1	John Deere Capital Corp Series MTN				1FE	150,845	100.9560	151,434	150,000	150,747	0	(97)	0	0	1.400	1.278	MS	618	1,155	05/31/2012	03/15/2017
24702R-AG-6	Dell Inc				1FE	74,937	106.1450	79,609	75,000	74,983	0	13	0	0	5.625	5.644	AO	891	4,219	04/01/2009	04/15/2014
24702R-AP-6	Dell Inc				1FE	50,452	105.0270	52,514	50,000	50,307	0	(89)	0	0	3.100	2.901	AO	388	1,550	04/29/2011	04/01/2016
24712G-AD-5	Delos Aircraft Inc Term Loan B				3FE	1,512,691	100.7500	1,522,202	1,510,870	1,510,102	0	(2,589)	0	0	4.750	4.519		199	49,088	04/09/2012	04/12/2016
24713E-AA-5	Delphi Corp Series144A				3FE	0	0.0000	0	0	0	0	0	0	0	5.875	0.000	MN	0	9,547	05/10/2011	05/15/2019
24713E-AC-1	Delphi Corp		LS		3FE	325,000	107.2500	348,563	325,000	325,000	0	0	0	0	5.875	5.875	MN	2,440	9,547	05/07/2012	05/15/2019
24713E-AD-9	Delphi Corp Series 144A			1	3FE	0	0.0000	0	0	0	0	0	0	0	6.125	0.000	MN	0	9,953	05/10/2011	05/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
24713E-AF-4	Delphi Corp			1	3FE	325,000	111.0000	360,750	325,000	325,000	0	0	0	0	6.125	6.125	MN	2,544	9,953	05/07/2012	05/15/2021
24784N-AC-5	Deltek Term				4FE	571,154	100.6430	580,633	576,923	570,710	0	(444)	0	0	6.000	5.759		7,885	0	10/04/2012	11/03/2016
249030-AB-3	Dentsply International Inc				2FE	39,943	103.7530	41,501	40,000	39,957	0	11	0	0	2.750	2.781	FA	416	1,076	08/16/2011	08/15/2016
25179M-AM-5	Devon Energy Corporation			1	2FE	99,849	101.9430	101,943	100,000	99,866	0	17	0	0	1.875	1.907	MN	240	943	05/31/2012	05/15/2017
25459H-AL-9	DIRECTV Holdings/Finance				2FE	99,758	106.7720	106,772	100,000	99,900	0	54	0	0	4.750	4.810	AO	1,188	4,750	04/16/2010	10/01/2014
25459H-AN-5	DIRECTV Holdings/Finance				2FE	151,602	105.1960	157,794	150,000	150,863	0	(372)	0	0	3.550	3.277	MS	1,568	5,325	12/13/2010	03/15/2015
25459H-AV-7	DIRECTV Holdings/Finance				2FE	6,532,188	104.7230	6,545,188	6,250,000	6,485,035	0	(47,153)	0	0	3.125	1.879	FA	73,785	97,656	05/02/2012	02/15/2016
25459H-AY-1	DIRECTV Holdings/Finance				2FE	101,080	105.9410	105,941	100,000	100,731	0	(217)	0	0	3.500	3.254	MS	1,167	3,500	05/10/2011	03/01/2016
25459H-BE-4	DIRECTV Holdings/Finance				2FE	2,963,557	102.4320	2,940,823	2,871,000	2,959,077	0	(4,480)	0	0	2.400	1.642	MS	20,288	1,247	10/05/2012	03/15/2017
254687-AW-6	The Walt Disney Co MTN				1FE	51,134	103.8830	51,942	50,000	50,237	0	(239)	0	0	4.500	3.989	JD	100	2,250	01/05/2009	12/15/2013
25468P-CM-6	Walt Disney Company				1FE	74,405	101.3620	76,022	75,000	74,562	0	117	0	0	1.350	1.516	FA	380	996	08/17/2011	08/16/2016
25468P-CS-3	Walt Disney Company Series MTN				1FE	125,730	100.0760	125,095	125,000	125,683	0	(47)	0	0	1.125	0.989	FA	531	707	07/31/2012	02/15/2017
25470D-AB-5	Discovery Communications				2FE	49,926	106.5370	53,269	50,000	49,962	0	15	0	0	3.700	3.733	JD	154	1,850	05/26/2010	06/01/2015
25746U-BN-8	Dominion Resources Inc				2FE	102,883	102.7680	102,768	100,000	102,368	0	(515)	0	0	1.950	1.279	FA	737	975	03/06/2012	08/15/2016
25746U-BR-9	Dominion Resources Inc				2FE	76,043	100.0180	75,014	75,000	76,011	0	(31)	0	0	1.400	1.105	MS	315	0	11/05/2012	09/15/2017
260543-BW-2	Dow Chemical				2FE	43,373	109.1780	45,855	42,000	42,436	0	(294)	0	0	7.600	6.795	MN	408	3,192	07/01/2009	05/15/2014
260543-CA-9	Dow Chemical				2FE	54,099	110.3230	55,162	50,000	51,857	0	(822)	0	0	5.900	4.055	FA	1,114	2,950	02/26/2010	02/15/2015
260543-CD-3	Dow Chemical				2FE	29,955	103.8830	31,165	30,000	29,972	0	8	0	0	2.500	2.531	FA	283	750	11/04/2010	02/15/2016
26138E-AM-1	Dr Pepper Snapple Group				2FE	74,917	105.3670	79,025	75,000	74,948	0	16	0	0	2.900	2.924	JJ	1,003	2,175	01/06/2011	01/15/2016
263534-BY-4	E I Du Pont De Nemours				1FE	152,250	105.2620	157,893	150,000	150,988	0	(464)	0	0	3.250	2.915	JJ	2,248	4,875	03/02/2010	01/15/2015
263534-CD-9	E I Du Pont De Nemours				1FE	49,524	103.1170	51,559	50,000	49,720	0	88	0	0	1.950	2.141	JJ	450	975	09/20/2010	01/15/2016
263534-CF-4	E I Du Pont De Nemours				1FE	49,912	105.5520	52,776	50,000	49,941	0	17	0	0	2.750	2.788	AO	344	1,375	03/22/2011	04/01/2016
264399-EQ-5	Duke Energy Corp				2FE	29,944	105.9450	31,784	30,000	29,986	0	12	0	0	6.300	6.344	FA	788	1,890	01/21/2009	02/01/2014
26441C-AE-5	Duke Energy Corp				2FE	24,986	105.6580	26,415	25,000	24,994	0	3	0	0	3.350	3.362	AO	209	838	03/22/2010	04/01/2015
26441C-AG-0	Duke Energy Corp				2FE	178,587	103.4020	180,954	175,000	177,979	0	(608)	0	0	2.150	1.693	MN	481	3,742	03/06/2012	11/15/2016
26441Y-AS-6	Duke Realty LP				2FE	272,125	111.5230	278,808	250,000	260,203	0	(4,430)	0	0	7.375	5.315	FA	6,965	18,438	03/02/2010	02/15/2015
26442C-AF-1	Duke Energy Carolinas				1FE	49,885	104.4730	52,237	50,000	49,977	0	25	0	0	5.750	5.804	MN	367	2,875	11/12/2008	11/15/2013
26483E-AF-7	Dun & Bradstreet				2FE	3,374,696	101.0590	3,410,741	3,375,000	3,374,700	0	4	0	0	3.250	3.252	JD	8,531	0	11/28/2012	12/01/2017
26613T-AC-4	DuPont Fabros Tech LP			1	3FE	832,902	109.2500	906,775	830,000	831,779	0	(511)	0	0	8.500	8.416	JD	3,136	70,550	07/19/2010	12/15/2017
26875P-AF-8	EOG Resources				1FE	74,846	105.1210	78,841	75,000	74,924	0	30	0	0	2.950	2.994	JD	184	2,213	05/17/2010	06/01/2015
26878U-AB-3	EP Energy LLC Term Loan				4FE	990,000	100.6250	1,006,250	1,000,000	988,045	0	(1,955)	0	0	5.000	4.994		4,444	28,764	04/10/2012	05/01/2018
26878U-AE-7	EP Energy				4FE	1,542,773	100.6250	1,559,328	1,549,643	1,541,445	0	(1,328)	0	0	5.000	5.725		6,887	31,294	08/17/2012	08/22/2018
26884A-AS-2	ERP Operating				2FE	108,555	107.4210	107,421	100,000	104,335	0	(2,454)	0	0	5.250	2.633	MS	1,546	5,250	04/01/2011	09/15/2014
26884A-AX-1	ERP Operating				2FE	116,993	117.9650	117,965	100,000	115,399	0	(1,594)	0	0	5.750	2.111	JJ	2,651	2,875	07/02/2012	06/15/2017
277432-AJ-9	Eastman Chemical Company				2FE	49,942	105.1980	52,599	50,000	49,965	0	11	0	0	3.000	3.025	JD	67	1,500	12/01/2010	12/15/2015
277432-AM-2	Eastman Chemical Company				2FE	76,145	103.3240	77,493	75,000	76,037	0	(108)	0	0	2.400	2.071	JD	150	880	07/02/2012	06/01/2017
278642-AB-9	Ebay Inc				1FE	49,815	102.6820	51,341	50,000	49,894	0	37	0	0	1.625	1.703	AO	172	813	10/21/2010	10/15/2015
278642-AG-8	Ebay Inc				1FE	101,035	101.1650	101,165	100,000	100,979	0	(56)	0	0	1.350	1.128	JJ	589	0	09/21/2012	07/15/2017
278865-AJ-9	Ecolab Inc				2FE	51,475	103.2240	51,612	50,000	50,987	0	(488)	0	0	2.375	1.339	JD	76	1,188	01/04/2012	12/08/2014
278865-AK-6	Ecolab Inc				2FE	103,013	106.2710	106,271	100,000	102,467	0	(547)	0	0	3.000	2.333	JD	192	3,000	01/31/2012	12/08/2016
278865-AN-0	Ecolab Inc				2FE	2,798,600	100.2790	2,807,812	2,800,000	2,798,782	0	182	0	0	1.000	1.017	FA	11,044	0	08/06/2012	08/09/2015
28336L-BQ-1	El Paso Corporation				3FE	161,069	114.2340	262,738	230,000	185,122	0	7,079	0	0	7.000	12.894	JD	716	16,100	12/05/2008	06/15/2017
28336L-BR-9	El Paso Corporation				3FE	78,200	115.5840	132,922	115,000	88,816	0	3,140	0	0	7.250	13.279	JD	695	8,338	12/05/2008	06/01/2018
28336L-BV-0	El Paso Corporation	LS			3FE	731	112.9130	1,129,130	1,000,000	731	0	0	0	0	6.500	8,888.000	MS	19,139	65,000	04/08/2011	09/15/2020
283695-BP-8	El Paso Natural Gas				2FE	112,524	115.6170	115,617	100,000	110,962	0	(1,562)	0	0	5.950	3.194	AO	1,256	2,975	04/30/2012	04/15/2017
290408-AB-9	Elwood Energy LLC			2	3FE	342,116	104.1250	337,657	324,281	337,657	20,486	187	0	0	8.159	7.242	JJ	12,935	26,458	01/30/2007	07/05/2026
29084U-AC-5	Beagle Intermediate Holdings Term B-1 Loan				3FE	1,270,263	100.8540	1,281,111	1,270,263	1,270,263	0	0	0	0	5.000	4.491		176	42,519	04/18/2012	11/02/2018
291011-AZ-7	Emerson Electric Co				1FE	53,186	107.7890	53,895	50,000	51,528	0	(639)	0	0	4.125	2.738	AO	435	2,063	04/30/2010	04/15/2015
29264F-AE-6	Endo Pharmaceut Hldgs Inc			1	3FE	2,215,377	106.6250	2,233,794	2,095,000	2,176,748	(23,164)	(15,362)	0	0	7.000	5.769	JD	6,518	147,524	03/14/2012	12/15/2020
29264F-AG-1	Endo Pharmaceut Hldgs Inc			1	3FE	410,000	106.6250	437,163	410,000	410,000	0	0	0	0	7.000	7.000	JJ	13,234	31,650	11/30/2011	07/15/2019
29264F-AJ-5	Endo Pharmaceut Hldgs Inc			1	3FE	360,000	107.2500	386,100	360,000	360,000	0	0	0	0	7.250	7.250	JJ	12,035	28,783	11/30/2011	01/15/2022
29273R-AB-5	Energy Transfer Partners				2FE	54,731	109.5850	54,793	50,000	52,115	0	(958)	0	0	5.950	3.818	FA	1,240	2,975	02/26/2010	02/01/2015
29273R-AE-9	Energy Transfer Partners				2FE	112,584	115.7230	115,723	100,000	110,962	0	(1,622)	0	0	6.125	3.261	FA	2,314	3,063	04/30/2012	02/15/2017
29273V-AC-4	Energy Transfer				3FE	1,930,000	115.5000	2,229,150	1,930,000	1,930,000	0	0	0	0	7.500	7.500	AO	30,558	159,225	09/15/2010	10/15/2020
29273X-AK-2	Energy Transfer Equity LP Term Loan B				3FE	4,947,500	100.6500	5,032,500	5,000,000	4,956,554	0	9,054	0	0	3.750	3.515		32,292	72,806	09/12/2012	03/26/2017
29364G-AE-3	Entergy Corp				2FE	49,962	104.6490	52,325	50,000	49,978	0	8	0	0	3.625	3.642	MS	534	1,813	09/13/2010	09/15/2015
293791-AD-1	Enterprise Products				2FE	1,643,320	100.3990	1,556,185	1,550,000	1,553,242	0	(38,595)	0	0	6.375	3.832	FA	41,172	98,813	06/08/2011	02/01/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
293791-AN-9	Enterprise Products Ser B				2FE	109,287	108.2560	108,256	100,000	103,771	0	(2,012)	0	0	5.600	3.408	AO	1,182	5,600	02/26/2010	10/15/2014
29379V-AR-4	Enterprise Products Oper				2FE	49,895	106.2650	53,133	50,000	49,947	0	20	0	0	3.700	3.746	JD	154	1,850	05/11/2010	06/01/2015
29444R-AE-3	Equipower Resources Holdings Term Loan B 1st Lien				3FE	2,774,198	101.0830	2,827,442	2,797,149	2,767,035	0	(7,164)	0	0	5.449	4.823		423	78,734	10/24/2012	12/27/2018
29444R-AF-0	Equipower Resources Holdings Term Loan B 2nd Lien				4FE	711,290	102.3330	742,739	725,806	703,949	0	(7,341)	0	0	10.000	8.317		202	18,750	06/20/2012	06/27/2019
29669M-AC-6	Essential Power LLC Term Loan B				3FE	1,904,512	101.3750	1,960,100	1,933,514	1,900,031	0	(4,481)	0	0	5.500	5.001		295	40,415	08/07/2012	08/18/2019
29977H-AD-2	Everest ACQ LLC			1	4FE	1,037,141	108.5000	1,085,000	1,000,000	1,036,450	0	(691)	0	0	6.875	5.908	MN	11,458	0	11/27/2012	05/01/2019
30161M-AD-5	Exelon Generation Co LLC				2FE	107,451	104.6000	104,600	100,000	102,852	0	(2,676)	0	0	5.350	2.550	JJ	2,467	5,350	04/01/2011	01/15/2014
30161M-AE-3	Exelon Generation Co LLC				2FE	404,542	118.0920	401,513	340,000	401,155	0	(3,387)	0	0	6.200	2.191	AO	5,270	7,440	10/31/2012	10/01/2017
30161N-AD-3	Exelon Corp				2FE	80,859	108.8530	81,640	75,000	78,016	0	(1,163)	0	0	4.900	3.184	JD	163	3,675	06/30/2010	06/15/2015
302182-AD-2	Express Scripts Inc				2FE	78,147	107.6880	80,766	75,000	76,005	0	(652)	0	0	6.250	5.279	JD	208	4,688	07/01/2009	06/15/2014
302182-AF-7	Express Scripts Inc				2FE	128,030	105.4290	131,786	125,000	127,843	0	(225)	0	0	3.125	2.407	MN	499	3,125	08/31/2012	05/15/2016
30225X-AC-7	Exterran Holdings Inc	LS		1	3FE	385,000	106.0000	408,100	385,000	385,000	19,250	0	0	0	7.250	7.250	JD	2,326	27,913	12/06/2011	12/01/2018
302570-BJ-4	FPL Group Capital Inc				2FE	123,550	104.1880	130,235	125,000	124,134	0	308	0	0	2.600	2.872	MS	1,083	3,250	01/31/2011	09/01/2015
000000-00-0	Federal Mogul Corp Tranche B Exit				4FE	1,258,108	91.8750	1,210,353	1,317,391	1,210,353	(50,292)	2,536	0	0	2.148	4.333		2,593	7,290	08/24/2012	12/27/2014
000000-00-0	Federal Mogul Corp Tranche C Exit				4FE	641,892	91.8750	617,527	672,138	617,527	(25,228)	863	0	0	1.118	3.588		585	4,169	08/24/2012	12/27/2015
314275-AA-6	Federated Retail Holding				2FE	49,855	117.5010	50,525	43,000	48,661	0	(1,194)	0	0	5.900	2.361	JD	211	2,537	02/13/2012	12/01/2016
31428X-AQ-9	FedEx Corporation				2FE	40,000	106.8590	42,744	40,000	40,000	0	0	0	0	7.375	7.375	JJ	1,360	2,950	01/13/2009	01/15/2014
316773-CJ-7	Fifth Third Bancorp				2FE	74,914	101.8990	76,424	75,000	74,993	0	19	0	0	6.250	6.277	MN	781	4,688	04/23/2008	05/01/2013
316773-CK-4	Fifth Third Bancorp				2FE	74,912	106.8420	80,132	75,000	74,944	0	17	0	0	3.625	3.651	JJ	1,178	2,719	01/20/2011	01/25/2016
32007U-AL-3	First Data Corp 2018 Dollar Term Loan				4FE	1,252,957	94.9890	1,307,881	1,376,876	1,260,344	0	7,387	0	0	4.207	5.566		1,287	45,042	03/13/2012	03/26/2018
33766J-AB-9	Firstenergy Solutions				2FE	78,471	107.3890	80,542	75,000	76,567	0	(697)	0	0	4.800	3.766	FA	1,360	3,600	02/26/2010	02/15/2015
337738-AK-4	Fiserv Inc				2FE	49,927	105.0470	52,524	50,000	49,948	0	14	0	0	3.125	3.157	JD	69	1,563	07/01/2011	06/15/2016
345397-VC-4	Ford Motor Credit Co				2FE	361,225	120.7470	362,241	300,000	353,886	0	(7,339)	0	0	8.000	3.136	JD	1,067	24,000	05/31/2012	12/15/2016
345397-VP-5	Ford Motor Credit Co				2FE	6,266,138	116.8470	6,251,315	5,350,000	6,227,493	0	(38,645)	0	0	6.625	2.815	FA	133,899	0	10/10/2012	08/15/2017
345397-VW-0	Ford Motor Credit Co				2FE	363,825	104.2840	364,994	350,000	360,826	0	(2,999)	0	0	3.875	2.313	JJ	6,254	6,781	05/25/2012	01/15/2015
345397-WD-1	Ford Motor Credit Co				2FE	199,526	102.7420	205,484	200,000	199,570	0	44	0	0	3.000	3.052	JD	317	3,000	07/12/2012	06/12/2017
349631-AL-5	Fortune Brands Inc				2FE	9,542	111.7140	10,054	9,000	9,353	0	(107)	0	0	5.375	3.992	JJ	223	484	03/09/2011	01/15/2016
349631-AP-6	Fortune Brands Inc				2FE	44,977	107.7920	48,506	45,000	44,993	0	5	0	0	6.375	6.387	JD	128	2,869	06/09/2009	06/15/2014
35671D-AW-5	Freeport-McMoran Copper -B				2FE	99,239	100.5310	100,531	100,000	99,340	0	101	0	0	2.150	2.317	MS	717	1,183	04/30/2012	03/01/2017
361900-AB-2	GXS Worldwide Inc			1	4FE	1,500,000	104.2500	1,563,750	1,500,000	1,500,000	0	0	0	0	9.750	9.750	JD	6,500	73,125	06/26/2012	06/15/2015
368710-AG-4	Genentech Inc				1FE	55,968	110.2820	55,141	50,000	53,143	0	(1,191)	0	0	4.750	2.191	JJ	1,095	2,375	07/30/2010	07/15/2015
36874V-AF-5	Generac Power Systems Tranche B Term Loans				4FE	0	0.0000	0	0	0	0	0	0	0	6.250	0.000		0	4,403	06/01/2012	02/11/2019
36874V-AG-3	Generac Power Systems Term Loan B				4FE	0	0.0000	0	0	0	0	0	0	0	6.250	0.000		23,898	0	07/09/2012	06/22/2018
369550-AQ-1	General Dynamics Corp				1FE	75,763	104.8060	78,605	75,000	75,553	0	(149)	0	0	2.250	2.033	JJ	778	1,702	07/27/2011	07/15/2016
36962G-4C-5	General Electric Cap Corp				1FE	109,933	107.1710	107,171	100,000	103,389	0	(2,386)	0	0	5.900	3.341	MN	787	5,900	02/26/2010	05/13/2014
36962G-4L-5	General Electric Cap Corp MTN				1FE	49,930	106.2620	53,131	50,000	49,963	0	14	0	0	3.500	3.531	JD	10	1,750	06/21/2010	06/29/2015
36962G-4T-8	General Electric Cap Corp				1FE	169,617	103.2710	180,724	175,000	171,792	0	1,062	0	0	2.250	2.924	MN	569	3,938	11/30/2010	11/09/2015
36962G-5C-4	General Electric Cap Corp				1FE	177,352	105.3370	184,340	175,000	176,720	0	(484)	0	0	2.950	2.642	MN	746	5,163	08/31/2011	05/09/2016
36962G-5H-3	General Electric Cap Corp MTN				1FE	100,945	107.3390	107,339	100,000	100,749	0	(184)	0	0	3.350	3.138	AO	689	3,350	11/30/2011	10/17/2016
36962G-5N-0	General Electric Cap Corp				1FE	233,840	105.7340	237,902	225,000	232,506	0	(1,334)	0	0	2.900	2.032	JJ	3,118	3,263	03/28/2012	01/09/2017
36962G-5W-0	General Electric Cap Corp Series MTN				1FE	306,643	103.6880	311,064	300,000	306,339	0	(304)	0	0	2.300	1.788	AO	1,227	2,300	11/02/2012	04/27/2017
36962G-6M-1	General Electric Cap Corp				1FE	1,748,250	100.4020	1,757,035	1,750,000	1,748,280	0	30	0	0	1.000	1.034	JD	924	0	12/05/2012	12/11/2015
36962G-K8-6	General Electric Cap Corp MTNA				1FE	181,274	106.7590	186,828	175,000	177,303	0	(1,282)	0	0	4.750	3.944	MS	2,448	8,313	10/01/2009	09/15/2014
36962G-P6-5	General Electric Cap Corp MTN				1FE	52,765	108.2920	54,146	50,000	51,286	0	(559)	0	0	4.875	3.634	MS	792	2,438	04/01/2010	03/04/2015
370334-BG-8	General Mills Inc				2FE	35,450	102.9130	36,020	35,000	35,063	0	(98)	0	0	5.250	4.952	FA	694	1,838	09/02/2008	08/15/2013
37047Q-AH-2	General Nutrition Center Tranche B New Term Loan				3FE	2,369,671	100.1230	2,364,392	2,361,487	2,361,801	(6,114)	(1,756)	0	0	3.750	1.444		246	28,722	09/12/2012	03/02/2018
37247D-AE-6	Genworth Financial Inc				2FE	102,307	105.1100	105,110	100,000	101,014	0	(655)	0	0	5.750	5.019	JD	256	5,750	12/17/2010	06/15/2014
37247X-AD-4	Genworth Global Funding MTN				1FE	48,168	101.6210	50,811	50,000	49,839	0	421	0	0	5.750	6.657	JD	128	2,875	07/31/2008	05/15/2013
372917-AQ-7	Genzyme Corp - Genl Division				1FE	737,206	107.1410	760,701	710,000	726,961	0	(6,699)	0	0	3.625	2.607	JD	1,144	25,738	06/08/2011	06/15/2015
373334-JM-4	Georgia Power Company				1FE	49,968	104.4360	52,218	50,000	49,994	0	7	0	0	6.000	6.016	MN	500	3,000	11/12/2008	11/01/2013
375558-AT-0	Gilead Sciences Inc				2FE	99,836	107.1030	107,103	100,000	99,868	0	31	0	0	3.050	3.086	JD	254	2,948	12/06/2011	12/01/2016
377372-AA-5	Glaxosmithkine Cap Inc				1FE	134,928	104.9490	131,186	125,000	128,916	0	(2,974)	0	0	4.375	1.902	AO	1,155	5,469	12/13/2010	04/15/2014
37948U-AB-6	Global A&T Finco LTD Tranche B				4FE	667,726	90.0000	671,457	746,063	671,457	(2,555)	6,285	0	0	3.334	8.913		69	7,625	08/14/2012	10/30/2014
38141E-A3-3	Goldman Sachs Group Inc MTN				1FE	2,246,148	106.4250	2,234,925	2,100,000	2,177,918	0	(56,377)	0	0	6.000	3.135	MN	21,000	126,000	11/15/2011	05/01/2014
38141G-CM-4	Goldman Sachs Group Inc				1FE	270,772	107.8140	269,535	250,000	259,611	0	(4,895)	0	0	5.500	3.363	MN	1,757	13,750	12/15/2010	11/15/2014
38141G-DQ-4	Goldman Sachs Group Inc				1FE	237,229	103.5010	284,628	275,000	267,881	0	8,390	0	0	5.250	8.728	AO	3,048	14,438	10/31/2008	10/15/2013
38141G-EA-8	Goldman Sachs Group Inc				1FE	105,427	107.4280	107,428	100,000	102,362	0	(1,093)	0	0	5.125	3.908	JJ	2,363	5,125	01/29/2010	01/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38141G-EE-0	Goldman Sachs Group Inc				1FE	133,234	110.5390	138,174	125,000	130,416	0	(1,650)	0	0	5.350	3.826	JJ	3,084	6,688	04/01/2011	01/15/2016
38141G-ER-1	Goldman Sachs Group Inc				1FE	107,761	113.7860	113,786	100,000	106,061	0	(1,469)	0	0	5.750	3.993	AO	1,438	5,750	10/31/2011	10/01/2016
38141G-EU-4	Goldman Sachs Group Inc				2FE	210,607	109.7180	219,436	200,000	208,959	0	(1,648)	0	0	5.625	4.401	JJ	5,188	5,625	03/28/2012	01/15/2017
38143U-AB-7	Goldman Sachs Group Inc				1FE	95,499	104.2910	104,291	100,000	98,940	0	959	0	0	5.150	6.220	JJ	2,375	5,150	01/30/2009	01/15/2014
38143U-AW-1	Goldman Sachs Group Inc				1FE	131,890	106.5190	133,149	125,000	127,602	0	(1,414)	0	0	5.000	3.759	AO	1,563	6,250	10/30/2009	10/01/2014
38143U-SC-6	Goldman Sachs Group Inc				1FE	274,577	105.8520	291,093	275,000	274,729	0	81	0	0	3.625	3.659	FA	3,988	9,969	02/28/2011	02/07/2016
38144L-AB-6	Goldman Sach Group Inc				1FE	263,813	117.9620	265,415	225,000	261,833	0	(1,979)	0	0	6.250	2.510	MS	4,688	0	09/20/2012	09/01/2017
38254B-AZ-1	Goodyear Tire & Rubber Co 2nd Lien Term Loan				3FE	4,424,785	100.5470	4,524,395	4,499,781	4,416,287	0	(8,498)	0	0	4.750	4.545		43,935	100,593	05/07/2012	04/19/2019
38259P-AC-6	Google Inc				1FE	49,885	104.4200	52,210	50,000	49,920	0	22	0	0	2.125	2.174	MN	124	1,063	05/31/2011	05/19/2016
397624-AG-2	Greif Inc				3FE	435,550	115.5000	519,750	450,000	439,021	0	1,214	0	0	7.750	8.238	FA	14,531	34,875	12/18/2009	08/01/2019
39843Q-AL-5	Grifols Inc Tranche B Loan				3FE	1,493,191	100.8610	1,499,809	1,487,006	1,489,919	0	(3,273)	0	0	4.705	4.152		194	35,844	08/22/2012	06/04/2017
404121-AC-9	HCA Inc				3FE	2,678,750	112.5000	2,925,000	2,600,000	2,673,462	0	(5,288)	0	0	6.500	5.998	FA	63,844	140,544	05/07/2012	02/15/2020
404121-AF-2	HCA Inc				3FE	500,000	101.7500	508,750	500,000	500,000	0	0	0	0	4.750	4.750	MN	4,486	0	10/16/2012	05/01/2023
40414L-AC-3	HCP Inc				2FE	44,820	106.1330	47,760	45,000	44,886	0	34	0	0	3.750	3.838	FA	703	1,688	01/19/2011	02/01/2016
40415R-AE-5	HD Supply Inc Series 144A				4FE	738,435	114.0000	855,000	750,000	739,351	0	916	0	0	8.125	8.421	AO	12,865	30,977	04/05/2012	04/15/2019
40429C-CR-1	HSBC Finance Corporation				1FE	52,609	108.4290	54,215	50,000	51,292	0	(529)	0	0	5.250	4.056	AO	554	2,625	06/01/2010	04/15/2015
40429C-CS-9	HSBC Finance Corporation				1FE	104,842	108.3980	108,398	100,000	102,536	0	(948)	0	0	5.000	3.924	JD	14	5,000	06/30/2010	06/30/2015
40429C-FN-7	HSBC Finance Corporation				1FE	136,175	111.7450	139,681	125,000	132,098	0	(2,168)	0	0	5.500	3.520	JJ	3,094	6,875	01/31/2011	01/19/2016
40429C-FW-7	HSBC Finance Corporation				1FE	48,646	104.2510	52,126	50,000	49,683	0	288	0	0	5.250	5.888	JJ	1,210	2,625	01/30/2009	01/15/2014
416515-AY-0	Hartford Financial Svcs Grp				2FE	24,983	105.6690	26,417	25,000	24,992	0	3	0	0	4.000	4.015	MS	253	1,000	03/18/2010	03/30/2015
421915-EG-0	HCP Inc Series MTN				2FE	107,686	115.3900	115,390	100,000	105,921	0	(1,435)	0	0	6.300	4.545	MS	1,855	6,300	10/03/2011	09/15/2016
42206J-AJ-1	HD Supply Inc Term Loan Facility				4FE	753,837	102.5420	811,548	791,430	752,705	0	(1,132)	0	0	7.250	7.497		159	41,266	04/05/2012	10/12/2017
42217K-AV-8	Health Care Reit				2FE	49,819	105.5970	52,799	50,000	49,880	0	35	0	0	3.625	3.705	MS	534	1,813	03/09/2011	03/15/2016
42217K-AZ-9	Health Care Reit				2FE	74,626	99.9160	74,937	75,000	74,630	0	4	0	0	2.250	2.350	MS	117	0	11/27/2012	03/15/2018
423074-AJ-2	HJ Heinz Co				2FE	46,759	102.5490	51,275	50,000	49,574	0	751	0	0	5.350	6.991	JJ	1,233	2,675	10/31/2008	07/15/2013
423074-AN-3	HJ Heinz Co				2FE	50,091	101.3930	50,697	50,000	50,079	0	(12)	0	0	1.500	1.461	MS	250	373	04/30/2012	03/01/2017
427866-AS-7	Hershey Company				1FE	50,954	102.0020	51,001	50,000	50,816	0	(138)	0	0	1.500	1.064	MN	125	375	04/30/2012	11/01/2016
42804V-AM-3	Hertz Corp Term				3FE	3,115,888	100.2500	3,129,299	3,121,495	3,116,187	0	299	0	0	3.750	3.483		2,431	4,587	11/13/2012	03/11/2018
42809H-AA-5	Hess Corp				2FE	99,724	106.9350	106,935	100,000	99,931	0	57	0	0	7.000	7.065	FA	2,644	7,000	01/29/2009	02/15/2014
428236-AT-0	Hewlett-Packard Co				2FE	160,646	105.1220	157,683	150,000	152,748	0	(2,247)	0	0	6.125	4.494	MS	3,063	9,188	04/02/2009	03/01/2014
428236-AV-5	Hewlett-Packard Co				2FE	134,500	104.2400	130,300	125,000	128,083	0	(2,097)	0	0	4.750	2.962	JD	478	5,938	10/30/2009	06/02/2014
428236-BE-2	Hewlett-Packard Co				2FE	124,889	100.1370	125,171	125,000	124,934	0	22	0	0	2.200	2.219	JD	229	2,750	11/29/2010	12/01/2015
428236-BL-6	Hewlett-Packard Co				2FE	50,551	99.7850	49,893	50,000	50,391	0	(109)	0	0	2.650	2.410	JD	110	1,325	07/01/2011	06/01/2016
428236-BN-2	Hewlett-Packard Co				2FE	1,152,439	100.4450	1,155,118	1,150,000	1,152,430	0	(9)	0	0	2.350	2.250	MS	7,957	0	12/26/2012	03/15/2015
428236-BP-7	Hewlett-Packard Co				2FE	152,840	100.6400	150,960	150,000	152,194	0	(560)	0	0	3.000	2.582	MS	1,325	4,450	10/31/2011	09/15/2016
428236-BW-2	Hewlett-Packard Co				2FE	151,356	97.4160	146,124	150,000	151,287	0	(69)	0	0	2.600	2.406	MS	1,148	0	09/20/2012	09/15/2017
43644A-AQ-2	Hologic Inc Tranche B				3FE	3,321,293	101.1070	3,365,238	3,328,393	3,315,281	0	(6,012)	0	0	4.500	4.034		416	57,177	08/22/2012	07/31/2019
437076-AP-7	Home Depot Inc				1FE	193,809	114.2420	199,924	175,000	187,431	0	(3,687)	0	0	5.400	3.030	MS	3,150	9,450	03/29/2011	03/01/2016
437076-AR-3	Home Depot Inc				1FE	73,850	104.6260	78,470	75,000	74,751	0	246	0	0	5.250	5.611	JD	164	3,938	01/16/2009	12/16/2013
438516-AY-2	Honeywell International Inc				1FE	39,894	103.8090	41,524	40,000	39,974	0	22	0	0	5.375	3.934	FA	586	1,550	02/17/2009	02/15/2014
44106M-AH-5	Hospitality Prop Trust			1	2FE	54,629	110.2790	55,140	50,000	53,217	0	(1,007)	0	0	6.300	3.971	JD	140	3,150	07/27/2011	06/15/2016
441812-KD-5	HSBC Finance Corp				1FE	72,730	102.0870	76,565	75,000	74,723	0	494	0	0	4.750	5.456	JJ	1,643	3,563	07/31/2008	07/15/2013
44332E-AF-3	Hub International Holdings Inc 2017 Initial Term Loan				4FE	982,576	100.3220	995,697	992,501	981,362	0	(1,214)	0	0	4.716	4.796		130	25,348	05/16/2012	06/13/2017
44919P-AA-0	Iac/Interactivecorp Series 144A	LS		1	3FE	1,500,000	99.5000	1,492,500	1,500,000	1,492,500	(7,500)	0	0	0	4.750	4.750	JD	1,979	0	12/18/2012	12/15/2022
44969C-AJ-9	IMS Health Inc Tranche B Dollar Term Loan				3FE	803,949	100.6870	803,446	797,964	803,446	(429)	(74)	0	0	4.500	3.958		2,194	5,175	10/17/2012	08/26/2017
45672J-AB-6	Ineos Group Limited Dollar Term Loan				4FE	4,154,853	100.9720	4,259,125	4,218,125	4,137,245	0	(17,608)	0	0	6.500	6.019		762	175,169	04/27/2012	04/27/2018
458140-AH-3	Intel Corp				1FE	76,660	103.3100	77,483	75,000	76,320	0	(339)	0	0	1.950	1.466	AO	366	1,511	12/27/2011	10/01/2016
459200-GN-5	IBM Corp				1FE	103,570	104.8650	104,865	100,000	100,637	0	(770)	0	0	6.500	5.661	AO	1,372	6,500	10/31/2008	10/15/2013
459200-GX-3	IBM Corp				1FE	99,428	103.9270	103,927	100,000	99,587	0	111	0	0	1.950	2.071	JJ	861	1,950	07/19/2011	07/22/2016
459200-HC-8	IBM Corp				1FE	253,523	101.0560	252,640	250,000	253,329	0	(194)	0	0	1.250	0.918	FA	1,259	313	10/03/2012	02/06/2017
459745-FY-6	Intl Lease Finance Corp Series 144A				2FE	132,275	106.7500	133,438	125,000	128,445	0	(1,943)	0	0	6.500	4.759	MS	2,708	8,125	12/17/2010	09/01/2014
460146-CB-7	International Paper Co				2FE	50,048	108.3080	54,154	50,000	50,017	0	(11)	0	0	7.400	7.375	JD	164	3,700	07/01/2009	06/15/2014
460690-BJ-8	Interpublic Group Cos Inc				2FE	4,065,383	98.5610	4,016,361	4,075,000	4,065,646	0	263	0	0	2.250	2.300	MN	13,498	0	11/05/2012	11/15/2017
46122E-AF-2	InVentiv Health Inc Series 144A			1	4FE	500,000	101.0000	505,000	500,000	500,000	0	0	0	0	9.000	9.000	JJ	1,375	0	12/12/2012	01/15/2018
46122Y-AG-6	InVentiv Health Inc Original Term B Loans				4FE	741,296	97.0000	766,497	790,203	742,873	0	1,577	0	0	6.500	7.284		11,985	15,116	08/28/2012	08/04/2016
462613-AE-0	Ipalco Enterprises Inc 144A				3FE	1,156,974	111.0000	1,431,900	1,290,000	1,217,692	0	17,889	0	0	7.250	9.265	AO	23,381	93,525	03/31/2009	04/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46623E-JH-3	JP Morgan Chase Series MTN				1FE	3,947,850	100.6860	3,977,097	3,950,000	3,948,999	0	746	0	0	1.058	1.080	MJSD	1,741	49,226	06/09/2011	05/02/2014
46625H-AX-8	JP Morgan Chase & Co				1FE	53,017	108.7830	54,392	50,000	51,506	0	(605)	0	0	5.250	3.887	MN	438	2,625	06/01/2010	05/01/2015
46625H-BV-1	JP Morgan Chase & Co				1FE	342,225	106.3540	345,651	325,000	332,483	0	(4,178)	0	0	5.125	3.718	MS	4,904	16,656	12/15/2010	09/15/2014
46625H-CE-8	JP Morgan Chase & Co				1FE	106,108	107.8820	107,882	100,000	102,825	0	(1,237)	0	0	4.750	3.386	MS	1,583	4,750	04/01/2010	03/01/2015
46625H-GN-4	JP Morgan Chase & Co				1FE	116,979	116.8280	116,828	100,000	115,633	0	(1,346)	0	0	6.125	2.428	JD	68	3,063	07/31/2012	06/27/2017
46625H-HB-9	JP Morgan Chase & Co				1FE	141,510	101.4430	152,165	150,000	149,297	0	2,035	0	0	4.750	6.199	MN	1,188	7,125	10/14/2008	05/01/2013
46625H-HN-3	JP Morgan Chase & Co				1FE	129,943	105.3610	131,701	125,000	126,548	0	(1,045)	0	0	4.650	3.744	JD	484	5,813	08/03/2009	06/01/2014
46625H-HP-8	JP Morgan Chase & Co				1FE	75,749	105.2880	78,966	75,000	75,326	0	(151)	0	0	3.700	3.479	JJ	1,241	2,775	01/29/2010	01/20/2015
46625H-HR-4	JP Morgan Chase & Co				1FE	49,898	105.5060	52,753	50,000	49,947	0	20	0	0	3.400	3.445	JD	33	1,700	06/18/2010	06/24/2015
46625H-HW-3	JP Morgan Chase & Co				1FE	122,071	103.9570	129,946	125,000	123,155	0	570	0	0	2.600	3.113	JJ	1,499	3,250	01/31/2011	01/15/2016
46625H-HX-1	JP Morgan Chase & Co				1FE	149,660	106.2010	159,302	150,000	149,777	0	65	0	0	3.450	3.500	MS	1,725	5,175	03/29/2011	03/01/2016
46625H-JA-9	JP Morgan Chase & Co				1FE	253,417	105.9170	264,792	250,000	252,783	0	(623)	0	0	3.150	2.813	JJ	3,850	6,379	02/29/2012	07/05/2016
47009Y-AC-1	Pharmaceutical Product Develop Term Loan				4FE	1,112,717	101.4820	1,112,520	1,096,273	1,104,322	0	(8,396)	0	0	6.250	5.252		190	59,357	03/02/2012	12/05/2018
471109-AE-8	Jarden Corp			1	3FE	1,065,000	108.0000	1,080,000	1,000,000	1,058,272	0	(6,728)	0	0	6.125	4.770	MN	7,826	61,250	05/07/2012	11/15/2022
478160-AY-0	Johnson and Johnson				1FE	50,183	104.4890	52,245	50,000	50,126	0	(36)	0	0	2.150	2.072	MN	137	1,075	05/31/2011	05/15/2016
478366-AR-8	Johnson Controls Inc				2FE	83,020	112.8790	84,659	75,000	80,081	0	(1,569)	0	0	5.500	3.145	JJ	1,902	4,125	02/02/2011	01/15/2016
48126E-AA-5	JP Morgan Chase & CO				1FE	378,712	102.1500	383,063	375,000	378,560	0	(152)	0	0	2.000	1.785	FA	2,729	0	10/31/2012	08/15/2017
48203R-AE-4	Juniper Networks Inc				2FE	19,966	103.6560	20,731	20,000	19,978	0	7	0	0	3.100	3.137	MS	183	620	02/28/2011	03/15/2016
487836-BB-3	Kellogg Co				2FE	54,569	110.6230	55,312	50,000	53,185	0	(883)	0	0	4.450	2.492	MN	192	2,225	05/31/2011	05/30/2016
487836-BH-0	Kellogg Co				2FE	49,729	101.6240	50,812	50,000	49,761	0	32	0	0	1.750	1.864	MN	107	438	05/14/2012	05/17/2017
49326E-EB-5	Keycorp MTN				2FE	74,691	102.1460	76,610	75,000	74,974	0	68	0	0	6.500	6.598	MN	636	4,875	05/07/2008	05/14/2013
49326E-EC-3	Keycorp Series MTN				2FE	152,771	107.0130	160,520	150,000	151,609	0	(579)	0	0	3.750	3.318	FA	2,156	5,625	02/02/2011	08/13/2015
494368-AX-1	Kimberly-Clark Corp				1FE	25,774	102.9750	25,744	25,000	25,106	0	(166)	0	0	5.000	4.298	FA	472	1,250	09/02/2008	08/15/2013
494550-BG-0	Kinder Morgan Energy Partners				2FE	49,991	106.9000	53,450	50,000	49,994	0	2	0	0	3.500	3.504	MS	583	1,750	02/23/2011	03/01/2016
49455W-AD-8	Kinder Morgan Finance				3FE	701,491	109.3130	847,176	775,000	742,350	0	9,378	0	0	5.700	7.142	JJ	21,597	44,175	12/19/2006	01/05/2016
50075N-AL-8	Kraft Foods Inc				2FE	344,614	103.1800	335,335	325,000	329,455	0	(5,851)	0	0	5.250	3.379	AO	4,266	17,063	03/02/2010	10/01/2013
50075N-AX-2	Kraft Foods Inc				2FE	54,224	106.7230	53,362	50,000	51,054	0	(885)	0	0	6.750	4.814	FA	1,238	3,375	02/27/2009	02/19/2014
50075N-BB-9	Kraft Foods Inc				2FE	104,254	108.9510	108,951	100,000	102,755	0	(831)	0	0	4.125	3.186	FA	1,627	4,125	02/28/2011	02/09/2016
50076Q-AA-4	Kraft Foods Inc Sereis 144A				2FE	103,843	103.4320	103,432	100,000	103,593	0	(250)	0	0	2.250	1.410	JD	163	1,131	08/31/2012	06/05/2017
50076Q-AH-9	Kraft Foods Inc Series 144A				2FE	1,396,374	101.7770	1,424,878	1,400,000	1,397,055	0	681	0	0	1.625	1.714	JD	1,706	11,375	05/30/2012	06/04/2015
501044-CL-3	Kroger Co				2FE	111,651	106.9660	106,966	100,000	102,763	0	(2,536)	0	0	7.500	4.742	JJ	3,458	7,500	04/01/2009	01/15/2014
501044-CM-1	Kroger Co				2FE	52,699	107.9120	53,956	50,000	51,729	0	(599)	0	0	3.900	2.589	AO	488	1,950	05/10/2011	10/01/2015
50217C-AB-3	LSP Madison Funding LLC Term Loan				3FE	1,390,838	101.4380	1,447,013	1,426,500	1,387,325	0	(3,513)	0	0	5.500	5.942		218	39,806	06/28/2012	06/28/2019
50540R-AK-8	Laboratory Crp Of Amer Hldgs				2FE	49,897	102.6440	51,322	50,000	49,904	0	7	0	0	2.200	2.244	FA	391	0	08/20/2012	08/23/2017
514666-AJ-5	Land O Lakes 144A			1	3FE	130,000	108.2500	140,725	130,000	130,000	0	0	0	0	6.000	6.000	MN	1,040	0	11/07/2012	11/15/2022
51586H-AF-4	Language Line Tranche B				4FE	1,459,597	99.2500	1,461,437	1,472,481	1,458,118	0	(1,479)	0	0	6.250	6.017		256	29,948	08/24/2012	06/20/2016
51861J-AR-0	Laureate Education Inc Extended Term Loan				4FE	1,432,916	99.0000	1,470,038	1,484,887	1,433,402	0	487	0	0	5.250	5.296		16,241	45,502	03/13/2012	06/15/2018
520780-AC-3	Lawson Software Inc Tranch B Term Loan				4FE	0	0.0000	0	0	0	0	0	0	0	6.250	0.000		0	250	05/03/2012	04/05/2018
53217V-AB-5	Life Technologies Corp				2FE	1,433,677	106.5810	1,492,134	1,400,000	1,420,399	0	(9,098)	0	0	4.400	3.686	MS	20,533	61,600	06/08/2011	03/01/2015
53217V-AD-1	Life Technologies Corp				2FE	75,156	105.2510	78,938	75,000	75,105	0	(32)	0	0	3.500	3.451	JJ	1,210	2,625	03/29/2011	01/15/2016
532457-BE-7	Eli Lilly and Co				1FE	103,628	104.3280	104,328	100,000	100,927	0	(757)	0	0	4.200	3.392	MS	1,342	4,200	04/01/2009	03/06/2014
532716-AS-6	Limited Inc				3FE	130,000	115.0000	149,500	130,000	130,000	0	0	0	0	7.000	7.000	MN	1,517	9,100	04/20/2010	05/01/2020
532716-AT-4	Limited Inc				3FE	1,868,750	114.5000	1,946,500	1,700,000	1,856,529	0	(12,221)	0	0	6.625	5.230	AO	28,156	112,625	03/02/2012	04/01/2021
532716-AU-1	Limited Inc				3FE	1,095,000	108.7500	1,190,813	1,095,000	1,095,000	0	0	0	0	5.625	5.625	FA	23,269	32,166	02/02/2012	02/15/2022
532778-AL-1	LIN Television Corp Tranche B Term Loan				3FE	758,214	100.4170	761,376	758,214	758,214	0	0	0	0	4.000	3.602		0	0	12/19/2012	12/21/2018
534187-AZ-2	Lincoln National Corp				2FE	898,943	107.5740	903,622	840,000	876,834	0	(14,382)	0	0	4.300	2.449	JD	1,605	36,120	06/09/2011	06/15/2015
53803H-AF-7	Live Nation Entertainment Term Loan B				3FE	1,990,954	101.0000	2,005,849	1,985,989	1,988,203	0	(2,751)	0	0	4.500	3.398		248	22,806	08/22/2012	11/06/2016
539830-AX-7	Lockheed Martin Corporation				1FE	49,837	103.6100	51,805	50,000	49,876	0	32	0	0	2.125	2.195	MS	313	1,080	10/03/2011	09/15/2016
546676-AS-6	Louisville Gas & Electric				1FE	143,881	102.9060	154,359	150,000	145,907	0	1,355	0	0	1.625	2.618	MN	311	2,438	06/30/2011	11/15/2015
548661-CS-4	Lowe's Companies			1	1FE	49,135	103.7360	51,868	50,000	49,413	0	169	0	0	2.125	2.499	AO	224	1,063	04/29/2011	04/15/2016
55377G-AB-9	MTL Publishing LLC Term Loan				3FE	2,011,763	101.1250	2,012,388	1,990,000	2,008,279	0	(3,484)	0	0	5.500	4.712		304	51,366	08/21/2012	03/05/2018
563553-AS-5	Manitowoc Company Inc Term B Loan				3FE	360,583	100.5310	358,909	357,013	358,909	(1,219)	(455)	0	0	4.250	2.963		632	6,835	08/29/2012	11/13/2017
565849-AJ-5	Marathon Oil Corp				2FE	849,898	100.0810	850,689	850,000	849,904	0	6	0	0	0.900	0.904	MN	1,318	0	10/24/2012	11/01/2015
56585A-AE-2	Marathon Petroleum Corp				2FE	24,999	106.4510	26,613	25,000	25,000	0	1	0	0	3.500	3.500	MS	292	875	11/14/2011	03/01/2016
571748-AP-7	Marsh & McLennan Cos				2FE	83,513	112.1050	84,079	75,000	79,827	0	(1,681)	0	0	5.750	3.245	MS	1,270	4,313	10/01/2010	09/15/2015
577081-AV-4	Mattel Inc				2FE	9,970	104.0240	10,402	10,000	9,976	0	6	0	0	2.500	2.565	MN	42	245	11/03/2011	11/01/2016
577778-BS-1	May Department Stores Co				2FE	55,589	107.2400	53,620	50,000	52,811	0	(1,781)	0	0	5.750	2.021	JJ	1,326	2,875	06/01/2011	07/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
58405U-AF-9	Medco Health Solutions Inc				2FE	49,984	104.2380	52,119	50,000	49,991	0	3	0	0	2.750	2.757	MS	405	1,375	09/07/2010	09/15/2015
585055-AR-7	Medtronic Inc				1FE	152,388	105.0770	157,616	150,000	151,280	0	(559)	0	0	3.000	2.599	MS	1,325	4,500	12/15/2010	03/15/2015
589331-AK-3	Merck and Co Inc				1FE	54,129	109.0080	54,504	50,000	51,898	0	(837)	0	0	4.750	2.928	MS	792	2,375	04/01/2010	03/01/2015
589331-AP-2	Merck and Co Inc				1FE	54,329	108.5330	54,267	50,000	52,220	0	(856)	0	0	4.000	2.164	JD	6	2,000	06/30/2010	06/30/2015
58933Y-AB-1	Merck & Co. Inc				1FE	49,880	104.4870	52,244	50,000	49,927	0	23	0	0	2.250	2.300	JJ	519	1,125	12/07/2010	01/15/2016
590188-4M-7	Merrill Lynch and Co				2FE	161,852	110.0860	165,129	150,000	158,342	0	(2,253)	0	0	6.050	4.263	MN	1,134	9,075	05/31/2011	05/16/2016
59018Y-J6-9	Merrill Lynch & Co				1FE	170,594	117.4360	176,154	150,000	169,370	0	(1,223)	0	0	6.400	3.380	FA	3,280	0	08/31/2012	08/28/2017
59018Y-N5-6	Merrill Lynch & Co MTN				1FE	99,868	101.6050	101,605	100,000	99,990	0	29	0	0	6.150	6.181	AO	1,128	6,150	04/22/2008	04/25/2013
59018Y-TZ-4	Merrill Lynch & Co MTN				1FE	279,084	105.9630	291,398	275,000	276,407	0	(858)	0	0	5.450	5.100	JJ	6,911	14,988	08/31/2009	07/15/2014
59156R-AG-3	Metlife				1FE	99,283	104.0650	104,065	100,000	99,855	0	154	0	0	5.000	5.168	MN	514	5,000	01/21/2009	11/24/2013
59156R-AU-2	Metlife				1FE	146,034	118.4350	148,044	125,000	139,991	0	(4,105)	0	0	6.750	3.028	JD	703	8,438	07/01/2011	06/01/2016
594088-AF-3	Michaels Stores Inc Term Loan B-2				4FE	1,000,000	100.8060	1,008,060	1,000,000	1,000,000	0	0	0	0	3.591	4.696		1,197	27,408	05/29/2012	07/31/2016
594088-AG-1	Michaels Stores Inc B-3 Term Loan				3FE	498,125	100.8060	504,030	500,000	497,884	0	(241)	0	0	3.591	2.684		599	13,240	06/04/2012	07/31/2016
594918-AB-0	Microsoft Corp				1FE	94,907	103.6840	98,500	95,000	94,973	0	19	0	0	2.950	2.971	JD	234	2,803	05/11/2009	06/01/2014
594918-AG-9	Microsoft Corp				1FE	99,561	102.9040	102,904	100,000	99,755	0	87	0	0	1.625	1.717	MS	433	1,625	09/22/2010	09/25/2015
611662-BM-8	Monsanto Co				1FE	74,840	105.7510	79,313	75,000	74,892	0	31	0	0	2.750	2.796	AO	435	2,063	04/12/2011	04/15/2016
617446-7N-3	Morgan Stanley				1FE	49,828	104.6280	52,314	50,000	49,907	0	34	0	0	4.000	4.077	JJ	872	2,000	07/21/2010	07/24/2015
617446-C2-3	Morgan Stanley Series EMTN				1FE	256,431	110.6580	276,645	250,000	255,441	0	(990)	0	0	5.450	4.848	JJ	6,510	6,813	03/28/2012	01/09/2017
617446-H5-1	Morgan Stanley MTN				1FE	130,023	110.8630	138,579	125,000	129,636	0	(387)	0	0	5.550	4.594	AO	1,233	3,469	07/31/2012	04/27/2017
617446-HR-3	Morgan Stanley				1FE	119,154	100.5460	125,683	125,000	124,732	0	1,563	0	0	5.300	6.627	MS	2,208	6,625	01/30/2009	03/01/2013
61746S-BR-9	Morgan Stanley				1FE	108,585	108.7180	108,718	100,000	105,015	0	(1,685)	0	0	5.375	3.472	AO	1,135	5,375	10/29/2010	10/15/2015
61747Y-CE-3	Morgan Stanley MTN				1FE	161,962	108.9210	168,828	155,000	158,480	0	(1,383)	0	0	6.000	4.964	AO	1,628	9,300	06/01/2010	04/28/2015
61747Y-CF-0	Morgan Stanley				1FE	151,338	105.8970	158,846	150,000	150,410	0	(281)	0	0	6.000	5.789	MN	1,200	9,000	05/29/2009	05/13/2014
61747Y-DD-4	Morgan Stanley				1FE	295,407	104.9790	314,937	300,000	296,447	0	965	0	0	3.800	4.182	AO	1,963	11,400	10/31/2011	04/29/2016
61747Y-DT-9	Morgan Stanley				1FE	200,160	109.0960	218,192	200,000	200,156	0	(4)	0	0	4.750	4.729	MS	2,613	4,750	07/02/2012	03/22/2017
61748A-AE-6	Morgan Stanley				2FE	150,262	103.5480	181,209	175,000	167,747	0	5,304	0	0	4.750	8.316	AO	2,078	8,313	04/30/2009	04/01/2014
626717-AE-2	Murphy Oil Corp				2FE	3,049,573	100.6170	3,068,819	3,050,000	3,049,580	0	7	0	0	2.500	2.503	JD	6,566	0	11/27/2012	12/01/2017
62704P-AA-1	Murray Energy Corp Series 144A			1	4FE	1,091,750	97.0000	1,067,000	1,100,000	1,067,000	(26,665)	1,915	0	0	10.250	10.503	JD	5,011	112,750	03/14/2012	10/15/2015
62718Q-AA-3	Murray St Inv Trust I				1FE	6,682,773	108.1650	6,760,313	6,250,000	6,656,811	0	(25,961)	0	0	4.647	2.983	JD	24,203	145,219	09/13/2012	03/09/2017
629377-BT-8	NRG Energy Inc Series 144A	LS		1	3FE	811,000	107.0000	867,770	811,000	811,000	0	0	0	0	6.625	6.625	MS	14,477	0	09/10/2012	03/15/2023
62937N-AN-7	NRG Energy Inc Term Loan				3FE	2,729,356	100.9770	2,752,107	2,725,479	2,728,167	0	(1,188)	0	0	2.343	3.645		5,145	72,103	05/14/2012	08/19/2018
637432-LM-5	National Rural Utilities				1FE	51,174	102.5130	51,257	50,000	50,133	0	(257)	0	0	5.500	4.954	JJ	1,375	2,750	07/31/2008	07/01/2013
637432-ML-6	National Rural Utilities				1FE	49,950	103.1520	51,576	50,000	49,971	0	10	0	0	1.900	1.921	MN	158	950	10/25/2010	11/01/2015
637432-MN-2	National Rural Utilities				1FE	76,793	106.1500	79,613	75,000	76,202	0	(360)	0	0	3.050	2.520	MS	763	2,288	04/29/2011	03/01/2016
63946B-AA-8	NBCUniversal Media LLC				2FE	1,090,653	101.8300	1,094,673	1,075,000	1,082,556	0	(5,945)	0	0	2.100	1.530	AO	5,644	22,575	08/19/2011	04/01/2014
63946B-AB-6	NBCUniversal Media LLC				2FE	49,916	106.3820	53,191	50,000	49,947	0	21	0	0	3.650	3.698	AO	309	1,825	08/19/2011	04/30/2015
63946B-AC-4	NBCUniversal Media LLC				2FE	151,301	105.4250	158,138	150,000	151,100	0	(279)	0	0	2.875	2.633	AO	1,078	4,313	02/02/2012	04/01/2016
651229-AN-6	Newell Rubbermaid Inc				2FE	1,478,530	101.3300	1,494,618	1,475,000	1,478,479	0	(51)	0	0	2.050	1.999	JD	2,268	0	11/29/2012	12/01/2017
651290-AK-4	Newfield Exploration Company			1	3FE	517,875	105.5000	664,650	630,000	550,539	0	9,649	0	0	7.125	10.082	MN	5,736	44,888	12/05/2008	05/15/2018
652482-BG-4	News America Inc				2FE	192,383	108.6870	190,202	175,000	184,966	0	(4,934)	0	0	5.300	2.303	JD	412	9,275	10/31/2011	12/15/2014
65409Q-AZ-5	Nielsen Finance LLC 144A			1	3FE	1,480,000	99.5000	1,472,600	1,480,000	1,472,600	(7,400)	0	0	0	4.500	4.500	AO	16,465	0	09/18/2012	10/01/2020
65409Y-AR-6	Nielsen Finance LLC Class C Dollar Term Loan				3FE	2,145,287	100.4220	2,150,832	2,141,793	2,143,359	0	(1,929)	0	0	3.463	3.300		3,150	34,722	11/14/2012	05/01/2016
65473Q-AL-7	Nisource Finance				2FE	160,002	106.5660	159,849	150,000	153,715	0	(2,304)	0	0	5.400	3.729	JJ	3,735	8,100	03/01/2010	07/15/2014
655664-AM-2	Nordstrom Inc				1FE	19,927	108.4780	21,696	20,000	19,977	0	15	0	0	6.750	6.837	JD	113	1,350	05/20/2009	06/01/2014
666807-BB-7	Northrop Grumman Corp				2FE	29,944	104.6160	31,385	30,000	29,981	0	11	0	0	3.700	3.741	FA	463	1,110	07/27/2009	08/01/2014
66989H-AA-6	Novartis Capital Corp				1FE	110,469	104.0030	114,403	110,000	110,113	0	(98)	0	0	4.125	4.029	FA	1,777	4,538	02/27/2009	02/10/2014
66989H-AC-2	Novartis Capital Corp				1FE	100,470	105.1260	105,126	100,000	100,229	0	(95)	0	0	2.900	2.797	AO	540	2,900	04/30/2010	04/24/2015
67020Y-AD-2	Nuance Communications Inc Series 144A			1	3FE	1,185,063	104.5000	1,227,875	1,175,000	1,184,801	0	(262)	0	0	5.375	5.201	FA	24,034	0	10/15/2012	08/15/2020
674599-BZ-7	Occidental Petroleum Corp				1FE	101,877	105.0450	105,045	100,000	101,287	0	(400)	0	0	2.500	2.067	FA	1,042	2,500	07/01/2011	02/01/2016
674599-CB-9	Occidental Petroleum Corp				1FE	180,420	102.5440	179,452	175,000	179,976	0	(444)	0	0	1.750	1.042	FA	1,157	656	10/03/2012	02/15/2017
677347-CD-6	Ohio Edison				2FE	118,033	117.3060	117,306	100,000	113,151	0	(3,512)	0	0	6.400	2.494	JJ	2,951	6,400	08/03/2011	07/15/2016
678026-AD-7	Oil States International Inc			1	3FE	725,000	106.5000	772,125	725,000	725,000	0	0	0	0	6.500	6.500	JD	3,927	47,125	10/19/2011	06/01/2019
68268N-AB-9	Oneok Partners LP				2FE	114,940	116.4070	116,407	100,000	111,791	0	(2,940)	0	0	6.150	2.814	AO	1,538	6,150	11/30/2011	10/01/2016
68268N-AH-6	Oneok Partners LP			1	2FE	74,785	100.8310	75,623	75,000	74,797	0	12	0	0	2.000	2.060	AO	450	0	09/10/2012	10/01/2017
68389X-AD-7	Oracle Corporation				1FE	101,532	101.2830	101,283	100,000	100,099	0	(335)	0	0	4.950	4.599	AO	1,045	4,950	04/30/2008	04/15/2013
68389X-AF-2	Oracle Corporation				1FE	78,228	104.9870	78,740	75,000	76,078	0	(686)	0	0	3.750	2.777	JJ	1,352	2,813	10/01/2009	07/08/2014
68402L-AC-8	Oracle Corp				1FE	140,638	113.1610	141,451	125,000	134,831	0	(3,074)	0	0	5.250	2.544	JJ	3,026	6,563	01/31/2011	01/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690742-AA-9	Owens Corning Inc				2FE	53,758	112.3670	56,184	50,000	53,062	0	(694)	0	0	6.500	4.767	JD	271	3,250	12/27/2011	12/01/2016
693476-AT-0	PNC Funding Corp				2FE	109,698	111.7350	111,735	100,000	105,807	0	(1,904)	0	0	5.250	3.120	MN	671	5,250	11/30/2010	11/15/2015
693476-BH-5	PNC Funding Corp				1FE	49,950	105.8610	52,931	50,000	49,978	0	10	0	0	3.625	3.647	FA	720	1,813	02/03/2010	02/08/2015
693476-BM-4	PNC Funding Corp			1	1FE	152,714	105.6520	158,478	150,000	152,261	0	(451)	0	0	2.700	2.263	MS	1,148	3,038	03/28/2012	09/19/2016
69349F-AF-8	Tomkins Tranche B				3FE	1,505,544	100.4790	1,503,360	1,496,193	1,503,360	(1,528)	(656)	0	0	4.205	3.765		16,604	707	09/13/2012	09/29/2016
693506-BA-4	PPG Industries Inc				2FE	70,149	101.0360	75,777	75,000	74,740	0	1,222	0	0	5.750	7.497	MS	1,270	4,313	10/14/2008	03/15/2013
693506-BF-3	PPG Industries Inc				2FE	24,781	102.4830	25,621	25,000	24,869	0	41	0	0	1.900	2.079	JJ	219	475	11/08/2010	01/15/2016
69352J-AH-0	PPL Energy Supply LLC				2FE	114,542	114.4280	114,428	100,000	110,489	0	(2,920)	0	0	6.200	2.911	MN	792	6,200	08/03/2011	05/15/2016
693627-AX-9	PSI Energy				2FE	22,953	103.1630	25,791	25,000	24,663	0	452	0	0	5.000	6.997	MS	368	1,250	10/14/2008	09/15/2013
69362B-AN-2	PSEG Power				2FE	2,826,400	111.6510	2,791,275	2,500,000	2,768,585	0	(57,815)	0	0	5.500	1.708	JD	11,458	137,500	05/03/2012	12/01/2015
69362B-AX-0	PSEG Power				2FE	151,109	104.0560	156,084	150,000	150,861	0	(219)	0	0	2.750	2.586	MS	1,215	4,079	11/02/2011	09/15/2016
693656-AA-8	PVH Corp			1	3FE	710,000	101.0000	717,100	710,000	710,000	0	0	0	0	4.500	4.500	JD	976	0	12/06/2012	12/15/2022
693666A-AF-7	PSS World Medical Inc			1	3FE	280,000	118.0000	330,400	280,000	280,000	0	0	0	0	6.375	6.375	MS	5,950	9,272	07/30/2012	03/01/2022
694308-GD-3	Pacific Gas & Electric Co				1FE	105,907	104.7790	104,779	100,000	101,595	0	(1,319)	0	0	4.800	3.393	MS	1,600	4,800	08/03/2009	03/01/2014
694308-GP-6	Pacific Gas & Electric Co				1FE	108,484	105.0610	105,061	100,000	101,732	0	(1,816)	0	0	6.250	4.301	JD	521	6,250	01/12/2009	12/01/2013
696026-AA-1	Palace Ent Hldg LLC 144A			1	4FE	1,575,000	105.2500	1,578,750	1,500,000	1,562,336	0	(12,664)	0	0	8.875	7.427	AO	28,104	133,125	03/14/2012	04/15/2017
69865X-AP-1	Pantry Inc Tranche B				4FE	1,007,475	101.2500	1,009,969	997,500	1,004,412	0	(3,063)	0	0	5.750	4.819		159	18,800	08/24/2012	08/03/2019
701081-AT-8	Parker Drilling Co			1	4FE	912,267	106.7500	939,400	880,000	909,934	0	(2,333)	0	0	9.125	7.917	AO	20,075	40,150	09/14/2012	04/01/2018
704549-AE-4	Peabody Energy				3FE	1,393,088	114.5000	1,643,075	1,435,000	1,411,565	0	4,404	0	0	7.375	7.842	MN	17,639	105,831	12/09/2009	11/01/2016
704549-AM-6	Peabody Energy	LS			3FE	360,000	106.2500	382,500	360,000	360,000	0	0	0	0	6.250	6.250	MN	2,875	11,250	10/16/2012	11/15/2021
70757D-AJ-8	Penn National Gaming Inc Term B Facillity Loans				3FE	1,944,742	100.2190	1,943,407	1,939,160	1,942,420	(882)	(1,440)	0	0	2.798	3.242		9,647	21,973	10/22/2012	07/14/2018
709599-AE-4	Penske Truck Leasing/PTL Series 144A				2FE	6,157,961	104.6370	6,278,220	6,000,000	6,151,218	0	(6,743)	0	0	3.750	3.127	MN	31,250	112,500	10/15/2012	05/11/2017
71343P-AF-8	Pepsiamericas Inc				1FE	19,874	104.1930	20,839	20,000	19,969	0	26	0	0	4.375	4.517	FA	331	875	02/09/2009	02/15/2014
713448-BM-9	Pepsico Inc				1FE	205,761	104.9560	209,912	200,000	202,945	0	(1,399)	0	0	3.100	2.355	JJ	2,859	6,200	12/13/2010	01/15/2015
713448-BT-4	Pepsico Inc				1FE	100,965	105.3200	105,320	100,000	100,669	0	(189)	0	0	2.500	2.292	MN	354	2,500	05/31/2011	05/10/2016
713448-CB-2	Pepsico Inc				1FE	126,031	100.3760	125,470	125,000	126,011	0	(21)	0	0	1.250	1.070	FA	599	0	11/20/2012	08/13/2017
716495-AH-9	PetroHawk Energy Corp			1	2FE	1,259,148	106.5000	1,190,670	1,118,000	1,181,644	0	(59,599)	0	0	10.500	3.689	FA	48,913	117,390	09/28/2011	08/01/2014
717081-AR-4	Pfizer Inc				1FE	52,100	104.5160	52,258	50,000	50,509	0	(437)	0	0	4.500	3.566	FA	850	2,250	02/27/2009	02/15/2014
717081-DA-8	Pfizer Inc				1FE	138,003	110.1310	137,664	125,000	131,047	0	(2,612)	0	0	5.350	3.064	MS	1,969	6,688	04/01/2010	03/15/2015
718546-AJ-3	Phillips 66				2FE	151,539	105.9840	158,976	150,000	151,523	0	(16)	0	0	2.950	2.693	MN	738	0	12/14/2012	05/01/2017
72165N-AJ-8	Pilot Travel Centers Tranche B				3FE	1,498,120	100.4580	1,503,103	1,496,250	1,502,685	0	4,564	0	0	4.250	3.710		177	27,670	08/22/2012	08/07/2019
72165N-AL-3	Pilot Travel Centers Term Loan B				5FE	946,184	100.5210	949,923	945,000	946,036	0	(148)	0	0	3.750	3.447		98	7,610	10/01/2012	03/30/2018
726505-AF-7	Plains Exploration & Product			1	4FE	69,000	105.2500	121,038	115,000	81,157	0	3,718	0	0	7.625	15.941	JD	731	8,769	12/05/2008	06/01/2018
72650R-AX-0	Plains All Amer Pipeline				2FE	49,945	107.7520	53,876	50,000	49,968	0	11	0	0	3.950	3.975	MS	582	1,975	07/07/2010	09/15/2015
74005P-AQ-7	Praxair Inc				1FE	55,572	108.6940	54,347	50,000	52,304	0	(1,184)	0	0	5.250	2.708	MN	335	2,625	02/26/2010	11/15/2014
74005P-AR-5	Praxair Inc				1FE	55,827	108.8750	54,438	50,000	52,880	0	(1,241)	0	0	4.625	1.991	MS	585	2,313	07/30/2010	03/30/2015
74038R-AB-7	Preferred Proppants LLC Term B Loan				4FE	1,021,684	92.0000	957,852	1,041,143	957,852	(60,352)	(3,480)	0	0	7.500	7.240		217	35,687	04/16/2012	12/15/2016
74254P-YF-3	Principal Life Inc Fndg Series MTN				1FE	833,265	110.5120	828,840	750,000	812,336	0	(20,929)	0	0	5.550	1.875	AO	7,400	41,625	03/07/2012	04/27/2015
74256L-AB-5	Principal Life Glb Fnd Series 144A				1FE	3,424,692	100.1970	3,431,747	3,425,000	3,424,720	0	29	0	0	1.125	1.128	MS	10,917	0	09/12/2012	09/18/2015
742718-DA-4	Procter and Gamble Co				1FE	165,262	107.4070	161,111	150,000	156,472	0	(3,882)	0	0	4.950	2.225	FA	2,805	7,425	01/03/2011	08/15/2014
742718-DM-8	Procter and Gamble Co				1FE	52,356	106.1750	53,088	50,000	51,098	0	(498)	0	0	3.500	2.432	FA	661	1,750	06/01/2010	02/15/2015
742718-DS-5	Procter and Gamble Co				1FE	174,175	103.3730	180,903	175,000	174,515	0	163	0	0	1.800	1.900	MN	403	3,150	11/30/2010	11/15/2015
74340X-AC-5	Prologis LP				2FE	49,915	109.3910	54,696	50,000	49,959	0	23	0	0	7.625	7.680	FA	1,440	3,813	06/03/2011	08/15/2014
74347C-AB-6	Proquest LLC Tranche B				4FE	497,494	100.2500	498,737	497,494	497,494	0	0	0	0	6.000	5.308		1,078	8,624	08/27/2012	04/13/2018
74432N-AA-0	Prudential Covered Trust Series 144A			2	2FE	6,348,930	103.7010	6,403,537	6,175,000	6,335,645	0	(13,285)	0	0	2.997	1.854	MS	46,780	28,472	10/17/2012	09/30/2015
74432Q-AE-5	Prudential Financial Inc Ser MTNB				2FE	104,370	107.0350	107,035	100,000	101,651	0	(909)	0	0	5.100	4.095	MS	1,431	5,100	11/10/2009	09/20/2014
74432Q-BJ-3	Prudential Financial Inc MTN				2FE	106,479	109.6150	109,615	100,000	103,819	0	(1,327)	0	0	4.750	3.266	MS	1,372	4,750	12/13/2010	09/17/2015
74432Q-BL-8	Prudential Financial Inc MTN				2FE	1,549,322	105.8040	1,565,899	1,480,000	1,519,886	0	(18,951)	0	0	3.875	2.506	JJ	26,604	57,350	06/08/2011	01/14/2015
74456Q-AW-6	Public Service Electric & Gas				1FE	14,973	104.3700	15,656	15,000	14,987	0	5	0	0	2.700	2.739	MN	68	405	05/17/2010	05/01/2015
747262-AA-1	QVC Inc Series 144A			1	2FE	1,665,812	110.3320	1,870,127	1,695,000	1,673,056	0	2,397	0	0	7.500	7.750	AO	31,781	127,125	09/22/2009	10/01/2019
74966U-AD-2	RPI Finance Trust Incremental Term Loan				2FE	1,464,282	101.0000	1,501,447	1,486,581	1,462,782	0	(1,501)	0	0	4.000	3.898		165	33,531	05/24/2012	11/09/2018
74971X-AB-3	RRI Energy	LS			4FE	172,176	106.7500	245,525	230,000	209,099	0	12,053	0	0	7.625	14.799	JD	779	17,538	05/04/2009	06/15/2014
74971X-AC-1	RRI Energy				4FE	166,247	110.5000	254,150	230,000	186,936	0	6,659	0	0	7.875	13.619	JD	805	18,113	05/04/2009	06/15/2017
75281A-AJ-8	Range Resources Corp			1	3FE	400,000	105.0000	420,000	400,000	400,000	0	0	0	0	7.250	7.250	MN	4,833	29,000	05/01/2008	05/01/2018
75281A-AL-3	Range Resources Corp			1	3FE	1,690,000	108.5000	1,833,650	1,690,000	1,690,000	0	0	0	0	6.750	6.750	FA	47,531	114,075	07/29/2010	08/01/2020
754730-AC-3	Raymond James Financial Inc				2FE	78,293	105.1380	78,854	75,000	77,769	0	(524)	0	0	4.250	3.061	AO	673	1,594	04/30/2012	04/15/2016
758202-AF-2	Reed Elsevier Capital				2FE	99,744	107.0820	107,082	100,000	99,938	0	55	0	0	7.750	7.813	JJ	3,574	7,750	01/13/2009	01/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76168J-AH-9	RBS Global & Rexnord Corp Term Facility				3FE	0	0.0000	0	0	0	0	0	0	0	4.500	0.000		109	0	10/04/2012	04/30/2018
76173F-AM-9	Reynolds Group Term Loan				4FE	0	0.0000	0	0	0	0	0	0	0	6.485	0.000		0	5,927	05/07/2012	02/09/2018
77118E-AF-3	Roc Finance LLC Funded Term Loan				4FE	402,000	103.0000	412,000	400,000	400,882	0	(1,118)	0	0	8.500	7.214		2,644	7,083	08/15/2012	08/19/2017
77118E-AG-1	Roc Finance LLC Delayed Draw				4FE	146,182	103.0000	149,818	145,455	146,182	0	0	0	0	2.250	2.034		0	418	08/15/2012	08/19/2016
774477-AJ-2	Rockwood Specialties Group Inc			1	3FE	1,693,125	103.5000	1,707,750	1,650,000	1,685,000	(7,875)	(250)	0	0	4.625	4.112	AO	20,350	0	12/12/2012	10/15/2020
775371-AU-1	Rohm and Haas Co				2FE	529,863	135.0330	654,910	485,000	526,261	0	(1,297)	0	0	7.850	6.975	JJ	17,556	38,073	01/07/2010	07/15/2029
776696-AB-2	Roper Industries Inc				2FE	25,534	103.5620	25,891	25,000	25,076	0	(117)	0	0	6.625	6.116	FA	626	1,656	09/02/2008	08/15/2013
77927L-AK-7	Roundy's Supermarket Tranche B				4FE	1,446,466	93.8440	1,401,777	1,493,731	1,401,777	(43,802)	(888)	0	0	5.671	5.275		3,059	21,353	10/09/2012	02/13/2019
77937N-AC-9	Rovi Solutions Corp Tranche B-2 Loan				3FE	0	0.0000	0	0	0	0	0	0	0	4.000	0.000		0	15,162	08/01/2012	03/29/2019
78355H-JQ-3	Ryder System Inc MTN				2FE	34,987	103.2800	36,148	35,000	34,993	0	3	0	0	3.150	3.160	MS	368	1,103	02/16/2011	03/02/2015
78355H-JS-9	Ryder System Inc Series MTN			1	2FE	99,841	101.6880	101,688	100,000	99,866	0	25	0	0	2.500	2.534	MS	833	1,271	02/21/2012	03/01/2017
783764-AN-3	Ryland Group				4FE	774,554	119.2500	942,075	790,000	780,327	0	1,749	0	0	8.400	8.743	MN	8,479	66,360	04/30/2009	05/15/2017
78387G-AP-8	SBC Communications Inc				1FE	189,476	107.4200	187,985	175,000	180,259	0	(2,953)	0	0	5.100	3.273	MS	2,628	8,925	10/01/2009	09/15/2014
78404X-AC-9	SBA Senior Finance II LLC Term Loan				3FE	997,406	100.3540	995,957	992,443	995,358	0	(2,047)	0	0	3.952	3.405		436	23,188	05/07/2012	06/30/2018
78404X-AE-5	SBA Senior Finance II Tranche B				3FE	213,750	100.3750	215,089	214,286	213,768	0	18	0	0	3.750	3.390		1,964	1,942	09/21/2012	09/28/2019
78412F-AL-8	Sesi LLC			1	3FE	360,000	107.0000	385,200	360,000	360,000	0	0	0	0	6.375	6.375	MN	3,825	22,950	12/08/2011	05/01/2019
78442F-AE-8	SLM Corp MTN				2FE	2,367,906	104.9660	2,370,132	2,258,000	2,351,185	0	(16,721)	0	0	5.050	2.763	MN	14,887	80,371	10/05/2012	11/14/2014
78442F-AG-3	SLM Corp MTNA				2FE	81,199	99.9990	99,999	100,000	99,789	0	5,233	0	0	5.375	11.137	JJ	2,478	5,375	12/02/2008	01/15/2013
78442F-BG-2	SLM Corp MTNA				2FE	964,800	102.3750	982,800	960,000	961,280	0	(1,641)	0	0	5.000	4.816	AO	12,000	48,000	10/07/2010	10/01/2013
78442F-CJ-5	SLM Corp MTNA				2FE	130,563	104.5510	130,689	125,000	127,495	0	(1,739)	0	0	5.375	3.866	MN	859	6,719	03/10/2011	05/15/2014
78442F-EF-1	SLM Corp MTN				2FE	883,600	99.0610	931,173	940,000	908,777	0	25,177	0	0	0.615	4.001	JAJO	1,092	5,667	02/03/2012	01/27/2014
78442F-EK-0	SLM Corp Series MTN				2FE	125,961	108.7500	135,938	125,000	125,631	0	(182)	0	0	6.250	6.067	JJ	3,385	7,813	01/31/2011	01/25/2016
78442F-EM-6	SLM Corp Series MTN				2FE	783,736	108.2500	775,070	716,000	780,549	0	(3,187)	0	0	6.000	3.590	JJ	18,616	1,483	10/05/2012	01/25/2017
78488C-AA-8	SeaWorld Parks & Entertainment Incremental Term Loan				5FE	2,648,033	100.6240	2,698,258	2,681,525	2,648,788	0	755	0	0	4.000	4.108		298	80,908	03/20/2012	08/16/2016
78488C-AC-4	SeaWorld Parks & Entertainment Tranche B Term Loan Facility				3FE	240,800	100.6240	242,151	240,650	240,365	0	(435)	0	0	4.000	3.725		27	2,433	05/14/2012	08/17/2017
786514-BQ-1	Safeway Inc				2FE	55,417	105.5010	52,751	50,000	51,580	0	(1,262)	0	0	6.250	3.547	MS	920	3,125	10/30/2009	03/15/2014
790849-AE-3	St Jude Medical Inc				1FE	49,925	104.7200	52,360	50,000	49,975	0	16	0	0	3.750	3.784	JJ	865	1,875	07/23/2009	07/15/2014
79546V-AJ-5	Sally Holdings LLC			1	3FE	425,000	108.5000	434,000	400,000	424,206	0	(794)	0	0	5.750	4.772	JD	1,917	12,331	09/05/2012	06/01/2022
79603M-AD-8	Samson Investment Co Term				4FE	725,041	100.8750	736,912	730,519	724,417	0	(623)	0	0	6.000	5.714		731	10,471	09/19/2012	09/10/2016
80007P-AC-3	Sandridge Energy Inc Series 144A			1	4FE	33,000	106.0000	58,300	55,000	38,711	0	1,758	0	0	8.000	16.477	JD	367	4,400	12/05/2008	06/01/2018
80282K-AA-4	Santander Holdings USA				2FE	64,713	104.5490	67,957	65,000	64,803	0	54	0	0	4.625	4.725	AO	601	3,006	04/14/2011	04/19/2016
80516U-AF-9	Savers Inc Term Loan				4FE	1,368,227	100.2500	1,380,473	1,377,031	1,365,650	0	(2,577)	0	0	4.874	4.990		16,406	18,290	10/02/2012	06/27/2019
806605-AE-1	Schering-Plough Corp				1FE	78,437	104.5450	78,409	75,000	75,701	0	(735)	0	0	5.300	4.249	JD	331	3,975	01/12/2009	12/01/2013
81211K-AP-5	Sealed Air Corp			1	4FE	588,375	106.6250	639,750	600,000	591,815	0	1,466	0	0	7.875	8.247	JD	2,100	47,250	08/02/2010	06/15/2017
81211L-AP-3	Sealed Air Corp Term B Advance				3FE	788,025	101.3570	800,720	790,000	787,871	0	(154)	0	0	4.000	3.679		1,580	451	11/14/2012	10/03/2018
816851-AN-9	Sempra Energy				2FE	89,410	117.2350	87,926	75,000	85,388	0	(2,893)	0	0	6.500	2.264	JD	406	4,875	08/03/2011	06/01/2016
816851-AS-8	Sempra Energy				2FE	102,986	103.8380	103,838	100,000	102,599	0	(387)	0	0	2.300	1.664	AO	575	1,201	04/30/2012	04/01/2017
000000-00-0	Sensata Technologies BV Term Loan				3FE	744,332	100.4270	747,511	744,332	744,332	0	0	0	0	3.750	3.440		853	0	12/05/2012	05/12/2018
81726J-AC-5	Sensata Technologies BV Term Loan				3FE	1,490,554	100.4270	1,495,050	1,488,693	1,487,674	0	(2,880)	0	0	3.865	3.683		7,671	38,758	03/14/2012	05/14/2018
82379M-AE-0	Sheridan Production Partner I				5FE	1,054,766	100.7500	1,073,411	1,065,420	1,054,619	0	(147)	0	0	5.000	4.807		3,847	5,623	09/25/2012	04/20/2017
82382F-AE-2	Sheridan Production Partner I-A				5FE	139,765	100.7500	142,236	141,177	139,708	0	(57)	0	0	5.000	4.858		510	745	09/25/2012	04/20/2017
82382G-AE-0	Sheridan Production Partner I-M				5FE	85,369	100.7500	86,878	86,232	85,335	0	(35)	0	0	5.000	4.858		311	455	09/25/2012	04/20/2017
827048-AP-4	Silgan Holdings Inc			1	3FE	3,019,232	103.7500	3,122,875	3,010,000	3,018,801	0	(431)	0	0	5.000	4.936	AO	37,625	78,594	08/08/2012	04/01/2020
828807-BM-8	Simon Property Group Inc				1FE	53,653	110.1520	55,076	50,000	51,894	0	(727)	0	0	5.100	3.477	JD	113	2,550	07/01/2010	06/15/2015
828807-BT-3	Simon Property Group Inc			1	1FE	576,702	115.3550	576,775	500,000	574,629	0	(2,073)	0	0	6.100	1.158	MN	5,083	0	11/27/2012	05/01/2016
828807-CC-9	Simon Property Group Inc				1FE	19,956	106.0500	21,210	20,000	19,981	0	9	0	0	4.200	4.249	FA	350	840	01/19/2010	02/01/2015
828807-CH-8	Simon Property Group Inc			1	1FE	104,031	105.5190	105,519	100,000	103,349	0	(682)	0	0	2.800	1.890	JJ	1,174	1,976	02/29/2012	01/30/2017
828807-CJ-4	Simon Property Group Inc			1	1FE	104,532	103.7250	103,725	100,000	104,438	0	(94)	0	0	2.150	1.126	MS	633	0	11/20/2012	09/15/2017
828807-CM-7	Simon Property Group Inc Series 144A			1	1FE	2,317,676	99.4360	2,311,887	2,325,000	2,317,726	0	49	0	0	1.500	1.564	FA	1,356	0	12/10/2012	02/01/2018
83547U-AC-3	Sonneborn LLC Term Loan				4FE	465,048	101.7500	482,843	474,539	463,476	0	(1,572)	0	0	6.500	6.731		85	21,528	03/26/2012	03/26/2018
83547U-AE-9	Sonneborn, LLC Initial BV Term Loan				4FE	82,067	101.7500	85,208	83,742	81,768	0	(299)	0	0	6.500	6.123		15	3,806	03/26/2012	03/30/2018
842400-FK-4	Southern Cal Edison				1FE	167,807	106.1460	159,219	150,000	156,763	0	(5,494)	0	0	5.750	1.946	MS	2,540	8,625	12/15/2010	03/15/2014
842434-CH-3	Southern California Gas Co				1FE	80,861	105.9100	79,433	75,000	76,530	0	(1,219)	0	0	5.500	3.752	MS	1,215	4,125	04/01/2009	03/15/2014
842587-CG-0	Southern Co				1FE	198,845	104.1410	208,282	200,000	199,315	0	238	0	0	2.375	2.506	MS	1,399	4,750	12/15/2010	09/15/2015
843452-AZ-6	Southern Natural Gas				2FE	364,665	142.5930	655,928	460,000	369,899	0	1,458	0	0	8.000	10.374	MS	12,267	36,800	12/05/2008	03/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
843830-AD-2	Southern Star Cent Corp			1	3FE	265,650	101.7500	351,038	345,000	302,428	0	10,609	0	0	6.750	11.514	MS	7,763	23,288	12/05/2008	03/01/2016
84756N-AA-7	Spectra Energy Partners			1	2FE	101,779	102.9310	102,931	100,000	101,302	0	(365)	0	0	2.950	2.545	JD	131	2,950	08/31/2011	06/15/2016
84857H-AK-6	Spirit Aerosystems Inc Term B Loan				3FE	2,448,230	100.4790	2,472,319	2,460,533	2,443,533	0	(4,697)	0	0	3.750	3.498		4,614	62,087	04/12/2012	04/18/2019
85205T-AD-2	Spirit Aerosystems Inc			1	3FE	2,068,350	107.0000	2,075,800	1,940,000	2,045,700	(8,022)	(14,628)	0	0	6.750	5.404	JD	5,820	130,950	03/21/2012	12/15/2020
852061-AK-6	Sprint Nextel Corp Series 144A				3FE	1,644,000	123.5000	1,852,500	1,500,000	1,629,942	0	(14,059)	0	0	9.000	7.157	MN	17,250	138,750	03/05/2012	11/15/2018
852061-AM-2	Sprint Nextel Corp				4FE	1,362,500	136.0000	1,360,000	1,000,000	1,356,548	0	(5,952)	0	0	11.500	6.212	MN	14,694	58,500	10/16/2012	11/15/2021
855030-AJ-1	Staples Inc				2FE	107,000	108.7200	108,720	100,000	101,705	0	(1,516)	0	0	9.750	8.006	JJ	4,496	9,750	01/30/2009	01/15/2014
863667-AA-9	Stryker Corp				1FE	49,947	104.5300	52,265	50,000	49,977	0	11	0	0	3.000	3.023	JJ	692	1,500	01/12/2010	01/15/2015
863667-AC-5	Stryker Corp				1FE	50,014	104.1280	52,064	50,000	50,009	0	(3)	0	0	2.000	1.995	MS	253	1,039	09/13/2011	09/30/2016
867914-BD-4	Suntrust Banks Inc			1	2FE	101,183	106.8150	106,815	100,000	100,804	0	(233)	0	0	3.600	3.334	AO	760	3,600	04/29/2011	04/15/2016
871503-AG-3	Symantec Corp				2FE	147,511	103.4260	155,139	150,000	148,537	0	509	0	0	2.750	3.128	MS	1,215	4,125	12/13/2010	09/15/2015
872312-AA-1	TCM SUB LLC Series 144A				2FE	844,273	104.4980	883,008	845,000	844,704	0	138	0	0	3.550	3.568	JJ	13,832	29,998	12/08/2009	01/15/2015
87236Y-AB-4	Td Ameritrade Holding Corp				1FE	49,951	106.5750	53,288	50,000	49,980	0	10	0	0	4.150	4.172	JD	173	2,075	11/20/2009	12/01/2014
87309L-AE-8	TWCC Holding Corp Term Loan B				3FE	1,507,500	100.9290	1,513,935	1,500,000	1,504,097	0	(3,403)	0	0	4.250	3.884		177	22,657	05/14/2012	02/11/2017
87311X-AC-2	TWCC Holding Corp Series 144A			1	4FE	635,000	104.7500	665,163	635,000	635,000	0	0	0	0	5.375	5.375	AO	8,438	0	09/27/2012	10/01/2022
87612E-AP-1	Target Corporation				1FE	119,243	117.7120	117,712	100,000	117,461	0	(1,782)	0	0	5.375	1.225	MN	896	2,688	07/12/2012	05/01/2017
880451-AY-5	Tennessee Gas Pipeline				2FE	5,119,804	118.9240	5,089,947	4,280,000	5,021,231	0	(64,503)	0	0	8.000	2.147	FA	142,667	62,400	10/11/2012	02/01/2016
880779-AX-1	Terex Corp			1	4FE	1,005,000	106.0000	1,060,000	1,000,000	1,004,689	0	(311)	0	0	6.500	6.393	AO	16,250	33,222	05/23/2012	04/01/2020
88166H-AA-5	Teva Pharma Fin IV				1FE	175,518	102.3020	179,029	175,000	175,332	0	(174)	0	0	1.700	1.596	MN	421	2,975	11/30/2011	11/10/2014
882508-AR-5	Texas Instruments Inc				1FE	49,993	104.6600	52,330	50,000	49,995	0	1	0	0	2.375	2.378	MN	148	1,188	05/31/2011	05/16/2016
883556-AS-1	Thermo Fisher Scientific				2FE	49,794	105.2600	52,630	50,000	49,900	0	41	0	0	3.200	3.290	MN	267	1,600	04/20/2010	05/01/2015
883556-AY-8	Thermo Fisher Scientific				2FE	75,173	106.1970	79,648	75,000	75,112	0	(33)	0	0	3.200	3.150	MS	800	2,400	02/16/2011	03/01/2016
883556-BA-9	Thermo Fisher Scientific				2FE	49,913	103.5390	51,770	50,000	49,936	0	17	0	0	2.250	2.287	FA	425	1,122	08/09/2011	08/15/2016
88579Y-AD-3	3M Company				1FE	50,048	102.0540	51,027	50,000	50,036	0	(9)	0	0	1.375	1.355	MS	176	688	10/03/2011	09/29/2016
887317-AC-9	Time Warner Inc				2FE	115,212	117.0890	117,089	100,000	112,074	0	(2,928)	0	0	5.875	2.578	MN	751	5,875	11/30/2011	11/15/2016
887317-AJ-4	Time Warner Inc				2FE	49,941	105.7490	52,875	50,000	49,969	0	12	0	0	3.150	3.176	JJ	726	1,575	07/07/2010	07/15/2015
88732J-AH-1	Time Warner Cable Inc				2FE	118,882	118.1320	118,132	100,000	117,631	0	(1,251)	0	0	5.850	1.620	MN	975	2,925	08/31/2012	05/01/2017
88732J-AK-4	Time Warner Cable Inc				2FE	76,805	102.7450	77,059	75,000	75,208	0	(400)	0	0	6.200	5.629	JJ	2,325	4,650	07/31/2008	07/01/2013
88732J-AQ-1	Time Warner Cable Inc				2FE	99,849	108.3250	108,325	100,000	99,957	0	35	0	0	8.250	8.291	FA	3,140	8,250	11/13/2008	02/14/2014
88732J-AR-9	Time Warner Cable Inc				2FE	3,761,091	108.3550	3,521,538	3,250,000	3,475,979	0	(177,202)	0	0	7.500	1.845	AO	60,938	243,750	06/09/2011	04/01/2014
89233P-4B-9	Toyota Motor Credit Corp Series MTN				1FE	153,874	106.0410	159,062	150,000	152,177	0	(848)	0	0	3.200	2.587	JD	187	4,800	12/15/2010	06/17/2015
89233P-5S-1	Toyota Motor Credit Corp Series MTN				1FE	153,116	103.4260	155,139	150,000	152,560	0	(556)	0	0	2.050	1.611	JJ	1,444	1,538	01/31/2012	01/12/2017
89233P-6S-0	Toyota Motor Credit Corp Series MTN				1FE	99,942	100.7110	100,711	100,000	99,945	0	3	0	0	1.250	1.262	AO	299	0	10/02/2012	10/05/2017
89334G-AG-9	TransUnion Corp Term Loan				3FE	1,964,535	101.3330	1,966,145	1,940,281	1,957,643	0	(6,891)	0	0	5.233	4.671		282	59,936	08/22/2012	02/10/2018
900212-AE-1	Turlock Corp Series 144A				2FE	4,770,846	100.3040	4,789,516	4,775,000	4,771,003	0	157	0	0	0.950	0.980	MN	5,166	0	11/14/2012	11/02/2015
900212-AG-6	Turlock Corp Series 144A				2FE	175,348	100.2040	175,357	175,000	175,344	0	(5)	0	0	1.500	1.458	MN	299	0	11/29/2012	11/02/2017
90321N-AA-0	UR Financing Escrow Corp Series 144A			1	3FE	2,039,400	107.7500	2,144,225	1,990,000	2,032,720	0	(6,680)	0	0	5.750	5.213	JJ	52,763	40,049	03/14/2012	07/15/2018
90321N-AC-6	UR Financing Escrow Corp Series 144A			1	4FE	1,543,125	111.7500	1,676,250	1,500,000	1,539,671	0	(3,454)	0	0	7.625	7.153	AO	24,146	68,625	03/05/2012	04/15/2022
903243-AA-1	URS Corp Series 144A				2FE	4,468,825	103.0140	4,609,877	4,475,000	4,469,788	0	964	0	0	3.850	3.880	AO	43,072	93,801	03/08/2012	04/01/2017
90343A-AD-6	US Airways Group Inc Loan				4FE	404,833	98.5250	426,700	433,088	414,498	0	9,665	0	0	2.712	6.349		33	8,332	04/13/2012	03/23/2014
90345W-AD-6	US Airways 2012				2FE	1,500,000	101.7500	1,526,250	1,500,000	1,500,000	0	0	0	0	4.625	4.625	JD	3,469	0	11/29/2012	06/03/2025
904764-AJ-6	Unilever Capital Corporation				1FE	49,934	103.3950	51,698	50,000	49,984	0	14	0	0	3.650	3.679	FA	689	1,825	02/09/2009	02/15/2014
904764-AP-2	Unilever Capital Corporation				1FE	98,999	98.9920	98,992	100,000	99,063	0	64	0	0	0.850	1.060	FA	352	0	08/31/2012	08/02/2017
907818-DC-9	Union Pacific Corp				2FE	74,981	105.0150	78,761	75,000	74,995	0	4	0	0	5.125	5.131	FA	1,452	3,844	02/17/2009	02/15/2014
91159H-GR-5	US Bancorp				1FE	99,982	104.9890	104,989	100,000	99,995	0	4	0	0	4.200	4.204	MN	537	4,200	05/15/2014	05/15/2014
91159H-GX-2	US Bancorp				1FE	275,776	104.5190	287,427	275,000	275,398	0	(152)	0	0	2.450	2.391	JJ	2,882	6,738	12/15/2010	07/27/2015
91159H-HD-5	US Bancorp Series MTN			1	1FE	127,776	101.8900	127,363	125,000	127,540	0	(236)	0	0	1.650	1.163	MN	264	1,071	07/31/2012	05/15/2017
913017-BH-1	United Technologies Corp				1FE	55,187	109.8150	54,908	50,000	52,548	0	(1,046)	0	0	4.875	2.609	MN	406	2,438	06/01/2010	05/01/2015
913017-BU-2	United Technologies Corp				1FE	162,577	102.9360	162,639	158,000	162,197	0	(380)	0	0	1.800	1.179	JD	237	1,422	07/31/2012	06/01/2017
91301P-AG-4	United Surgical Partners, Intl New Tranche B Term Loan				4FE	1,069,277	100.5830	1,091,889	1,085,561	1,063,971	0	(5,306)	0	0	6.000	5.482		181	47,403	03/19/2012	03/19/2019
91324P-AE-2	UnitedHealth Group Inc				1FE	97,824	101.0510	101,051	100,000	99,872	0	500	0	0	4.875	5.402	AO	1,219	4,875	07/09/2008	04/01/2013
91324P-AL-6	UnitedHealth Group Inc				1FE	132,926	106.3960	132,995	125,000	127,885	0	(1,700)	0	0	5.000	3.523	FA	2,361	6,250	11/30/2009	08/15/2014
91324P-BY-7	UnitedHealth Group Inc				1FE	126,070	100.1560	125,195	125,000	126,037	0	(33)	0	0	1.400	1.221	AO	335	0	10/31/2012	10/15/2017
91829K-AA-1	VPI Escrow Corp Series 144A			1	4FE	1,110,000	107.2500	1,190,475	1,110,000	1,110,000	0	0	0	0	6.375	6.375	AO	17,101	0	09/20/2012	10/15/2020
91913Y-AQ-3	Valero Energy Corp				2FE	19,947	106.9620	21,392	20,000	19,976	0	11	0	0	4.500	4.560	FA	375	900	02/03/2010	02/01/2015
922755-AH-6	Venoco				4FE	362,963	101.6250	376,389	370,370	363,337	0	374	0	0	8.500	7.693		7,695	0	10/02/2012	06/30/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92276M-BA-2	Ventas Realty LP			1	2FE	2,119,454	100.0650	2,126,381	2,125,000	2,119,496	0	43	0	0	2.000	2.046	JD	2,125	0	12/06/2012	12/15/2018
92343V-AC-8	Verizon Communications				1FE	83,864	113.8740	85,406	75,000	80,740	0	(1,730)	0	0	5.550	2.965	FA	1,573	4,163	02/28/2011	02/15/2016
92343V-AY-0	Verizon Communications				1FE	49,740	106.4810	53,241	50,000	49,827	0	50	0	0	3.000	3.113	AO	375	1,500	03/23/2011	04/01/2016
92343V-BD-5	Verizon Communications				1FE	99,373	103.4930	103,493	100,000	99,513	0	121	0	0	2.000	2.133	MN	333	1,989	10/27/2011	11/01/2016
92344G-AW-6	Verizon Global Funding Corp				1FE	85,910	110.9260	83,195	75,000	81,180	0	(2,211)	0	0	4.900	1.767	MS	1,082	3,675	10/29/2010	09/15/2015
92344S-AJ-9	Cellco Part / Verizon Wireless				1FE	71,787	105.6970	79,273	75,000	74,205	0	844	0	0	7.375	8.666	MN	707	5,531	11/16/2009	11/15/2013
92344S-AP-5	Cellco Part / Verizon Wireless				1FE	199,169	104.9740	209,948	200,000	199,773	0	198	0	0	5.550	5.659	FA	4,625	11,100	11/10/2009	02/01/2014
92524-BB-5	Viacom Inc				2FE	58,122	115.9270	57,964	50,000	55,626	0	(1,594)	0	0	6.250	2.694	AO	530	3,125	05/31/2011	04/30/2016
92553P-AF-9	Viacom Inc				2FE	54,014	108.5760	54,288	50,000	52,259	0	(797)	0	0	4.250	2.512	MS	626	2,125	10/01/2010	09/15/2015
929043-AF-4	Vornado Realty LP			1	2FE	24,959	105.7010	26,425	25,000	24,980	0	8	0	0	4.250	4.287	AO	266	1,063	03/23/2010	04/01/2015
92929L-AK-4	WMG Acquisitions Corp Tranche B				3FE	857,179	101.0630	863,734	854,649	857,132	0	(47)	0	0	3.525	3.169		2,949	1,160	10/31/2012	10/25/2018
92956R-AB-7	Wabash National Corp Term Loan				4FE	866,978	101.0830	885,220	875,735	863,211	0	(3,767)	0	0	6.000	5.364		2,919	30,651	05/02/2012	05/01/2019
92976W-BA-3	Wachovia Corp Ser MTN				1FE	227,636	103.1170	232,013	225,000	225,483	0	(822)	0	0	5.700	5.321	FA	5,344	12,825	08/03/2009	08/01/2013
929903-AE-2	Wachovia Corp				1FE	43,703	104.2400	52,120	50,000	48,353	0	1,352	0	0	4.875	8.007	FA	921	2,438	02/27/2009	02/15/2014
929903-AJ-1	Wachovia Corp				1FE	158,453	106.6340	159,951	150,000	153,199	0	(1,924)	0	0	5.250	3.848	FA	3,281	7,875	02/26/2010	08/01/2014
931142-CG-6	Wal-Mart Stores Inc				1FE	118,425	118.3830	118,383	100,000	116,309	0	(2,116)	0	0	5.375	1.417	AO	1,284	2,688	05/31/2012	04/05/2017
931142-CL-5	Wal-Mart Stores Inc				1FE	100,708	101.1170	101,117	100,000	100,045	0	(154)	0	0	4.250	4.090	AO	897	4,250	04/30/2008	04/15/2013
931142-CQ-4	Wal-Mart Stores Inc				1FE	100,200	103.8810	103,881	100,000	100,059	0	(41)	0	0	3.200	3.156	MN	409	3,200	05/29/2009	05/15/2014
931142-CR-2	Wal-Mart Stores Inc				1FE	49,655	105.0610	52,531	50,000	49,838	0	69	0	0	2.875	3.025	AO	359	1,438	03/24/2010	04/01/2015
931142-CX-9	Wal-Mart Stores Inc				1FE	146,856	102.9270	154,391	150,000	148,155	0	631	0	0	1.500	1.951	AO	413	2,250	11/30/2010	10/25/2015
931142-DC-4	Wal-Mart Stores Inc				1FE	76,184	106.6490	79,987	75,000	75,803	0	(232)	0	0	2.800	2.459	AO	443	2,100	04/29/2011	04/15/2016
931422-AD-1	Walgreen Co				2FE	75,103	102.4670	76,850	75,000	75,014	0	(24)	0	0	4.875	4.842	FA	1,523	3,656	09/02/2008	08/01/2013
931422-AG-4	Walgreen Co				2FE	3,505,040	100.0840	3,502,940	3,500,000	3,504,849	0	(191)	0	0	1.000	0.936	MS	10,500	0	11/26/2012	03/13/2015
931422-AJ-8	Walgreen Co				2FE	126,214	100.5570	125,696	125,000	126,151	0	(63)	0	0	1.800	1.596	MS	675	0	09/21/2012	09/15/2017
93316U-AD-9	Walter Energy				3FE	0	0.0000	0	0	0	0	0	0	0	5.750	0.000		5,212	2,302	10/19/2012	04/01/2018
93443N-AW-9	Warner Chilcott Tranche B1				3FE	772,194	100.7920	781,239	775,100	771,711	0	(482)	0	0	4.250	3.956		92	5,601	08/22/2012	03/15/2018
93443N-AX-7	Warner Chilcott Tranche B2				3FE	386,097	100.7920	390,619	387,550	385,856	0	(241)	0	0	4.250	3.956		46	6,964	08/22/2012	03/15/2018
93443N-AY-5	Warner Chilcott Tranche B3				3FE	530,883	100.7920	537,102	532,881	530,552	0	(331)	0	0	4.250	3.956		63	9,575	08/22/2012	03/15/2018
93443N-AZ-2	Warner Chilcott Tranche B1 New				3FE	293,256	100.7920	296,692	294,361	293,073	0	(183)	0	0	4.250	3.956		35	2,127	08/22/2012	03/15/2018
942683-AG-8	Watson Pharmaceuticals Inc				2FE	101,724	101.3150	101,315	100,000	101,694	0	(30)	0	0	1.875	1.504	AO	464	0	11/29/2012	10/01/2017
947074-AJ-9	Weatherford International				2FE	87,147	114.4570	85,843	75,000	86,385	0	(762)	0	0	6.350	2.710	JD	212	2,381	08/31/2012	06/15/2017
94732Y-AF-0	Web.Com Group Inc Term Loan				4FE	0	0.0000	0	0	0	0	0	0	0	7.000	0.000		0	2,924	08/06/2012	10/27/2017
949746-FJ-5	Wells Fargo & Company				1FE	94,815	103.3860	103,386	100,000	99,055	0	1,133	0	0	4.950	6.194	AO	1,031	4,950	11/21/2008	10/16/2013
949746-JE-2	Wells Fargo & Company				1FE	159,963	112.6280	168,942	150,000	157,745	0	(1,917)	0	0	5.125	3.623	MS	2,264	7,688	10/31/2011	09/15/2016
949746-QU-8	Wells Fargo & Company				1FE	207,262	108.1100	216,220	200,000	205,193	0	(1,408)	0	0	3.676	2.882	MS	2,165	7,352	07/01/2011	06/15/2016
94974B-EU-0	Wells Fargo & Company				1FE	261,670	106.2820	265,705	250,000	256,215	0	(2,611)	0	0	3.625	2.500	AO	1,913	9,063	12/15/2010	04/15/2015
94974B-EZ-9	Wells Fargo & Company				1FE	49,872	105.5370	52,769	50,000	49,898	0	24	0	0	2.625	2.680	JD	58	1,323	12/05/2011	12/15/2016
94974B-FD-7	Wells Fargo & Company MTN				1FE	200,750	103.3870	206,774	200,000	200,680	0	(70)	0	0	2.100	2.018	MN	618	2,112	07/02/2012	05/08/2017
95235L-AK-6	West Corp Tranche B6				4FE	1,002,463	101.4240	1,009,169	995,000	1,001,275	0	(1,188)	0	0	4.193	3.967		464	18,287	08/24/2012	06/30/2018
959802-AJ-8	Western Union Co				2FE	1,946,376	106.1360	1,910,448	1,800,000	1,918,983	0	(27,393)	0	0	6.500	0.730	FA	40,625	0	09/20/2012	02/26/2014
959802-AQ-2	Western Union Co				2FE	1,696,872	100.4630	1,707,871	1,700,000	1,696,931	0	59	0	0	2.375	2.439	JD	2,355	0	12/05/2012	12/10/2015
960386-AG-5	Westinghouse Air Brake T				3FE	401,350	102.7500	472,650	460,000	451,124	0	14,158	0	0	6.875	10.395	JJ	13,265	31,625	12/05/2008	07/31/2013
962166-BR-4	Weyerhaeuser Co				3FE	923,388	126.0080	1,215,977	965,000	925,933	0	861	0	0	7.375	7.785	MS	20,955	71,169	01/05/2010	03/15/2032
96950F-AB-0	Williams Partners LP				2FE	99,958	105.7390	105,739	100,000	99,981	0	8	0	0	3.800	3.809	FA	1,436	3,800	07/08/2010	02/15/2015
97381H-AM-9	Winstream Corp Tranche B3				3FE	527,705	100.5630	536,037	533,036	527,143	0	(562)	0	0	4.000	3.742		888	7,344	08/03/2012	08/08/2019
97381W-AU-8	Windstream Corp			1	3FE	2,160,951	105.2500	2,294,450	2,180,000	2,162,733	21,250	1,054	0	0	7.500	7.612	AO	40,875	163,500	05/17/2011	04/01/2023
98212B-AD-5	WPX Energy Inc				3FE	500,000	107.7500	538,750	500,000	500,000	0	0	0	0	6.000	6.000	JJ	13,833	20,083	06/21/2012	01/15/2022
983024-AE-0	Wyeth				1FE	105,772	105.4220	105,422	100,000	101,377	0	(1,218)	0	0	5.500	4.186	FA	2,292	5,500	02/27/2009	02/01/2014
983024-AJ-9	Wyeth				1FE	112,555	114.2180	114,218	100,000	108,116	0	(2,456)	0	0	5.500	2.768	FA	2,078	5,500	02/28/2011	02/15/2016
98310W-AB-4	Wyndham Worldwide Corp				2FE	83,639	113.0970	84,823	75,000	82,131	0	(1,507)	0	0	6.000	3.387	JD	375	4,500	02/02/2012	12/01/2016
98310W-AH-1	Wyndham Worldwide Corp			1	2FE	1,945,886	102.2570	1,994,012	1,950,000	1,946,514	0	628	0	0	2.950	2.996	MS	19,175	27,804	02/27/2012	03/01/2017
984121-BP-7	Xerox Corp				2FE	56,665	112.6870	56,344	50,000	54,439	0	(1,288)	0	0	6.400	3.450	MS	942	3,200	03/29/2011	03/15/2016
984121-BZ-5	Xerox Corp				2FE	49,904	105.1690	52,585	50,000	49,961	0	17	0	0	4.250	4.289	FA	803	2,125	12/01/2009	02/15/2015
984121-CF-8	Xerox Corp				2FE	228,699	102.6020	230,855	225,000	228,391	0	(307)	0	0	2.950	2.568	MS	1,954	3,319	08/31/2012	03/15/2017
984587-AB-1	Yale University MTN				1FE	103,433	104.3460	104,346	100,000	101,642	0	(894)	0	0	2.900	1.961	AO	612	2,900	12/17/2010	10/15/2014
988498-AE-1	Yum Brands Inc				2FE	865,628	107.9920	858,536	795,000	852,090	0	(13,538)	0	0	4.250	1.530	MS	9,949	16,894	05/01/2012	09/15/2015
98919M-AD-7	Zayo Group LLC Tranche B				4FE	1,518,694	101.0940	1,512,619	1,496,250	1,512,619	(2,582)	(3,493)	0	0	5.326	5.750		221	27,929	08/24/2012	07/02/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
99AA41-46-6	Obsidian Natural Gas Trust Term Loan				2FE	1,621,797	101.0000	1,613,808	1,597,829	1,612,568	0	(9,229)	0	0	7.000	6.152		9,010	68,860	04/18/2012	11/02/2015
99AA52-15-8	Verifone Inc Tranche A				3FE	2,923,236	99.5310	2,909,526	2,923,236	2,909,526	(13,710)	0	0	0	2.710	2.625		220	22,739	09/12/2012	12/28/2016
99AA57-63-7	Peninsula Gaming LLC Tranche B				4FE	429,191	101.1250	438,403	433,526	428,893	0	(298)	0	0	5.750	5.436		69	2,424	08/03/2012	05/16/2017
99AA59-13-8	Intelsat Jackson Hldg Tranche B New				5FE	1,007,172	100.7710	1,014,937	1,007,172	1,007,172	0	0	0	0	4.500	4.095		9,820	1,315	09/26/2012	04/02/2018
99AA59-21-1	Valeant Pharmaceuticals Tranche B				3FE	1,356,818	100.4790	1,370,168	1,363,636	1,356,672	0	(146)	0	0	4.250	3.954		2,093	1,932	09/27/2012	02/13/2019
99AA59-95-5	Plains Exploration Production Tranche B				3FE	1,709,153	100.3130	1,723,118	1,717,742	1,709,234	0	80	0	0	4.000	3.667		3,435	2,672	10/15/2012	09/04/2019
99AA60-21-9	Progressive Waste Solutions				3FE	1,230,889	100.6250	1,236,906	1,229,223	1,228,414	(1,967)	(507)	0	0	3.415	3.413		112	5,272	11/13/2012	10/22/2019
99AA60-36-7	Wilsonart International Holdin				4FE	957,000	100.6250	972,708	966,667	955,881	0	(1,119)	0	0	5.500	4.890		148	8,713	10/24/2012	10/03/2019
99AA60-56-5	Consolidated Container, LLC Term Loan Facility				4FE	1,299,493	100.0830	1,347,743	1,346,625	1,299,541	0	48	0	0	5.076	5.853		13,292	44,778	06/28/2012	06/26/2019
99AA61-28-2	National Cinemedia Term Loan				3FE	2,977,500	99.8750	2,996,250	3,000,000	2,976,796	0	(704)	0	0	3.460	3.238		288	9,227	11/20/2012	11/08/2019
99AA61-33-2	UPC Financing Partnership				5FE	1,496,250	100.0180	1,500,270	1,500,000	1,496,283	0	33	0	0	0.000	0.030		0	0	11/20/2012	01/31/2021
99AA61-85-2	Alliance Landry Systems Term Loan				4FE	107,568	100.7500	108,919	108,108	107,571	0	3	0	0	5.500	4.889		231	0	12/07/2012	12/07/2018
99AA62-05-8	MGM Resorts International Tranche B				3FE	2,209,840	100.9750	2,239,290	2,217,668	2,209,540	(310)	10	0	0	4.250	3.794		721	0	12/13/2012	12/13/2019
99AA62-07-4	Riverbed Technology Inc Tranche B				3FE	497,500	100.7920	503,960	500,000	497,500	0	0	0	0	0.000	0.073		0	0	12/13/2012	12/18/2019
99AA62-10-8	Cinemark USA, Inc Term Tranche B				3FE	291,421	99.8960	292,581	292,885	291,428	0	7	0	0	3.210	2.985		340	0	12/13/2012	12/13/2019
99AA62-12-4	SunGard Data Systems Inc Tranche D Term Loan				3FE	2,923,077	100.7500	2,945,000	2,923,077	2,923,077	0	0	0	0	4.500	3.947		4,019	0	12/13/2012	12/04/2019
99AA62-21-5	Tribune Co Term Loan B				3FE	2,252,250	99.7500	2,269,313	2,275,000	2,252,250	0	0	0	0	4.000	3.691		0	0	12/17/2012	12/17/2019
99AA62-33-0	PVH Corp Term Loan B				3FE	746,250	100.4720	753,540	750,000	746,250	0	0	0	0	0.000	0.073		0	0	12/19/2012	12/19/2019
000000-00-0	Cogeco Tranche B				3FE	372,188	100.7750	377,906	375,000	372,110	0	(77)	0	0	4.500	4.081		188	750	09/20/2012	09/10/2019
C3927N-AE-0	Gibson Energy LLC Tranche B				3FE	2,014,937	101.3750	2,022,419	1,994,987	2,014,927	0	(10)	0	0	3.750	3.254		208	0	08/24/2012	06/15/2018
C9413P-AJ-2	Valeant Pharmaceuticals Tranche B				2FE	1,003,728	100.5530	1,003,010	997,494	1,003,452	0	(276)	0	0	4.250	3.710		118	14,820	08/22/2012	02/13/2019
L2465B-AE-6	Alpha Topco Term Loan B				4FE	1,692,799	101.3340	1,711,040	1,688,515	1,693,169	0	370	0	0	2.469	3.452		7,179	48,298	08/22/2012	04/19/2017
Q3930A-AB-4	Fortescue Metals Group Ltd Tranche B				3FE	2,841,084	100.7500	2,881,128	2,859,681	2,839,808	0	(1,276)	0	0	5.250	4.893		417	26,857	11/06/2012	09/18/2017
06366Q-W8-6	Bank of Montreal Series MTN		A		1FE	203,346	104.8240	209,648	200,000	202,756	0	(590)	0	0	2.500	2.141	JJ	2,361	2,500	01/31/2012	01/11/2017
064149-A6-4	Bank of Nova Scotia		A		1FE	204,967	105.4280	210,856	200,000	202,570	0	(1,202)	0	0	3.400	2.752	JJ	3,003	6,800	12/15/2010	01/22/2015
064149-D8-7	Bank of Nova Scotia		A		1FE	99,627	105.9870	105,987	100,000	99,752	0	72	0	0	2.900	2.981	MS	741	2,900	03/29/2011	03/29/2016
064159-AM-8	Bank of Nova Scotia		A		1FE	76,969	105.2240	78,918	75,000	76,672	0	(297)	0	0	2.550	1.972	JJ	898	956	03/28/2012	01/12/2017
067901-AF-5	Barrick Gold Corp		A		2FE	74,937	104.9200	78,690	75,000	74,955	0	12	0	0	2.900	2.918	MN	187	2,175	09/07/2011	05/30/2016
06849T-AA-6	Barrick Gold Finance Co		A		2FE	72,918	103.7210	77,791	75,000	74,659	0	457	0	0	6.125	6.797	MS	1,353	4,594	10/14/2008	09/15/2013
097751-AS-0	Bombardier Inc Series 144A		A		3FE	245,000	111.3750	272,869	245,000	245,000	0	0	0	0	7.500	7.500	MS	5,410	18,375	03/15/2010	03/15/2018
097751-AV-3	Bombardier Inc Series 144A		A		3FE	1,280,000	113.5000	1,316,600	1,160,000	1,268,000	(12,000)	0	0	0	7.750	5.933	MS	26,643	27,900	12/27/2012	03/15/2020
136375-BU-5	Canadian National Railway		A	1	1FE	49,497	101.7540	50,877	50,000	49,596	0	99	0	0	1.450	1.662	JD	32	785	12/27/2011	12/15/2016
15135U-AB-5	Cenovus Energy Inc		A		2FE	76,507	106.0920	79,569	75,000	75,645	0	(359)	0	0	4.500	3.973	MS	994	3,375	06/30/2010	09/15/2014
292506-AA-0	Encana Hldings Fin Corp		A		2FE	110,676	106.2990	106,299	100,000	104,337	0	(3,162)	0	0	5.800	2.472	MN	967	5,800	12/15/2010	05/01/2014
29667W-AA-0	Essar Steel Algoma Inc Series 144A		A	1	4FE	1,452,041	90.5000	1,357,500	1,500,000	1,357,500	(94,541)	(25,554)	89,905	0	9.375	6.914	MS	41,406	70,313	03/14/2012	03/15/2015
448055-AE-3	Husky Energy Inc		A		2FE	110,299	107.1850	107,185	100,000	104,800	0	(3,199)	0	0	5.900	2.520	JD	262	5,900	04/01/2011	06/15/2014
453258-AU-9	INCO Ltd		A		2FE	136,907	109.2510	136,564	125,000	132,607	0	(2,560)	0	0	5.700	3.394	AO	1,504	7,125	05/10/2011	10/15/2015
552704-AB-4	Meg Energy Corp Series 144A		A	1	4FE	500,000	104.2500	521,250	500,000	500,000	0	0	0	0	6.375	6.375	JJ	14,344	0	07/16/2012	01/30/2023
56501R-AA-4	Manulife Financial Corp		A		1FE	49,927	105.1510	52,576	50,000	49,959	0	14	0	0	3.400	3.432	MS	491	1,700	09/14/2010	09/17/2015
58515U-AM-1	MEG Energy Corp Initial Term Loan		A		3FE	2,486,118	100.7290	2,499,243	2,481,156	2,480,447	0	(5,671)	0	0	4.000	3.667		276	51,863	05/14/2012	03/18/2018
644535-AD-8	New Gold Inc Series 144A		A	1	4FE	400,000	106.7500	427,000	400,000	400,000	0	0	0	0	7.000	7.000	AO	5,911	14,778	04/02/2012	04/15/2020
73755L-AE-7	Potash Corp		A		2FE	24,939	106.1760	26,544	25,000	24,982	0	12	0	0	5.250	5.305	MN	168	1,313	04/28/2009	05/15/2014
740212-AE-5	Percision Drilling Corp		A	1	3FE	235,000	106.5000	250,275	235,000	235,000	0	0	0	0	6.500	6.500	JD	679	15,275	03/20/2012	12/15/2021
77531Q-AD-0	Rogers Wireless Inc		A		2FE	102,023	106.5370	106,537	100,000	100,536	0	(432)	0	0	6.375	5.892	MS	2,125	6,375	04/02/2009	03/01/2014
77531Q-AM-0	Rogers Wireless Inc		A		2FE	58,317	113.8920	56,946	50,000	53,903	0	(1,667)	0	0	7.500	3.776	MS	1,104	3,750	04/01/2010	03/15/2015
78008T-LB-8	Royal Bank of Canada		A		1FE	149,412	104.2130	156,320	150,000	149,573	0	114	0	0	2.300	2.384	JJ	1,543	3,450	07/27/2011	07/20/2016
878742-AU-9	Teck Resources Limited		A		2FE	104,304	104.8070	104,807	100,000	103,924	0	(380)	0	0	3.150	2.131	JJ	1,453	0	07/31/2012	01/15/2017
884903-BA-2	Thomson Corporation		A		1FE	50,506	102.8130	51,407	50,000	50,063	0	(112)	0	0	5.950	5.709	JJ	1,372	2,975	07/31/2008	07/15/2013
89114Q-AE-8	Toronto Dominion Bank		A		1FE	149,166	105.0830	157,625	150,000	149,357	0	159	0	0	2.375	2.494	AO	713	3,563	10/12/2011	10/19/2016
89346D-AD-9	Transalta Corp		A		2FE	78,987	105.9640	79,473	75,000	76,868	0	(869)	0	0	4.750	3.474	JJ	1,643	3,563	06/30/2010	01/15/2015
893526-DH-3	Trans-Canada Pipelines		A		1FE	49,941	106.1940	53,097	50,000	49,970	0	12	0	0	3.400	3.426	JD	142	1,700	05/26/2010	06/01/2015
92658T-AQ-1	Videotron LTEE		A		3FE	1,546,875	104.8750	1,573,125	1,500,000	1,546,594	0	(281)	0	0	5.000	4.594	JJ	34,583	0	11/27/2012	07/15/2022
98417E-AU-4	Xstrata Finance Canada Series 144A		A		2FE	2,645,548	100.9690	2,675,679	2,650,000	2,645,702	0	154	0	0	2.450	2.486	AO	11,903	0	10/18/2012	10/25/2017
002799-AJ-3	Abbey National Treasury Serv		F		1FE	49,980	105.7380	52,869	50,000	49,986	0	4	0	0	4.000	4.009	AO	356	2,000	04/20/2011	04/27/2016
002799-AK-0	Abbey National Treasury Serv		F		1FE	94,782	102.0900	96,986	95,000	94,902	0	72	0	0	2.875	2.956	AO	486	2,731	04/20/2011	04/25/2014
007643-AB-5	Aercap Aviation Solutions	LS	F		3FE	1,231,000	105.0000	1,292,550	1,231,000	1,231,000	0	0	0	0	6.375	6.375	MN	6,758	40,982	10/18/2012	05/30/2017
007924-AH-6	Aegon NV		F		1FE	78,138	109.0140	81,761	75,000	77,025	0	(647)	0	0	4.625	3.641	JD	289	3,469	03/29/2011	12/01/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00928Q-AH-4	Aircastle LTD Series 144A		F		3FE	910,000	104.2500	948,675	910,000	910,000	0	0	0	0	6.250	6.250	JD	4,898	0	11/27/2012	12/01/2019
02364W-AU-9	America Movil S.A. de C.V.		F		1FE	99,876	106.0310	106,031	100,000	99,938	0	26	0	0	3.625	3.654	MS	916	3,625	08/25/2010	03/30/2015
055299-AJ-0	BBVA US Senior Uniper		F		2FE	99,890	100.0890	100,089	100,000	99,948	0	36	0	0	3.250	3.289	MN	406	3,250	05/11/2011	05/16/2014
055299-AL-5	BBVA US Senior Uniper		F		2FE	1,525,000	102.5320	1,563,613	1,525,000	1,525,000	0	0	0	0	4.664	4.664	AO	16,003	0	10/04/2012	10/09/2015
055451-AG-3	BHP Billiton Finance		F		1FE	107,631	106.2190	106,219	100,000	102,147	0	(1,649)	0	0	5.500	3.725	AO	1,375	5,500	07/01/2009	04/01/2014
055451-AK-4	BHP Billiton Finance		F		1FE	75,712	103.1080	77,331	75,000	75,571	0	(140)	0	0	1.875	1.672	MN	156	1,406	12/27/2011	11/21/2016
055451-AP-3	BHP Billiton Finance		F		1FE	99,728	102.2580	102,258	100,000	99,773	0	45	0	0	1.625	1.682	FA	573	813	02/21/2012	02/24/2017
05565Q-BF-4	BP Capital Markets		F		1FE	182,130	104.0610	182,107	175,000	176,993	0	(2,266)	0	0	5.250	3.873	MN	1,378	9,188	08/31/2010	11/07/2013
05565Q-BH-0	BP Capital Markets		F		1FE	158,681	106.5350	159,803	150,000	154,439	0	(1,948)	0	0	3.875	2.479	MS	1,792	5,813	10/12/2010	03/10/2015
05565Q-BN-7	BP Capital Markets		F		1FE	77,048	106.1550	79,616	75,000	76,178	0	(409)	0	0	3.125	2.530	AO	586	2,344	10/29/2010	10/01/2015
05565Q-BQ-0	BP Capital Markets		F		1FE	124,874	106.6720	133,340	125,000	124,917	0	24	0	0	3.200	3.222	MS	1,222	4,000	03/29/2011	03/11/2016
05565Q-BT-4	BP Capital Markets		F		1FE	50,000	104.0380	52,019	50,000	50,000	0	0	0	0	2.248	2.248	MN	187	1,124	10/27/2011	11/01/2016
05565Q-BY-3	BP Capital Markets		F		1FE	150,315	102.2270	153,341	150,000	150,280	0	(35)	0	0	1.846	1.801	MN	431	1,369	05/31/2012	05/05/2017
05567L-7E-1	BNP Paribas SA Series MTN		F		1FE	2,197,118	101.4350	2,231,570	2,200,000	2,197,280	0	162	0	0	2.375	2.403	MS	15,530	0	09/07/2012	09/14/2017
05567L-G6-8	BNP Paribas SA		F		1FE	150,944	104.3680	156,552	150,000	150,524	0	(228)	0	0	3.250	3.084	MS	1,490	4,875	12/17/2010	03/11/2015
05567L-U5-4	BNP Paribas SA MTN		F		1FE	100,702	105.8450	105,845	100,000	100,458	0	(136)	0	0	3.600	3.445	FA	1,280	3,600	02/28/2011	02/23/2016
06739F-FZ-9	Barclays Bank Plc		F		1FE	130,034	106.4020	133,003	125,000	126,673	0	(1,040)	0	0	5.200	4.284	JJ	3,088	6,500	08/03/2009	07/10/2014
06739F-GF-2	Barclays Bank Plc		F		1FE	99,868	112.0890	112,089	100,000	99,900	0	25	0	0	5.000	5.030	MS	1,375	5,000	10/03/2011	09/22/2016
06739G-BB-4	Barclays Bank PLC		F		1FE	101,182	106.0480	106,048	100,000	100,571	0	(238)	0	0	3.900	3.635	AO	910	3,900	04/30/2010	04/07/2015
06740L-8C-2	Barclays Bank PLC	LS	F		2FE	1,700,000	99.8750	1,697,875	1,700,000	1,700,000	0	0	0	0	7.625	7.625	MN	14,403	0	11/14/2012	11/21/2022
09664P-AA-0	Boart Longyear Management Series 144A		F	1	3FE	2,095,000	101.5000	2,030,000	2,000,000	2,030,000	(58,242)	(6,758)	0	0	7.000	6.137	AO	35,000	70,000	08/30/2012	04/01/2021
11102A-AB-7	British Telecom Plc		F		2FE	92,314	100.1380	100,138	100,000	99,914	0	2,154	0	0	5.150	7.431	JJ	2,375	5,150	01/30/2009	01/15/2013
143658-AY-8	Carnival Corp		F		2FE	1,763,182	100.1360	1,762,394	1,760,000	1,763,136	0	(45)	0	0	1.875	1.837	JD	2,292	0	11/29/2012	12/15/2017
151191-AN-3	Celulosa Arauco Constitu		F		2FE	107,543	108.0940	108,094	100,000	104,199	0	(1,717)	0	0	5.625	3.705	AO	1,109	5,625	01/03/2011	04/20/2015
204384-AB-7	CGG Veritas		F	1	3FE	627,741	107.0000	695,500	650,000	629,601	0	1,736	0	0	6.500	7.000	JD	3,521	42,250	12/05/2011	06/01/2021
204386-AM-8	Cie Gener De Geophysique		F	1	3FE	1,040,362	107.2500	1,045,688	975,000	1,007,294	0	(11,935)	0	0	9.500	7.940	MN	11,835	92,625	12/30/2009	05/15/2016
21685W-BL-0	Rabobank Nederland		F		1FE	196,729	103.2100	206,420	200,000	197,991	0	683	0	0	2.125	2.499	AO	921	4,250	01/31/2011	10/13/2015
21686C-AD-2	Rabobank Nederland Utrec		F		1FE	129,004	107.4290	134,286	125,000	128,366	0	(638)	0	0	3.375	2.669	JJ	1,898	2,109	02/29/2012	01/19/2017
22303Q-AK-6	Covidien International		F		1FE	24,953	104.5910	26,148	25,000	24,976	0	9	0	0	2.800	2.841	JD	31	700	06/21/2010	06/15/2015
22546Q-AA-5	Credit Suisse		F		1FE	99,897	106.3990	106,399	100,000	99,970	0	21	0	0	5.500	5.524	MN	917	5,500	04/28/2009	05/01/2014
22546Q-AE-7	Credit Suisse MTN		F		1FE	249,603	105.4550	263,638	250,000	249,814	0	79	0	0	3.500	3.535	MS	2,382	8,750	03/18/2010	03/23/2015
22540D-TC-1	Credit Suisse MTN		F		1FE	220,143	101.6460	228,704	225,000	224,564	0	1,132	0	0	5.000	5.535	MN	1,438	11,250	01/12/2009	05/15/2013
25152C-MN-3	Deutsche Bank Ag London		F		1FE	268,441	119.9040	269,784	225,000	266,237	0	(2,204)	0	0	6.000	1.879	MS	4,500	0	09/24/2012	09/01/2017
25156P-AF-0	Deutsche Telekom Int Fin		F		2FE	74,088	102.5570	76,918	75,000	74,885	0	198	0	0	5.250	5.533	JJ	1,739	3,938	07/31/2008	07/22/2013
2515A0-U7-6	Deutsche Bank Ag London		F		1FE	99,827	105.4350	105,435	100,000	99,919	0	34	0	0	3.450	3.488	MS	872	3,450	03/23/2010	03/30/2015
2515A1-4E-8	Deutsche Bank AG London		F		1FE	74,931	105.8200	79,365	75,000	74,957	0	13	0	0	3.250	3.270	JJ	1,151	2,438	01/04/2011	01/11/2016
25243Y-AJ-8	Diageo Capital PLC		F		1FE	57,556	116.2200	58,110	50,000	55,760	0	(1,456)	0	0	5.500	2.275	MS	695	2,750	10/03/2011	09/30/2016
25243Y-AN-9	Diageo Capital PLC		F		1FE	110,008	106.9520	106,952	100,000	102,353	0	(2,154)	0	0	7.375	5.021	JJ	3,401	7,375	02/27/2009	01/15/2014
25243Y-AR-0	Diageo Capital PLC		F		1FE	74,670	101.4140	76,061	75,000	74,711	0	41	0	0	1.500	1.592	MN	156	563	05/08/2012	05/11/2017
25244S-AC-5	Diageo Finance BV		F		1FE	111,523	112.2480	112,248	100,000	106,875	0	(2,310)	0	0	5.300	2.753	AO	928	5,300	12/13/2010	10/28/2015
26433U-AA-3	Dufry Finance Sca Series 144A		F	1	3FE	430,000	103.5000	445,050	430,000	430,000	0	0	0	0	5.500	5.500	AO	4,270	0	10/19/2012	10/15/2020
377373-AC-9	Glaxosmithkline Cap PLC		F		1FE	126,752	101.4540	126,818	125,000	126,711	0	(41)	0	0	1.500	1.175	MN	276	932	11/02/2012	05/08/2017
45687A-AB-8	Ingersoll-Rand GL IR		F		2FE	47,054	103.3430	51,672	50,000	49,556	0	674	0	0	6.000	7.490	FA	1,133	3,000	11/05/2008	08/15/2013
524671-AA-2	Legrand France SA		F		2FE	232,496	132.6370	305,066	230,000	232,180	0	(101)	0	0	8.500	8.374	FA	7,386	19,550	12/05/2008	02/15/2025
539473-AG-3	Lloyds TSB Bank PLC		F		1FE	99,921	110.2890	110,289	100,000	99,949	0	15	0	0	4.875	4.893	JJ	2,167	4,875	01/13/2011	01/21/2016
539473-AQ-1	Lloyds TSB Bank PLC		F		1FE	75,531	110.8640	83,148	75,000	75,458	0	(73)	0	0	4.200	4.042	MS	814	1,575	03/28/2012	03/28/2017
654624-AE-5	Nippon Telegr & Teleph		F		1FE	49,933	101.2100	50,605	50,000	49,938	0	6	0	0	1.400	1.428	JJ	317	0	07/11/2012	07/18/2017
65504L-AB-3	Noble Holding International		F		2FE	76,568	105.3780	79,034	75,000	75,960	0	(353)	0	0	3.450	2.932	FA	1,078	2,588	03/29/2011	08/01/2015
65504L-AE-7	Noble Holding International		F		2FE	100,053	104.3380	104,338	100,000	100,039	0	(11)	0	0	3.050	3.037	MS	1,017	3,050	04/29/2011	03/01/2016
65535H-AA-7	Nomura Holdings Inc.		F		2FE	76,622	106.0260	79,520	75,000	75,764	0	(327)	0	0	5.000	4.503	MS	1,219	3,750	04/01/2010	03/04/2015
716599-AC-9	Petroleum Geo Services Series 144A		F	1	3FE	1,612,500	108.0000	1,620,000	1,500,000	1,612,280	0	(220)	0	0	7.375	5.623	JD	4,917	0	12/19/2012	12/15/2018
767201-AF-3	Rio Tinto Finance USA Ltd		F		1FE	98,805	110.5720	110,572	100,000	99,632	0	249	0	0	8.950	9.250	MN	1,492	8,950	04/14/2009	05/01/2014
767201-AJ-5	Rio Tinto Finance USA Ltd		F		1FE	97,930	102.6310	102,631	100,000	98,777	0	412	0	0	1.875	2.323	MN	307	1,875	11/30/2010	11/02/2015
767201-AP-1	Rio Tinto Finance USA Ltd		F		1FE	49,700	103.7430	51,872	50,000	49,774	0	58	0	0	2.250	2.378	MS	316	1,128	09/14/2011	09/20/2016
780099-CC-9	Royal Bank of Scotland Grp		F		1FE	1,479,156	102.3410	1,514,647	1,480,000	1,479,234	0	78	0	0	2.550	2.570	MS	10,798	0	09/11/2012	09/18/2015
78009P-CC-3	Royal Bank of Scotland PLC		F		1FE	74,854	108.2010	81,151	75,000	74,903	0	28	0	0	4.375	4.419	MS	957	3,281	03/14/2011	03/16/2016
78010X-AC-5	Royal BK of Scotland PLC		F		1FE	125,061	107.4080	134,260	125,000	125,031	0	(13)	0	0	4.875	4.863	MS	1,777	6,094	04/01/2010	03/16/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
78010X-AG-6	Royal BK of Scotland PLC		F		1FE	152,694	106.1840	159,276	150,000	151,541	0	(533)	0	0	3.950	3.550	MS	1,646	5,925	10/12/2010	09/21/2015
785712-AA-8	Sable Intl Finance Ltd. Series 144A		F		3FE	290,000	107.0000	310,300	290,000	290,000	0	0	0	0	7.750	7.750	FA	8,491	22,475	02/09/2010	02/15/2017
785712-AB-6	Sable Intl Finance Ltd. Series 144A		F	1	3FE	230,000	114.5000	263,350	230,000	230,000	0	0	0	0	8.750	8.750	FA	8,385	10,342	01/20/2012	02/01/2020
80105N-AD-7	Sanofi-Aventis		F		1FE	99,489	105.2520	105,252	100,000	99,661	0	99	0	0	2.625	2.735	MS	671	2,625	03/22/2011	03/29/2016
822582-AF-9	Shell Intl Fin		F		1FE	152,673	104.4010	156,602	150,000	150,703	0	(554)	0	0	4.000	3.604	MS	1,667	6,000	04/01/2009	03/21/2014
822582-AQ-5	Shell Intl Fin		F		1FE	124,914	105.9360	132,420	125,000	124,955	0	17	0	0	3.100	3.115	JD	32	3,875	06/21/2010	06/28/2015
83368R-AC-6	Societe Generale		F		1FE	251,578	101.7220	254,305	250,000	251,549	0	(29)	0	0	2.750	2.611	AO	1,509	0	11/20/2012	10/12/2017
87927V-AE-8	Telecom Italia Capital		F		2FE	78,595	102.7500	102,750	100,000	95,380	0	4,809	0	0	5.250	10.964	MN	671	5,250	11/26/2008	11/15/2013
87927V-AQ-1	Telecom Italia Capital		F		2FE	103,485	106.4000	106,400	100,000	102,092	0	(701)	0	0	5.250	4.433	AO	1,313	5,250	12/13/2010	10/01/2015
87927V-AW-8	Telecom Italia Capital		F		2FE	100,000	105.4000	105,400	100,000	100,000	0	0	0	0	6.175	6.175	JD	223	6,175	06/15/2009	06/18/2014
87938W-AB-9	Telefonica Emisiones		F		2FE	112,113	110.6500	110,650	100,000	108,715	0	(2,312)	0	0	6.421	3.720	JD	196	6,421	07/01/2011	06/20/2016
87938W-AJ-2	Telefonica Emisiones		F		2FE	312,332	104.7500	314,250	300,000	305,628	0	(2,602)	0	0	4.949	3.981	JJ	6,846	14,847	06/01/2010	01/15/2015
87938W-AN-3	Telefonica Emisiones		F		2FE	75,257	104.0500	78,038	75,000	75,168	0	(50)	0	0	3.992	3.915	FA	1,123	2,994	02/28/2011	02/16/2016
88165F-AC-6	Teva Pharmaceut Fin		F		1FE	149,882	104.2120	156,318	150,000	149,907	0	24	0	0	2.400	2.417	MN	510	3,600	11/30/2011	11/10/2016
88166C-AA-6	Teva Pharma Fin		F		1FE	49,938	105.1370	52,569	50,000	49,968	0	12	0	0	3.000	3.027	JD	67	1,500	06/15/2010	06/15/2015
89152U-AA-0	Total Capital SA		F		1FE	53,025	106.4360	53,218	50,000	51,728	0	(607)	0	0	3.125	1.832	AO	386	1,563	10/29/2010	10/02/2015
89152U-AC-6	Total Capital SA		F		1FE	49,805	105.6250	52,813	50,000	49,899	0	39	0	0	3.000	3.085	JD	29	1,500	06/17/2010	06/24/2015
89152U-AE-2	Total Capital SA		F		1FE	97,434	103.9000	103,900	100,000	98,300	0	500	0	0	2.300	2.859	MS	677	2,300	03/29/2011	03/15/2016
89153V-AC-3	Total Capital Intl SA		F		1FE	117,182	101.5420	116,773	115,000	117,017	0	(166)	0	0	1.550	1.148	JD	15	891	08/31/2012	06/28/2017
893830-AX-7	Transocean Inc		F		2FE	102,286	109.4920	109,492	100,000	101,378	0	(445)	0	0	4.950	4.431	MN	633	4,950	11/30/2010	11/15/2015
893830-BD-0	Transocean Inc		F		2FE	3,489,990	101.0520	3,536,820	3,500,000	3,490,544	0	554	0	0	2.500	2.560	AO	26,250	0	09/10/2012	10/15/2017
90261X-BY-7	UBS AG Stamford MTN		F		2FE	109,276	111.5740	111,574	100,000	106,800	0	(1,763)	0	0	5.875	3.803	JJ	2,709	5,875	07/27/2011	07/15/2016
90261X-FY-3	UBS AG Stamford CT MTN		F		1FE	75,129	105.6660	79,250	75,000	75,058	0	(27)	0	0	3.875	3.835	JJ	1,340	2,906	02/26/2010	01/15/2015
91911T-AG-8	Vale Overseas Limited		F		2FE	144,718	115.0590	143,824	125,000	141,583	0	(3,134)	0	0	6.250	2.773	JJ	3,429	3,906	02/29/2012	01/23/2017
92769V-AD-1	Virgin Media Finance PLC		F		3FE	1,165,000	102.2500	1,191,213	1,165,000	1,165,000	0	0	0	0	4.875	4.875	FA	9,623	0	10/25/2012	02/15/2022
92857W-AF-7	Vodafone Group		F		1FE	50,217	104.2740	52,137	50,000	50,047	0	(47)	0	0	5.000	4.899	JD	104	2,500	01/12/2009	12/16/2013
92857W-AG-5	Vodafone Group		F		1FE	138,224	110.9360	138,670	125,000	132,599	0	(2,677)	0	0	5.000	2.655	MS	1,840	6,250	12/13/2010	09/15/2015
92857W-AP-5	Vodafone Group		F		1FE	118,815	117.3450	117,345	100,000	115,812	0	(3,003)	0	0	5.625	1.670	FA	1,938	2,813	02/29/2012	02/27/2017
92857W-AT-7	Vodafone Group		F		1FE	98,662	104.9190	104,919	100,000	99,579	0	277	0	0	4.150	4.455	JD	242	4,150	07/01/2009	06/10/2014
92857W-AX-8	Vodafone Group		F		1FE	99,901	101.4680	101,468	100,000	99,914	0	13	0	0	1.625	1.646	MS	456	813	04/30/2012	03/20/2017
961214-BH-5	Westpac Banking Corp		F		1FE	361,876	107.2750	375,463	350,000	355,391	0	(2,370)	0	0	4.200	3.452	FA	5,063	14,700	03/02/2010	02/27/2015
961214-BV-4	Westpac Banking Corp		F		1FE	178,399	103.0060	180,261	175,000	178,245	0	(153)	0	0	2.000	1.582	FA	1,332	0	10/03/2012	08/14/2017
L8882W-AD-4	Trinseo Materials Operating Term Loan		F		4FE	1,203,466	97.2660	1,304,249	1,340,909	1,207,639	0	4,164	0	0	8.000	7.633		9,535	65,094	03/13/2012	08/02/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						516,020,792	XXX	528,804,403	508,658,517	513,477,301	(587,986)	(1,538,895)	539,552	0	XXX	XXX	XXX	4,364,852	12,391,825	XXX	XXX
61759N-AD-6	Morgan Stanley Reremic Trust Series 2010-R6 Class 2A			2	1FM	1,381,465	99.1280	1,410,863	1,423,274	1,391,923	0	2,661	0	0	2.712	3.470	MON	3,216	37,194	06/07/2010	06/21/2036
86359B-5G-2	Structured Asset Sec Corp Series 2005-4XS Class 3A4			2	1FM	29,501	100.0950	29,539	29,511	29,420	0	(20)	0	0	4.790	4.796	MON	118	1,414	02/22/2005	03/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,410,966	XXX	1,440,402	1,452,785	1,421,343	0	2,641	0	0	XXX	XXX	XXX	3,334	38,608	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						517,431,758	XXX	530,244,805	510,111,302	514,898,644	(587,986)	(1,536,254)	539,552	0	XXX	XXX	XXX	4,368,186	12,430,433	XXX	XXX
369622G-3M-4	General Electric Cap Corp			1	1FE	106,500	105.5000	105,500	100,000	106,412	0	(88)	0	0	6.375	4.879	MN	815	0	11/29/2012	11/15/2067
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						106,500	XXX	105,500	100,000	106,412	0	(88)	0	0	XXX	XXX	XXX	815	0	XXX	XXX
4899999. Total - Hybrid Securities						106,500	XXX	105,500	100,000	106,412	0	(88)	0	0	XXX	XXX	XXX	815	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						894,659,783	XXX	928,681,334	856,117,480	881,217,149	(587,986)	(4,775,291)	539,552	0	XXX	XXX	XXX	9,488,144	27,986,767	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						340,693,225	XXX	355,449,864	328,217,315	340,430,624	0	(172,029)	0	0	XXX	XXX	XXX	1,215,694	11,733,676	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						14,128,358	XXX	14,718,652	13,430,000	13,809,418	0	(59,582)	0	0	XXX	XXX	XXX	259,884	708,773	XXX	XXX
8399999 - Total Bonds						1,249,481,366	XXX	1,298,849,850	1,197,764,795	1,235,457,191	(587,986)	(5,006,902)	539,552	0	XXX	XXX	XXX	10,963,722	40,429,216	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000360-20-6	Aaon Inc			2,200.000	45,914	20.870	45,914	41,790	0	792	0	4,124	0	4,124	0	L	04/23/2012
000361-10-5	Aar Corp			5,300.000	99,004	18.680	99,004	77,671	0	1,590	0	(2,597)	0	(2,597)	0	L	06/26/2009
00081T-10-8	ACCO Brands			16,400.000	120,376	7.340	120,376	68,698	0	0	0	(37,572)	0	(37,572)	0	L	05/23/2012
000957-10-0	Abm Industries Inc			11,500.000	229,425	19.950	229,425	221,001	0	6,539	0	(3,433)	0	(3,433)	0	L	11/05/2012
00101J-10-6	ADT Corp			1,550.000	72,060	46.490	72,060	44,290	0	194	0	27,770	0	27,770	0	L	10/01/2012
001055-10-2	Aflac Inc			2,000.000	106,240	53.120	106,240	62,180	0	2,680	0	19,720	0	19,720	0	L	01/04/2008
001084-10-2	AGCO Corp			1,200.000	58,944	49.120	58,944	39,259	0	0	0	7,380	0	7,380	0	L	12/22/2009
001204-10-6	AGL Resources Inc			5,532.000	221,114	39.970	221,114	218,403	0	9,085	0	(12,668)	0	(12,668)	0	L	12/09/2011
00130H-10-5	AES Corporation			11,000.000	117,700	10.700	117,700	63,910	0	440	0	(12,540)	0	(12,540)	0	L	01/04/2008
001547-10-8	AK Steel Holding Corp	LS		24,000.000	110,400	4.600	110,400	134,810	0	0	0	(24,410)	0	(24,410)	0	L	09/18/2012
001744-10-1	AMN Healthcare Services Inc			12,500.000	144,375	11.550	144,375	62,401	0	0	0	89,000	0	89,000	0	L	09/15/2011
00184X-10-5	AOL INC			17,500.000	518,175	29.610	518,175	526,008	0	0	0	(476)	0	(476)	0	L	12/11/2012
00206R-10-2	AT&T Inc			69,200.000	2,332,732	33.710	2,332,732	1,934,439	0	121,792	0	240,124	0	240,124	0	L	06/27/2011
00234P-10-2	AV Homes Inc			4,600.000	65,412	14.220	65,412	41,801	0	0	0	23,611	0	23,611	0	L	02/16/2012
002444-10-7	Avx Corp	LS		17,000.000	183,260	10.780	183,260	168,658	0	1,275	0	14,602	0	14,602	0	L	08/07/2012
002824-10-0	Abbott Laboratories			13,300.000	871,150	65.500	871,150	638,469	0	26,733	0	123,291	0	123,291	0	L	02/22/2008
00507V-10-9	Activision Blizzard Inc	LS		8,200.000	87,084	10.620	87,084	70,848	0	1,476	0	(13,940)	0	(13,940)	0	L	07/22/2008
00508X-20-3	Actuant Corp	LS		4,800.000	133,968	27.910	133,968	68,128	0	192	0	25,056	0	25,056	0	L	12/15/2011
005125-10-9	Acxiom Corp			13,800.000	240,948	17.460	240,948	138,308	0	0	0	64,961	0	64,961	0	L	04/17/2012
00724F-10-1	Adobe Systems Inc			4,200.000	158,256	37.680	158,256	89,838	0	0	0	39,522	0	39,522	0	L	01/04/2008
00738A-10-6	Adtran Inc	LS		5,700.000	111,378	19.540	111,378	95,832	0	2,052	0	(60,534)	0	(60,534)	0	L	01/04/2008
00762W-10-7	The Advisory Board Co			2,200.000	102,938	46.790	102,938	18,238	0	0	0	21,307	0	21,307	0	L	06/19/2012
007903-10-7	Advanced Micro Devices	LS		13,900.000	33,360	2.400	33,360	34,741	0	0	0	(41,700)	0	(41,700)	0	L	06/11/2008
007973-10-0	Advanced Energy Industries			6,900.000	95,282	13.809	95,282	48,067	0	0	0	21,245	0	21,245	0	L	11/19/2008
00817Y-10-8	Aetna Inc New			8,900.000	412,159	46.310	412,159	279,433	0	6,230	0	36,668	0	36,668	0	L	12/15/2011
00826A-10-9	Affymax Inc			4,400.000	83,556	18.990	83,556	30,757	0	0	0	54,472	0	54,472	0	L	06/28/2011
00826T-10-8	Affymetrix Inc.	LS		26,400.000	83,688	3.170	83,688	91,777	0	0	0	(8,089)	0	(8,089)	0	L	11/07/2012
00846U-10-1	Agilent Technologies Inc			3,800.000	155,572	40.940	155,572	58,406	380	1,140	0	22,838	0	22,838	0	L	08/17/2005
00847J-10-5	Agilysys Inc			15,200.000	127,224	8.370	127,224	91,001	0	0	0	4,103	0	4,103	0	L	04/23/2012
009158-10-6	Air Products & Chemicals Inc			3,600.000	302,472	84.020	302,472	189,344	2,304	9,000	0	(4,212)	0	(4,212)	0	L	07/22/2008
00922R-10-5	Air Transport Services Group			5,100.000	20,451	4.010	20,451	24,540	0	0	0	(3,621)	0	(3,621)	0	L	12/15/2011
011311-10-7	Alamo Group Inc			1,500.000	48,960	32.640	48,960	24,053	0	360	0	8,565	0	8,565	0	L	12/22/2009
012348-10-8	Albany Intl Corp-Cl A			5,300.000	120,204	22.680	120,204	66,157	0	3,604	0	(2,332)	0	(2,332)	0	L	01/04/2008
013817-10-1	Alcoa Inc			18,100.000	157,108	8.680	157,108	159,417	0	1,110	0	5,782	7,456	(1,674)	0	L	11/05/2012
01741R-10-2	Allegheny Technologies	LS		2,933.000	89,046	30.360	89,046	86,433	0	1,572	0	2,613	33,712	(31,099)	0	L	11/05/2012
018490-10-2	Allergan Inc	LS		4,100.000	376,093	91.730	376,093	180,909	0	820	0	16,359	0	16,359	0	L	01/04/2008
018522-30-0	Allete			4,800.000	196,704	40.980	196,704	128,112	0	8,832	0	(4,800)	0	(4,800)	0	L	01/04/2008
019344-10-0	Allied Neveda Gold Corp			1,500.000	45,195	30.130	45,195	8,930	0	0	0	(225)	0	(225)	0	L	04/08/2009
020002-10-1	Allstate Corp			4,700.000	188,799	40.170	188,799	118,319	0	5,123	0	59,972	0	59,972	0	L	01/04/2008
020409-10-8	Almost Family Inc			900.000	18,234	20.260	18,234	15,172	0	1,800	0	3,312	0	3,312	0	L	10/20/2011
020430-10-7	Alnylam Pharmaceuticals Inc	LS		2,300.000	41,975	18.250	41,975	23,474	0	0	0	18,501	0	18,501	0	L	04/17/2012
020520-10-2	Alon USA Energy Inc			4,800.000	86,832	18.090	86,832	26,399	0	768	0	45,024	0	45,024	0	L	10/22/2010
02081G-10-2	Alphatec Holdings Inc			16,400.000	27,060	1.650	27,060	33,905	0	0	0	(1,148)	0	(1,148)	0	L	09/16/2010
02208R-10-6	Altra Holdings Inc			5,400.000	119,070	22.050	119,070	45,333	324	864	0	17,388	0	17,388	0	L	06/26/2009
023135-10-6	Amazon.com Inc			3,200.000	802,784	250.870	802,784	244,953	0	0	0	243,510	0	243,510	0	L	04/17/2012
02341W-10-3	Amcol International Corp			4,500.000	138,060	30.680	138,060	66,780	900	3,330	0	17,235	0	17,235	0	L	01/04/2008
023436-10-8	Amedisys Inc	LS		9,900.000	111,939	11.307	111,939	123,032	0	0	0	(6,356)	0	(6,356)	0	L	08/06/2012
023586-10-0	U-Haul Amerco			2,400.000	304,344	126.810	304,344	93,232	0	14,400	0	92,184	0	92,184	0	L	01/04/2008
023608-10-2	Ameren Corporation			7,800.000	239,616	30.720	239,616	199,966	0	12,480	0	(18,798)	0	(18,798)	0	L	08/12/2010
024061-10-3	American Axle & Mfg Holdings			13,100.000	146,720	11.200	146,720	44,082	0	0	0	17,161	0	17,161	0	L	06/26/2009
02503X-10-5	American Capital Agency Corp			61,200.000	1,768,680	28.900	1,768,680	1,899,175	76,500	68,750	0	(130,495)	310,213	(440,708)	0	L	12/11/2012
02503Y-10-3	American Capital LTD			8,500.000	102,179	12.021	102,179	18,717	0	0	0	44,974	0	44,974	0	L	09/03/2009
02504A-10-4	American Capital Mortgage In			17,900.000	421,903	23.570	421,903	456,421	16,110	0	0	(34,518)	0	(34,518)	0	L	12/11/2012
025537-10-1	American Electric Power			4,500.000	192,060	42.680	192,060	113,670	0	8,460	0	6,165	0	6,165	0	L	01/04/2008

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
025816-10-9	American Express Company			9,900.000	569,052	57.480	569,052	134,937	0	7,722	0	102,069	0	102,069	0	L	01/04/2008
026375-10-5	American Greeting Corp	LS		11,200.000	189,168	16.890	189,168	68,469	0	8,400	0	49,056	0	49,056	0	L	01/04/2008
026874-78-4	American International Group			3,000.000	105,900	35.300	105,900	79,174	0	0	0	26,786	0	26,786	0	L	04/17/2012
029263-10-0	American Reprographics Co			17,200.000	44,032	2.560	44,032	70,363	0	0	0	(34,916)	0	(34,916)	0	L	09/15/2011
029429-10-7	American Science & Engineering			400.000	26,084	65.210	26,084	24,009	0	400	0	2,075	0	2,075	0	L	08/06/2012
029683-10-9	American Software Inc-Cl A			6,300.000	48,888	7.760	48,888	46,644	0	3,618	0	(6,265)	0	(6,265)	0	L	05/23/2012
030111-10-8	American Superconductor Corp	LS		10,200.000	26,724	2.620	26,724	47,737	0	0	0	(21,013)	0	(21,013)	0	L	06/27/2012
030506-10-9	American Woodmark Corp			2,400.000	66,768	27.820	66,768	35,052	0	0	0	35,280	1,296	33,984	0	L	04/02/2008
03062T-10-5	America's Car-Mart Inc.			1,600.000	64,832	40.520	64,832	21,744	0	0	0	2,144	0	2,144	0	L	06/27/2008
03071H-10-0	Amerisafe Inc			3,400.000	92,650	27.250	92,650	49,212	0	0	0	13,600	0	13,600	0	L	01/04/2008
03076C-10-6	Ameriprise Financial Inc	LS		3,500.000	219,205	62.630	219,205	71,715	0	5,005	0	45,465	0	45,465	0	L	01/04/2008
031162-10-0	Amgen Inc			5,700.000	491,340	86.200	491,340	322,862	0	6,048	0	86,830	0	86,830	0	L	12/11/2012
031652-10-0	Amkor Technology Inc	LS		6,600.000	27,991	4.241	27,991	21,716	0	0	0	(785)	0	(785)	0	L	04/08/2009
032037-10-3	Ampco-Pittsburgh Corp			4,600.000	91,908	19.980	91,908	77,368	0	1,656	0	14,540	0	14,540	0	L	06/27/2012
032511-10-7	Anadarko Petroleum Corp			4,000.000	297,240	74.310	297,240	161,379	0	1,440	0	(8,080)	0	(8,080)	0	L	01/04/2008
032654-10-5	Analog Devices			3,500.000	147,210	42.060	147,210	67,445	0	4,200	0	21,980	0	21,980	0	L	01/04/2008
034164-10-3	Andersons Inc			3,900.000	167,310	42.900	167,310	56,082	624	2,340	0	(2,964)	0	(2,964)	0	L	01/04/2008
034754-10-1	Angies List Inc	LS		2,300.000	27,577	11.990	27,577	24,587	0	0	0	2,990	0	2,990	0	L	11/05/2012
035290-10-5	Anixter Intl Inc	LS		4,400.000	281,512	63.980	281,512	139,392	0	19,800	0	19,096	0	19,096	0	L	07/22/2008
035623-10-7	Ann Inc			4,000.000	135,360	33.840	135,360	32,580	0	0	0	36,240	0	36,240	0	L	03/16/2011
035710-40-9	Annaly Capital Management In			25,800.000	362,232	14.040	362,232	400,961	11,610	10,215	0	(38,729)	13,972	(52,701)	0	L	11/06/2012
037347-10-1	Anworth Mortgage Asset Corp			62,000.000	358,360	5.780	358,360	400,371	9,300	33,480	0	(42,011)	0	(42,011)	0	L	02/29/2012
037411-10-5	Apache Corp			3,500.000	274,750	78.500	274,750	239,147	0	2,310	0	(42,280)	0	(42,280)	0	L	06/17/2008
037598-10-9	Apogee Enterprises I			7,800.000	186,966	23.970	186,966	85,791	0	2,595	0	88,755	0	88,755	0	L	04/17/2012
03762U-10-5	Apollo Commercial Real Est			8,300.000	134,709	16.230	134,709	139,434	3,320	0	0	(4,725)	0	(4,725)	0	L	12/11/2012
03763V-10-2	Apollo Residential Mortgage			12,900.000	260,451	20.190	260,451	287,298	13,545	0	0	(26,847)	0	(26,847)	0	L	12/11/2012
037833-10-0	Apple Computer Inc			8,700.000	4,629,905	532.173	4,629,905	1,015,250	0	46,110	0	1,028,331	0	1,028,331	0	L	05/23/2012
03820C-10-5	Applied Indl Technol			4,300.000	180,643	42.010	180,643	72,541	0	3,612	0	29,412	0	29,412	0	L	01/04/2008
038222-10-5	Applied Materials Inc			12,600.000	144,144	11.440	144,144	135,450	0	4,410	0	9,198	0	9,198	0	L	01/04/2008
03822W-40-6	Applied Micro Circuits			19,125.000	161,033	8.420	161,033	100,737	0	0	0	42,370	0	42,370	0	L	09/18/2012
038336-10-3	Aptargroup Inc	LS		3,600.000	171,792	47.720	171,792	112,104	0	3,168	0	(16,020)	0	(16,020)	0	L	01/04/2008
039483-10-2	Archer-Daniels-Midland Co			9,500.000	260,205	27.390	260,205	266,916	0	1,138	0	(6,711)	0	(6,711)	0	L	12/11/2012
040047-10-2	Arena Pharmaceuticals Inc	LS		9,500.000	85,690	9.020	85,690	23,951	0	0	0	61,739	0	61,739	0	L	04/17/2012
04010L-10-3	Ares Capital Corp			32,842.000	574,735	17.500	574,735	508,340	0	28,275	0	66,452	36	66,416	0	L	06/27/2012
041356-20-5	Arlington Asset Investment			16,500.000	342,705	20.770	342,705	369,414	0	22,488	0	(26,709)	0	(26,709)	0	L	12/11/2012
042690-10-0	Arris Group	LS		14,600.000	218,124	14.940	218,124	141,607	0	0	0	56,505	0	56,505	0	L	05/23/2012
04269X-10-5	Array Biopharma Inc			8,100.000	30,132	3.720	30,132	22,839	0	0	0	7,293	0	7,293	0	L	02/29/2012
042744-10-2	Arrow Financial Corp	LS		1,224.000	30,539	24.950	30,539	26,577	0	1,206	0	2,411	0	2,411	0	L	09/17/2012
043436-10-4	Asbury Automotive Group			7,100.000	227,413	32.030	227,413	32,447	0	0	0	74,337	0	74,337	0	L	06/28/2007
04351G-10-1	Ascena Retail Group Inc			10,900.000	201,323	18.470	201,323	75,561	0	0	0	39,349	0	39,349	0	L	04/04/2012
044103-10-9	Ashford Hospitality Trust	LS		5,800.000	60,958	10.510	60,958	8,932	638	2,494	0	14,558	0	14,558	0	L	01/04/2008
044209-10-4	Ashland Inc	LS		1,032.000	82,983	80.410	82,983	17,833	0	877	0	23,994	0	23,994	0	L	11/14/2008
04544X-30-0	Assisted Living Concepts I-A			5,040.000	49,140	9.750	49,140	52,486	0	1,008	0	(25,906)	0	(25,906)	0	L	03/17/2009
046224-10-1	Astec Inds Inc			800.000	26,688	33.360	26,688	22,722	0	800	0	3,966	0	3,966	0	L	05/23/2012
046265-10-4	Astoria Financial Corp	LS		13,600.000	127,296	9.360	127,296	117,572	0	3,400	0	11,832	0	11,832	0	L	06/26/2009
049164-20-5	Atlas Air Inc			2,500.000	110,800	44.320	110,800	52,706	0	0	0	14,725	0	14,725	0	L	06/26/2009
04963C-20-9	Atricure Inc			7,400.000	51,060	6.900	51,060	56,152	0	0	0	(5,092)	0	(5,092)	0	L	11/07/2012
052769-10-6	Autodesk Inc			4,400.000	155,540	35.350	155,540	73,964	0	0	0	22,088	0	22,088	0	L	01/04/2008
053015-10-3	Automatic Data Processing			8,800.000	500,984	56.930	500,984	388,534	3,828	13,114	0	24,704	0	24,704	0	L	02/29/2012
053484-10-1	Avalonbay Communities Inc	LS		944.000	127,997	135.590	127,997	44,425	916	3,590	0	4,711	0	4,711	0	L	01/04/2008
05348P-40-1	Avanir Pharmaceuticals	LS		10,900.000	28,525	2.617	28,525	31,479	0	0	0	(2,954)	0	(2,954)	0	L	01/26/2012
05366Y-10-2	Harris Stratex Networks			41,400.000	136,206	3.290	136,206	112,376	0	0	0	23,830	0	23,830	0	L	09/18/2012
05367P-10-0	Avid Technology			8,300.000	62,914	7.580	62,914	74,282	0	0	0	(8,074)	0	(8,074)	0	L	08/06/2012
053774-10-5	Avis Budget Group Inc	LS		8,500.000	168,470	19.820	168,470	47,133	0	0	0	77,350	0	77,350	0	L	06/26/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
05379B-10-7	Avista Corp			12,400.000	298,964	24.110	298,964	201,159	0	14,384	0	(20,336)	0	(20,336)	0	L	01/04/2008
054303-10-2	Avon Products Inc	LS		5,300.000	76,108	14.360	76,108	101,919	0	3,975	0	(16,483)	0	(16,483)	0	L	01/04/2008
054937-10-7	BB&T Corporation			2,900.000	84,419	29.110	84,419	87,772	0	1,460	0	(3,353)	0	(3,353)	0	L	04/17/2012
05508R-10-6	B&G Foods INC- Class A			5,100.000	144,381	28.310	144,381	25,953	1,479	5,304	0	21,624	0	21,624	0	L	04/08/2009
05541T-10-1	BGC Partners Inc			57,000.000	197,220	3.460	197,220	256,174	0	13,572	0	(60,870)	26,308	(87,178)	0	L	11/07/2012
055639-10-8	BPZ Resources Inc	LS		8,200.000	25,830	3.150	25,830	19,788	0	0	0	6,042	0	6,042	0	L	08/06/2012
057224-10-7	Baker Hughes Inc			5,581.000	227,973	40.848	227,973	225,458	0	1,819	0	1,454	25,258	(23,804)	0	L	11/06/2012
057755-20-9	Baldwin & Lyons Inc -Cl B			3,400.000	81,124	23.860	81,124	69,428	0	3,400	0	7,004	0	7,004	0	L	06/27/2011
059692-10-3	Bancorpsouth Inc	LS		9,300.000	135,222	14.540	135,222	101,230	93	311	0	26,537	0	26,537	0	L	04/17/2012
05969A-10-5	Bancorp Inc/Wilmington DE			5,400.000	59,238	10.970	59,238	42,717	0	0	0	20,196	0	20,196	0	L	11/30/2011
060505-10-4	Bank of America Corp			99,386.000	1,153,871	11.610	1,153,871	660,490	0	3,836	0	563,068	0	563,068	0	L	09/17/2012
063750-10-3	Bank Mutual Corp			18,200.000	78,260	4.300	78,260	67,622	0	910	0	20,384	0	20,384	0	L	06/28/2011
064058-10-0	Bank of New York Mellon Corp			6,600.000	169,620	25.700	169,620	135,624	0	2,561	0	32,392	0	32,392	0	L	05/23/2012
06652V-20-8	Banner Corporation			5,100.000	156,723	30.730	156,723	78,257	0	204	0	69,258	0	69,258	0	L	09/15/2011
067774-10-9	Barnes & Noble Inc	LS		8,800.000	132,792	15.090	132,792	79,649	0	0	0	5,368	0	5,368	0	L	03/23/2011
067806-10-9	Barnes Group Inc			6,100.000	137,006	22.460	137,006	85,200	0	2,440	0	(10,065)	0	(10,065)	0	L	12/15/2011
068463-10-8	Barrett Business Svcs Inc.			1,700.000	64,753	38.090	64,753	29,056	0	595	0	35,697	0	35,697	0	L	02/29/2012
06846N-10-4	Bill Barrett Corp	LS		5,500.000	97,845	17.790	97,845	110,537	0	0	0	(71,444)	18,097	(89,541)	0	L	06/26/2009
06985P-10-0	Basic Energy Services Inc	LS		3,300.000	37,653	11.410	37,653	21,351	0	0	0	(27,357)	0	(27,357)	0	L	05/01/2008
071813-10-9	Baxter International Inc			3,300.000	219,978	66.660	219,978	169,675	1,485	2,926	0	49,283	0	49,283	0	L	05/23/2012
073295-10-7	BBCN Bancorp Inc			5,200.000	60,164	11.570	60,164	54,653	0	260	0	5,511	0	5,511	0	L	04/17/2012
073685-10-9	Beacon Roofing Supply Inc	LS		3,900.000	129,792	33.280	129,792	40,482	0	0	0	50,895	0	50,895	0	L	06/27/2008
07556Q-88-1	Beazer Homes USA	LS		2,840.000	47,968	16.890	47,968	36,667	0	0	0	11,300	0	11,300	0	L	10/11/2012
075887-10-9	Becton Dickinson and Co	LS		2,600.000	203,294	78.190	203,294	178,285	0	4,797	0	9,022	0	9,022	0	L	02/22/2008
075896-10-0	Bed Bath and Beyond Inc	LS		3,500.000	195,685	55.910	195,685	94,090	0	0	0	(7,210)	0	(7,210)	0	L	01/04/2008
077347-30-0	Bel Fuse Inc-CL B			3,200.000	62,560	19.550	62,560	43,008	0	896	0	2,560	0	2,560	0	L	01/04/2008
077454-10-6	Belden CDT Inc			5,600.000	251,944	44.990	251,944	80,935	0	1,450	0	65,576	0	65,576	0	L	06/26/2009
080555-10-5	Belo Corp Com A			28,100.000	215,527	7.670	215,527	55,930	0	15,174	0	38,497	0	38,497	0	L	01/13/2009
08160H-10-1	Benchmark Electrs In			11,400.000	189,468	16.620	189,468	127,680	0	0	0	35,910	0	35,910	0	L	01/04/2008
084680-10-7	Berkshire Hills Bancorp Inc			9,300.000	221,898	23.860	221,898	181,779	0	6,417	0	15,531	0	15,531	0	L	06/25/2010
085789-10-5	Berry Petroleum Co	LS		2,400.000	80,520	33.550	80,520	42,684	0	768	0	(20,328)	0	(20,328)	0	L	06/26/2009
08915P-10-1	Big 5 Sporting Goods Corp			12,100.000	158,510	13.100	158,510	89,084	0	1,875	0	68,450	0	68,450	0	L	06/27/2012
08986R-10-1	Biglari Holdings Inc			245.000	95,555	390.020	95,555	31,017	0	0	0	5,336	0	5,336	0	L	04/09/2010
090572-20-7	Bio-Rad Laboratories Inc			1,200.000	126,060	105.050	126,060	79,080	0	0	0	10,812	0	10,812	0	L	01/04/2008
09062X-10-3	Biogen Idec Inc			800.000	117,096	146.370	117,096	123,943	0	0	0	(6,847)	0	(6,847)	0	L	12/11/2012
09063H-10-7	BioMed Realty Trust Inc			5,200.000	100,516	19.330	100,516	44,934	1,222	3,952	0	6,500	0	6,500	0	L	06/26/2009
09069N-10-8	BioScrip Inc			3,800.000	40,926	10.770	40,926	20,881	0	0	0	20,178	0	20,178	0	L	12/15/2011
091826-10-7	Black Box Corporation			2,600.000	63,284	24.340	63,284	61,386	208	780	0	(9,620)	0	(9,620)	0	L	09/21/2007
092113-10-9	Black Hills Corp	LS		7,100.000	258,014	36.340	258,014	147,995	0	10,508	0	19,596	0	19,596	0	L	01/04/2008
09247X-10-1	Blackrock Inc Class A	LS		500.000	103,355	206.710	103,355	65,020	0	3,000	0	14,235	0	14,235	0	L	01/04/2008
092533-10-8	Blackrock Kelso Capital Corp			35,100.000	353,106	10.060	353,106	343,398	9,126	7,176	0	9,708	0	9,708	0	L	09/18/2012
093671-10-5	H and R Block Inc			3,600.000	66,852	18.570	66,852	45,937	720	2,880	0	8,064	0	8,064	0	L	12/01/2010
095180-10-5	Blount International Inc			10,400.000	164,528	15.820	164,528	63,114	0	0	0	13,520	0	13,520	0	L	01/04/2008
095229-10-0	Blucora Inc			5,000.000	78,550	15.710	78,550	48,494	0	0	0	30,056	0	30,056	0	L	06/08/2012
09624H-10-9	Bluelinx Holdings Inc			3,400.000	9,554	2.810	9,554	7,459	0	0	0	2,095	0	2,095	0	L	06/27/2012
096761-10-1	Bob Evans Farms	LS		7,300.000	293,460	40.200	293,460	183,401	0	7,665	0	48,618	0	48,618	0	L	01/04/2008
097023-10-5	Boeing Co			6,500.000	489,840	75.360	489,840	277,355	0	11,440	0	13,065	0	13,065	0	L	01/04/2008
09739C-10-2	Boingo Wireless Inc	LS		3,400.000	25,670	7.550	25,670	25,395	0	0	0	275	0	275	0	L	09/17/2012
09746Y-10-5	Boise Inc			4,500.000	35,775	7.950	35,775	29,519	0	3,240	0	6,256	0	6,256	0	L	06/25/2012
101119-10-5	Boston Private Finl Holding In			17,600.000	158,576	9.010	158,576	92,955	0	704	0	18,832	0	18,832	0	L	06/26/2009
101137-10-7	Boston Scientific Corp			32,300.000	185,079	5.730	185,079	179,635	0	0	0	6,570	0	6,570	0	L	11/06/2012
101388-10-6	Bottomline Technologies Inc			4,200.000	110,838	26.390	110,838	27,636	0	0	0	13,524	0	13,524	0	L	06/27/2008
104674-10-6	Brady Corporation - Cl A			8,800.000	293,920	33.400	293,920	155,144	0	6,556	0	16,104	0	16,104	0	L	01/04/2008
109043-10-9	Briggs and Stratton	LS		10,000.000	210,800	21.080	210,800	140,552	0	5,700	0	55,900	0	55,900	0	L	01/04/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
109696-10-4	Brink's Co/The			800.000	22,824	28.530	22,824	20,079	0	320	0	1,320	0	1,320	0	L	12/15/2011
110122-10-8	Bristol-Myers Squibb Co			18,000.000	586,620	32.590	586,620	396,740	0	24,480	0	(47,700)	0	(47,700)	0	L	01/04/2008
110394-10-3	Bristow Group Inc			4,900.000	262,934	53.660	262,934	134,046	0	3,540	0	32,552	0	32,552	0	L	05/23/2012
111320-10-7	Broadcom Corporation			6,300.000	209,223	33.210	209,223	105,021	0	630	0	26,145	0	26,145	0	L	01/04/2008
11133T-10-3	Broadridge Financial Solutions			2,900.000	66,352	22.880	66,352	61,612	522	1,194	0	4,256	0	4,256	0	L	05/23/2012
112463-10-4	Brookdale Senior Living Inc			5,400.000	136,728	25.320	136,728	87,137	0	0	0	42,284	0	42,284	0	L	05/23/2012
114340-10-2	Brooks Automation Inc			29,700.000	239,085	8.050	239,085	219,413	0	5,312	0	(37,494)	0	(37,494)	0	L	09/18/2012
115736-10-0	Brown Shoe Inc New			10,925.000	200,692	18.370	200,692	40,687	0	3,824	0	103,460	0	103,460	0	L	02/19/2009
117043-10-9	Brunswick Corp	LS		7,800.000	226,902	29.090	226,902	26,910	0	390	0	86,034	0	86,034	0	L	06/27/2008
118255-10-8	Buckeye Technologies			7,500.000	215,325	28.710	215,325	15,975	0	2,400	0	(35,475)	0	(35,475)	0	L	06/28/2007
12008R-10-7	Builders Firstsource Inc	LS		23,700.000	132,246	5.580	132,246	62,143	0	0	0	72,027	0	72,027	0	L	04/17/2012
124830-10-0	CBL & Associates Properties			14,800.000	313,908	21.210	313,908	93,209	3,256	12,876	0	81,548	0	81,548	0	L	09/03/2009
124857-20-2	CBS Corp			7,150.000	272,058	38.050	272,058	46,814	858	3,003	0	78,007	0	78,007	0	L	01/04/2008
125071-10-0	Cdi Corp			12,800.000	219,264	17.130	219,264	157,173	0	8,320	0	42,496	0	42,496	0	L	06/28/2011
125269-10-0	CF Industries Holdings Inc			814.000	165,372	203.160	165,372	55,664	0	1,302	0	47,359	0	47,359	0	L	04/26/2010
12541M-10-2	CH Energy Group Inc			5,300.000	345,666	65.220	345,666	206,625	0	11,766	0	36,252	0	36,252	0	L	01/04/2008
12541W-20-9	C H Robinson Worldwide Inc			400.000	25,288	63.220	25,288	23,829	0	404	0	1,459	0	1,459	0	L	05/23/2012
125509-10-9	Cigna Corp			3,100.000	165,726	53.460	165,726	54,529	0	124	0	35,526	0	35,526	0	L	01/04/2008
12561W-10-5	Cleco Corporation			10,900.000	436,109	40.010	436,109	247,609	0	14,170	0	20,819	0	20,819	0	L	01/04/2008
125720-10-5	CME Group Inc	LS		2,810.000	142,383	50.670	142,383	138,471	0	10,375	0	5,440	0	5,440	0	L	07/23/2012
12621E-10-3	CNO Financial Group Inc	LS		25,600.000	238,848	9.330	238,848	73,984	0	1,536	0	77,312	0	77,312	0	L	05/12/2010
126349-10-9	CSG Systems Intl Inc			5,100.000	92,718	18.180	92,718	57,413	0	0	0	17,697	0	17,697	0	L	04/02/2008
126501-10-5	Cts Corp			13,200.000	140,316	10.630	140,316	47,652	462	1,848	0	18,876	0	18,876	0	L	01/04/2008
126600-10-5	CVB Financial Corp	LS		17,500.000	182,000	10.400	182,000	104,475	0	7,438	0	6,475	0	6,475	0	L	01/04/2008
126650-10-0	CVS/Caremark Corp			10,710.000	517,829	48.350	517,829	301,653	0	6,962	0	81,075	0	81,075	0	L	10/16/2008
12673A-10-8	CYS Investments Inc	LS		48,700.000	575,147	11.810	575,147	656,082	0	59,549	0	(80,935)	0	(80,935)	0	L	11/06/2012
12673P-10-5	CA Inc			7,200.000	158,256	21.980	158,256	129,736	0	7,200	0	12,708	0	12,708	0	L	01/04/2008
126804-30-1	Cabela's Inc Cl A	LS		4,300.000	179,525	41.750	179,525	25,069	0	0	0	70,219	0	70,219	0	L	06/28/2007
127097-10-3	Cabot Oil & Gas Corp			2,400.000	119,376	49.740	119,376	31,200	0	192	0	28,296	0	28,296	0	L	01/26/2012
127190-30-4	Caci International Corp	LS		3,600.000	198,108	55.030	198,108	140,385	0	0	0	(3,204)	0	(3,204)	0	L	01/04/2008
127537-20-7	Cadiz Inc	LS		9,300.000	73,656	7.920	73,656	77,103	0	0	0	(3,447)	0	(3,447)	0	L	05/23/2012
12811R-10-4	Calamos Asset Management A			6,000.000	63,420	10.570	63,420	28,860	0	2,460	0	(11,640)	0	(11,640)	0	L	01/04/2008
130222-10-2	California First Natl Banco			8,400.000	125,580	14.950	125,580	122,280	0	18,480	0	(9,492)	0	(9,492)	0	L	02/10/2011
13100M-50-9	Calix Inc	LS		11,400.000	87,666	7.690	87,666	81,250	0	0	0	6,416	0	6,416	0	L	11/06/2012
131193-10-4	Callaway Golf Company	LS		14,900.000	96,850	6.500	96,850	77,402	0	596	0	14,915	462	14,453	0	L	01/04/2008
132011-10-7	Cambrex Corp			8,300.000	94,454	11.380	94,454	18,924	0	0	0	34,860	0	34,860	0	L	09/21/2007
133034-10-8	Camden National Corp			1,800.000	61,146	33.970	61,146	41,904	0	1,800	0	2,466	0	2,466	0	L	08/18/2005
13342B-10-5	Cameron International Corp			6,918.000	390,590	56.460	390,590	169,182	0	0	0	50,294	0	50,294	0	L	11/19/2009
13466Y-10-5	Campus Crest Communities Inc			8,400.000	102,984	12.260	102,984	95,436	1,344	0	0	7,548	0	7,548	0	L	11/07/2012
138098-10-8	Cantel Medical Corp			2,850.000	84,731	29.730	84,731	26,021	0	423	0	31,664	0	31,664	0	L	02/02/2012
140288-10-1	Capital Lease Funding Inc			8,900.000	49,573	5.570	49,573	15,397	668	2,359	0	13,617	0	13,617	0	L	01/04/2008
14040H-10-5	Capital One Financial Corp			4,000.000	231,720	57.930	231,720	48,960	0	800	0	62,560	0	62,560	0	L	01/04/2008
140475-10-4	Capital Senior Living Corp			3,500.000	65,415	18.690	65,415	24,119	0	0	0	37,625	0	37,625	0	L	10/20/2011
14055X-10-2	CapitalSource Inc			11,200.000	84,896	7.580	84,896	42,269	0	6,048	0	9,856	0	9,856	0	L	12/22/2009
14057J-10-1	Capitol Federal Financial			563.000	6,581	11.690	6,581	6,511	0	563	0	70	0	70	0	L	01/26/2012
14067E-50-6	Capstead Mortgage Corp			95,100.000	1,090,797	11.470	1,090,797	1,215,111	28,530	149,504	0	(102,240)	0	(102,240)	0	L	02/29/2012
141337-10-5	Carbonite Inc	LS		2,500.000	23,125	9.250	23,125	23,211	0	0	0	(86)	0	(86)	0	L	04/17/2012
14149Y-10-8	Cardinal Health Inc			3,700.000	152,366	41.180	152,366	94,733	1,018	3,349	0	2,109	0	2,109	0	L	01/04/2008
14170T-10-1	Carefusion Corp			1,850.000	52,873	28.580	52,873	32,806	0	0	0	5,865	0	5,865	0	L	09/01/2009
146229-10-9	Carter's Inc	LS		1,400.000	77,910	55.650	77,910	20,006	0	0	0	22,176	0	22,176	0	L	06/27/2008
147154-20-7	Cascade Bancorp	LS		3,300.000	20,658	6.260	20,658	18,674	0	0	0	2,388	0	2,388	0	L	06/27/2012
147528-10-3	Casey's General Stores Inc	LS		5,600.000	297,360	53.100	297,360	155,904	0	3,528	0	8,904	0	8,904	0	L	01/04/2008
14754D-10-0	Cash America International Inc	LS		2,900.000	115,043	39.670	115,043	69,078	0	406	0	(20,184)	0	(20,184)	0	L	06/26/2009
148411-10-1	Castle (A.M.) & Co	LS		2,000.000	29,540	14.770	29,540	23,202	0	0	0	10,620	0	10,620	0	L	10/20/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
149123-10-1	Caterpillar Inc			4,900.000	439,084	89.609	439,084	200,650	0	11,876	0	(8,415)	0	(8,415)	0	L	05/23/2012
149150-10-4	Cathay Bancorp Inc			4,700.000	91,791	19.530	91,791	62,517	0	188	0	21,620	0	21,620	0	L	11/30/2011
149205-10-6	Cato Corp/The			5,400.000	148,122	27.430	148,122	78,805	0	17,334	0	17,442	0	17,442	0	L	01/04/2008
14964U-10-8	Cavium Inc	LS		3,400.000	106,114	31.210	106,114	40,736	0	0	0	9,452	0	9,452	0	L	06/17/2011
149847-10-5	Cbeyond Inc			9,800.000	88,592	9.040	88,592	80,357	0	0	0	8,235	0	8,235	0	L	11/06/2012
150602-20-9	Cedar Shopping Centers Inc			3,400.000	17,952	5.280	17,952	10,608	0	680	0	3,298	0	3,298	0	L	10/20/2011
151020-10-4	Celgene Corp			900.000	70,623	78.470	70,623	39,960	0	0	0	9,783	0	9,783	0	L	08/14/2008
15117B-10-3	Celldex Therapeutices Inc	LS		16,700.000	112,057	6.710	112,057	59,776	0	0	0	68,637	0	68,637	0	L	06/28/2011
15135B-10-1	Centene Corp	LS		4,500.000	184,500	41.000	184,500	78,255	0	0	0	6,345	0	6,345	0	L	06/27/2008
154760-40-9	Central Pacific Financial Corp			6,100.000	95,099	15.590	95,099	68,884	0	0	0	16,287	0	16,287	0	L	09/15/2011
156431-10-8	Century Alum Co			32,500.000	284,765	8.762	284,765	228,981	0	0	0	43,774	0	43,774	0	L	08/06/2012
156700-10-6	Centurytel Inc			13,807.000	540,130	39.120	540,130	538,711	0	26,338	0	18,453	0	18,453	0	L	11/06/2012
157085-10-1	Cerus Corp	LS		17,300.000	54,668	3.160	54,668	61,338	0	0	0	(6,670)	0	(6,670)	0	L	11/07/2012
161150-30-8	Chart Industries Inc	LS		400.000	26,676	66.689	26,676	21,950	0	0	0	5,048	0	5,048	0	L	12/15/2011
16150R-10-4	Chase Corp	LS		1,500.000	27,900	18.600	27,900	16,805	0	600	0	11,095	0	11,095	0	L	06/27/2012
162825-10-3	Checkpoint Sys Inc			6,900.000	74,106	10.740	74,106	59,062	0	0	0	15,044	0	15,044	0	L	11/05/2012
16359R-10-3	Chemed Corp	LS		600.000	41,154	68.590	41,154	24,629	0	408	0	10,428	0	10,428	0	L	04/08/2009
163731-10-2	Chemical Financial Corp			9,600.000	228,096	23.760	228,096	183,469	0	7,872	0	23,424	0	23,424	0	L	06/28/2011
163893-20-9	Chemtura Corp			6,900.000	146,694	21.260	146,694	89,925	0	0	0	55,228	0	55,228	0	L	02/29/2012
16411R-20-8	Cheniere Energy Inc	LS		6,000.000	112,680	18.780	112,680	15,175	0	0	0	60,540	0	60,540	0	L	12/22/2009
16444H-10-2	Cherokee Inc			800.000	10,968	13.710	10,968	10,821	0	240	0	147	0	147	0	L	06/25/2012
165167-10-7	Chesapeake Energy Corp	LS		8,500.000	141,270	16.620	141,270	140,997	0	2,319	0	(33,387)	0	(33,387)	0	L	08/06/2012
166764-10-0	ChevronTexaco Corp			17,900.000	1,935,706	108.140	1,935,706	1,231,736	0	62,829	0	31,146	0	31,146	0	L	01/08/2008
170032-80-9	Chiquita Brands Intl			14,500.000	119,625	8.250	119,625	95,904	0	0	0	14,145	0	14,145	0	L	09/18/2012
171232-10-1	Chubb Corp			2,700.000	203,364	75.320	203,364	114,264	1,107	4,374	0	16,470	0	16,470	0	L	01/08/2008
17163B-10-2	Ciber Inc			18,300.000	61,122	3.340	61,122	62,346	0	0	0	(9,516)	0	(9,516)	0	L	09/15/2011
171779-30-9	Ciena Corp	LS		1,800.000	28,260	15.700	28,260	21,549	0	0	0	6,711	0	6,711	0	L	05/23/2012
171798-10-1	Cimarex Energy Co			2,200.000	127,006	57.730	127,006	58,916	0	1,012	0	(9,174)	0	(9,174)	0	L	06/17/2008
172062-10-1	Cincinnati Financial Corp			7,400.000	289,784	39.160	289,784	210,314	3,016	11,951	0	64,380	0	64,380	0	L	06/27/2011
17273K-10-9	CIRCOR International Inc			2,800.000	110,852	39.590	110,852	68,306	0	420	0	11,984	0	11,984	0	L	06/26/2009
17275R-10-2	Cisco Systems Inc			42,200.000	829,188	19.649	829,188	729,790	0	20,926	0	61,223	0	61,223	0	L	01/26/2012
172908-10-5	Cintas Corp	LS		900.000	36,810	40.900	36,810	26,838	0	576	0	5,481	0	5,481	0	L	03/23/2011
172922-10-6	Citizens & Northern Corp			2,300.000	43,470	18.900	43,470	23,281	0	1,932	0	989	0	989	0	L	12/22/2009
172967-42-4	Citigroup Inc			25,960.000	1,026,978	39.560	1,026,978	756,136	0	885	0	302,634	0	302,634	0	L	11/06/2012
17306X-10-2	Citi Trends Inc			4,300.000	59,168	13.760	59,168	49,448	0	0	0	21,414	0	21,414	0	L	09/15/2011
177376-10-0	Citrix Systems Inc			1,300.000	85,306	65.620	85,306	87,776	0	0	0	(195)	0	(195)	0	L	05/23/2012
177835-10-5	City Hldg Co	LS		2,700.000	94,095	34.850	94,095	91,664	0	2,485	0	2,431	0	2,431	0	L	04/23/2012
179895-10-7	Clarcor Inc			5,900.000	281,902	47.780	281,902	159,211	0	2,921	0	(13,039)	0	(13,039)	0	L	01/04/2008
18451C-10-9	Clear Channel Outdoor	LS		19,800.000	138,996	7.020	138,996	120,959	0	0	0	18,037	0	18,037	0	L	06/27/2012
18538R-10-3	Clearwater Paper Corp			3,172.000	124,216	39.160	124,216	44,251	0	0	0	11,261	0	11,261	0	L	12/17/2008
18683K-10-1	Cliffs Natural Resources Inc	LS		1,200.000	46,284	38.570	46,284	51,379	0	1,500	0	(5,095)	0	(5,095)	0	L	08/06/2012
189110-10-2	Cloud Peak Energy Inc	LS		2,100.000	40,593	19.330	40,593	43,641	0	0	0	(3,048)	0	(3,048)	0	L	11/05/2012
189754-10-4	Coach			3,700.000	205,387	55.510	205,387	65,046	0	4,995	0	(20,461)	0	(20,461)	0	L	01/04/2008
190897-10-8	Cobiz Inc			12,500.000	93,375	7.470	93,375	60,639	0	875	0	21,250	0	21,250	0	L	02/19/2009
191216-10-0	Coca-Cola Company			46,200.000	1,674,750	36.250	1,674,750	1,054,799	0	47,124	0	58,443	0	58,443	0	L	08/13/2012
192108-50-4	Coeur D'Alene Mines Corp			5,000.000	123,000	24.600	123,000	144,271	0	0	0	(21,271)	0	(21,271)	0	L	11/05/2012
192422-10-3	Cognex Corp			1,700.000	62,543	36.790	62,543	22,678	0	2,618	0	1,700	0	1,700	0	L	08/16/2005
192446-10-2	Cognizant Tech Solutions-A			4,900.000	362,022	73.882	362,022	100,896	0	0	0	46,903	0	46,903	0	L	01/04/2008
192576-10-6	Cohu Inc			6,000.000	65,040	10.840	65,040	52,291	0	1,800	0	(3,060)	0	(3,060)	0	L	11/19/2008
194162-10-3	Colgate-Palmolive Co			5,500.000	574,970	104.540	574,970	328,641	0	13,420	0	66,825	0	66,825	0	L	02/22/2008
19421R-20-0	Collectors Universe	LS		6,400.000	64,192	10.030	64,192	92,816	0	4,160	0	(28,624)	0	(28,624)	0	L	06/28/2012
195872-10-6	Colonial Properties Trust			8,600.000	183,782	21.370	183,782	70,242	0	6,192	0	4,386	0	4,386	0	L	01/13/2009
197236-10-2	Columbia Banking System Inc			7,100.000	127,374	17.940	127,374	115,891	0	5,774	0	(17,143)	0	(17,143)	0	L	04/17/2012
198516-10-6	Columbia Sportswear Co	LS		1,800.000	96,048	53.360	96,048	63,666	0	1,584	0	12,258	0	12,258	0	L	06/28/2007

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
199908-10-4	Comfort Systems USA Inc			8,400.000	102,144	12.160	102,144	82,876	0	1,680	0	12,096	0	12,096	0	L	11/30/2011
20030N-10-1	Comcast Corp			27,750.000	1,036,740	37.360	1,036,740	423,984	4,509	16,650	0	378,788	0	378,788	0	L	01/04/2008
200340-10-7	Comerica Inc			1,726.000	52,367	30.340	52,367	37,846	259	863	0	7,836	0	7,836	0	L	07/28/2011
201723-10-3	Commercial Metals Co			2,100.000	31,206	14.860	31,206	29,193	0	1,008	0	2,163	0	2,163	0	L	12/15/2011
203233-10-1	Commonwealth Reit			7,800.000	123,552	15.840	123,552	121,444	0	0	0	2,108	0	2,108	0	L	12/11/2012
203607-10-6	Community Bank System Inc.			6,500.000	177,840	27.360	177,840	98,703	1,755	6,825	0	(2,860)	0	(2,860)	0	L	06/26/2009
204149-10-8	Community Trust Bancorp			3,200.000	104,896	32.780	104,896	78,695	1,008	3,984	0	10,752	0	10,752	0	L	12/08/2006
20451N-10-1	Compass Minerals International			1,500.000	112,065	74.710	112,065	68,733	0	2,970	0	8,790	0	8,790	0	L	11/19/2008
205306-10-3	Computer Programs & Systems			1,900.000	95,646	50.340	95,646	62,453	0	5,396	0	(1,463)	0	(1,463)	0	L	04/08/2009
205363-10-4	Computer Sciences Corp			5,200.000	208,260	40.050	208,260	163,874	1,040	0	0	44,386	0	44,386	0	L	11/05/2012
205768-20-3	Comstock Res Inc			7,100.000	107,352	15.120	107,352	109,901	0	0	0	(2,041)	0	(2,041)	0	L	05/23/2012
205826-20-9	Comtech Telecommunications			6,200.000	157,356	25.380	157,356	163,468	0	3,575	0	(6,594)	0	(6,594)	0	L	11/07/2012
205887-10-2	Conagra Foods Inc			6,800.000	200,600	29.500	200,600	200,977	0	0	0	(377)	0	(377)	0	L	12/11/2012
207410-10-1	Conmed Corp			7,600.000	212,420	27.950	212,420	117,064	1,140	3,420	0	17,328	0	17,328	0	L	01/04/2008
20825C-10-4	ConocoPhillips			15,859.000	919,663	57.990	919,663	548,867	0	41,868	0	38,692	0	38,692	0	L	08/12/2010
20854P-10-9	Consol Energy Inc			2,300.000	73,830	32.100	73,830	58,052	0	1,438	0	(10,580)	0	(10,580)	0	L	01/04/2008
209034-10-7	Consolidated Communications			20,789.000	330,753	15.910	330,753	310,910	0	5,492	0	19,843	0	19,843	0	L	11/07/2012
212485-10-6	Convergys Corp			14,200.000	233,022	16.410	233,022	151,032	710	1,420	0	51,688	0	51,688	0	L	11/30/2011
216831-10-7	Cooper Tire and Rubber			4,500.000	114,120	25.360	114,120	18,180	0	1,890	0	51,075	0	51,075	0	L	01/04/2008
218681-10-4	Core-Mark Holding Company			1,600.000	75,760	47.350	75,760	29,152	0	1,424	0	12,400	0	12,400	0	L	11/29/2007
21870Q-10-5	Coresite Realty Corp			2,500.000	69,150	27.660	69,150	45,135	675	1,584	0	22,118	0	22,118	0	L	01/26/2012
218868-10-7	Corinthian Colleges Inc	LS		17,000.000	41,650	2.450	41,650	46,497	0	0	0	(4,847)	0	(4,847)	0	L	09/18/2012
219350-10-5	Corning Inc			15,900.000	200,658	12.620	200,658	182,943	0	5,009	0	(5,724)	0	(5,724)	0	L	01/04/2008
21988R-10-2	Corporate Executive Board Co			600.000	28,476	47.460	28,476	24,991	0	420	0	3,485	0	3,485	0	L	02/29/2012
22025Y-40-7	Corrections Corp of America			700.000	24,829	35.470	24,829	24,507	0	140	0	322	0	322	0	L	11/05/2012
22160K-10-5	Costco Wholesale Corp			3,200.000	315,936	98.730	315,936	148,224	0	25,808	0	49,312	0	49,312	0	L	01/04/2008
222660-10-2	Courier Corp			16,300.000	179,300	11.000	179,300	184,301	0	9,009	0	(8,593)	0	(8,593)	0	L	06/26/2012
222816-10-0	Covance Inc			300.000	17,331	57.770	17,331	10,689	0	0	0	3,615	0	3,615	0	L	06/17/2008
22410J-10-6	Cracker Barrel Old Ctry Store	LS		900.000	57,834	64.260	57,834	32,200	0	1,260	0	12,465	0	12,465	0	L	12/12/2008
224399-10-5	Crane Co			600.000	27,768	46.280	27,768	22,824	0	492	0	4,944	0	4,944	0	L	05/23/2012
226553-10-5	Crexus Investment Corp			9,500.000	116,375	12.250	116,375	101,397	3,040	7,090	0	14,978	0	14,978	0	L	05/23/2012
22662K-20-7	Crimson Exploration Inc			10,100.000	27,674	2.740	27,674	43,454	0	0	0	(15,780)	0	(15,780)	0	L	06/27/2012
227046-10-9	Crocs Inc	LS		1,900.000	27,341	14.390	27,341	7,173	0	0	0	(722)	0	(722)	0	L	06/26/2009
227483-10-4	Cross Country Healthcare Inc			13,200.000	63,360	4.800	63,360	66,400	0	0	0	(9,900)	0	(9,900)	0	L	09/15/2011
22765Y-10-4	Crosstex Energy Inc			8,300.000	119,022	14.340	119,022	55,382	0	2,867	0	12,186	0	12,186	0	L	11/05/2012
228227-10-4	Crown Castle Intl Corp			2,000.000	144,320	72.160	144,320	35,160	0	0	0	54,720	0	54,720	0	L	09/21/2007
229663-10-9	Cubesmart			700.000	10,199	14.570	10,199	6,268	77	224	0	2,751	0	2,751	0	L	10/20/2011
231021-10-6	Cummins Engine			1,800.000	195,030	108.350	195,030	45,810	0	3,240	0	36,594	0	36,594	0	L	06/28/2007
231561-10-1	Curtiss-Wright Corp			5,300.000	173,999	32.830	173,999	153,175	0	1,855	0	(13,250)	0	(13,250)	0	L	06/26/2009
232572-10-7	Cymer Inc			3,400.000	307,462	90.430	307,462	80,692	0	0	0	138,278	0	138,278	0	L	11/19/2008
232806-10-9	Cypress Semiconductor Corp	LS		3,500.000	37,940	10.840	37,940	37,550	0	0	0	390	0	390	0	L	08/06/2012
23283K-10-5	Cytori Therapeutics Inc	LS		20,500.000	57,400	2.800	57,400	62,018	0	0	0	(4,618)	0	(4,618)	0	L	06/27/2012
233153-10-5	DCT Industrial Trust Inc	LS		29,000.000	188,210	6.490	188,210	184,678	2,030	0	0	3,532	0	3,532	0	L	12/11/2012
23317H-10-2	DDR Corp			0.000	0		0	0	0	824	0	0	0	0	0	L	09/15/2011
23332B-10-6	DSP Group			2,800.000	16,128	5.760	16,128	16,632	0	0	0	3,950	2,410	1,540	0	L	09/15/2011
23334L-10-2	DSW INC			1,845.000	121,198	65.690	121,198	6,447	0	5,295	0	39,631	0	39,631	0	L	06/01/2011
23335C-10-1	DTS Inc			1,300.000	21,710	16.700	21,710	24,476	0	0	0	(2,766)	0	(2,766)	0	L	08/06/2012
234264-10-9	Daktronics Inc			21,600.000	239,328	11.080	239,328	181,779	0	14,549	0	56,653	0	56,653	0	L	08/06/2012
235825-20-5	DanaHolding Corp	LS		20,100.000	313,761	15.610	313,761	258,357	0	2,200	0	51,027	0	51,027	0	L	11/06/2012
235851-10-2	Danaher Corp			4,600.000	257,140	55.900	257,140	130,203	0	575	0	40,756	0	40,756	0	L	01/04/2008
237266-10-1	Darling International Inc			3,500.000	56,140	16.040	56,140	55,819	0	0	0	321	0	321	0	L	11/06/2012
239359-10-2	Dawson Geophysical Co			1,600.000	42,208	26.380	42,208	40,597	0	0	0	1,611	0	1,611	0	L	11/06/2012
244199-10-5	Deere and Co			3,800.000	328,396	86.420	328,396	133,626	1,748	6,802	0	34,466	0	34,466	0	L	01/04/2008
246647-10-1	Delek US Holdings Inc			2,000.000	50,640	25.320	50,640	20,830	0	1,005	0	27,820	0	27,820	0	L	12/15/2011

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248019-10-1	Deluxe Corp	LS		9,000.000	290,160	32.240	290,160	98,396	0	9,000	0	85,320	0	85,320	0	L	01/04/2008
25179M-10-3	Devon Energy Corporation			3,700.000	192,548	52.040	192,548	196,883	0	2,960	0	(36,852)	0	(36,852)	0	L	06/17/2008
251893-10-3	DeVRY Inc	LS		2,700.000	64,071	23.730	64,071	71,027	0	459	0	(6,956)	0	(6,956)	0	L	11/06/2012
25271C-10-2	Diamond Offshore Drilling	LS		900.000	61,164	67.960	61,164	53,046	0	3,150	0	11,430	0	11,430	0	L	07/22/2008
252784-30-1	Diamondrock Hospitality Co			14,239.000	128,151	9.000	128,151	74,622	1,139	4,556	0	(9,113)	0	(9,113)	0	L	01/29/2010
253017-10-7	Dice Holdings Inc			5,700.000	52,326	9.180	52,326	48,334	0	0	0	3,992	0	3,992	0	L	08/06/2012
25388B-10-4	Digital River Inc			3,600.000	51,768	14.380	51,768	56,485	0	0	0	(4,717)	0	(4,717)	0	L	11/05/2012
253922-10-8	Dime Community Bancshares			2,900.000	40,281	13.890	40,281	26,419	0	1,624	0	3,741	0	3,741	0	L	06/27/2008
254668-40-3	Discovery Laboratories Inc	LS		20,000.000	42,200	2.110	42,200	45,884	0	0	0	(3,684)	0	(3,684)	0	L	11/07/2012
254687-10-6	The Walt Disney Co			18,200.000	906,178	49.790	906,178	411,526	0	24,570	0	223,678	0	223,678	0	L	01/04/2008
254709-10-8	Discover Financial Svs			5,500.000	212,025	38.550	212,025	37,925	770	2,200	0	80,025	0	80,025	0	L	01/04/2008
25490A-30-9	DirectTV			201.000	10,082	50.160	10,082	3,608	0	0	0	6,474	0	6,474	0	L	08/28/2012
25746U-10-9	Dominion Resources Inc			6,300.000	326,340	51.800	326,340	222,336	0	13,293	0	(8,064)	0	(8,064)	0	L	06/27/2011
25754A-20-1	Dominos Pizza Inc			6,300.000	274,365	43.550	274,365	29,673	0	18,900	0	60,480	0	60,480	0	L	06/28/2007
257559-20-3	Domtar Corp			1,200.000	100,224	83.520	100,224	21,042	540	2,970	0	4,272	0	4,272	0	L	06/26/2009
257867-10-1	RR Donnelley and Sons Co	LS		31,200.000	280,488	8.990	280,488	349,852	0	16,224	0	(69,364)	0	(69,364)	0	L	06/27/2012
25960R-10-5	Douglas Dynamics			10,500.000	151,095	14.390	151,095	147,346	0	7,488	0	4,440	0	4,440	0	L	08/06/2012
260543-10-3	Dow Chemical			12,200.000	394,414	32.329	394,414	201,989	0	16,887	0	35,079	0	35,079	0	L	05/23/2012
26168L-20-5	Drew Industries Inc			2,600.000	83,850	32.250	83,850	22,568	0	5,200	0	20,072	0	20,072	0	L	06/27/2008
263534-10-9	E I Du Pont De Nemours			10,600.000	476,777	44.979	476,777	247,093	0	18,020	0	(8,491)	0	(8,491)	0	L	07/22/2008
26441C-20-4	Duke Energy Corp	LS		11,389.000	726,586	63.800	726,586	556,341	0	17,424	0	170,245	0	170,245	0	L	07/03/2012
267888-10-5	Dynamic Materials Corp			4,800.000	66,720	13.900	66,720	65,371	192	0	0	1,349	0	1,349	0	L	11/07/2012
268158-10-2	Dynavax Technologies Corp	LS		6,600.000	18,810	2.850	18,810	20,377	0	0	0	(3,102)	0	(3,102)	0	L	12/15/2011
26817Q-50-6	Dynex Capital Inc			31,100.000	293,584	9.440	293,584	303,988	9,019	1,450	0	(10,404)	0	(10,404)	0	L	12/11/2012
268648-10-2	EMC Corp			22,300.000	564,190	25.300	564,190	265,018	0	0	0	83,848	0	83,848	0	L	01/04/2008
26875P-10-1	EOG Resources			1,200.000	144,948	120.790	144,948	65,712	0	804	0	26,736	0	26,736	0	L	01/04/2008
26882D-10-9	EPIQ Systems Inc			2,700.000	34,425	12.750	34,425	29,296	0	662	0	5,129	0	5,129	0	L	05/23/2012
26883D-10-8	EPL Oil & Gas Inc			1,500.000	33,825	22.550	33,825	32,818	0	0	0	1,007	0	1,007	0	L	11/05/2012
26884L-10-9	EQT Corporation			3,400.000	200,532	58.980	200,532	114,070	0	2,992	0	14,246	0	14,246	0	L	02/09/2009
26884U-10-9	EPR Properties			9,200.000	424,212	46.110	424,212	274,309	6,900	0	0	149,903	0	149,903	0	L	12/11/2012
269246-40-1	E Trade Group Inc	LS		4,600.000	41,170	8.950	41,170	40,386	0	0	0	784	0	784	0	L	11/06/2012
270321-10-2	Earthlink Inc			21,900.000	141,474	6.460	141,474	162,652	0	2,765	0	(21,178)	0	(21,178)	0	L	09/18/2012
27579R-10-4	East West Bancorp Inc			9,500.000	204,155	21.490	204,155	108,631	0	3,800	0	16,530	0	16,530	0	L	12/22/2009
278642-10-3	Ebay Inc			10,300.000	525,279	50.998	525,279	143,788	0	0	0	212,880	0	212,880	0	L	01/04/2008
278715-20-6	EBIX Inc	LS		3,900.000	62,868	16.120	62,868	32,072	0	741	0	(23,322)	0	(23,322)	0	L	04/08/2009
278768-10-6	Echostar Holding Corp-A	LS		1,900.000	65,018	34.220	65,018	28,253	0	0	0	25,232	0	25,232	0	L	01/08/2008
281020-10-7	Edison International			3,900.000	176,241	45.190	176,241	112,359	1,316	5,070	0	14,781	0	14,781	0	L	01/04/2008
283677-85-4	El Paso Electric Co.			11,300.000	360,583	31.910	360,583	178,417	0	10,961	0	(30,849)	0	(30,849)	0	L	01/04/2008
285218-10-3	Electro Rent Corp			11,000.000	169,180	15.380	169,180	187,626	0	19,120	0	(19,450)	0	(19,450)	0	L	11/07/2012
285229-10-0	Electro Scientific Inds Inc			8,900.000	88,555	9.950	88,555	68,991	0	20,184	0	(31,796)	0	(31,796)	0	L	06/26/2012
285512-10-9	Electronic Arts Inc	LS		7,300.000	105,996	14.520	105,996	88,818	0	0	0	17,178	0	17,178	0	L	08/06/2012
286082-10-2	Electronics For Imaging			12,000.000	227,880	18.990	227,880	117,600	0	0	0	56,880	0	56,880	0	L	01/04/2008
28660G-10-6	Elizabeth Arden	LS		2,400.000	108,024	45.010	108,024	20,952	0	0	0	19,128	0	19,128	0	L	06/28/2007
290139-10-4	Eloqua Inc			1,200.000	28,308	23.590	28,308	25,468	0	0	0	2,840	0	2,840	0	L	11/05/2012
29084Q-10-0	Emcor Group Inc			10,200.000	353,022	34.610	353,022	195,070	0	5,202	0	79,560	0	79,560	0	L	01/04/2008
291005-10-6	Emeritus Corp	LS		4,200.000	103,824	24.720	103,824	67,801	0	0	0	33,017	0	33,017	0	L	05/23/2012
291011-10-4	Emerson Electric Co			7,600.000	402,496	52.960	402,496	278,236	0	12,236	0	48,412	0	48,412	0	L	01/04/2008
292218-10-4	Employers Holdings Inc			9,800.000	201,684	20.580	201,684	93,492	0	2,352	0	24,402	0	24,402	0	L	01/04/2008
292475-20-9	Emulex Corp			7,100.000	51,830	7.300	51,830	35,713	0	0	0	3,124	0	3,124	0	L	01/04/2008
292554-10-2	Encore Capital Group Inc	LS		800.000	24,496	30.620	24,496	7,424	0	0	0	7,488	0	7,488	0	L	06/27/2008
292562-10-5	Encore Wire Corp			3,900.000	118,209	30.310	118,209	61,542	0	312	0	17,199	0	17,199	0	L	01/04/2008
29259G-20-0	Endeavor International Corp	LS		1,400.000	7,252	5.180	7,252	9,680	0	0	0	(2,428)	0	(2,428)	0	L	06/25/2012
29265N-10-8	Energen Corp			2,900.000	130,761	45.090	130,761	85,057	0	1,624	0	(14,239)	0	(14,239)	0	L	06/17/2008
29270J-10-0	Energy Recovery Inc.	LS		7,700.000	26,180	3.400	26,180	23,737	0	0	0	2,444	0	2,444	0	L	11/07/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
29275Y-10-2	EnerSys			6,500.000	244,595	37.630	244,595	89,521	0	0	0	75,790	0	75,790	0	L	06/26/2009
292764-10-7	Enernoc INC	LS		4,000.000	47,000	11.750	47,000	47,121	0	0	0	(121)	0	(121)	0	L	09/17/2012
293389-10-2	Ennis Inc			8,600.000	133,042	15.470	133,042	81,396	0	8,858	0	18,404	0	18,404	0	L	01/04/2008
29355X-10-7	Enpro Industries			4,800.000	196,320	40.900	196,320	82,080	0	0	0	38,016	0	38,016	0	L	01/04/2008
29358P-10-1	Ensign Group Inc			1,700.000	46,155	27.150	46,155	27,086	0	519	0	4,505	0	4,505	0	L	04/08/2009
29362U-10-4	Entegris Inc			30,700.000	281,826	9.180	281,826	89,307	0	0	0	13,969	0	13,969	0	L	01/14/2010
29384R-10-5	Entropic Communications			9,700.000	51,313	5.290	51,313	43,315	0	0	0	7,998	0	7,998	0	L	11/06/2012
29429D-10-3	Epocrates Inc	LS		5,700.000	50,274	8.820	50,274	54,981	0	0	0	(4,707)	0	(4,707)	0	L	11/06/2012
294752-10-0	Equity One Inc	LS		8,900.000	186,989	21.010	186,989	108,491	0	7,832	0	35,867	0	35,867	0	L	01/04/2008
296315-10-4	Esco Technologies In			1,400.000	52,374	37.410	52,374	49,179	0	280	0	3,195	0	3,195	0	L	05/23/2012
297425-10-0	Esterline Technologies			3,500.000	222,635	63.610	222,635	70,665	0	0	0	26,740	0	26,740	0	L	01/04/2008
298736-10-9	Euronet Worldwide Inc			6,200.000	146,320	23.600	146,320	88,308	0	0	0	31,744	0	31,744	0	L	12/15/2011
30066A-10-5	Examworks Group Inc	LS		2,500.000	34,975	13.990	34,975	25,791	0	0	0	9,184	0	9,184	0	L	02/29/2012
30161N-10-1	Exelon Corp			18,588.000	552,807	29.740	552,807	695,046	0	38,037	0	(227,700)	0	(227,700)	0	L	03/13/2012
30161Q-10-4	Exelixis Inc	LS		10,300.000	47,071	4.570	47,071	44,029	0	0	0	(708)	0	(708)	0	L	05/23/2012
302051-20-6	Exide Technologies			23,200.000	79,344	3.420	79,344	77,108	0	0	0	2,236	0	2,236	0	L	11/07/2012
30212P-30-3	Expedia Inc	LS		1,000.000	61,440	61.440	61,440	35,713	0	915	0	24,234	0	24,234	0	L	05/23/2012
302130-10-9	Expeditors International of WA			1,100.000	43,505	39.550	43,505	42,085	0	616	0	1,420	0	1,420	0	L	05/23/2012
30219G-10-8	Express Scripts Holding Co			5,600.000	302,400	54.000	302,400	331,787	0	0	0	(29,387)	0	(29,387)	0	L	12/11/2012
30225T-10-2	Extra Space Storage Inc			7,600.000	276,564	36.390	276,564	41,876	0	6,460	0	92,416	0	92,416	0	L	01/04/2008
30225X-10-3	Exterran Holdings Inc	LS		13,512.000	296,183	21.920	296,183	158,231	0	0	0	146,761	0	146,761	0	L	05/23/2012
30226D-10-6	Extreme Networks Inc			17,500.000	63,700	3.640	63,700	26,600	0	0	0	12,600	0	12,600	0	L	01/08/2008
30231G-10-2	Exxon Mobil Corporation			53,113.000	4,596,930	86.550	4,596,930	3,376,934	0	115,786	0	95,072	0	95,072	0	L	06/25/2010
30241L-10-9	FEI Company			1,500.000	83,205	55.470	83,205	27,894	0	240	0	22,035	0	22,035	0	L	11/19/2008
302491-30-3	FMC Corp			2,200.000	128,744	58.520	128,744	49,203	297	759	0	34,100	0	34,100	0	L	05/25/2012
30249U-10-1	FMC Technologies Inc	LS		3,000.000	128,490	42.830	128,490	35,745	0	0	0	(28,200)	0	(28,200)	0	L	07/22/2008
302520-10-1	FNB Corp/PA			26,800.000	284,616	10.620	284,616	230,287	0	12,864	0	(18,492)	0	(18,492)	0	L	12/01/2010
302695-10-1	FX Energy Inc.			5,100.000	20,961	4.110	20,961	28,403	0	0	0	(7,442)	0	(7,442)	0	L	06/27/2012
302941-10-9	FTI Consulting Inc	LS		4,500.000	148,500	33.000	148,500	119,725	0	0	0	28,775	0	28,775	0	L	11/05/2012
30303M-10-2	Facebook Inc			1,600.000	42,592	26.620	42,592	33,889	0	0	0	8,703	0	8,703	0	L	11/05/2012
303250-10-4	Fair Isaac Corp			7,300.000	306,819	42.030	306,819	102,711	0	584	0	45,187	0	45,187	0	L	07/22/2008
303726-10-3	Fairchild Semiconductor Intl			3,800.000	54,720	14.400	54,720	14,174	0	0	0	8,968	0	8,968	0	L	04/04/2006
305560-30-2	Fairpoint Communications Inc	LS		7,500.000	59,595	7.946	59,595	41,199	0	0	0	18,396	0	18,396	0	L	05/23/2012
31337#-10-5	Federal Home Loan Bank of Cincinnati			63,792.000	6,379,200	100.000	6,379,200	6,379,200	0	283,340	0	0	0	0	0	U	05/11/2010
313549-40-4	Federal-Mogul Corporation			9,000.000	72,180	8.020	72,180	97,899	0	0	0	(25,719)	0	(25,719)	0	L	06/27/2012
313855-10-8	Federal Signal Corp			10,900.000	82,949	7.610	82,949	40,147	0	0	0	37,714	0	37,714	0	L	11/30/2011
31428X-10-6	FedEx Corporation			2,600.000	238,472	91.720	238,472	166,790	0	1,768	0	21,346	0	21,346	0	L	01/04/2008
31430F-10-1	Felcor Lodging Trust Inc			10,400.000	48,568	4.670	48,568	26,778	0	0	0	16,848	0	16,848	0	L	10/20/2011
314462-10-2	Female Health Company	LS		3,900.000	28,002	7.180	28,002	22,739	0	468	0	5,263	0	5,263	0	L	05/23/2012
315405-10-0	Ferro Corp			11,000.000	45,980	4.180	45,980	28,655	0	0	0	(7,810)	0	(7,810)	0	L	06/26/2009
31620M-10-6	Fidelity National Information			3,900.000	135,759	34.810	135,759	68,052	0	3,120	0	32,058	0	32,058	0	L	01/04/2008
316645-10-0	Fifth & Pacific Co Inc	LS		6,200.000	77,190	12.450	77,190	63,978	0	0	0	13,212	0	13,212	0	L	11/05/2012
316773-10-0	Fifth Third Bancorp			12,536.000	190,547	15.200	190,547	103,547	1,254	4,262	0	31,089	0	31,089	0	L	06/09/2008
31678A-10-3	Fifth Street Finance Corp	LS		37,800.000	393,876	10.420	393,876	366,350	0	34,143	0	27,526	0	27,526	0	L	04/23/2012
31787A-50-7	Finisar Corporation	LS		11,900.000	193,851	16.290	193,851	173,762	0	0	0	20,089	0	20,089	0	L	09/17/2012
317923-10-0	Finish Line Inc			8,537.000	161,605	18.930	161,605	65,769	0	2,049	0	(3,031)	0	(3,031)	0	L	06/11/2008
31847R-10-2	First American Financial			12,800.000	308,352	24.090	308,352	182,440	0	4,726	0	122,922	0	122,922	0	L	04/17/2012
318672-70-6	First Bancorp Puerto Rico			8,100.000	37,098	4.580	37,098	29,904	0	0	0	7,194	0	7,194	0	L	08/06/2012
318910-10-6	First Bancorp/NC	LS		2,500.000	32,050	12.820	32,050	26,327	200	800	0	4,175	0	4,175	0	L	06/27/2011
319383-10-5	First Busey Corp			40,300.000	187,395	4.650	187,395	198,639	0	9,672	0	(14,105)	0	(14,105)	0	L	06/25/2010
31946M-10-3	First Citizens BCSHS			300.000	49,050	163.500	49,050	39,540	0	450	0	(3,447)	0	(3,447)	0	L	08/17/2005
319829-10-7	First Commonwealth Finl Corp			16,100.000	109,802	6.820	109,802	95,227	0	2,345	0	14,575	0	14,575	0	L	05/23/2012
320209-10-9	First Financial Bancorp			16,800.000	245,616	14.620	245,616	220,168	4,704	9,828	0	(40,889)	0	(40,889)	0	L	09/18/2012
32020R-10-9	First Finl Bankshares Inc	LS		2,600.000	101,426	39.010	101,426	86,899	0	2,142	0	14,527	0	14,527	0	L	05/23/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
320239-10-6	First Financial Holdings Inc			3,300.000	43,164	13.080	43,164	30,687	0	660	0	13,695	0	13,695	0	L	09/16/2010
32055Y-20-1	First Interstate Bancsyst/MT			6,000.000	92,580	15.430	92,580	87,775	0	3,660	0	14,400	0	14,400	0	L	06/28/2011
320867-10-4	First Midwest Bancorp			7,500.000	93,900	12.520	93,900	65,244	75	238	0	17,673	0	17,673	0	L	05/23/2012
33610F-10-9	First Potomac Realty Trust			7,600.000	93,936	12.360	93,936	54,354	0	6,080	0	(5,244)	0	(5,244)	0	L	11/19/2008
336901-10-3	1st Source Corp			3,060.000	67,595	22.090	67,595	49,266	0	2,020	0	(9,914)	0	(9,914)	0	L	08/18/2005
337915-10-2	Firstmerit Corporation	LS		19,500.000	276,705	14.190	276,705	311,963	0	11,232	0	(15,396)	0	(15,396)	0	L	11/06/2012
337932-10-7	Firstenergy Corp			20,700.000	864,432	41.760	864,432	749,864	0	45,540	0	(52,578)	0	(52,578)	0	L	03/23/2011
33829M-10-1	Five Below	LS		800.000	25,632	32.040	25,632	25,863	0	0	0	(231)	0	(231)	0	L	11/05/2012
343412-10-2	Fluor Corp New			400.000	23,496	58.740	23,496	19,319	0	256	0	3,396	0	3,396	0	L	12/15/2011
343468-10-4	Flow Intl Corp			7,700.000	26,950	3.500	26,950	22,050	0	0	0	4,900	0	4,900	0	L	06/27/2012
343498-10-1	Flowers Foods Inc			11,550.000	268,769	23.270	268,769	180,796	0	7,277	0	49,550	0	49,550	0	L	07/22/2008
34354P-10-5	Flowserve Corporation			900.000	132,120	146.800	132,120	46,350	324	1,260	0	42,732	0	42,732	0	L	06/17/2008
343873-10-5	Flushing Financial Corp			2,000.000	30,680	15.340	30,680	22,520	0	1,040	0	5,420	0	5,420	0	L	11/19/2008
345370-86-0	Ford Motor Company	LS		30,035.000	388,953	12.950	388,953	132,410	0	6,007	0	60,279	0	60,279	0	L	01/26/2012
345550-10-7	Forest City Enterprises			2,800.000	45,220	16.150	45,220	37,688	0	0	0	7,532	0	7,532	0	L	05/23/2012
345838-10-6	Forest Laboratories Inc			2,100.000	74,172	35.320	74,172	46,116	0	0	0	10,626	0	10,626	0	L	01/04/2008
346233-10-9	Forestar Real Estate Group			4,600.000	79,718	17.330	79,718	35,190	0	0	0	10,120	0	10,120	0	L	06/27/2008
346375-10-8	Formfactor Inc			18,500.000	84,360	4.560	84,360	104,542	0	0	0	(20,182)	0	(20,182)	0	L	09/18/2012
346563-10-9	Forrester Research Inc			700.000	18,760	26.800	18,760	23,504	0	294	0	(4,744)	0	(4,744)	0	L	04/17/2012
34959E-10-9	Fortinet Inc			900.000	18,918	21.020	18,918	19,716	0	0	0	(711)	0	(711)	0	L	12/15/2011
349853-10-1	Forward Air Corporation			1,700.000	59,517	35.010	59,517	27,591	0	578	0	5,032	0	5,032	0	L	08/16/2005
350060-10-9	Foster (LB) Co Class A			500.000	21,720	43.440	21,720	12,415	0	50	0	7,575	0	7,575	0	L	06/27/2008
353469-10-9	Franklin Covey Co			1,100.000	14,190	12.900	14,190	9,319	0	0	0	4,873	0	4,873	0	L	10/20/2011
353514-10-2	Franklin Electric Co Inc			3,200.000	198,499	62.031	198,499	82,874	0	1,824	0	59,107	0	59,107	0	L	06/26/2009
354613-10-1	Franklin Resources Inc			2,200.000	276,540	125.700	276,540	129,415	0	9,020	0	65,208	0	65,208	0	L	01/04/2008
356108-10-0	Freds Inc	LS		9,000.000	119,790	13.310	119,790	78,390	0	3,870	0	(11,430)	0	(11,430)	0	L	01/04/2008
35671D-85-7	Freeport-McMoran Copper -B			8,710.000	297,882	34.200	297,882	187,854	0	10,343	0	(22,559)	0	(22,559)	0	L	12/15/2011
35906A-10-8	Frontier Communications Corp	LS		151,200.000	647,136	4.280	647,136	600,757	0	38,380	0	46,379	0	46,379	0	L	06/27/2012
35952H-10-6	Fuelcell Energy Inc			45,200.000	41,448	0.917	41,448	41,304	0	0	0	144	0	144	0	L	09/18/2012
35952W-10-3	Fuel Systems Solutions	LS		1,700.000	25,009	14.711	25,009	33,114	0	0	0	(7,107)	0	(7,107)	0	L	01/26/2012
359694-10-6	H B Fuller Co.			8,000.000	278,560	34.820	278,560	104,000	0	2,640	0	93,680	0	93,680	0	L	01/04/2008
360271-10-0	Fulton Financial Corp			2,500.000	24,025	9.610	24,025	23,641	0	400	0	385	0	385	0	L	08/06/2012
361086-10-1	Furmanite Corp	LS		5,300.000	28,461	5.370	28,461	23,710	0	0	0	4,751	0	4,751	0	L	08/06/2012
36116M-10-6	Futurefuel Corp			2,800.000	33,152	11.840	33,152	27,759	0	4,200	0	5,393	0	5,393	0	L	05/23/2012
361448-10-3	GATX Corp			2,100.000	90,930	43.300	90,930	42,483	0	2,520	0	(756)	0	(756)	0	L	08/16/2005
36159R-10-3	Geo Group Inc			7,900.000	222,780	28.200	222,780	164,295	0	13,845	0	64,361	0	64,361	0	L	11/06/2012
361652-20-9	GFI Group Inc			34,400.000	111,456	3.240	111,456	119,694	0	5,160	0	(8,238)	0	(8,238)	0	L	06/28/2012
364730-10-1	Gannet Co			5,900.000	106,259	18.010	106,259	97,694	1,180	1,020	0	8,565	0	8,565	0	L	11/05/2012
364760-10-8	Gap Inc			4,200.000	130,368	31.040	130,368	54,558	525	2,048	0	52,458	0	52,458	0	L	08/16/2005
368736-10-4	Generac Holdings Inc	LS		3,100.000	106,361	34.310	106,361	70,307	0	0	0	36,054	0	36,054	0	L	08/06/2012
369550-10-8	General Dynamics Corp			1,600.000	110,832	69.270	110,832	66,544	0	4,016	0	4,576	0	4,576	0	L	01/04/2008
369604-10-3	General Electric Co			104,400.000	2,191,356	20.990	2,191,356	1,163,125	19,836	70,227	0	315,377	0	315,377	0	L	09/17/2012
370023-10-3	General Growth Properties			4,900.000	97,265	19.850	97,265	65,095	539	2,009	0	25,769	0	25,769	0	L	11/30/2011
370334-10-4	General Mills Inc			12,800.000	517,376	40.420	517,376	440,413	0	9,144	0	(5,072)	0	(5,072)	0	L	12/11/2012
37045V-10-0	General Motors Co	LS		2,100.000	60,543	28.830	60,543	44,358	0	0	0	17,976	0	17,976	0	L	11/30/2011
371532-10-2	Genesco Inc			3,300.000	181,500	55.000	181,500	62,139	0	0	0	(22,242)	0	(22,242)	0	L	06/27/2008
371901-10-9	Gentex			10,700.000	201,695	18.850	201,695	177,471	0	1,391	0	24,224	0	24,224	0	L	08/06/2012
37247A-10-2	Gentiva Health Services Inc			5,100.000	51,255	10.050	51,255	17,350	0	0	0	16,830	0	16,830	0	L	10/20/2011
37250W-10-8	GeoEye Inc			600.000	18,438	30.730	18,438	10,806	0	0	0	5,106	0	5,106	0	L	06/27/2008
373200-30-2	Georgia Gulf Corp	LS		4,500.000	185,760	41.280	185,760	114,809	0	1,080	0	69,310	0	69,310	0	L	02/29/2012
374689-10-7	Gibraltar Industries Inc			8,200.000	130,790	15.950	130,790	38,704	0	0	0	16,318	0	16,318	0	L	01/04/2008
375558-10-3	Gilead Sciences Inc			4,200.000	308,490	73.450	308,490	315,435	0	0	0	(6,945)	0	(6,945)	0	L	12/11/2012
37637Q-10-5	Glacier Bancorp Inc	LS		13,000.000	191,230	14.710	191,230	179,868	0	7,748	0	22,516	0	22,516	0	L	02/29/2012
376535-10-0	Gladstone Capital Corp			26,500.000	216,240	8.160	216,240	212,095	0	15,729	0	25,275	18,062	7,213	0	L	08/07/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
376546-10-7	Gladstone Investment Corp			18,000.000	125,280	6.960	125,280	133,420	0	3,955	0	(8,140)	0	(8,140)	0	L	11/06/2012
377316-10-4	PH Glatfelter Co			10,100.000	176,548	17.480	176,548	63,942	0	3,636	0	33,936	0	33,936	0	L	01/04/2008
379302-10-2	Glimcher Realty Trust	LS		5,400.000	59,886	11.090	59,886	8,363	540	2,160	0	10,206	0	10,206	0	L	02/19/2009
37941P-30-6	Global Power Equipment Group			2,900.000	49,729	17.148	49,729	54,327	0	360	0	(4,598)	0	(4,598)	0	L	11/07/2012
37954N-20-6	Globe Specialty Metals Inc			14,400.000	198,000	13.750	198,000	190,063	0	3,600	0	6,899	0	6,899	0	L	08/06/2012
379890-10-6	Glu Mobile Inc	LS		22,600.000	51,528	2.280	51,528	69,639	0	0	0	(17,822)	0	(17,822)	0	L	11/06/2012
38141G-10-4	Goldman Sachs Group Inc			3,500.000	446,460	127.560	446,460	353,150	0	6,195	0	113,198	0	113,198	0	L	01/26/2012
38173M-10-2	Golub Capital BDC Inc	LS		5,100.000	81,498	15.980	81,498	80,150	0	1,632	0	1,348	0	1,348	0	L	11/06/2012
38259P-50-8	Google Inc			2,200.000	1,556,236	707.380	1,556,236	820,449	0	0	0	138,765	0	138,765	0	L	04/17/2012
38376A-10-3	Government Properties Income	LS		8,200.000	196,554	23.970	196,554	189,783	0	0	0	6,771	0	6,771	0	L	12/11/2012
384313-10-2	Graftech International Ltd	LS		3,300.000	30,987	9.390	30,987	38,000	0	0	0	(14,058)	0	(14,058)	0	L	06/26/2009
387328-10-7	Granite Construction Inc			3,600.000	121,032	33.620	121,032	86,560	468	1,872	0	35,640	0	35,640	0	L	12/15/2011
390607-10-9	Great Lakes Dredge & Dock			8,200.000	73,226	8.930	73,226	24,682	0	2,567	0	27,634	0	27,634	0	L	06/27/2008
390905-10-7	Great Southern Bancorp Inc			1,200.000	30,540	25.450	30,540	22,651	0	1,080	0	2,232	0	2,232	0	L	06/28/2011
393122-10-6	Green Mountain Coffee Roasters	LS		1,350.000	55,809	41.340	55,809	15,091	0	0	0	(4,739)	0	(4,739)	0	L	04/08/2009
393222-10-4	Green Plains Renewable Energy	LS		4,100.000	32,431	7.910	32,431	32,428	0	0	0	3	0	3	0	L	11/06/2012
397624-10-7	Greif Inc			800.000	35,600	44.500	35,600	26,632	0	1,680	0	(840)	0	(840)	0	L	05/04/2007
398433-10-2	Griffon Corp			10,300.000	118,038	11.460	118,038	90,228	0	876	0	23,999	0	23,999	0	L	01/04/2008
398905-10-9	Group 1 Automotive I	LS		4,900.000	303,751	61.990	303,751	67,493	0	2,891	0	49,931	0	49,931	0	L	01/04/2008
40052B-10-8	GTx Inc	LS		5,900.000	24,780	4.200	24,780	22,575	0	0	0	2,205	0	2,205	0	L	01/26/2012
402307-10-2	Gulf Island Fabrication Inc			4,800.000	115,344	24.030	115,344	93,242	0	1,650	0	(19,883)	0	(19,883)	0	L	05/23/2012
402629-20-8	Gulfmark Offshore Inc Class A			3,200.000	110,240	34.450	110,240	76,226	0	3,200	0	(24,192)	0	(24,192)	0	L	02/25/2010
402635-30-4	Gulfport Energy Corp			5,900.000	225,498	38.220	225,498	132,300	0	0	0	93,198	0	93,198	0	L	08/06/2012
404030-10-8	H & E Equipment Services Inc			3,700.000	55,759	15.070	55,759	42,990	0	25,900	0	(366)	0	(366)	0	L	04/17/2012
404251-10-0	Hni Corp	LS		5,200.000	156,312	30.060	156,312	54,950	0	4,940	0	20,592	0	20,592	0	L	11/19/2008
405217-10-0	Hain Celestial Group Inc	LS		4,000.000	216,880	54.220	216,880	56,960	0	0	0	70,240	0	70,240	0	L	01/04/2008
406216-10-1	Halliburton Co	LS		10,755.000	373,091	34.690	373,091	211,368	0	3,872	0	19,509	17,573	1,936	0	L	09/18/2010
40637H-10-9	Halozyme Therapeutics Inc			4,800.000	32,208	6.710	32,208	30,044	0	0	0	2,164	0	2,164	0	L	09/17/2012
410120-10-9	Hancock Holding Co			11,244.000	356,772	31.730	356,772	319,093	0	10,794	0	(4,738)	0	(4,738)	0	L	02/29/2012
41043F-20-8	Hanger Inc.			4,400.000	120,384	27.360	120,384	60,852	0	0	0	38,148	0	38,148	0	L	11/19/2008
411307-10-1	Hansen Medical Inc			21,900.000	45,552	2.080	45,552	51,051	0	0	0	(5,499)	0	(5,499)	0	L	11/07/2012
412822-10-8	Harley-Davidson Inc			2,200.000	107,426	48.830	107,426	29,458	0	1,364	0	21,912	0	21,912	0	L	08/16/2005
414585-10-9	Harris Teeter Supermarkets I			9,400.000	362,464	38.560	362,464	363,181	0	4,700	0	(717)	0	(717)	0	L	12/11/2012
415864-10-7	Harsco Corp			6,400.000	150,400	23.500	150,400	131,092	0	3,957	0	30,888	11,716	19,172	0	L	05/23/2012
416196-10-3	Harte-Hanks Inc			18,400.000	108,560	5.900	108,560	135,615	0	6,477	0	(37,063)	0	(37,063)	0	L	08/07/2012
41754V-10-3	Harvest Natural Resources Inc	LS		2,800.000	25,396	9.070	25,396	24,651	0	0	0	745	0	745	0	L	06/25/2012
41902R-10-3	Hatteras Financial Corp			10,100.000	250,581	24.810	250,581	287,911	7,070	35,350	0	(15,756)	0	(15,756)	0	L	03/23/2011
419596-10-1	Haverty Furniture Cos Inc			1,100.000	17,941	16.310	17,941	11,812	0	1,232	0	5,863	0	5,863	0	L	10/20/2011
420877-20-1	Haynes Intl Inc			1,300.000	67,431	51.870	67,431	30,804	0	1,144	0	(3,549)	0	(3,549)	0	L	06/26/2009
421906-10-8	Healthcare Services Group	LS		3,600.000	83,628	23.230	83,628	65,871	0	1,896	0	17,235	0	17,235	0	L	05/23/2012
421924-30-9	Healthsouth Corp			12,100.000	255,431	21.110	255,431	168,134	0	0	0	37,523	0	37,523	0	L	05/23/2012
421946-10-4	Healthcare Realty Trust Inc			7,100.000	170,471	24.010	170,471	171,938	0	0	0	(1,467)	0	(1,467)	0	L	12/11/2012
42210P-10-2	Headwaters Inc			21,700.000	185,752	8.560	185,752	63,095	0	0	0	126,542	0	126,542	0	L	04/17/2012
42222G-10-8	Health Net	LS		1,500.000	36,450	24.300	36,450	38,679	0	0	0	(2,229)	0	(2,229)	0	L	11/05/2012
42222N-10-3	Healthstream Inc			1,300.000	31,603	24.310	31,603	21,630	0	0	0	7,618	0	7,618	0	L	12/15/2011
422245-10-0	Healthways Inc			13,200.000	141,240	10.700	141,240	89,805	0	0	0	51,435	0	51,435	0	L	06/27/2012
422680-10-8	Heckmann Corp			23,100.000	93,093	4.030	93,093	111,910	0	0	0	(18,817)	0	(18,817)	0	L	09/18/2012
422704-10-6	Hecla Mining Co	LS		36,500.000	212,795	5.830	212,795	195,537	0	879	0	17,258	0	17,258	0	L	11/06/2012
422819-10-2	Heidrick & Struggles			10,600.000	161,756	15.260	161,756	148,091	0	2,938	0	6,347	6,562	(215)	0	L	11/07/2012
423074-10-3	HJ Heinz Co	LS		6,700.000	386,456	57.680	386,456	393,734	0	0	0	(7,278)	0	(7,278)	0	L	12/11/2012
42330P-10-7	Helix Energy Solutions			14,900.000	307,536	20.640	307,536	241,940	0	0	0	72,116	0	72,116	0	L	12/15/2011
426281-10-1	Henry (Jack) & Associates			2,200.000	86,372	39.260	86,372	41,662	0	1,012	0	12,430	0	12,430	0	L	08/16/2005
427093-10-9	Hercules Offshore Inc			58,900.000	363,413	6.170	363,413	153,290	0	0	0	121,802	0	121,802	0	L	06/25/2012
427096-50-8	Hercules Technology Growth			25,800.000	287,154	11.130	287,154	267,319	0	21,972	0	35,529	0	35,529	0	L	06/27/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
427825-10-4	Hersha Hospitality Trust			22,800.000	114,000	5.000	114,000	63,405	1,368	5,472	0	2,736	0	2,736	0	L	01/13/2009
42805T-10-5	Hertz Global Holdings Inc	LS		1,900.000	30,913	16.270	30,913	20,337	0	0	0	8,645	0	8,645	0	L	12/15/2011
428236-10-3	Hewlett-Packard Co	LS		23,000.000	327,750	14.250	327,750	391,177	1,901	1,716	0	(63,427)	0	(63,427)	0	L	12/11/2012
428291-10-8	Hexcel Corp			2,500.000	67,400	26.960	67,400	16,753	0	0	0	6,875	0	6,875	0	L	02/14/2006
431284-10-8	Highwoods Properties Inc.	LS		100.000	3,345	33.450	3,345	2,142	0	170	0	378	0	378	0	L	10/01/2008
431571-10-8	Hillenbrand Inc			1,000.000	22,610	22.610	22,610	21,209	0	773	0	290	0	290	0	L	12/15/2011
432589-10-9	Hillshire Brands Co			3,360.000	94,550	28.140	94,550	48,535	0	840	0	46,016	0	46,016	0	L	08/06/2012
432748-10-1	Hilltop Holdings Inc			5,200.000	70,408	13.540	70,408	40,598	0	0	0	26,468	0	26,468	0	L	09/15/2011
437076-10-2	Home Depot Inc			15,000.000	927,750	61.850	927,750	360,614	0	17,400	0	297,150	0	297,150	0	L	01/04/2008
43739Q-10-0	Homeaway Inc	LS		1,600.000	35,200	22.000	35,200	38,441	0	0	0	(3,241)	0	(3,241)	0	L	08/06/2012
438516-10-6	Honeywell International Inc			7,100.000	450,637	63.470	450,637	216,692	0	10,845	0	64,752	0	64,752	0	L	01/04/2008
440327-10-4	Horace Mann Educators			10,700.000	213,572	19.960	213,572	89,559	0	5,885	0	66,875	0	66,875	0	L	01/04/2008
440543-10-6	Hornbeck Offshore Serv			4,200.000	144,228	34.340	144,228	86,341	0	0	0	11,850	0	11,850	0	L	05/23/2012
440694-30-5	Horsehead Holding Corp	LS		9,500.000	96,995	10.210	96,995	69,885	0	0	0	11,400	0	11,400	0	L	11/30/2011
44106M-10-2	Hospitality Properties			9,600.000	224,832	23.420	224,832	217,672	0	0	0	7,160	0	7,160	0	L	12/11/2012
441339-10-8	Hot Topic Inc			6,400.000	61,632	9.630	61,632	51,932	0	2,048	0	9,700	0	9,700	0	L	02/29/2012
442487-20-3	Hovnanian Enterprises	LS		12,600.000	88,200	7.000	88,200	63,679	0	0	0	24,521	0	24,521	0	L	11/06/2012
44267D-10-7	Howard Hughes Corp			500.000	36,510	73.020	36,510	28,912	0	0	0	7,599	0	7,599	0	L	05/23/2012
443320-10-6	Hub Group Inc.	LS		2,100.000	70,560	33.600	70,560	38,634	0	0	0	2,457	0	2,457	0	L	04/08/2009
443683-10-7	Hudson City Bancorp Inc			33,300.000	270,729	8.130	270,729	211,042	0	2,664	0	59,687	0	59,687	0	L	08/06/2012
443787-10-6	Hudson Global Inc	LS		15,400.000	68,992	4.480	68,992	61,300	0	0	0	7,692	0	7,692	0	L	06/27/2012
444172-10-0	Hudson Valley Holding Corp.			8,591.000	133,762	15.570	133,762	121,989	0	6,186	0	(48,539)	0	(48,539)	0	L	09/16/2010
444859-10-2	Humana Inc			2,300.000	157,849	68.630	157,849	59,984	598	2,346	0	(43,654)	0	(43,654)	0	L	01/04/2008
446150-10-4	Huntington Bancshares			12,300.000	78,597	6.390	78,597	45,810	492	1,968	0	11,070	0	11,070	0	L	12/22/2009
448947-50-7	IDT Corp			12,100.000	115,434	9.540	115,434	115,013	0	2,030	0	1,630	0	1,630	0	L	11/07/2012
449172-10-5	Hyster Yale Materials			400.000	19,520	48.800	19,520	17,239	0	900	0	2,281	0	2,281	0	L	11/14/2012
44919P-50-8	Iac/Interactivecorp			1,550.000	73,225	47.242	73,225	26,076	0	1,116	0	7,195	0	7,195	0	L	08/16/2005
44928D-10-8	ICG Group Inc			8,900.000	101,727	11.430	101,727	83,753	0	0	0	25,817	0	25,817	0	L	05/23/2012
450828-10-8	Iberiabank Corp			2,800.000	137,536	49.120	137,536	143,260	952	2,992	0	(5,120)	0	(5,120)	0	L	05/23/2012
451107-10-6	Idacorp Inc			8,400.000	364,140	43.350	364,140	236,136	0	11,508	0	7,896	0	7,896	0	L	01/04/2008
45166R-20-4	Idenix Pharmaceuticals Inc	LS		8,100.000	39,285	4.850	39,285	29,848	0	0	0	9,437	0	9,437	0	L	11/06/2012
452308-10-9	Illinois Tool Works			4,700.000	285,807	60.810	285,807	155,495	0	8,648	0	66,270	0	66,270	0	L	01/04/2008
452521-10-7	Immersion Corporation			7,900.000	54,273	6.870	54,273	28,097	0	0	0	13,351	0	13,351	0	L	01/08/2008
45253H-10-1	Immunogen Inc	LS		3,100.000	39,525	12.750	39,525	46,520	0	0	0	(6,995)	0	(6,995)	0	L	09/18/2012
453836-10-8	Independent Bank Corp			4,000.000	115,800	28.950	115,800	59,000	0	4,120	0	6,640	0	6,640	0	L	05/01/2008
45665G-30-3	Infinity Pharmaceuticals Inc	LS		3,500.000	122,500	35.000	122,500	28,161	0	0	0	94,339	0	94,339	0	L	02/29/2012
45665Q-10-3	Infinity Property & Casualty	LS		2,400.000	139,776	58.240	139,776	80,103	0	2,160	0	3,600	0	3,600	0	L	10/26/2006
45666Q-10-2	Informatica Corp			1,200.000	36,384	30.320	36,384	32,226	0	0	0	4,158	0	4,158	0	L	11/05/2012
45667G-10-3	Infinera Corp			3,600.000	20,916	5.810	20,916	22,954	0	0	0	(2,038)	0	(2,038)	0	L	05/23/2012
457030-10-4	Ingles Markets Inc.			1,500.000	25,890	17.260	25,890	25,060	0	1,485	0	830	0	830	0	L	08/06/2012
457187-10-2	Ingredion Inc			500.000	32,215	64.430	32,215	24,139	130	230	0	8,076	0	8,076	0	L	06/25/2012
45765U-10-3	Insight Enterprises Inc			9,700.000	168,489	17.370	168,489	29,682	0	0	0	20,176	0	20,176	0	L	01/04/2008
45772G-10-5	Inphonic Inc.	LS		2,600.000	3	0.001	3	3	0	0	0	0	0	0	0	U	07/24/2007
45774N-10-8	Innophos Holdings Inc			3,400.000	158,100	46.500	158,100	55,199	0	3,876	0	(7,004)	0	(7,004)	0	L	06/26/2009
45778Q-10-7	Insperity Inc			2,200.000	71,632	32.560	71,632	63,545	0	3,015	0	8,087	0	8,087	0	L	11/05/2012
458118-10-6	Integrated Device Technology			13,530.000	98,769	7.300	98,769	71,931	0	0	0	23,079	0	23,079	0	L	11/06/2012
458140-10-0	Intel Corp			50,600.000	1,043,372	20.620	1,043,372	760,518	0	44,022	0	(183,678)	0	(183,678)	0	L	01/04/2008
45822P-10-5	Integrys Energy Group Inc	LS		500.000	26,110	52.220	26,110	26,595	0	340	0	(485)	0	(485)	0	L	11/05/2012
45865V-10-0	IntercontinentalExchange Inc	LS		500.000	61,905	123.810	61,905	41,220	0	0	0	1,630	0	1,630	0	L	01/04/2008
458786-10-0	Intermec Inc			9,200.000	90,712	9.860	90,712	52,910	0	0	0	37,802	0	37,802	0	L	05/23/2012
45885A-30-0	Internap Network Services			14,200.000	98,349	6.926	98,349	55,167	0	0	0	14,001	0	14,001	0	L	06/26/2009
459044-10-3	International Bancshares Corp	LS		11,500.000	208,035	18.090	208,035	129,549	0	4,340	0	(3,369)	0	(3,369)	0	L	08/06/2012
459200-10-1	IBM Corp			11,000.000	2,107,050	191.550	2,107,050	1,114,855	0	36,300	0	84,370	0	84,370	0	L	02/23/2010
459902-10-2	Intl Game Technology			4,600.000	65,182	14.170	65,182	43,747	0	1,426	0	(13,938)	0	(13,938)	0	L	01/04/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
460146-10-3	International Paper Co			4,600.000	183,264	39.840	183,264	54,280	0	5,003	0	47,104	0	47,104	0	L	10/04/2005
460254-10-5	International Rectifier Corp	LS		11,800.000	209,214	17.730	209,214	208,996	0	0	0	218	0	218	0	L	11/06/2012
460335-20-1	Intl Speedway Corp-Cl A	LS		2,700.000	74,652	27.649	74,652	65,435	0	540	0	9,217	0	9,217	0	L	05/23/2012
460690-10-0	Interpublic Group Cos Inc			8,000.000	88,160	11.020	88,160	72,862	0	1,920	0	10,320	0	10,320	0	L	12/15/2011
46069S-10-9	Intersil Corp Class A	LS		54,000.000	447,660	8.290	447,660	441,855	0	8,892	0	5,135	0	5,135	0	L	11/07/2012
460981-30-1	Intersections Inc	LS		11,800.000	111,864	9.480	111,864	160,711	0	9,900	0	(48,847)	0	(48,847)	0	L	11/07/2012
46113M-10-8	Interval Leisure Group	LS		1,400.000	27,146	19.390	27,146	24,310	0	560	0	2,836	0	2,836	0	L	04/17/2012
461148-10-8	Intevac Inc			8,700.000	39,759	4.570	39,759	46,373	0	0	0	(16,633)	0	(16,633)	0	L	08/06/2012
46118H-10-4	Intralinks Holdings Inc			15,700.000	96,869	6.170	96,869	103,141	0	0	0	(6,272)	0	(6,272)	0	L	09/18/2012
461203-10-1	Invacare Corp			7,400.000	120,620	16.300	120,620	118,622	0	370	0	7,474	0	7,474	0	L	01/04/2008
46120E-60-2	Intuitive Surgical Inc			400.000	196,148	490.370	196,148	38,144	0	0	0	10,944	0	10,944	0	L	01/04/2008
46145F-10-5	Investment Technology Group			8,100.000	72,900	9.000	72,900	65,893	0	0	0	7,007	0	7,007	0	L	11/07/2012
46146P-10-2	Investors Bancorp Inc	LS		12,400.000	220,472	17.780	220,472	114,080	0	620	0	53,320	0	53,320	0	L	06/11/2008
462044-10-8	ION Geophysical Corp			11,800.000	76,818	6.510	76,818	31,801	0	0	0	4,484	0	4,484	0	L	06/26/2009
462846-10-6	Iron Mountain Inc			3,157.000	98,025	31.050	98,025	94,544	852	14,791	0	256	0	256	0	L	11/13/2012
466032-10-9	J & J Snack Foods Co			2,000.000	127,766	63.883	127,766	54,698	0	1,360	0	21,206	0	21,206	0	L	08/17/2005
46612J-50-7	JDS Uniphase Corporation			2,200.000	29,700	13.500	29,700	22,297	0	0	0	7,403	0	7,403	0	L	05/23/2012
46625H-10-0	JP Morgan Chase & Co			33,652.000	1,479,645	43.969	1,479,645	1,203,729	0	37,780	0	344,087	0	344,087	0	L	04/17/2012
47012E-10-6	Jakks Pac Inc	LS		8,200.000	102,664	12.520	102,664	110,518	820	450	0	(7,854)	0	(7,854)	0	L	11/07/2012
47023A-10-1	Jamba Inc			6,400.000	14,336	2.240	14,336	13,799	0	0	0	537	0	537	0	L	02/29/2012
471109-10-8	Jarden Corp			2,835.000	146,570	51.700	146,570	35,919	0	245	0	61,860	0	61,860	0	L	08/09/2007
477839-10-4	John Bean Technologies			5,318.000	94,501	17.770	94,501	70,338	0	1,489	0	12,763	0	12,763	0	L	06/26/2009
478160-10-4	Johnson and Johnson			28,300.000	1,983,830	70.100	1,983,830	1,689,652	0	56,400	0	100,176	0	100,176	0	L	12/11/2012
478366-10-7	Johnson Controls Inc			7,900.000	242,293	30.670	242,293	118,619	0	6,649	0	1,869	0	1,869	0	L	08/06/2012
48020T-10-1	The Jones Group Inc	LS		5,800.000	64,148	11.060	64,148	61,574	0	1,065	0	(1,479)	0	(1,479)	0	L	04/17/2012
481165-10-8	Joy Global Inc			1,600.000	102,048	63.780	102,048	36,624	0	1,120	0	(17,904)	0	(17,904)	0	L	06/17/2008
48203R-10-4	Juniper Networks Inc			5,100.000	100,317	19.670	100,317	77,037	0	0	0	(3,774)	0	(3,774)	0	L	01/04/2008
482480-10-0	Kla-Tencor Corporation			1,900.000	90,744	47.760	90,744	38,000	0	2,850	0	(931)	0	(931)	0	L	08/17/2005
482686-10-2	K-Swiss Inc	LS		29,900.000	100,464	3.360	100,464	105,653	0	0	0	(5,189)	0	(5,189)	0	L	11/07/2012
482738-10-1	KVH Industries Inc.			5,900.000	82,482	13.980	82,482	53,971	0	0	0	28,332	0	28,332	0	L	05/23/2012
48273U-10-2	K12 Inc	LS		1,300.000	26,572	20.440	26,572	24,728	0	0	0	1,844	0	1,844	0	L	08/06/2012
483007-70-4	Kaiser Aluminum Corp			2,600.000	160,394	61.690	160,394	59,692	0	2,600	0	41,106	0	41,106	0	L	07/22/2008
483548-10-3	Kaman Corp			4,600.000	169,280	36.800	169,280	104,696	736	2,944	0	43,608	0	43,608	0	L	01/04/2008
486587-10-8	Kaydon Corp			1,100.000	26,323	23.930	26,323	24,971	0	660	0	1,352	0	1,352	0	L	05/23/2012
48666K-10-9	KB Home	LS		8,000.000	126,400	15.800	126,400	53,760	0	1,100	0	72,640	0	72,640	0	L	06/27/2011
48668E-10-1	KCAP Financial Inc	LS		46,200.000	424,578	9.190	424,578	297,780	12,936	11,088	0	126,798	0	126,798	0	L	07/10/2012
487836-10-8	Kellogg Co	LS		2,800.000	156,380	55.850	156,380	102,564	0	4,872	0	14,784	0	14,784	0	L	02/22/2008
488152-20-8	Kelly Services Inc -Cl A			8,000.000	125,920	15.740	125,920	107,158	0	1,180	0	16,921	0	16,921	0	L	09/17/2012
489398-10-7	Kennedy Wilson Holdings			3,700.000	51,726	13.980	51,726	40,822	0	888	0	12,580	0	12,580	0	L	11/30/2011
492515-10-1	Keryx Biopharmaceuticals	LS		16,900.000	44,278	2.620	44,278	41,155	0	0	0	3,123	0	3,123	0	L	11/06/2012
492914-10-6	Key Energy Services Inc.			24,600.000	170,970	6.950	170,970	192,828	0	0	0	(118,708)	0	(118,708)	0	L	09/18/2012
493267-10-8	Keycorp			8,100.000	68,202	8.420	68,202	46,478	0	1,458	0	5,913	0	5,913	0	L	12/22/2009
493308-10-0	Keynote Systems Inc			1,700.000	23,953	14.090	23,953	23,397	0	306	0	556	0	556	0	L	08/06/2012
493723-10-0	Keyw Holing Corp/ The	LS		4,900.000	62,181	12.690	62,181	35,593	0	0	0	26,848	0	26,848	0	L	02/29/2012
493732-10-1	Kforce Inc			3,300.000	47,322	14.340	47,322	27,864	0	3,300	0	6,633	0	6,633	0	L	04/08/2009
494274-10-3	Kimball Intl Inc	LS		7,300.000	84,753	11.610	84,753	48,387	365	1,090	0	40,939	0	40,939	0	L	05/23/2012
49427F-10-8	Kilroy Realty Corp			0.000	0		0	0	0	20	0	0	0	0	0	L	08/16/2005
494368-10-3	Kimberly-Clark Corp			3,900.000	329,277	84.430	329,277	191,763	2,886	11,388	0	42,393	0	42,393	0	L	02/22/2008
49456B-10-1	Kinder Morgan Inc			5,139.000	181,569	35.330	181,569	142,137	0	5,329	0	34,280	0	34,280	0	L	05/25/2012
494580-10-3	Kindred Healthcare Inc			8,383.000	90,704	10.820	90,704	85,066	0	0	0	(2,165)	0	(2,165)	0	L	11/05/2012
49803T-10-2	Kite Realty Group Trust			14,000.000	78,260	5.590	78,260	40,880	0	3,360	0	15,120	0	15,120	0	L	01/13/2009
50060P-10-6	Koppers Holdings Inc			3,400.000	129,710	38.150	129,710	49,368	816	3,196	0	12,886	0	12,886	0	L	07/22/2008
500643-20-0	Korn/Ferry International			7,700.000	122,122	15.860	122,122	80,667	0	0	0	(2,545)	0	(2,545)	0	L	11/05/2012
50076Q-10-6	Kraft Foods Inc			4,366.000	198,522	45.470	198,522	104,500	2,183	0	0	94,022	0	94,022	0	L	10/02/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
50077B-20-7	Kratos Defense & Security	LS		4,400.000	22,132	5.030	22,132	22,406	0	0	0	(274)	0	(274)	0	L	05/23/2012
50077C-10-6	Kraton Performance Polymers			1,400.000	33,642	24.030	33,642	30,896	0	0	0	2,746	0	2,746	0	L	11/05/2012
501044-10-1	Kroger Co			3,700.000	96,274	26.020	96,274	75,961	0	1,832	0	6,660	0	6,660	0	L	01/04/2008
50187A-10-7	LHC Group Inc			1,800.000	38,340	21.300	38,340	30,384	0	0	0	9,968	0	9,968	0	L	05/23/2012
50216C-10-8	LSI Industries Inc			10,900.000	76,409	7.010	76,409	76,314	0	3,588	0	95	0	95	0	L	06/27/2012
502175-10-2	LTC Properties Inc	LS		1,400.000	49,266	35.190	49,266	22,568	0	2,506	0	6,062	0	6,062	0	L	11/19/2008
505336-10-7	La Z Boy Inc			9,900.000	140,085	14.150	140,085	12,375	0	396	0	22,275	0	22,275	0	L	01/04/2008
50540R-40-9	Laboratory Crp Of Amer Hldgs			900.000	77,958	86.620	77,958	52,641	0	0	0	585	0	585	0	L	01/04/2008
505597-10-4	Laclede Group Inc			4,600.000	177,606	38.610	177,606	146,699	1,955	7,636	0	(8,556)	0	(8,556)	0	L	12/08/2006
511637-10-0	Lakeland Bancorp Inc			4,900.000	49,882	10.180	49,882	44,229	0	637	0	5,653	0	5,653	0	L	05/23/2012
512815-10-1	Lamar Advertising Co	LS		2,500.000	96,875	38.750	96,875	76,116	0	0	0	20,759	0	20,759	0	L	04/17/2012
51476K-10-3	Landauer Inc			2,200.000	134,662	61.210	134,662	112,931	1,210	4,840	0	21,362	0	21,362	0	L	01/04/2008
517834-10-7	Las Vegas Sands Corp			2,000.000	92,320	46.160	92,320	85,801	0	7,500	0	3,648	0	3,648	0	L	01/26/2012
517942-10-8	LaSalle Hotel Properties			11,100.000	281,829	25.390	281,829	159,623	2,220	6,882	0	13,098	0	13,098	0	L	11/30/2011
518415-10-4	Lattice Semiconductor	LS		28,200.000	112,518	3.990	112,518	42,582	0	0	0	(54,990)	0	(54,990)	0	L	01/04/2008
521863-30-8	Leap Wireless Intl Inc	LS		7,500.000	49,875	6.650	49,875	40,759	0	0	0	9,116	0	9,116	0	L	08/06/2012
521865-20-4	Lear Corporation			1,700.000	79,628	46.840	79,628	66,761	0	392	0	12,867	0	12,867	0	L	09/17/2012
52729N-30-8	Level 3 Communications Inc	LS		6,600.000	152,526	23.110	152,526	130,691	0	0	0	22,413	0	22,413	0	L	11/06/2012
528872-10-4	Lexicon Genetics Inc			9,300.000	20,553	2.210	20,553	21,955	0	0	0	(1,402)	0	(1,402)	0	L	08/06/2012
529043-10-1	Lexington Realty Trust	LS		8,149.000	85,157	10.450	85,157	41,064	1,222	4,278	0	24,121	0	24,121	0	L	02/23/2010
530322-10-6	Liberty Media Corp - Capital A			537.000	62,297	116.010	62,297	12,156	0	0	0	20,385	0	20,385	0	L	11/29/2011
530555-10-1	Liberty Global Inc Cl A			2,700.000	169,992	62.960	169,992	42,984	0	0	0	59,211	0	59,211	0	L	01/04/2008
53217R-20-7	Life Time Fitness Inc	LS		4,600.000	226,366	49.210	226,366	92,023	0	0	0	11,316	0	11,316	0	L	06/26/2009
532457-10-8	Eli Lilly and Co			13,100.000	646,092	49.320	646,092	444,656	0	25,676	0	101,656	0	101,656	0	L	06/25/2010
53261M-10-4	Limelight Networks Inc	LS		9,400.000	20,868	2.220	20,868	21,808	0	0	0	(1,628)	7,176	(8,804)	0	L	01/26/2012
533535-10-0	Lincoln Educational Services			13,200.000	73,788	5.590	73,788	86,529	0	2,772	0	(12,741)	0	(12,741)	0	L	05/23/2012
53578A-10-8	Linkedin Corp A	LS		300.000	34,446	114.820	34,446	31,459	0	0	0	2,987	0	2,987	0	L	11/05/2012
536252-10-9	Lionbridge Technologies			20,500.000	82,410	4.020	82,410	58,420	0	0	0	35,465	0	35,465	0	L	06/28/2011
536797-10-3	Lithia Motors Inc			3,600.000	134,712	37.420	134,712	79,462	0	1,692	0	56,016	0	56,016	0	L	12/15/2011
537008-10-4	Littelfuse Inc	LS		4,000.000	246,840	61.710	246,840	43,960	0	3,040	0	74,920	0	74,920	0	L	01/04/2008
538034-10-9	Live Nation	LS		20,100.000	187,131	9.310	187,131	176,473	0	0	0	11,083	0	11,083	0	L	05/23/2012
539830-10-9	Lockheed Martin Corporation			3,800.000	350,702	92.290	350,702	285,024	0	15,770	0	43,282	0	43,282	0	L	06/27/2011
540424-10-8	Loews Corp	LS		7,600.000	309,700	40.750	309,700	214,700	0	1,900	0	23,560	0	23,560	0	L	01/04/2008
54142L-10-9	Logmein Inc			1,400.000	31,374	22.410	31,374	27,997	0	0	0	3,377	0	3,377	0	L	08/06/2012
546347-10-5	Louisiana-Pacific Corp			33,100.000	639,492	19.320	639,492	64,070	0	0	0	372,375	0	372,375	0	L	01/13/2009
548661-10-7	Lowe's Companies			10,300.000	365,856	35.520	365,856	216,882	0	6,180	0	104,442	0	104,442	0	L	01/04/2008
549764-10-8	Lufkin Industries Inc			3,100.000	180,203	58.130	180,203	58,714	0	1,550	0	(28,458)	0	(28,458)	0	L	07/22/2008
550283-10-5	Lumos Networks Corp			12,800.000	128,256	10.020	128,256	113,686	1,792	2,506	0	14,570	0	14,570	0	L	08/06/2012
55261F-10-4	M & T Bank	LS		6,306.000	620,952	98.470	620,952	338,716	0	17,657	0	139,552	0	139,552	0	L	05/16/2011
55264U-10-8	MB Financial Inc			8,200.000	161,950	19.750	161,950	83,558	0	1,066	0	21,730	0	21,730	0	L	01/04/2008
552676-10-8	MDC Holdings	LS		8,900.000	327,164	36.760	327,164	156,907	0	17,800	0	170,257	0	170,257	0	L	06/27/2011
55272X-10-2	MFA Mortgage Investments Inc			145,600.000	1,180,816	8.110	1,180,816	1,030,231	29,120	120,500	0	167,054	0	167,054	0	L	01/26/2012
55277P-10-4	MGE Energy Inc	LS		4,500.000	229,275	50.950	229,275	153,648	0	6,999	0	18,810	0	18,810	0	L	01/04/2008
552848-10-3	MGIC Investment Corp	LS		86,300.000	229,558	2.660	229,558	145,213	0	0	0	84,345	0	84,345	0	L	09/18/2012
55305B-10-1	M/I Schottenstein Ho			7,500.000	198,750	26.500	198,750	43,968	0	0	0	126,750	0	126,750	0	L	10/20/2011
55306N-10-4	MKS Instruments Inc	LS		10,100.000	260,378	25.780	260,378	156,123	0	6,262	0	(20,604)	0	(20,604)	0	L	01/04/2008
553777-10-3	MTS Systems Corp			3,600.000	183,348	50.930	183,348	81,900	0	4,860	0	36,648	0	36,648	0	L	01/04/2008
554489-10-4	Mack-Cali Realty Corp			10,000.000	261,100	26.110	261,100	259,796	0	0	0	1,304	0	1,304	0	L	12/11/2012
55616P-10-4	Macy's Inc			5,620.000	219,292	39.020	219,292	56,541	1,124	3,934	0	38,441	0	38,441	0	L	01/04/2008
559079-20-7	Magellan Health Svcs			5,900.000	289,100	49.000	289,100	214,286	0	0	0	(2,773)	0	(2,773)	0	L	01/04/2008
55973B-10-2	Magnum Hunter Resources Corp	LS		6,700.000	26,733	3.990	26,733	24,336	0	0	0	2,397	0	2,397	0	L	08/06/2012
56062Y-10-2	Mainsource Financial Group			8,100.000	102,627	12.670	102,627	44,486	0	648	0	31,104	0	31,104	0	L	02/19/2009
562750-10-9	Manhattan Associates Inc			3,200.000	193,088	60.340	193,088	55,424	0	0	0	63,552	0	63,552	0	L	04/02/2008
563820-10-2	Manning & Napier Inc			2,100.000	26,460	12.600	26,460	27,454	0	0	0	(994)	0	(994)	0	L	11/06/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
56418H-10-0	Manpower Inc			2,700.000	114,588	42.440	114,588	101,827	0	1,849	0	12,169	0	12,169	0	L	11/05/2012
564563-10-4	Mantech International Corp - A	LS		6,700.000	173,798	25.940	173,798	145,355	0	2,814	0	28,443	0	28,443	0	L	08/06/2012
565849-10-6	Marathon Oil Corp			8,500.000	260,610	30.660	260,610	144,322	0	5,780	0	11,815	0	11,815	0	L	12/22/2009
567908-10-8	Marinemax Inc			9,300.000	83,142	8.940	83,142	77,816	0	0	0	5,326	0	5,326	0	L	04/17/2012
568427-10-8	Marine Products Corp			4,000.000	22,880	5.720	22,880	23,932	0	2,440	0	(1,052)	0	(1,052)	0	L	04/17/2012
57060D-10-8	Marketaxess Holdings Inc			5,500.000	194,150	35.300	194,150	63,368	0	9,570	0	28,545	0	28,545	0	L	12/22/2009
57164Y-10-7	Marriott Vacations World			515.000	21,460	41.670	21,460	5,689	0	0	0	12,623	0	12,623	0	L	11/22/2011
571748-10-2	Marsh & McLennan Cos			7,500.000	258,525	34.470	258,525	165,052	0	6,750	0	21,375	0	21,375	0	L	12/22/2009
571903-20-2	Marriott International	LS		4,454.000	166,001	37.270	166,001	80,774	0	2,628	0	36,077	0	36,077	0	L	01/04/2008
574599-10-6	Masco Corp			10,100.000	168,266	16.660	168,266	102,315	0	2,708	0	55,756	0	55,756	0	L	02/29/2012
57636Q-10-4	Mastercard Inc-Class A			600.000	294,768	491.280	294,768	114,673	0	630	0	71,076	0	71,076	0	L	12/22/2009
576690-10-1	Materion Corp			4,200.000	108,276	25.780	108,276	77,618	0	945	0	6,300	0	6,300	0	L	11/30/2011
576853-10-5	Matrix Service Co			3,900.000	44,850	11.500	44,850	35,955	0	0	0	8,034	0	8,034	0	L	11/30/2011
57686G-10-5	Matson Inc			1,400.000	34,608	24.720	34,608	32,343	0	240	0	2,265	0	2,265	0	L	09/17/2012
577081-10-2	Mattel Inc			3,600.000	131,832	36.620	131,832	109,715	0	3,441	0	22,263	0	22,263	0	L	05/23/2012
577128-10-1	Matthews Intl Corp			1,900.000	60,990	32.100	60,990	56,675	0	361	0	4,315	0	4,315	0	L	05/23/2012
57772K-10-1	Maxim Integrated Products	LS		3,000.000	88,200	29.400	88,200	75,395	0	2,760	0	10,080	0	10,080	0	L	12/15/2011
577933-10-4	Maximus Inc			6,200.000	391,964	63.220	391,964	116,405	0	2,232	0	135,594	0	135,594	0	L	01/04/2008
580037-10-9	McDermott Intl Inc			5,400.000	59,508	11.020	59,508	58,483	0	0	0	(2,646)	0	(2,646)	0	L	12/22/2009
580135-10-1	McDonald's Corporation			12,300.000	1,084,983	88.210	1,084,983	723,525	0	35,301	0	(149,076)	0	(149,076)	0	L	12/22/2009
58039P-10-7	Mcewan Mining Inc	LS		11,500.000	44,045	3.830	44,045	49,481	0	0	0	(5,436)	0	(5,436)	0	L	11/06/2012
58047P-10-7	MCG Capital Corp			29,200.000	134,320	4.600	134,320	120,156	0	17,606	0	17,812	0	17,812	0	L	12/15/2011
580589-10-9	Mcgrath Rentcorp			6,000.000	174,588	29.098	174,588	166,603	0	2,883	0	5,690	0	5,690	0	L	11/07/2012
580645-10-9	McGraw-Hill Companies Inc			3,100.000	169,477	54.670	169,477	70,897	0	10,912	0	30,070	0	30,070	0	L	08/16/2005
581550-10-3	McKesson Corp			3,700.000	358,752	96.960	358,752	135,552	740	2,960	0	70,485	0	70,485	0	L	01/04/2008
582411-10-4	McMorah Exploration Co	LS		18,400.000	295,320	16.050	295,320	234,757	0	0	0	60,564	0	60,564	0	L	11/06/2012
582839-10-6	Mead Johnson Nutrition Company			1,300.000	85,657	65.890	85,657	55,930	390	1,508	0	(3,692)	0	(3,692)	0	L	12/22/2009
583421-10-2	Measurement Specialties Inc			1,900.000	65,360	34.400	65,360	13,386	0	0	0	12,236	0	12,236	0	L	06/26/2009
583928-10-6	Medallion Financial Corp			4,300.000	50,482	11.740	50,482	41,844	0	3,569	0	1,548	0	1,548	0	L	06/28/2011
58463J-30-4	Medical Properties Trust Inc	LS		14,000.000	167,440	11.960	167,440	51,100	2,800	11,200	0	29,260	0	29,260	0	L	01/04/2008
58503F-10-6	Medley Capital Corp			14,200.000	206,752	14.560	206,752	166,367	0	10,224	0	40,385	0	40,385	0	L	06/27/2012
585055-10-6	Medtronic Inc			10,500.000	430,710	41.020	430,710	309,435	0	13,283	0	29,085	0	29,085	0	L	02/22/2008
587118-10-0	Men's Wearhouse Inc			6,000.000	186,960	31.160	186,960	147,147	0	4,320	0	(7,500)	0	(7,500)	0	L	12/15/2011
587200-10-6	Mentor Graphics Corp	LS		8,600.000	146,372	17.020	146,372	38,184	0	0	0	29,756	0	29,756	0	L	01/04/2008
58933Y-10-5	Merck & Co. Inc			26,684.000	1,092,443	40.940	1,092,443	904,557	11,474	44,829	0	86,456	0	86,456	0	L	06/27/2011
589378-10-8	Mercury Computer Systems Inc			5,400.000	49,680	9.200	49,680	29,862	0	0	0	(22,086)	0	(22,086)	0	L	06/27/2008
589400-10-0	Mercury General Corp	LS		5,900.000	234,171	39.690	234,171	231,872	0	14,411	0	(34,987)	0	(34,987)	0	L	06/28/2011
589433-10-1	Meredith Corp	LS		4,800.000	165,360	34.450	165,360	146,913	0	7,038	0	11,139	0	11,139	0	L	05/23/2012
589499-10-2	Merge Healthcare Inc	LS		25,000.000	61,750	2.470	61,750	65,319	0	0	0	(3,569)	0	(3,569)	0	L	06/28/2012
589584-10-1	Meridian Bioscience Inc	LS		4,500.000	91,125	20.250	91,125	77,150	0	2,280	0	13,975	0	13,975	0	L	08/06/2012
59001A-10-2	Meritage Homes Corp	LS		8,300.000	310,005	37.350	310,005	125,252	0	0	0	117,528	0	117,528	0	L	12/22/2009
59001K-10-0	Meritor Inc	LS		14,700.000	69,531	4.730	69,531	43,308	0	0	0	(8,673)	0	(8,673)	0	L	03/30/2011
591520-20-0	Methode Electronics - Cl A			12,100.000	121,363	10.030	121,363	56,304	0	3,731	0	25,024	0	25,024	0	L	05/23/2012
594918-10-4	Microsoft Corp			77,500.000	2,070,025	26.710	2,070,025	1,493,765	0	61,325	0	32,192	0	32,192	0	L	09/17/2012
595112-10-3	Micron Technology Inc	LS		3,800.000	24,092	6.340	24,092	21,109	0	0	0	190	0	190	0	L	12/15/2011
600544-10-0	Herman Miller Inc	LS		1,900.000	40,774	21.460	40,774	22,432	0	467	0	5,719	0	5,719	0	L	04/08/2009
602682-20-5	Mindspeed Technologies Inc	LS		9,100.000	42,588	4.680	42,588	34,746	0	0	0	7,842	0	7,842	0	L	11/05/2012
602720-10-4	Mine Safety Appliances Co			4,100.000	175,111	42.710	175,111	85,972	0	5,658	0	39,319	0	39,319	0	L	01/04/2008
603158-10-6	Minerals Technologies Inc			9,400.000	375,248	39.920	375,248	184,078	0	1,175	0	109,557	0	109,557	0	L	12/12/2012
604567-10-7	MIPS Technologies Inc			10,500.000	81,900	7.800	81,900	34,097	0	0	0	35,070	0	35,070	0	L	04/08/2009
60740F-10-5	Mobile Mini Inc			11,100.000	231,424	20.849	231,424	161,172	0	0	0	59,225	0	59,225	0	L	08/06/2012
607828-10-0	Modine Manufacturing Co			24,300.000	197,559	8.130	197,559	143,949	0	0	0	22,986	0	22,986	0	L	06/27/2012
60786L-10-7	ModusLink Global Solutions Inc			31,200.000	90,480	2.900	90,480	113,170	0	0	0	(54,681)	0	(54,681)	0	L	11/07/2012
608554-10-1	Molex Inc	LS		3,900.000	106,587	27.330	106,587	93,482	0	3,396	0	8,190	0	8,190	0	L	08/06/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
60855R-10-0	Molina Healthcare Inc			5,400.000	146,124	27.060	146,124	68,472	0	0	0	25,542	0	25,542	0	L	01/04/2008
609207-10-5	Mondelez International			23,500.000	598,146	25.453	598,146	470,847	3,055	0	0	127,299	0	127,299	0	L	12/11/2012
610236-10-1	Monro Muffler Brake Inc	LS		3,600.000	125,640	34.900	125,640	64,698	0	1,764	0	(14,004)	0	(14,004)	0	L	04/08/2009
61166W-10-1	Monsanto Co			4,900.000	463,785	94.650	463,785	335,391	0	5,498	0	107,636	0	107,636	0	L	05/23/2012
611740-10-1	Monster Beverage Corp	LS		2,600.000	137,384	52.840	137,384	46,731	0	0	0	90,653	0	90,653	0	L	02/16/2012
611742-10-7	Monster Worldwide Inc	LS		32,100.000	180,402	5.620	180,402	207,572	0	0	0	(27,170)	8,218	(35,388)	0	L	11/06/2012
615369-10-5	Moody's Corporation	LS		2,000.000	100,640	50.320	100,640	45,840	0	1,280	0	33,280	0	33,280	0	L	06/28/2007
615394-20-2	Moog Inc Class A			6,800.000	279,004	41.030	279,004	179,296	0	0	0	(19,720)	0	(19,720)	0	L	12/22/2009
617446-44-8	Morgan Stanley			12,100.000	231,352	19.120	231,352	202,759	0	2,420	0	36,042	0	36,042	0	L	01/26/2012
61945C-10-3	Mosaic Co/The			1,700.000	96,271	56.630	96,271	78,076	0	1,060	0	11,809	0	11,809	0	L	05/23/2012
619718-10-9	Mosys Inc			10,800.000	37,584	3.480	37,584	38,966	0	0	0	(1,382)	0	(1,382)	0	L	06/27/2012
620076-30-7	Motorola Inc			4,014.000	223,500	55.680	223,500	94,964	1,044	3,693	0	37,691	0	37,691	0	L	01/04/2011
624580-10-6	Movado Group			800.000	24,544	30.680	24,544	26,724	0	640	0	(2,180)	0	(2,180)	0	L	11/05/2012
624756-10-2	Mueller Industries Inc	LS		9,300.000	465,279	50.030	465,279	228,800	0	3,953	0	107,973	0	107,973	0	L	12/22/2009
624758-10-8	Mueller Water Products Inc-A			24,600.000	138,006	5.610	138,006	64,685	0	1,722	0	77,982	0	77,982	0	L	12/01/2010
625453-10-5	Multimedia Games Inc			4,100.000	60,311	14.710	60,311	45,519	0	0	0	14,792	0	14,792	0	L	04/17/2012
626717-10-2	Murphy Oil Corp			3,700.000	220,335	59.550	220,335	178,826	0	13,598	0	14,097	0	14,097	0	L	12/22/2009
628464-10-9	Myers Industries Inc			5,900.000	89,385	15.150	89,385	78,160	0	1,888	0	13,115	0	13,115	0	L	02/29/2012
628778-10-2	NBT Bancorp Inc			6,600.000	133,782	20.270	133,782	137,312	0	4,780	0	(7,988)	0	(7,988)	0	L	05/23/2012
628852-20-4	NCI Building Sys Inc			4,320.000	60,048	13.900	60,048	44,760	0	0	0	13,090	0	13,090	0	L	03/08/2010
629377-50-8	NRG Energy Inc			18,155.000	417,381	22.990	417,381	349,735	0	0	0	67,645	0	67,645	0	L	12/17/2012
629491-10-1	NYSE Euronext			2,600.000	82,004	31.540	82,004	66,766	0	3,120	0	14,144	0	14,144	0	L	12/22/2009
629579-10-3	Nacco Industries			400.000	24,276	60.690	24,276	7,446	0	2,045	0	16,830	0	16,830	0	L	04/17/2012
630077-10-5	Nanometrics Inc	LS		1,200.000	17,304	14.420	17,304	20,927	0	0	0	(4,800)	0	(4,800)	0	L	12/15/2011
631158-10-2	Nash Finch Co			6,300.000	134,064	21.280	134,064	126,343	0	1,386	0	7,721	0	7,721	0	L	11/06/2012
63245Q-10-5	National American University			4,600.000	17,710	3.850	17,710	18,646	0	443	0	(936)	0	(936)	0	L	06/27/2012
635309-10-7	National Cinemedia Inc			14,500.000	204,885	14.130	204,885	204,577	0	6,380	0	308	0	308	0	L	06/27/2012
635906-10-0	National Healthcare Corp	LS		1,500.000	70,530	47.020	70,530	57,415	450	3,300	0	7,680	0	7,680	0	L	12/15/2011
63607P-20-8	National Financial Partners	LS		9,900.000	169,686	17.140	169,686	29,732	0	0	0	35,838	0	35,838	0	L	02/19/2009
63633D-10-4	National Health Investors Inc	LS		100.000	5,653	56.530	5,653	2,777	67	284	0	1,255	0	1,255	0	L	01/04/2008
636518-10-2	National Instruments			1,900.000	49,039	25.810	49,039	51,345	0	798	0	(2,306)	0	(2,306)	0	L	04/17/2012
637071-10-1	National-Oilwell			3,400.000	232,390	68.350	232,390	192,505	0	1,666	0	1,224	0	1,224	0	L	12/15/2011
637138-10-8	Natl Penn Bcshs Inc	LS		25,500.000	237,660	9.320	237,660	221,509	0	8,701	0	11,158	0	11,158	0	L	08/06/2012
63935N-10-7	Navigant Consulting Co			4,500.000	50,220	11.160	50,220	45,445	0	0	0	(1,125)	0	(1,125)	0	L	09/15/2011
640079-10-9	Neenah Paper Inc			3,200.000	91,104	28.470	91,104	42,999	0	1,536	0	19,680	0	19,680	0	L	12/22/2009
640268-10-8	Nektar Therapeutics	LS		10,300.000	76,323	7.410	76,323	59,348	0	0	0	18,695	0	18,695	0	L	06/27/2011
64031N-10-8	Nelnet Inc			3,700.000	110,223	29.790	110,223	42,254	0	5,180	0	19,684	0	19,684	0	L	06/27/2008
64051T-10-0	Neophotonics Corp	LS		15,500.000	88,970	5.740	88,970	74,514	0	0	0	14,456	0	14,456	0	L	06/27/2012
64110D-10-4	NetApp Inc			5,200.000	174,460	33.550	174,460	77,507	0	0	0	(14,144)	0	(14,144)	0	L	01/04/2008
641110-10-4	Netgear Inc	LS		2,200.000	86,746	39.430	86,746	31,042	0	0	0	12,892	0	12,892	0	L	06/27/2008
646025-10-6	New Jersey Resource Corp	LS		6,750.000	267,435	39.620	267,435	221,604	0	13,095	0	(64,665)	0	(64,665)	0	L	01/04/2008
649445-10-3	New York Community Bancorp Inc	LS		21,700.000	284,270	13.100	284,270	295,849	0	6,425	0	(11,579)	0	(11,579)	0	L	11/06/2012
649604-50-1	New York Mortgage Trust Inc	LS		191,100.000	1,207,752	6.320	1,207,752	1,334,317	51,597	32,859	0	(126,565)	0	(126,565)	0	L	11/07/2012
650111-10-7	New York Times Co Cl A	LS		20,200.000	172,306	8.530	172,306	147,069	0	0	0	13,879	0	13,879	0	L	11/05/2012
651290-10-8	Newfield Exploration Company			1,700.000	45,526	26.780	45,526	33,575	0	0	0	(18,615)	0	(18,615)	0	L	06/17/2008
651587-10-7	NewMarket Corp			1,100.000	288,420	262.200	288,420	59,191	0	31,625	0	70,499	0	70,499	0	L	01/04/2008
651639-10-6	Newmont Mining Corp			2,600.000	120,744	46.440	120,744	103,308	0	3,640	0	(35,282)	0	(35,282)	0	L	02/22/2008
651718-50-4	Newpark Resources	LS		5,600.000	43,960	7.850	43,960	40,133	0	0	0	3,827	0	3,827	0	L	11/05/2012
651824-10-4	Newport Corp			8,000.000	107,600	13.450	107,600	54,240	0	0	0	(1,280)	0	(1,280)	0	L	01/04/2008
65248E-10-4	News Corp			23,200.000	591,832	25.510	591,832	210,888	0	3,944	0	177,944	0	177,944	0	L	01/04/2008
654106-10-3	Nike Inc	LS		9,400.000	485,040	51.600	485,040	244,259	0	8,742	0	32,101	0	32,101	0	L	12/26/2012
65473P-10-5	Nisource Inc			30,100.000	749,189	24.890	749,189	514,917	0	28,294	0	32,508	0	32,508	0	L	02/10/2011
655044-10-5	Noble Energy Inc			2,600.000	264,524	101.740	264,524	148,365	0	2,366	0	19,110	0	19,110	0	L	12/22/2009
655663-10-2	Nordson Corp			6,900.000	435,528	63.120	435,528	167,558	1,035	3,623	0	151,386	0	151,386	0	L	12/22/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
655664-10-0	Nordstrom Inc			2,500.000	133,750	53.500	133,750	41,875	0	2,700	0	9,475	0	9,475	0	L	06/28/2007
655844-10-8	Norfolk Southern Corp			3,600.000	222,624	61.840	222,624	121,500	0	6,984	0	(39,672)	0	(39,672)	0	L	07/22/2008
665859-10-4	Northern Trust Corp			2,100.000	105,336	50.160	105,336	93,883	0	2,188	0	11,453	0	11,453	0	L	08/06/2012
666807-10-2	Northrop Grumman Corp			4,400.000	297,352	67.580	297,352	193,384	0	9,460	0	40,040	0	40,040	0	L	12/22/2009
667340-10-3	Northwest Bancshares Inc			14,200.000	172,388	12.140	172,388	170,862	0	5,892	0	1,526	0	1,526	0	L	05/23/2012
667655-10-4	Northwest Natural Gas Co	LS		500.000	22,100	44.200	22,100	23,036	0	673	0	(936)	0	(936)	0	L	02/29/2012
667746-10-1	Northwest Pipe Company			100.000	2,386	23.860	2,386	2,291	0	0	0	100	0	100	0	L	11/30/2011
668074-30-5	Northwestern Corp			6,800.000	236,164	34.730	236,164	155,890	0	10,064	0	(7,208)	0	(7,208)	0	L	01/04/2008
67018T-10-5	Nu Skin Enterprises Inc	LS		2,400.000	88,920	37.050	88,920	25,176	0	1,920	0	(27,648)	0	(27,648)	0	L	01/04/2008
670200-30-5	Ntelos Holdings Corp			4,700.000	61,617	13.110	61,617	73,251	0	3,948	0	(11,634)	0	(11,634)	0	L	08/06/2012
670346-10-5	Nucor Corp			2,800.000	120,848	43.160	120,848	107,968	1,029	4,088	0	10,052	0	10,052	0	L	12/15/2011
67066G-10-4	Nvidia Corp			6,900.000	84,594	12.260	84,594	55,683	0	518	0	(11,040)	0	(11,040)	0	L	01/04/2008
67069D-10-8	Nutri/System Inc	LS		4,000.000	32,684	8.171	32,684	43,985	0	1,400	0	(11,301)	0	(11,301)	0	L	06/27/2012
670704-10-5	NuVasive Inc			5,800.000	89,668	15.460	89,668	95,363	0	0	0	(5,695)	0	(5,695)	0	L	11/06/2012
67073Y-10-6	NV Energy Inc			4,500.000	81,630	18.140	81,630	44,505	0	2,880	0	8,055	0	8,055	0	L	12/19/2005
670872-10-0	OM Group Inc			4,300.000	95,460	22.200	95,460	87,865	0	0	0	7,595	0	7,595	0	L	11/05/2012
67103H-10-7	O'reilly Automotive Inc	LS		1,971.000	176,247	89.420	176,247	43,486	0	0	0	18,665	0	18,665	0	L	12/30/2010
674599-10-5	Occidental Petroleum Corp			7,700.000	589,897	76.610	589,897	452,385	0	20,174	0	(131,593)	0	(131,593)	0	L	12/22/2009
67555N-20-6	Oclaro Inc	LS		17,600.000	27,632	1.570	27,632	51,936	0	0	0	(24,304)	0	(24,304)	0	L	06/27/2012
675746-30-9	Ocwen Financial Corp			10,500.000	363,195	34.590	363,195	345,860	0	0	0	17,335	0	17,335	0	L	11/06/2012
676118-10-2	Odyssey Marine Exploration	LS		29,600.000	87,912	2.970	87,912	87,944	0	0	0	(32)	0	(32)	0	L	04/23/2012
676220-10-6	Office Depot Inc			42,400.000	139,072	3.280	139,072	110,691	0	0	0	28,200	0	28,200	0	L	11/06/2012
67622P-10-1	Officemax Inc			9,000.000	87,840	9.760	87,840	45,350	0	360	0	46,980	0	46,980	0	L	10/20/2011
679580-10-0	Old Dominion Freight Line			3,600.000	123,408	34.280	123,408	53,320	0	0	0	26,136	0	26,136	0	L	09/10/2012
680033-10-7	Old National Bancorp			12,800.000	151,936	11.870	151,936	152,601	0	4,122	0	(1,660)	0	(1,660)	0	L	04/17/2012
680223-10-4	Old Republic Intl Corp			4,095.000	43,612	10.650	43,612	38,084	0	2,907	0	15,430	9,779	5,651	0	L	06/27/2011
680665-20-5	Olin Corp	LS		9,600.000	207,264	21.590	207,264	128,652	0	7,680	0	18,624	0	18,624	0	L	10/16/2008
681919-10-6	Omnicom Group	LS		4,200.000	209,832	49.960	209,832	104,616	0	6,090	0	22,596	0	22,596	0	L	01/04/2008
681936-10-0	Omega Healthcare Investors			2,200.000	52,470	23.850	52,470	30,976	0	3,718	0	9,900	0	9,900	0	L	10/01/2008
682128-10-3	Omnivision Technologies			6,900.000	97,152	14.080	97,152	56,009	0	0	0	7,762	0	7,762	0	L	08/06/2012
682159-10-8	On Assignment Inc.			6,200.000	125,736	20.280	125,736	16,802	0	0	0	56,420	0	56,420	0	L	06/27/2008
682324-10-8	Oncothyreon Inc	LS		5,800.000	11,136	1.920	11,136	24,324	0	0	0	(13,188)	0	(13,188)	0	L	04/17/2012
683757-10-8	Opnet Technologies Inc	LS		200.000	8,372	41.860	8,372	5,394	0	60	0	2,978	0	2,978	0	L	05/23/2012
68389X-10-5	Oracle Corporation			37,400.000	1,246,168	33.320	1,246,168	796,853	0	15,708	0	286,858	0	286,858	0	L	07/22/2008
68557K-10-9	Orbitz Worldwide Inc			11,200.000	30,464	2.720	30,464	29,052	0	0	0	(11,648)	0	(11,648)	0	L	06/28/2011
68618W-10-0	Oriental Financial Group	LS		8,300.000	110,805	13.350	110,805	35,443	498	1,992	0	10,292	0	10,292	0	L	02/19/2009
68628V-30-8	Orion Marine Group Inc			12,300.000	89,913	7.310	89,913	82,387	0	0	0	8,118	0	8,118	0	L	09/15/2011
689648-10-3	Otter Corp			9,000.000	225,000	25.000	225,000	189,797	0	10,710	0	26,820	0	26,820	0	L	06/28/2011
690732-10-2	Owens & Minor Inc	LS		4,500.000	128,295	28.510	128,295	123,300	0	3,960	0	3,240	0	3,240	0	L	01/04/2008
691497-30-9	Oxford Industries Inc.			600.000	27,816	46.360	27,816	3,702	0	348	0	744	0	744	0	L	01/04/2008
69327R-10-1	PDC Energy Inc	LS		4,600.000	152,766	33.210	152,766	93,639	0	0	0	59,127	0	59,127	0	L	06/25/2012
69329Y-10-4	PDL Biopharma Inc	LS		7,500.000	52,800	7.040	52,800	43,908	0	4,500	0	6,300	0	6,300	0	L	06/27/2011
69331C-10-8	P G and E Corporation			3,600.000	144,648	40.180	144,648	132,981	1,638	6,552	0	(3,744)	0	(3,744)	0	L	08/17/2005
693320-20-2	PHH Corp	LS		8,900.000	202,475	22.750	202,475	113,297	0	0	0	107,245	0	107,245	0	L	01/04/2008
693366-20-5	Pico Holdings Inc			2,900.000	58,783	20.270	58,783	62,932	0	0	0	(899)	0	(899)	0	L	11/30/2011
693417-10-7	PLX Technology Inc	LS		7,300.000	26,499	3.630	26,499	24,163	0	0	0	5,548	0	5,548	0	L	06/27/2011
69345P-10-3	PMFG Inc			2,700.000	24,543	9.090	24,543	21,541	0	0	0	3,002	0	3,002	0	L	05/23/2012
693475-10-5	PNC Financial Services Group			3,700.000	215,747	58.310	215,747	138,778	0	5,735	0	2,368	0	2,368	0	L	06/26/2009
69349H-10-7	PNM Resources Inc	LS		14,200.000	291,242	20.510	291,242	117,292	0	7,952	0	32,376	0	32,376	0	L	01/04/2008
69351T-10-6	PPL Corporation	LS		10,600.000	303,478	28.630	303,478	264,311	3,816	15,158	0	(8,374)	0	(8,374)	0	L	06/25/2010
693718-10-8	Paccar Inc	LS		4,450.000	201,185	45.210	201,185	127,270	0	10,146	0	34,443	0	34,443	0	L	01/04/2008
69373H-10-6	Pacer International Inc			14,900.000	58,259	3.910	58,259	28,832	0	0	0	(21,456)	0	(21,456)	0	L	06/26/2009
695263-10-3	PacWest Bancorp	LS		6,700.000	165,959	24.770	165,959	109,429	0	5,059	0	32,832	0	32,832	0	L	04/17/2012
697529-30-3	Palomar Medical Technologies I			3,600.000	33,156	9.210	33,156	30,125	0	0	0	2,535	0	2,535	0	L	05/23/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
699173-20-9	Parametric Technology Corp			7,400.000	166,574	22.510	166,574	73,852	0	0	0	31,450	0	31,450	0	L	06/17/2008
700416-20-9	Park Electrochemical			3,500.000	90,055	25.730	90,055	60,480	0	1,400	0	385	0	385	0	L	01/04/2008
700658-10-7	Park National Corp	LS		5,900.000	381,317	64.630	381,317	372,008	0	22,184	0	(2,537)	0	(2,537)	0	L	06/27/2011
701081-10-1	Parker Drilling Co	LS		20,300.000	93,380	4.600	93,380	71,674	0	0	0	(52,171)	0	(52,171)	0	L	06/26/2009
703481-10-1	Patterson-UTI Energy Inc			3,500.000	65,205	18.630	65,205	57,221	0	250	0	7,984	0	7,984	0	L	11/05/2012
704326-10-7	Paychex Inc	LS		10,400.000	323,440	31.100	323,440	314,028	0	20,280	0	10,296	0	10,296	0	L	06/27/2011
704549-10-4	Peabody Energy Corp			4,300.000	114,423	26.610	114,423	112,529	0	986	0	(21,509)	0	(21,509)	0	L	11/05/2012
707882-10-6	Penn Va Corp			10,600.000	46,746	4.410	46,746	76,301	0	0	0	(29,555)	0	(29,555)	0	L	08/06/2012
708062-10-4	Pennantpark Investment Corp			44,400.000	488,178	10.995	488,178	448,754	12,432	12,684	0	39,424	0	39,424	0	L	06/28/2012
708430-10-3	Penns Woods Bancorp Ince	LS		6,300.000	235,683	37.410	235,683	217,622	0	11,844	0	(8,631)	0	(8,631)	0	L	06/25/2010
70931T-10-3	Pennymac Mortgage Investment			6,300.000	159,327	25.290	159,327	156,149	0	0	0	3,178	0	3,178	0	L	12/11/2012
70959W-10-3	Penske Auto Group			3,900.000	117,351	30.090	117,351	76,576	0	1,794	0	42,276	0	42,276	0	L	12/15/2011
712704-10-5	People's United Financial Inc			22,800.000	275,652	12.090	275,652	277,592	0	0	0	(1,940)	0	(1,940)	0	L	12/11/2012
713278-10-9	Pep Boys-Manny Moe and Jack			10,300.000	101,249	9.830	101,249	45,423	0	309	0	(12,051)	0	(12,051)	0	L	01/04/2008
713291-10-2	Pepco Holdings	LS		5,300.000	103,933	19.610	103,933	104,012	0	1,431	0	(79)	0	(79)	0	L	11/06/2012
713448-10-8	Pepsico Inc			15,800.000	1,081,194	68.430	1,081,194	859,917	8,493	33,259	0	32,864	0	32,864	0	L	06/17/2008
71375U-10-1	Perficient Inc			4,600.000	54,188	11.780	54,188	21,988	0	0	0	8,142	0	8,142	0	L	06/27/2008
71377E-10-5	Performant Financial Corp			2,500.000	25,250	10.100	25,250	23,770	0	0	0	1,480	0	1,480	0	L	11/05/2012
714290-10-3	Perrigo Company	LS		2,000.000	208,060	104.030	208,060	66,080	0	660	0	13,460	0	13,460	0	L	01/04/2008
716748-10-8	PetroQuest Energy Inc	LS		17,500.000	86,625	4.950	86,625	83,655	0	0	0	(24,305)	0	(24,305)	0	L	11/06/2012
716933-10-6	Pharmacyclics Inc			900.000	52,002	57.780	52,002	12,793	0	0	0	38,664	0	38,664	0	L	12/15/2011
717081-10-3	Pfizer Inc			86,618.000	2,172,293	25.079	2,172,293	1,296,420	0	76,224	0	297,879	0	297,879	0	L	06/25/2010
71714F-10-4	Pharmerica Corp			1,900.000	27,056	14.240	27,056	25,620	0	0	0	1,436	0	1,436	0	L	11/05/2012
718546-10-4	Phillips 66			3,700.000	196,470	53.100	196,470	192,787	0	0	0	3,683	0	3,683	0	L	12/11/2012
719405-10-2	Photronics Inc			14,100.000	84,036	5.960	84,036	49,110	0	0	0	(1,446)	0	(1,446)	0	L	08/06/2012
720186-10-5	Piedmont Natural Gas Co	LS		10,000.000	313,100	31.310	313,100	267,547	0	14,900	0	(26,700)	0	(26,700)	0	L	12/15/2011
720190-20-6	Piedmont Office Realty Tru-A	LS		9,300.000	167,865	18.050	167,865	167,318	0	0	0	547	0	547	0	L	12/11/2012
720279-10-8	Pier 1 Imports Inc	LS		11,300.000	226,000	20.000	226,000	24,465	0	1,356	0	68,591	0	68,591	0	L	06/26/2009
721283-10-9	Pike Elec Corp			1,600.000	15,280	9.550	15,280	13,399	0	1,600	0	3,776	0	3,776	0	L	09/15/2011
72147K-10-8	Pilgrim's Pride Corporation			8,500.000	61,540	7.240	61,540	42,258	0	0	0	14,158	0	14,158	0	L	06/27/2011
723456-10-9	Pinnacle Entertainment Inc			6,500.000	102,895	15.830	102,895	46,468	0	0	0	36,855	0	36,855	0	L	02/19/2009
723460-10-4	Pinnacle Financial Partners In			4,200.000	79,128	18.840	79,128	63,263	0	0	0	11,298	0	11,298	0	L	11/30/2011
723787-10-7	Pioneer Natural Resources Co	LS		900.000	95,931	106.590	95,931	43,075	0	72	0	15,399	0	15,399	0	L	12/22/2009
724078-10-0	Piper Jaffray Cos			2,400.000	77,112	32.130	77,112	48,528	0	0	0	28,632	0	28,632	0	L	11/30/2011
724479-10-0	Pitney Bowes Inc	LS		19,700.000	209,608	10.640	209,608	285,360	0	14,775	0	(75,752)	0	(75,752)	0	L	06/25/2012
727493-10-8	Plantronics			5,200.000	191,724	36.870	191,724	62,764	0	1,820	0	6,396	0	6,396	0	L	01/04/2008
729132-10-0	Plexus			3,600.000	92,880	25.800	92,880	49,752	0	0	0	(5,688)	0	(5,688)	0	L	01/04/2008
73172K-10-4	Polycom Inc			7,500.000	78,450	10.460	78,450	75,131	0	0	0	(43,800)	0	(43,800)	0	L	06/26/2009
73179P-10-6	Polyone Corporation	LS		10,400.000	212,368	20.420	212,368	24,024	520	1,976	0	92,248	0	92,248	0	L	06/17/2008
73278L-10-5	Pool Corp			600.000	25,392	42.320	25,392	21,630	0	192	0	3,762	0	3,762	0	L	05/23/2012
736508-84-7	Portland General Electric Co			6,400.000	175,104	27.360	175,104	124,608	1,728	6,848	0	13,248	0	13,248	0	L	01/04/2008
737464-10-7	Post Properties Inc			4,700.000	234,765	49.950	234,765	57,198	1,175	4,418	0	29,281	0	29,281	0	L	06/17/2008
739128-10-6	Powell Industries Inc			700.000	29,071	41.530	29,071	24,395	0	0	0	4,676	0	4,676	0	L	05/23/2012
73941U-10-2	Pozen Inc			5,900.000	29,559	5.010	29,559	15,210	0	0	0	6,254	0	6,254	0	L	10/20/2011
74005P-10-4	Praxair Inc			4,500.000	492,525	109.450	492,525	302,805	0	9,900	0	11,475	0	11,475	0	L	07/22/2008
740189-10-5	Precision Castparts Corp			2,200.000	416,724	189.420	416,724	131,780	0	330	0	54,186	0	54,186	0	L	06/17/2008
740585-10-4	Premiere Global Services Inc			5,500.000	53,790	9.780	53,790	44,684	0	0	0	7,205	0	7,205	0	L	11/30/2011
74112D-10-1	Prestige Brands Holdings Inc			5,200.000	104,156	20.030	104,156	38,208	0	0	0	45,552	0	45,552	0	L	01/08/2008
74144T-10-8	T Rowe Price Group			3,400.000	221,398	65.117	221,398	98,124	0	8,024	0	27,768	0	27,768	0	L	07/22/2008
741503-40-3	Priceline.com Inc	LS		500.000	310,195	620.390	310,195	42,919	0	0	0	76,340	0	76,340	0	L	04/08/2009
74251V-10-2	Principal Financial Group	LS		2,700.000	77,004	28.520	77,004	73,118	0	2,106	0	3,886	0	3,886	0	L	01/26/2012
742718-10-9	Procter and Gamble Co			28,710.000	1,949,122	67.890	1,949,122	1,636,643	0	63,478	0	33,878	0	33,878	0	L	06/17/2008
742962-10-3	PrivateBancorp Inc			10,000.000	153,200	15.320	153,200	101,036	0	400	0	43,400	0	43,400	0	L	09/16/2010
743187-10-6	Progenics Pharmaceuticals Inc			6,300.000	18,774	2.980	18,774	29,078	0	0	0	(10,304)	0	(10,304)	0	L	08/06/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
743312-10-0	Progress Software Corp			7,050.000	147,980	20.990	147,980	83,112	0	0	0	11,562	0	11,562	0	L	06/17/2008
743315-10-3	Progressive Corp			7,900.000	166,690	21.100	166,690	106,176	0	0	0	12,561	0	12,561	0	L	01/04/2008
74348T-10-2	Prospect Capital Corp	LS		61,900.000	672,853	10.870	672,853	677,177	6,295	39,098	0	(4,324)	0	(4,324)	0	L	08/06/2012
743606-10-5	Prosperity Bancshares Inc	LS		15,700.000	659,400	42.000	659,400	464,390	0	15,622	0	25,905	0	25,905	0	L	11/06/2009
743815-10-2	Providence Service Corp			700.000	11,893	16.990	11,893	8,111	0	0	0	2,261	0	2,261	0	L	10/20/2011
74386T-10-5	Provident Financial Services			11,900.000	177,548	14.920	177,548	108,290	0	8,449	0	18,207	0	18,207	0	L	01/04/2008
744028-10-1	PROVIDENT NEW YORK BANCORP			6,500.000	60,515	9.310	60,515	54,969	0	1,308	0	8,950	0	8,950	0	L	02/29/2012
744320-10-2	Prudential Financial Inc			5,900.000	314,647	53.330	314,647	112,218	0	9,440	0	18,939	0	18,939	0	L	06/17/2008
744573-10-6	Public Service Enterprise GP			3,200.000	97,920	30.600	97,920	96,108	0	3,870	0	(3,180)	0	(3,180)	0	L	05/23/2012
74460D-10-9	Public Storage			900.000	130,464	144.960	130,464	127,198	0	0	0	3,266	0	3,266	0	L	12/11/2012
745867-10-1	Pulte Homes Inc	LS		8,000.000	145,280	18.160	145,280	58,959	0	0	0	94,800	0	94,800	0	L	03/23/2011
747301-10-9	Quad Graphics Inc	LS		9,700.000	197,783	20.390	197,783	159,264	0	23,700	0	38,519	0	38,519	0	L	09/17/2012
747316-10-7	Quaker Chemical Corp			3,300.000	177,738	53.860	177,738	43,412	0	3,201	0	49,401	0	49,401	0	L	06/26/2009
747310-10-3	Pzena Investment Mgmt			2,900.000	15,660	5.400	15,660	12,319	0	174	0	3,341	0	3,341	0	L	06/27/2012
74733T-10-5	Qlik Technologies, Inc.	LS		2,400.000	52,128	21.720	52,128	52,372	0	0	0	1,995	0	1,995	0	L	11/06/2012
747525-10-3	Qualcomm Inc			14,300.000	884,598	61.860	884,598	761,285	0	13,735	0	98,583	0	98,583	0	L	04/17/2012
747619-10-4	Quanex Building Products			10,000.000	204,100	20.410	204,100	93,700	0	1,600	0	53,900	0	53,900	0	L	05/01/2008
747906-20-4	Quantum Corp-DLT and Storage			42,900.000	53,196	1.240	53,196	28,743	0	0	0	(49,764)	0	(49,764)	0	L	01/08/2008
74834L-10-0	Quest Diagnostics			3,500.000	203,945	58.270	203,945	204,573	0	0	0	(628)	0	(628)	0	L	12/11/2012
74837P-10-8	Quicklogic Corp	LS		16,400.000	35,588	2.170	35,588	37,289	0	0	0	(1,701)	0	(1,701)	0	L	08/07/2012
74838C-10-6	Quiksilver Inc			12,800.000	54,400	4.250	54,400	19,500	0	0	0	8,192	0	8,192	0	L	12/19/2008
74965L-10-1	RLJ Lodging Trust			6,500.000	125,905	19.370	125,905	122,956	1,333	0	0	2,949	0	2,949	0	L	12/11/2012
749685-10-3	RPM International Inc			1,000.000	29,360	29.360	29,360	25,485	0	665	0	3,875	0	3,875	0	L	05/23/2012
74972G-10-3	RPX Corp			4,900.000	44,296	9.040	44,296	53,329	0	0	0	(9,033)	0	(9,033)	0	L	11/06/2012
74973W-10-7	Rti Intl Metals Inc			6,100.000	168,116	27.560	168,116	122,030	0	0	0	26,535	0	26,535	0	L	12/22/2009
74975N-10-5	RTI Biologics			15,500.000	66,185	4.270	66,185	37,725	0	0	0	(2,635)	0	(2,635)	0	L	09/16/2010
749941-10-0	RF Micro Devices			46,500.000	208,320	4.480	208,320	173,467	0	0	0	34,853	0	34,853	0	L	08/06/2012
750236-10-1	Radian Group	LS		13,100.000	80,041	6.110	80,041	36,877	0	131	0	49,387	0	49,387	0	L	06/26/2009
751452-20-2	Ramco-Gershenson Properties			8,000.000	106,480	13.310	106,480	53,962	1,346	5,224	0	27,840	0	27,840	0	L	01/13/2009
75281A-10-9	Range Resources Corp			1,900.000	119,377	62.830	119,377	65,341	0	304	0	1,691	0	1,691	0	L	07/22/2008
755111-50-7	Raytheon Co Raytheon Co			3,900.000	224,484	57.560	224,484	162,052	1,950	7,527	0	35,802	0	35,802	0	L	06/27/2011
756109-10-4	Realty Income Corp	LS		3,000.000	120,630	40.210	120,630	56,460	455	5,315	0	15,750	0	15,750	0	L	06/17/2008
758075-40-2	Redwood Trust Inc			10,700.000	180,723	16.890	180,723	170,671	0	3,575	0	10,052	0	10,052	0	L	12/11/2012
758750-10-3	Regal Beloit			4,500.000	317,115	70.470	317,115	137,880	855	3,330	0	87,750	0	87,750	0	L	06/17/2008
75886F-10-7	Regeneron Pharmaceuticals	LS		400.000	68,428	171.070	68,428	20,773	0	0	0	46,256	0	46,256	0	L	12/15/2011
758932-10-7	Regis Corp	LS		13,400.000	226,728	16.920	226,728	228,434	0	1,992	0	(4,716)	0	(4,716)	0	L	11/05/2012
7591EP-10-0	Regions Financial Corp			12,200.000	86,986	7.130	86,986	69,513	122	416	0	27,920	0	27,920	0	L	05/23/2012
75970E-10-7	Renasant Corp			5,100.000	97,614	19.140	97,614	72,004	0	3,757	0	20,851	0	20,851	0	L	04/23/2012
76009N-10-0	Rent-A-Center Inc			8,400.000	288,624	34.360	288,624	148,901	1,764	5,376	0	(22,176)	0	(22,176)	0	L	11/19/2008
760112-10-2	Rentech Inc			11,500.000	30,245	2.630	30,245	31,909	0	2,185	0	(1,664)	0	(1,664)	0	L	11/06/2012
76117W-10-9	Resolute Forest Products	LS		17,100.000	226,404	13.240	226,404	205,482	0	0	0	20,922	0	20,922	0	L	08/06/2012
76120W-30-2	Resource Capital Corp			192,800.000	1,079,680	5.600	1,079,680	1,079,882	38,560	73,649	0	(15,757)	0	(15,757)	0	L	11/06/2012
76122Q-10-5	Resources Connection Inc			12,300.000	146,739	11.930	146,739	151,573	0	2,446	0	(1,549)	0	(1,549)	0	L	02/29/2012
761248-10-3	Reponsys Inc			6,100.000	36,356	5.960	36,356	63,601	0	0	0	(27,245)	0	(27,245)	0	L	09/18/2012
76131N-10-1	Retail Opportunity Investment	LS		2,100.000	26,989	12.852	26,989	22,500	0	1,113	0	2,125	0	2,125	0	L	06/27/2011
761565-10-0	Rex Energy Corp	LS		3,700.000	48,174	13.020	48,174	50,890	0	0	0	(2,716)	0	(2,716)	0	L	11/06/2012
767754-10-4	Rite Aid Corp			53,800.000	73,168	1.360	73,168	71,908	0	0	0	1,260	0	1,260	0	L	09/18/2012
768573-10-7	Riverbed Technology Inc			194.000	3,829	19.720	3,829	3,672	0	0	0	157	0	157	0	L	12/18/2012
770196-10-3	Robbins & Myers Inc.	LS		7,039.000	418,469	59.450	418,469	231,868	0	1,408	0	76,725	0	76,725	0	L	01/11/2011
770323-10-3	Robert Half Intl Inc	LS		3,200.000	101,824	31.820	101,824	67,966	0	1,770	0	10,473	0	10,473	0	L	02/29/2012
773903-10-9	Rockwell Intl Corp			1,800.000	151,182	83.990	151,182	39,312	0	3,222	0	19,116	0	19,116	0	L	09/21/2007
774341-10-1	Rockwell Collins	LS		1,300.000	75,621	58.170	75,621	42,432	0	1,482	0	3,640	0	3,640	0	L	09/21/2007
774415-10-3	Rockwood Holdings Inc	LS		2,500.000	123,650	49.460	123,650	19,850	0	2,625	0	25,225	0	25,225	0	L	01/04/2008
775043-10-2	Rofin-Sinar Technologies Inc			2,800.000	60,704	21.680	60,704	50,604	0	0	0	10,100	0	10,100	0	L	08/06/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
775133-10-1	Rogers Corp	LS		3,900.000	193,674	49.660	193,674	73,632	0	0	0	49,920	0	49,920	0	L	01/04/2008
775711-10-4	Rollins Inc			1,100.000	24,244	22.040	24,244	23,320	0	308	0	924	0	924	0	L	05/23/2012
777779-30-7	Rosetta Resources Inc	LS		2,700.000	122,364	45.320	122,364	23,828	0	0	0	4,914	0	4,914	0	L	06/26/2009
778296-10-3	Ross Stores Inc	LS		4,200.000	227,178	54.090	227,178	78,859	0	2,352	0	27,552	0	27,552	0	L	04/08/2009
779268-10-1	Roundys Inc			31,900.000	141,955	4.450	141,955	195,137	0	3,828	0	(53,182)	0	(53,182)	0	L	11/07/2012
779376-10-2	Rovi Corporation			1,500.000	23,145	15.430	23,145	23,145	0	0	0	(13,725)	0	(13,725)	0	L	07/16/2009
780287-10-8	Royal Gold Inc			900.000	73,224	81.360	73,224	32,221	0	540	0	12,537	0	12,537	0	L	07/15/2008
78112T-10-7	Rubicon Technology Inc	LS		800.000	4,888	6.110	4,888	7,931	0	0	0	(3,043)	0	(3,043)	0	L	06/27/2012
781182-10-0	Ruby Tuesday Inc			8,700.000	68,382	7.860	68,382	44,882	0	0	0	8,352	0	8,352	0	L	06/26/2009
781270-10-3	Rudolph Technologies Inc			4,300.000	57,792	13.440	57,792	42,752	0	0	0	15,040	0	15,040	0	L	02/29/2012
781846-20-9	Rush Enterprises Inc			4,950.000	102,317	20.670	102,317	44,154	0	0	0	(1,238)	0	(1,238)	0	L	09/21/2007
783549-10-8	Ryder System Inc			800.000	39,944	49.930	39,944	36,317	0	248	0	3,627	0	3,627	0	L	11/05/2012
783764-10-3	Ryland Group			6,200.000	226,300	36.500	226,300	82,295	0	744	0	128,588	0	128,588	0	L	11/30/2011
78377T-10-7	Ryman Hospitality Properties			6,111.000	235,036	38.460	235,036	44,982	0	10,618	0	190,054	0	190,054	0	L	11/08/2012
783859-10-1	S & T Bancorp Inc	LS		4,800.000	86,736	18.070	86,736	59,448	0	2,880	0	(7,104)	0	(7,104)	0	L	06/26/2009
78390X-10-1	SAIC Inc	LS		5,100.000	57,732	11.320	57,732	57,478	0	0	0	254	0	254	0	L	11/05/2012
78401V-10-2	SCBT Financial Corp			2,800.000	112,504	40.180	112,504	65,646	0	1,932	0	31,276	0	31,276	0	L	06/26/2009
784305-10-4	SJW Corp			1,700.000	45,220	26.600	45,220	38,369	0	1,207	0	5,032	0	5,032	0	L	01/04/2008
78442P-10-6	Slm Corp			6,100.000	104,493	17.130	104,493	39,280	0	3,050	0	22,753	0	22,753	0	L	01/04/2008
78454L-10-0	SM Energy Co			1,200.000	62,652	52.210	62,652	42,195	0	120	0	(25,068)	0	(25,068)	0	L	06/02/2010
784860-10-1	SVB FINANCIAL GROUP			5,300.000	296,641	55.970	296,641	144,266	0	0	0	43,884	0	43,884	0	L	01/04/2008
78648T-10-0	Safety Insurance Group Inc			3,100.000	143,127	46.170	143,127	111,939	0	6,370	0	17,761	0	17,761	0	L	05/23/2012
786514-20-8	Safeway Inc	LS		10,000.000	180,900	18.090	180,900	166,104	0	2,835	0	14,796	0	14,796	0	L	11/05/2012
786692-10-3	Sagent Pharmaceuticals Inc	LS		1,700.000	27,353	16.090	27,353	27,133	0	0	0	220	0	220	0	L	05/23/2012
790849-10-3	St Jude Medical Inc			1,200.000	43,368	36.140	43,368	46,119	276	552	0	(2,751)	0	(2,751)	0	L	05/23/2012
79377W-10-8	Saks Incorporated	LS		19,400.000	203,894	10.510	203,894	83,711	0	0	0	14,744	0	14,744	0	L	06/26/2009
79466L-30-2	Salesforce.Com Inc	LS		1,400.000	235,340	168.100	235,340	44,814	0	0	0	93,296	0	93,296	0	L	06/17/2008
795435-10-6	Salix Pharmaceuticals Ltd			1,500.000	60,708	40.472	60,708	10,502	0	0	0	(11,067)	0	(11,067)	0	L	06/27/2008
80004C-10-1	Sandisk			2,600.000	113,100	43.500	113,100	24,960	0	0	0	(14,846)	0	(14,846)	0	L	04/02/2008
80007P-30-7	Sandridge Energy Inc	LS		13,900.000	88,265	6.350	88,265	69,072	0	0	0	(25,159)	0	(25,159)	0	L	09/16/2010
800363-10-3	Sandy Spring Bancorp			400.000	7,768	19.420	7,768	6,403	0	192	0	748	0	748	0	L	10/20/2011
800677-10-6	Sangamo Biosciences Inc	LS		2,800.000	16,828	6.010	16,828	15,209	0	0	0	1,619	0	1,619	0	L	02/29/2012
801056-10-2	Sanmina Corp			15,700.000	173,799	11.070	173,799	133,041	0	0	0	40,758	0	40,758	0	L	11/15/2012
804137-10-7	Sauer-Danfoss Inc	LS		3,500.000	186,795	53.370	186,795	131,901	1,225	1,435	0	54,894	0	54,894	0	L	08/06/2012
806373-10-6	Schawk Inc			2,000.000	26,320	13.160	26,320	24,676	0	640	0	3,900	0	3,900	0	L	12/15/2011
806407-10-2	Schein Henry Inc			2,200.000	176,924	80.420	176,924	87,978	0	0	0	35,178	0	35,178	0	L	06/17/2008
806857-10-8	Schlumberger LTD			13,700.000	949,396	69.299	949,396	664,280	3,768	14,010	0	24,160	21,339	2,821	0	L	05/23/2012
806882-10-6	Schnitzer Steel Industries Inc			5,900.000	178,947	30.330	178,947	149,045	0	2,213	0	29,902	0	29,902	0	L	08/06/2012
807066-10-5	Scholastic Corp			6,800.000	201,008	29.560	201,008	98,006	0	3,400	0	(2,788)	0	(2,788)	0	L	01/04/2008
808194-10-4	Schulman			7,100.000	205,446	28.936	205,446	96,205	0	6,674	0	55,068	0	55,068	0	L	01/04/2008
808513-10-5	Charles Schwab Corp	LS		6,400.000	91,904	14.360	91,904	74,890	0	1,536	0	17,014	0	17,014	0	L	01/26/2012
808541-10-6	Schweitzer-Mauduit Internation			4,200.000	163,926	39.030	163,926	45,559	0	1,890	0	24,360	0	24,360	0	L	08/22/2012
80874P-10-9	Scientific Games Corp-A			2,900.000	25,143	8.670	25,143	24,482	0	0	0	661	0	661	0	L	05/23/2012
811054-40-2	E.W Scripps CO	LS		3,600.000	38,916	10.810	38,916	30,305	0	0	0	8,611	0	8,611	0	L	01/26/2012
811065-10-1	Scripps Networks Interactive	LS		2,100.000	121,632	57.920	121,632	46,200	0	1,008	0	32,550	0	32,550	0	L	07/01/2008
811543-10-7	Seaboard Corp			100.000	252,988	2,529.880	252,988	101,000	0	1,200	0	49,388	0	49,388	0	L	06/17/2008
811656-10-7	Seabright Insurance Holdings			3,600.000	39,852	11.070	39,852	28,557	0	720	0	12,312	0	12,312	0	L	09/16/2010
811904-10-1	Seacor Holdings Inc	LS		600.000	50,280	83.800	50,280	41,649	0	3,000	0	(3,096)	0	(3,096)	0	L	08/16/2005
812350-10-6	Sears Holdings Corp	LS		400.000	16,544	41.360	16,544	20,844	0	0	0	(4,300)	0	(4,300)	0	L	04/17/2012
81619Q-10-5	Select Medical Holdings Corp	LS		15,500.000	146,165	9.430	146,165	152,245	0	5,100	0	(5,607)	0	(5,607)	0	L	12/11/2012
816300-10-7	Selective Ins Group	LS		10,300.000	198,481	19.270	198,481	131,531	0	5,356	0	15,862	0	15,862	0	L	01/04/2008
81663A-10-5	SemGroup Corp.			2,200.000	85,954	39.070	85,954	58,287	0	0	0	28,032	0	28,032	0	L	01/26/2012
81721M-10-9	Senior Housing Prop Trust	LS		5,300.000	125,292	23.640	125,292	121,872	0	0	0	3,420	0	3,420	0	L	12/11/2012
81725T-10-0	Sensient Technologies			6,700.000	238,252	35.560	238,252	186,059	0	5,829	0	(15,678)	0	(15,678)	0	L	01/04/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
817337-40-5	Sequenom Inc	LS		14,700.000	69,237	4.710	69,237	54,162	0	0	0	15,075	0	15,075	0	L	11/06/2012
817565-10-4	Service Corp International			8,600.000	118,766	13.810	118,766	84,265	0	2,408	0	27,176	0	27,176	0	L	12/15/2011
81763U-10-0	Servicesource International	LS		6,700.000	39,195	5.850	39,195	54,669	0	0	0	(15,474)	0	(15,474)	0	L	11/06/2012
820280-10-5	Shaw Group Inc			300.000	13,983	46.610	13,983	6,141	0	0	0	5,913	0	5,913	0	L	06/17/2008
824543-10-2	Shiloh Industries Inc			400.000	4,120	10.300	4,120	3,768	0	100	0	352	0	352	0	L	04/17/2012
824889-10-9	Shoe Carnival Inc			6,150.000	126,014	20.490	126,014	48,731	0	7,073	0	20,644	0	20,644	0	L	04/30/2012
825211-10-5	Shoretel Inc			7,800.000	33,072	4.240	33,072	37,835	0	0	0	(4,763)	0	(4,763)	0	L	08/06/2012
82568P-30-4	Shutterfly Inc	LS		3,600.000	107,532	29.870	107,532	106,397	0	0	0	1,135	0	1,135	0	L	11/06/2012
826565-10-3	Sigma Designs Inc			5,400.000	27,815	5.151	27,815	36,145	0	0	0	(8,329)	0	(8,329)	0	L	09/18/2012
827048-10-9	Silgan Holdings Inc			6,200.000	257,548	41.540	257,548	153,472	0	2,976	0	17,980	0	17,980	0	L	01/04/2008
82705T-10-2	Silicon Image Inc			12,900.000	63,984	4.960	63,984	32,057	0	0	0	3,354	0	3,354	0	L	06/26/2009
828730-20-0	Simmons First National Corp			2,400.000	60,864	25.360	60,864	59,048	0	1,440	0	1,817	0	1,817	0	L	04/23/2012
828806-10-9	Simon Property Group LP			2,023.000	319,816	158.090	319,816	68,554	0	8,294	0	58,970	0	58,970	0	L	01/04/2008
829073-10-5	Simpson Manufacturing Co Inc	LS		7,500.000	245,925	32.790	245,925	194,242	938	4,263	0	(712)	0	(712)	0	L	05/23/2012
829226-10-9	Sinclair Broadcast G	LS		3,300.000	41,646	12.620	41,646	34,831	0	5,082	0	4,257	0	4,257	0	L	12/15/2011
83066R-10-7	Skilled Healthcare Group Inc			8,500.000	54,145	6.370	54,145	40,235	0	0	0	7,633	0	7,633	0	L	05/23/2012
83088M-10-2	Skyworks Solutions Inc	LS		5,400.000	109,620	20.300	109,620	41,040	0	0	0	22,032	0	22,032	0	L	01/04/2008
83169Y-10-8	Smart Balance Inc	LS		5,200.000	67,080	12.900	67,080	63,192	0	0	0	3,888	0	3,888	0	L	11/06/2012
831865-20-9	Smith A O	LS		4,800.000	302,736	63.070	302,736	80,576	0	3,456	0	110,160	0	110,160	0	L	06/28/2007
83413U-10-0	Solar Capital Ltd			40,000.000	956,400	23.910	956,400	884,555	24,000	55,020	0	106,792	22,252	84,540	0	L	06/27/2012
83415T-10-1	Solazyme Inc	LS		9,000.000	70,740	7.860	70,740	107,786	0	0	0	(37,046)	0	(37,046)	0	L	06/25/2012
83416M-10-5	Solar Senior Capital LTD			2,000.000	37,320	18.660	37,320	35,728	235	235	0	1,592	0	1,592	0	L	11/07/2012
83421A-10-4	Solera Holdings Inc	LS		4,000.000	213,880	53.470	213,880	110,612	0	1,800	0	35,720	0	35,720	0	L	06/17/2008
83438K-10-3	Solta Medical Inc			8,900.000	23,763	2.670	23,763	23,274	0	0	0	490	0	490	0	L	01/26/2012
83545G-10-2	Sonic Automotive Inc	LS		2,600.000	54,314	20.890	54,314	44,828	0	170	0	9,719	0	9,719	0	L	11/05/2012
835898-10-7	Sotheby's Holdings	LS		1,800.000	60,516	33.620	60,516	57,768	0	504	0	2,748	0	2,748	0	L	11/05/2012
835916-10-7	Sonus Networks Inc			61,400.000	104,380	1.700	104,380	114,150	0	0	0	(31,792)	18,371	(50,163)	0	L	05/23/2012
838518-10-8	South Jersey Inds In			6,700.000	337,211	50.330	337,211	225,309	0	11,055	0	(43,416)	0	(43,416)	0	L	01/04/2008
842587-10-7	Southern Co			8,600.000	368,166	42.810	368,166	282,757	0	16,706	0	(29,928)	0	(29,928)	0	L	07/15/2008
84265V-10-5	Southern Copper Corp	LS		24,372.000	922,724	37.860	922,724	729,144	0	72,872	0	193,579	0	193,579	0	L	06/25/2012
844767-10-3	Southwest Bancorp Inc/Stillwat			11,300.000	126,560	11.200	126,560	54,435	0	0	0	59,212	0	59,212	0	L	09/15/2011
844895-10-2	Southwest Gas Corp			7,800.000	330,798	42.410	330,798	164,346	0	8,970	0	(624)	0	(624)	0	L	01/04/2008
845467-10-9	Southwestern Energy			3,700.000	123,617	33.410	123,617	107,189	0	0	0	5,439	0	5,439	0	L	06/17/2008
84610H-10-8	Sovran Self Storage			1,800.000	111,780	62.100	111,780	36,144	0	3,240	0	34,974	0	34,974	0	L	01/04/2008
846819-10-0	Spartan Motors Inc			20,100.000	98,892	4.920	98,892	91,977	0	1,005	0	6,915	0	6,915	0	L	06/27/2012
847220-20-9	Spartech Corp			14,800.000	134,236	9.070	134,236	73,620	0	0	0	60,616	0	60,616	0	L	06/27/2012
847560-10-9	Spectra Energy Corp	LS		11,750.000	321,715	27.380	321,715	235,734	0	12,362	0	(38,245)	0	(38,245)	0	L	04/17/2012
847788-10-6	Speedway Motorsports Inc			4,300.000	76,712	17.840	76,712	75,880	0	1,935	0	832	0	832	0	L	04/17/2012
852061-10-0	Sprint Nextel Corp			32,800.000	185,976	5.670	185,976	79,308	0	0	0	111,082	0	111,082	0	L	01/26/2012
85254C-30-5	Stage Stores Inc			4,200.000	104,076	24.780	104,076	62,133	0	1,434	0	41,541	0	41,541	0	L	05/23/2012
852857-20-0	Stamps.com Inc			2,800.000	70,560	25.200	70,560	37,017	0	0	0	(2,604)	0	(2,604)	0	L	06/28/2011
853666-10-5	Standard Motor Products			1,600.000	35,552	22.220	35,552	31,603	0	144	0	3,949	0	3,949	0	L	11/05/2012
85375C-10-1	Standard Pacific Corp	LS		39,900.000	293,265	7.350	293,265	78,300	0	0	0	166,383	0	166,383	0	L	09/15/2011
85517P-10-1	Star Scientific Inc	LS		39,600.000	106,128	2.680	106,128	122,281	0	0	0	(16,153)	0	(16,153)	0	L	12/11/2012
855244-10-9	Starbucks Corp			6,400.000	343,232	53.630	343,232	60,544	0	4,608	0	48,768	0	48,768	0	L	01/04/2008
855707-10-5	State Auto Financial Corp			8,100.000	121,014	14.940	121,014	123,272	0	3,585	0	11,442	1,722	9,720	0	L	08/07/2012
85571B-10-5	Starwood Property Trust Inc			26,000.000	596,960	22.960	596,960	598,580	14,040	0	0	(1,620)	0	(1,620)	0	L	12/11/2012
85590A-40-1	Starwood Hotels & Resorts			3,200.000	183,552	57.360	183,552	57,280	0	4,000	0	30,048	0	30,048	0	L	01/04/2008
856190-10-3	State Bank Financial Corp			3,200.000	50,816	15.880	50,816	42,712	0	192	0	2,496	0	2,496	0	L	09/15/2011
857477-10-3	State Street Corp			1,200.000	56,412	47.010	56,412	36,936	288	1,080	0	8,040	0	8,040	0	L	01/04/2008
858119-10-0	Steel Dynamics Inc			3,600.000	49,428	13.730	49,428	45,504	360	870	0	2,508	0	2,508	0	L	08/06/2012
858155-20-3	Steelcase Inc-Cl A			8,000.000	101,920	12.740	101,920	50,174	0	3,360	0	42,240	0	42,240	0	L	12/22/2009
858375-10-8	Stein Mart Inc			3,400.000	25,636	7.540	25,636	22,428	0	3,400	0	3,208	0	3,208	0	L	05/23/2012
85856G-10-0	Stellarone Corp			2,500.000	35,350	14.140	35,350	24,982	0	650	0	6,900	0	6,900	0	L	12/22/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
859152-10-0	Steris Corp			1,600.000	55,568	34.730	55,568	46,992	0	1,152	0	7,856	0	7,856	0	L	01/04/2008
859158-10-7	Sterling Bancorp - NY			2,900.000	26,419	9.110	26,419	26,237	0	1,044	0	182	0	182	0	L	02/29/2012
859319-30-3	Sterling Finl Corp/Spokane	LS		11,200.000	234,080	20.900	234,080	154,019	0	8,960	0	47,040	0	47,040	0	L	09/15/2011
860370-10-5	Stewart Enterprises Inc-Cl A			21,900.000	167,316	7.640	167,316	70,956	0	4,271	0	41,172	0	41,172	0	L	01/04/2008
860372-10-1	Stewart Information Services C	LS		7,600.000	197,600	26.000	197,600	69,560	0	760	0	109,820	0	109,820	0	L	09/15/2011
860630-10-2	Stifel Financial Corp	LS		1,450.000	46,357	31.970	46,357	33,550	0	0	0	(116)	0	(116)	0	L	11/19/2008
860740-10-2	Stillwater Mining Company	LS		15,100.000	192,978	12.780	192,978	124,520	0	0	0	19,330	0	19,330	0	L	09/17/2012
861642-10-6	Stone Energy Corp			5,500.000	112,860	20.520	112,860	91,035	0	0	0	(35,220)	0	(35,220)	0	L	09/17/2012
86183P-10-2	Stoneridge Inc			2,800.000	14,336	5.120	14,336	13,398	0	0	0	(9,268)	0	(9,268)	0	L	06/26/2009
863236-10-5	Strayer Education	LS		1,800.000	101,106	56.170	101,106	130,914	0	3,600	0	(29,808)	0	(29,808)	0	L	08/06/2012
863667-10-1	Stryker Corp			3,700.000	202,834	54.820	202,834	163,239	981	3,145	0	18,907	0	18,907	0	L	01/04/2008
866082-10-0	Summit Hotel Properties			4,400.000	41,800	9.500	41,800	40,691	0	1,980	0	264	0	264	0	L	12/15/2011
86663B-10-2	Sun Bancorp Inc/Nj	LS		32,600.000	115,404	3.540	115,404	100,299	0	0	0	30,960	0	30,960	0	L	04/19/2012
866674-10-4	Sun Communities			1,400.000	55,846	39.890	55,846	17,657	882	3,528	0	4,704	0	4,704	0	L	04/08/2009
866942-10-5	SUN HYDRAULICS CORP			3,100.000	80,848	26.080	80,848	76,247	0	3,748	0	4,601	0	4,601	0	L	08/06/2012
86722A-10-3	Suncoke Energy Inc	LS		4,500.000	70,155	15.590	70,155	62,810	0	0	0	7,345	0	7,345	0	L	05/23/2012
867328-60-1	Sunesis Pharmaceuticals Inc	LS		18,500.000	77,700	4.200	77,700	56,033	0	0	0	21,667	0	21,667	0	L	04/19/2012
86768K-10-6	Sunrise Assisted Living Inc			14,200.000	204,196	14.380	204,196	55,110	0	0	0	112,180	0	112,180	0	L	12/01/2010
867914-10-3	Suntrust Banks Inc			2,900.000	82,215	28.350	82,215	42,524	0	580	0	30,885	0	30,885	0	L	01/04/2008
868157-10-8	Superior Energy Services Inc			5,007.000	103,745	20.720	103,745	95,604	0	0	0	(13,120)	35,456	(48,576)	0	L	02/08/2012
868168-10-5	Superior Industries Intl			5,900.000	120,360	20.400	120,360	86,156	0	7,152	0	18,259	0	18,259	0	L	02/29/2012
868536-10-3	Supervalu Inc	LS		11,700.000	28,899	2.470	28,899	56,390	0	0	0	(27,491)	0	(27,491)	0	L	06/25/2012
86858W-10-1	Support.com Inc			39,400.000	164,298	4.170	164,298	93,590	0	0	0	72,046	0	72,046	0	L	06/27/2012
868873-10-0	Surmodics Inc			4,000.000	89,440	22.360	89,440	35,930	0	0	0	30,800	0	30,800	0	L	10/20/2011
869099-10-1	Susquehanna Bancshares Inc			31,119.000	326,127	10.480	326,127	220,926	0	8,120	0	76,869	0	76,869	0	L	02/17/2012
870738-10-1	Swift Energy Co	LS		4,500.000	69,255	15.390	69,255	104,319	0	0	0	(35,064)	0	(35,064)	0	L	09/17/2012
871206-40-5	Sycamore Networks Inc			23,500.000	52,640	2.240	52,640	133,094	0	59,750	0	(80,454)	1,634	(82,088)	0	L	11/07/2012
871503-10-8	Symantec Corp	LS		2,100.000	39,522	18.820	39,522	31,283	0	0	0	8,239	0	8,239	0	L	05/23/2012
87161C-10-5	Synovus Financial Corp			60,800.000	148,960	2.450	148,960	85,728	608	2,432	0	63,232	0	63,232	0	L	06/27/2011
87162T-20-6	Synta Pharmaceuticals Corp	LS		5,700.000	51,414	9.020	51,414	27,383	0	0	0	24,031	0	24,031	0	L	01/26/2012
87162W-10-0	SYNNEX Corp	LS		2,100.000	72,198	34.380	72,198	40,135	0	0	0	8,232	0	8,232	0	L	04/08/2009
871639-30-8	Synergy Pharmaceuticals Inc	LS		6,400.000	33,664	5.260	33,664	23,998	0	0	0	9,666	0	9,666	0	L	11/07/2012
871829-10-7	Sysco Corp	LS		11,100.000	351,426	31.660	351,426	300,270	0	6,480	0	12,452	0	12,452	0	L	12/11/2012
872275-10-2	TCF Financial Corp	LS		4,000.000	48,600	12.150	48,600	44,608	0	600	0	3,992	0	3,992	0	L	04/17/2012
872438-10-6	THL Credit Inc	LS		12,200.000	180,438	14.790	180,438	159,238	610	11,898	0	25,845	0	25,845	0	L	06/27/2012
87244T-10-9	TICC Capital Corp	LS		25,200.000	255,024	10.120	255,024	254,790	0	7,308	0	234	0	234	0	L	12/11/2012
872540-10-9	TJX Companies Inc			7,400.000	314,130	42.450	314,130	111,352	0	3,256	0	75,295	0	75,295	0	L	02/03/2012
87305R-10-9	Ttm Technologies			11,600.000	106,604	9.190	106,604	64,448	0	0	0	(20,532)	0	(20,532)	0	L	01/04/2008
874083-10-8	Tal International Group Inc	LS		3,800.000	138,244	36.380	138,244	117,667	0	5,777	0	16,724	0	16,724	0	L	09/17/2012
87612E-10-6	Target Corporation	LS		5,800.000	343,186	59.170	343,186	199,756	0	7,656	0	46,110	0	46,110	0	L	01/04/2008
87612G-10-1	Targa Resources Inc			900.000	47,556	52.840	47,556	33,823	0	1,366	0	10,935	0	10,935	0	L	12/15/2011
878377-10-0	Techne Corp			2,400.000	164,016	68.340	164,016	131,304	0	2,736	0	192	0	192	0	L	07/22/2008
879360-10-5	Teledyne Technologies	LS		3,500.000	227,745	65.070	227,745	103,888	0	0	0	35,770	0	35,770	0	L	06/26/2009
879664-10-0	Tellabs Inc			38,900.000	88,692	2.280	88,692	137,123	0	42,012	0	(33,263)	35,201	(68,464)	0	L	06/27/2011
87970T-20-8	Telular Corp			8,800.000	83,336	9.470	83,336	80,357	0	2,024	0	2,979	0	2,979	0	L	06/27/2012
88023U-10-1	Tempur-Pedic International	LS		800.000	25,192	31.490	25,192	6,448	0	0	0	(16,832)	0	(16,832)	0	L	06/27/2008
880345-10-3	Tennant Co			1,500.000	65,925	43.950	65,925	40,602	0	1,035	0	7,620	0	7,620	0	L	12/22/2009
880349-10-5	Tenneco Inc			4,800.000	168,528	35.110	168,528	34,944	0	0	0	25,584	0	25,584	0	L	06/04/2009
88076W-10-3	Teradata Corp			900.000	55,701	61.890	55,701	44,098	0	0	0	12,042	0	12,042	0	L	12/15/2011
880779-10-3	Terex Corp	LS		1,900.000	53,409	28.110	53,409	22,933	0	0	0	27,740	0	27,740	0	L	01/04/2008
88162F-10-5	Tetra Technologies I			6,700.000	50,853	7.590	50,853	44,867	0	0	0	5,986	0	5,986	0	L	08/06/2012
88164L-10-0	Tessera Technologies Inc			5,000.000	82,250	16.450	82,250	82,705	0	1,500	0	(1,500)	0	(1,500)	0	L	12/15/2011
882240-10-7	Texas Capital Bancshares Inc	LS		7,200.000	322,704	44.820	322,704	108,264	0	0	0	102,312	0	102,312	0	L	01/08/2008
882491-10-3	Texas Industries Inc	LS		3,600.000	183,636	51.010	183,636	120,370	0	0	0	72,828	0	72,828	0	L	06/26/2009

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
882508-10-4	Texas Instruments Inc	LS		13,000.000	401,570	30.890	401,570	201,760	0	9,360	0	23,140	0	23,140	0	L	01/04/2008
88338T-10-4	Theravance Inc.	LS		1,300.000	28,912	22.240	28,912	23,669	0	0	0	5,243	0	5,243	0	L	01/26/2012
883556-10-2	Thermo Fisher Scientific			4,700.000	299,766	63.780	299,766	167,649	705	1,833	0	88,407	0	88,407	0	L	01/04/2008
885160-10-1	Thor Industries Inc	LS		700.000	26,201	37.430	26,201	21,538	0	1,512	0	4,663	0	4,663	0	L	01/26/2012
88579Y-10-1	3M Company			8,600.000	798,510	92.850	798,510	471,384	0	20,296	0	95,632	0	95,632	0	L	07/22/2008
886320-10-3	Tibco Software Inc			10,400.000	228,592	21.980	228,592	61,048	0	0	0	(20,072)	0	(20,072)	0	L	01/04/2008
887317-30-3	Time Warner Inc	LS		5,600.000	267,848	47.830	267,848	194,685	0	5,356	0	64,966	0	64,966	0	L	04/17/2012
88732J-20-7	Time Warner Cable Inc			2,769.000	269,119	97.190	269,119	125,290	0	6,203	0	93,094	0	93,094	0	L	03/31/2009
88830M-10-2	Titan Inernational Inc.	LS		4,300.000	93,396	21.720	93,396	33,212	22	86	0	9,718	0	9,718	0	L	12/22/2009
88830R-10-1	Titan Machinery Inc	LS		3,400.000	83,980	24.700	83,980	38,726	0	0	0	10,098	0	10,098	0	L	12/22/2009
888339-20-7	Titanium Metals Corp			1,900.000	31,369	16.510	31,369	22,771	0	428	0	8,598	0	8,598	0	L	05/23/2012
890516-10-7	Tootsie Roll Industries Inc	LS		1,816.000	47,071	25.920	47,071	39,815	0	1,626	0	5,338	0	5,338	0	L	03/02/2012
892356-10-6	Tractor Supply Company			1,600.000	141,376	88.360	141,376	31,616	0	1,152	0	29,136	0	29,136	0	L	08/16/2005
89354M-10-6	Transcept Pharmaceuticals Inc	LS		6,500.000	28,925	4.450	28,925	34,335	0	0	0	(5,410)	0	(5,410)	0	L	11/07/2012
89417E-10-9	The Travelers Cos Inc			5,300.000	380,646	71.820	380,646	235,366	0	9,487	0	67,045	0	67,045	0	L	01/04/2008
894650-10-0	Tredegar Corp			1,300.000	26,546	20.420	26,546	25,643	78	975	0	903	0	903	0	L	11/05/2012
89469A-10-4	Treehouse Foods Inc.			3,900.000	203,307	52.130	203,307	83,936	0	0	0	(51,675)	0	(51,675)	0	L	01/04/2008
89531P-10-5	Trex Company Inc			3,100.000	115,413	37.230	115,413	33,542	0	0	0	44,392	0	44,392	0	L	06/27/2008
895848-10-9	Triangle Capital Corp	LS		8,100.000	206,469	25.490	206,469	149,112	0	16,362	0	51,597	0	51,597	0	L	12/02/2010
896095-10-6	Trico Bancshares			1,600.000	26,800	16.750	26,800	22,952	0	576	0	4,048	0	4,048	0	L	06/27/2011
896215-20-9	Trimas Corp			1,100.000	30,809	28.008	30,809	22,084	0	0	0	8,725	0	8,725	0	L	05/23/2012
896749-10-8	Triple-S Management Corp			2,500.000	46,175	18.470	46,175	44,659	0	0	0	(3,875)	0	(3,875)	0	L	10/20/2011
89674K-10-3	Triquint Semiconductor Inc			21,000.000	101,430	4.830	101,430	82,085	0	0	0	(5,375)	0	(5,375)	0	L	11/06/2012
896818-10-1	Triumph Group Inc			2,800.000	182,840	65.300	182,840	65,940	0	448	0	19,180	0	19,180	0	L	01/04/2008
896945-20-1	Tripadvisor Inc	LS		500.000	20,960	41.920	20,960	14,666	0	0	0	8,355	0	8,355	0	L	12/22/2011
89785X-10-1	TrueBlue Inc			4,600.000	72,450	15.750	72,450	37,950	0	0	0	8,602	0	8,602	0	L	06/27/2008
898349-10-5	Trustco Bank Corp NY			46,400.000	244,992	5.280	244,992	247,639	3,045	8,637	0	(11,192)	3,956	(15,148)	0	L	11/07/2012
898402-10-2	Trustmark Corp	LS		13,300.000	298,718	22.460	298,718	261,850	0	11,316	0	(22,548)	0	(22,548)	0	L	04/23/2012
899896-10-4	Tupperware Corporation			3,400.000	217,940	64.100	217,940	57,766	0	5,916	0	27,642	0	27,642	0	L	01/04/2008
901109-10-8	Tutor Perini Corporation			2,500.000	34,250	13.700	34,250	31,966	0	0	0	2,284	0	2,284	0	L	11/05/2012
90187B-10-1	Two Harbors Investment Corp			157,400.000	1,743,992	11.080	1,743,992	1,641,635	86,570	212,864	0	219,667	0	219,667	0	L	09/17/2012
902748-10-2	UIL Holdings Corp	LS		7,066.000	253,033	35.810	253,033	197,475	3,053	12,210	0	3,109	0	3,109	0	L	01/04/2008
902788-10-8	Umb Financial Corp	LS		3,400.000	148,988	43.820	148,988	138,719	0	2,658	0	7,953	0	7,953	0	L	04/17/2012
902973-30-4	US Bancorp			14,000.000	447,160	31.940	447,160	222,083	2,730	9,940	0	68,460	0	68,460	0	L	02/22/2008
903119-10-5	UNS Energy Corp	LS		7,600.000	322,392	42.420	322,392	209,822	0	9,804	0	112,570	0	112,570	0	L	05/14/2012
903293-40-5	USG Corp	LS		4,400.000	123,508	28.070	123,508	56,073	0	0	0	67,098	0	67,098	0	L	01/26/2012
90343C-10-0	US Auto Parts Network Inc			5,900.000	10,797	1.830	10,797	23,972	0	0	0	(13,175)	0	(13,175)	0	L	05/23/2012
904214-10-3	Umpqua Holdings Corp	LS		14,900.000	175,671	11.790	175,671	130,006	0	5,745	0	(11,284)	0	(11,284)	0	L	04/17/2012
904708-10-4	Unifirst Corp/MA			2,800.000	205,296	73.320	205,296	83,132	0	525	0	46,424	0	46,424	0	L	06/28/2007
90478E-10-3	Unilife Corp	LS		8,200.000	18,614	2.270	18,614	25,612	0	0	0	(6,998)	0	(6,998)	0	L	08/06/2012
907818-10-8	Union Pacific Corp			4,100.000	515,452	125.720	515,452	187,466	2,829	9,840	0	81,098	0	81,098	0	L	06/17/2008
909214-30-6	Unisys Corp			1,670.000	28,891	17.300	28,891	24,633	0	0	0	(4,025)	0	(4,025)	0	L	10/26/2009
909218-10-9	Unit Corp			1,300.000	58,565	45.050	58,565	34,736	0	0	0	(1,755)	0	(1,755)	0	L	06/17/2008
90984P-30-3	United Community Banks/GA			6,700.000	63,248	9.440	63,248	48,750	0	0	0	14,498	0	14,498	0	L	08/07/2012
909907-10-7	United Bankshares Inc	LS		13,000.000	316,420	24.340	316,420	289,609	4,030	16,120	0	(51,090)	0	(51,090)	0	L	06/27/2011
910340-10-8	United Fire Group Inc			1,400.000	30,576	21.840	30,576	29,377	0	630	0	1,199	0	1,199	0	L	05/23/2012
911163-10-3	United Natural Foods Inc			2,100.000	112,539	53.590	112,539	42,294	0	0	0	28,518	0	28,518	0	L	06/27/2008
911268-10-0	United Online Inc			46,100.000	257,699	5.590	257,699	186,937	0	9,220	0	70,762	0	70,762	0	L	06/28/2012
911312-10-6	United Parcel Service			6,600.000	486,618	73.730	486,618	351,582	0	15,048	0	3,564	0	3,564	0	L	02/22/2008
912909-10-8	United States Steel Corp	LS		800.000	19,080	23.850	19,080	20,228	0	160	0	(2,088)	0	(2,088)	0	L	12/15/2011
913004-10-7	United Stationers Inc			5,000.000	154,950	30.990	154,950	76,409	700	2,600	0	(7,850)	0	(7,850)	0	L	01/04/2008
913017-10-9	United Technologies Corp			8,500.000	697,085	82.010	697,085	439,353	0	17,255	0	75,820	0	75,820	0	L	01/04/2008
91324P-10-2	UnitedHealth Group Inc			12,500.000	678,000	54.240	678,000	328,125	0	10,000	0	44,500	0	44,500	0	L	01/08/2008
91338E-10-1	Universal American Corp			800.000	6,872	8.590	6,872	7,464	0	800	0	(3,296)	0	(3,296)	0	L	05/02/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
91359V-10-7	Universal Insurance Holdings			33,600.000	147,168	4.380	147,168	117,527	0	12,576	0	52,900	26,251	26,649	0	L	09/18/2012
913837-10-0	Universal Stainless & Alloy			600.000	22,062	36.770	22,062	22,572	0	0	0	(354)	0	(354)	0	L	11/30/2011
913915-10-4	Universal Technical Institute			4,800.000	48,192	10.040	48,192	60,062	0	680	0	(11,870)	0	(11,870)	0	L	11/06/2012
915271-10-0	Univest Corp of Pennsylvania			4,900.000	83,790	17.100	83,790	81,644	0	4,900	0	13,785	1,731	12,054	0	L	09/16/2010
918790-10-9	Vail Resorts Inc	LS		4,000.000	216,360	54.090	216,360	108,300	0	3,600	0	46,920	0	46,920	0	L	06/26/2009
91913Y-10-0	Valero Energy Corp			3,000.000	102,360	34.120	102,360	66,992	0	1,523	0	32,198	0	32,198	0	L	11/05/2012
919794-10-7	Valley Nationalbancorp	LS		25,986.000	241,670	9.300	241,670	250,139	4,223	7,997	0	(1,353)	20,604	(21,957)	0	L	08/06/2012
920253-10-1	Valmont Industries			900.000	122,895	136.550	122,895	55,224	203	729	0	41,184	0	41,184	0	L	06/17/2008
922036-20-7	Vanguard Health Systems Inc			2,600.000	31,850	12.250	31,850	23,212	0	0	0	8,639	0	8,639	0	L	08/06/2012
92220P-10-5	Varian Medical Systems Inc	LS		2,500.000	175,600	70.240	175,600	76,100	0	0	0	7,775	0	7,775	0	L	06/17/2008
922417-10-0	Veeco Instruments Inc	LS		4,000.000	117,960	29.490	117,960	26,680	0	0	0	34,760	0	34,760	0	L	01/04/2008
92276F-10-0	Ventas Inc			2,097.000	135,718	64.720	135,718	59,156	0	5,201	0	20,110	0	20,110	0	L	07/05/2011
92342Y-10-9	Verifone Holdings Inc	LS		2,100.000	62,328	29.680	62,328	14,280	0	0	0	(12,264)	0	(12,264)	0	L	06/27/2008
92343V-10-4	Verizon Communications			25,200.000	1,090,404	43.270	1,090,404	860,757	0	50,778	0	79,380	0	79,380	0	L	12/15/2011
92552R-40-6	Viad Corp			6,100.000	165,676	27.160	165,676	86,132	610	1,342	0	59,048	0	59,048	0	L	01/04/2008
92552V-10-0	Viasat Inc	LS		2,200.000	85,580	38.900	85,580	44,880	0	0	0	(15,884)	0	(15,884)	0	L	06/27/2008
92553P-20-1	Viacom Inc			6,550.000	345,447	52.740	345,447	124,843	0	8,679	0	48,012	0	48,012	0	L	01/04/2008
925602-10-4	Vical Inc			4,600.000	13,386	2.910	13,386	14,255	0	0	0	(869)	0	(869)	0	L	04/17/2012
927107-40-9	Village Super Market Class A			1,100.000	36,146	32.860	36,146	27,720	0	1,925	0	8,426	0	8,426	0	L	05/23/2012
92823T-10-8	Virnetx Holding Corp	LS		2,800.000	81,984	29.280	81,984	30,703	0	0	0	12,068	0	12,068	0	L	09/16/2010
928241-10-8	Viropharma Inc	LS		10,800.000	245,808	22.760	245,808	118,584	0	0	0	(50,004)	0	(50,004)	0	L	06/27/2008
92826C-83-9	Visa INC-CLass A Shares			4,800.000	727,584	151.580	727,584	258,375	0	4,752	0	240,240	0	240,240	0	L	07/22/2008
92839U-20-6	Visteon Corp	LS		500.000	26,910	53.820	26,910	23,438	0	0	0	3,472	0	3,472	0	L	09/17/2012
92858J-10-8	Vocus Inc			1,500.000	26,070	17.380	26,070	22,769	0	0	0	3,301	0	3,301	0	L	05/23/2012
928708-10-6	Volterra Semiconductor Corp			3,500.000	60,095	17.170	60,095	33,052	0	0	0	(29,540)	0	(29,540)	0	L	04/08/2009
929042-10-9	Vornado Realty			1,600.000	128,128	80.080	128,128	123,192	0	0	0	4,936	0	4,936	0	L	12/11/2012
929160-10-9	Vulcan Materials Co			600.000	31,230	52.050	31,230	22,952	0	24	0	7,620	0	7,620	0	L	06/27/2011
92922P-10-6	W&T Offshore Inc	LS		7,500.000	120,225	16.030	120,225	105,169	0	7,125	0	15,056	0	15,056	0	L	08/06/2012
92924F-10-6	WGL Holdings	LS		7,200.000	282,168	39.190	282,168	237,758	0	11,430	0	(36,216)	0	(36,216)	0	L	01/04/2008
929297-10-9	Wms Industries Inc			3,500.000	61,250	17.500	61,250	53,789	0	0	0	7,461	0	7,461	0	L	11/06/2012
929740-10-8	Wabtec Corp			200.000	17,508	87.540	17,508	5,276	0	32	0	3,518	0	3,518	0	L	06/17/2008
930059-10-0	Waddell & Reed Financial Inc	LS		800.000	27,856	34.820	27,856	12,368	0	1,600	0	8,040	0	8,040	0	L	06/17/2008
931142-10-3	Wal-Mart Stores Inc			19,100.000	1,303,193	68.230	1,303,193	895,674	0	37,341	0	161,777	0	161,777	0	L	06/17/2008
931422-10-9	Walgreen Co			9,000.000	333,090	37.010	333,090	233,640	0	9,000	0	35,550	0	35,550	0	L	01/04/2008
93317Q-10-5	Walter Industries Inc			1,100.000	39,468	35.880	39,468	21,943	0	550	0	(27,148)	0	(27,148)	0	L	06/17/2008
93317W-10-2	Walter Investment Management			2,700.000	116,154	43.020	116,154	115,279	0	0	0	875	0	875	0	L	11/05/2012
93564A-10-0	Warren Resources Inc			34,900.000	98,069	2.810	98,069	77,844	0	0	0	15,101	0	15,101	0	L	06/27/2012
939653-10-1	Washington Real Estate Inv	LS		4,800.000	125,520	26.150	125,520	97,575	0	7,044	0	(5,760)	0	(5,760)	0	L	06/26/2009
940610-10-8	Washington Trust Bancorp			1,600.000	42,096	26.310	42,096	24,058	384	1,472	0	3,920	0	3,920	0	L	12/22/2009
94106L-10-9	Waste Management Inc	LS		1,800.000	60,732	33.740	60,732	46,080	0	2,556	0	1,854	0	1,854	0	L	02/22/2008
942622-20-0	Watsco Inc	LS		800.000	59,920	74.900	59,920	27,224	0	5,984	0	7,392	0	7,392	0	L	08/16/2005
942749-10-2	Watts Water Technologies Inc			6,900.000	296,631	42.990	296,631	146,325	0	3,036	0	60,582	0	60,582	0	L	01/04/2008
94770V-10-2	WebMD Health Corp			8,800.000	126,192	14.340	126,192	134,457	0	0	0	(8,265)	0	(8,265)	0	L	12/11/2012
947890-10-9	Webster Financial Corp			17,900.000	367,845	20.550	367,845	168,749	0	6,265	0	2,864	0	2,864	0	L	11/06/2009
948849-10-4	Weis Markets Inc	LS		4,600.000	180,182	39.170	180,182	177,605	0	3,750	0	(11,918)	0	(11,918)	0	L	09/17/2012
94946T-10-6	Wellcare Health Plans Inc			2,900.000	141,201	48.690	141,201	87,504	0	0	0	(6,162)	0	(6,162)	0	L	11/05/2012
949746-10-1	Wells Fargo & Company			41,703.000	1,425,409	34.180	1,425,409	1,098,619	0	36,303	0	261,932	0	261,932	0	L	04/17/2012
950755-10-8	Werner Enterprises I			10,200.000	221,034	21.670	221,034	157,773	0	17,340	0	(24,786)	0	(24,786)	0	L	01/04/2008
950810-10-1	Wesbanco Inc			1,200.000	26,664	22.220	26,664	23,133	216	420	0	3,531	0	3,531	0	L	04/23/2012
952145-20-9	West Coast Bancorp/OR			3,300.000	73,095	22.150	73,095	53,933	0	165	0	21,615	0	21,615	0	L	11/30/2011
955306-10-5	West Pharmaceutical			200.000	10,950	54.750	10,950	9,140	0	74	0	1,810	0	1,810	0	L	05/23/2012
957090-10-3	Westamerica Bancorporation	LS		2,000.000	85,180	42.590	85,180	95,438	0	2,220	0	(10,258)	0	(10,258)	0	L	02/29/2012
95709T-10-0	Westar Energy Inc			15,900.000	455,058	28.620	455,058	311,209	5,247	20,829	0	(2,544)	0	(2,544)	0	L	01/04/2008
957638-10-9	Western Alliance Bankcorp			7,400.000	77,922	10.530	77,922	27,972	0	0	0	31,820	0	31,820	0	L	06/27/2008

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
959319-10-4	Western Refining Inc			3,200.000	90,208	28.190	90,208	17,788	0	8,768	0	47,680	0	47,680	0	L	06/25/2010
959802-10-9	Western Union Co			5,200.000	70,772	13.610	70,772	65,364	0	2,210	0	(24,180)	0	(24,180)	0	L	01/04/2008
96008P-10-4	Westfield Financial Inc			6,400.000	46,272	7.230	46,272	45,920	0	1,408	0	352	0	352	0	L	05/23/2012
960878-10-6	Westmoreland Coal Co	LS		3,800.000	35,492	9.340	35,492	36,450	0	0	0	(958)	0	(958)	0	L	04/17/2012
961840-10-5	The Wet Seal Inc			8,400.000	23,184	2.760	23,184	25,023	0	0	0	(1,839)	0	(1,839)	0	L	11/06/2012
963320-10-6	Whirlpool Corp			669.000	68,071	101.750	68,071	27,663	0	1,338	0	36,327	0	36,327	0	L	03/31/2006
966387-10-2	Whiting Petroleum Corp			800.000	34,696	43.370	34,696	28,764	0	0	0	(2,656)	0	(2,656)	0	L	12/22/2009
966837-10-6	Whole Foods Market Inc			200.000	18,232	91.160	18,232	19,628	0	400	0	(1,396)	0	(1,396)	0	L	11/05/2012
969203-10-8	Willbros Group Inc			12,000.000	64,320	5.360	64,320	61,564	0	0	0	7,650	0	7,650	0	L	09/18/2012
969457-10-0	Williams Cos Inc			5,600.000	183,344	32.740	183,344	65,961	0	6,699	0	32,349	0	32,349	0	L	01/04/2008
969490-10-1	Clayton Williams Energy Inc	LS		700.000	28,000	40.000	28,000	24,692	0	0	0	(25,116)	0	(25,116)	0	L	12/22/2009
97186T-10-8	Wilshire Bancorp Inc			24,300.000	142,641	5.870	142,641	71,142	0	0	0	54,432	0	54,432	0	L	06/28/2011
97381W-10-4	Windstream Corp	LS		53,950.000	446,706	8.280	446,706	542,599	13,488	19,125	0	(95,893)	0	(95,893)	0	L	09/18/2012
974637-10-0	Winnebago Industries			2,500.000	42,825	17.130	42,825	22,715	0	0	0	20,111	0	20,111	0	L	05/23/2012
97650W-10-8	Wintrust Financial Corp	LS		7,300.000	267,910	36.700	267,910	167,319	0	1,314	0	63,145	0	63,145	0	L	11/06/2009
976657-10-6	Wisconsin Energy Corp			8,000.000	294,800	36.850	294,800	162,840	0	9,600	0	15,120	0	15,120	0	L	06/17/2008
978097-10-3	Wolverine World	LS		900.000	36,882	40.980	36,882	19,800	108	432	0	4,806	0	4,806	0	L	01/04/2008
981475-10-6	World Fuel Services Corp	LS		4,600.000	189,382	41.170	189,382	73,116	173	690	0	(3,726)	0	(3,726)	0	L	04/08/2009
98156Q-10-8	WWE	LS		6,000.000	47,340	7.890	47,340	49,196	0	720	0	(1,856)	0	(1,856)	0	L	11/06/2012
981811-10-2	Worthington Industries	LS		6,700.000	174,133	25.990	174,133	58,357	0	5,092	0	64,387	0	64,387	0	L	01/04/2008
98212B-10-3	WPX Energy Inc	LS		4,066.000	60,502	14.880	60,502	61,358	0	0	0	(856)	0	(856)	0	L	11/05/2012
98235T-10-7	Wright Medical Group Inc	LS		4,800.000	100,752	20.990	100,752	100,751	0	0	0	1	0	1	0	L	11/05/2012
98310W-10-8	Wyndham Worldwide Corp			600.000	31,926	53.210	31,926	20,608	0	552	0	9,228	0	9,228	0	L	12/15/2011
983134-10-7	Wynn Resorts Ltd			600.000	67,494	112.490	67,494	11,982	0	5,700	0	1,200	0	1,200	0	L	09/21/2007
983919-10-1	Xilinx Corp			4,800.000	172,133	35.861	172,133	94,513	0	4,080	0	18,245	0	18,245	0	L	01/04/2008
98411C-10-0	XENOPORT INC			2,100.000	16,317	7.770	16,317	13,014	0	0	0	8,316	0	8,316	0	L	07/19/2010
984121-10-3	Xerox Corp			12,400.000	84,568	6.820	84,568	56,420	527	2,108	0	(14,136)	0	(14,136)	0	L	01/04/2008
98419J-10-7	Xoma Corp	LS		12,100.000	29,040	2.400	29,040	33,421	0	0	0	(4,381)	0	(4,381)	0	L	11/06/2012
984332-10-6	Yahoo Inc			12,600.000	250,740	19.900	250,740	153,720	0	0	0	47,502	0	47,502	0	L	01/04/2008
987520-10-3	Young Innovations Inc			100.000	3,941	39.410	3,941	2,906	0	16	0	978	0	978	0	L	10/20/2011
988498-10-1	Yum Brands Inc			6,500.000	431,600	66.400	431,600	189,339	0	7,735	0	48,035	0	48,035	0	L	01/04/2008
989330-10-8	Zeltiq Aesthetics Inc	LS		4,200.000	19,446	4.630	19,446	23,880	0	0	0	(4,434)	0	(4,434)	0	L	04/17/2012
98956P-10-2	Zimmer Holdings	LS		2,800.000	186,648	66.660	186,648	102,200	504	1,512	0	37,072	0	37,072	0	L	01/08/2008
989701-10-7	Zions Bancorporation	LS		3,600.000	77,040	21.400	77,040	47,227	0	144	0	18,432	0	18,432	0	L	12/22/2009
98973P-10-1	Ziopharm Oncology Inc	LS		5,800.000	24,128	4.160	24,128	29,893	0	0	0	(5,765)	0	(5,765)	0	L	04/17/2012
98974X-10-3	Zipcar Inc	LS		900.000	7,416	8.240	7,416	9,910	0	0	0	(2,494)	0	(2,494)	0	L	06/27/2012
98986T-10-8	Zynga Inc			8,700.000	20,532	2.360	20,532	24,473	0	0	0	(3,941)	0	(3,941)	0	L	08/06/2012
N87237-10-8	Tornier NV			3,500.000	58,765	16.790	58,765	69,520	0	0	0	(10,755)	0	(10,755)	0	L	09/18/2012
048780-86-3	Atlantic Power Corp		A	17,000.000	194,310	11.430	194,310	248,488	1,655	7,656	0	(54,178)	0	(54,178)	0	L	11/05/2012
36191C-20-5	GSI Group Inc		A	2,000.000	17,320	8.660	17,320	23,203	0	0	0	(5,883)	0	(5,883)	0	L	02/29/2012
38119T-10-4	Golden Star Resources Ltd	LS	I	49,400.000	90,896	1.840	90,896	90,580	0	0	0	316	0	316	0	L	09/17/2012
552697-10-4	MDC Partners Inc-A		I	1,600.000	18,080	11.300	18,080	18,080	0	986	0	1,321	4,873	(3,552)	0	L	12/15/2011
88157K-10-1	Tesco Corp		A	6,500.000	74,035	11.390	74,035	69,862	0	0	0	4,173	0	4,173	0	L	08/06/2012
884903-10-5	Thomson Reuters Corp		A	11,500.000	334,190	29.060	334,190	336,274	0	5,216	0	(2,084)	0	(2,084)	0	L	09/18/2012
903914-10-9	Ultra Petroleum Corp	LS	A	2,600.000	47,138	18.130	47,138	60,695	0	0	0	(13,557)	0	(13,557)	0	L	11/06/2012
143658-30-0	Carnival Corp		F	2,300.000	84,571	36.770	84,571	73,405	0	2,875	0	11,166	0	11,166	0	L	04/17/2012
G0129K-10-4	Aircastle LTD		F	17,000.000	213,180	12.540	213,180	77,433	0	10,455	0	(3,060)	0	(3,060)	0	U	01/13/2009
G0229R-10-8	Alterra Capital Holdings LTD		F	1,400.000	39,466	28.190	39,466	31,826	0	448	0	7,640	0	7,640	0	U	05/23/2012
G10082-14-0	Energy XXI Bermuda		F	800.000	25,736	32.170	25,736	27,648	0	56	0	(1,912)	0	(1,912)	0	L	11/05/2012
G1151C-10-1	Accenture PLC-CL A		F	7,000.000	465,500	66.500	465,500	397,425	0	10,395	0	90,738	0	90,738	0	U	01/26/2012
G29183-10-3	Eaton Corp PLC		F	3,000.000	162,540	54.180	162,540	74,565	0	0	0	87,975	0	87,975	0	L	12/03/2012
G3323L-10-0	Fabrinet		F	4,600.000	60,444	13.140	60,444	49,321	0	0	0	11,123	0	11,123	0	L	11/06/2012
G36738-10-5	Fresh Del Monte Produce Inc		F	5,100.000	134,385	26.350	134,385	132,597	0	0	0	1,788	0	1,788	0	U	12/11/2012
G3682E-12-7	Frontline Ltd	LS	F	23,300.000	75,958	3.260	75,958	76,259	0	0	0	(301)	0	(301)	0	U	11/07/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G3922B-10-7	Genpact LTD		F	52,400.000	812,200	15.500	812,200	865,376	0	0	0	(53,176)	0	(53,176)	0	L	12/11/2012
G39300-10-1	Global Sources Ltd.		F	1,900.000	12,312	6.480	12,312	12,358	0	0	0	(46)	0	(46)	0	L	06/27/2012
G39319-10-1	Global Indemnity PLC		F	1,400.000	30,982	22.130	30,982	26,301	0	0	0	4,566	0	4,566	0	U	04/17/2012
G4388N-10-6	Helen of Troy Ltd		F	5,900.000	197,178	33.420	197,178	88,573	0	0	0	16,048	0	16,048	0	U	01/04/2008
G47791-10-1	Ingersoll-Rand PLC		F	1,600.000	76,736	47.960	76,736	52,016	0	1,024	0	25,165	0	25,165	0	U	01/26/2012
G491BT-10-8	Invesco Ltd		F	1,000.000	26,090	26.090	26,090	22,790	0	640	0	3,301	0	3,301	0	L	01/26/2012
G5299G-10-6	Knightsbridge Tankers Ltd		F	8,700.000	45,675	5.250	45,675	45,675	0	3,045	0	0	38,354	(38,354)	0	U	05/23/2012
G5315B-10-7	Kosmos Energy Ltd		F	16,100.000	198,835	12.350	198,835	167,633	0	0	0	31,202	0	31,202	0	L	06/26/2012
G5876H-10-5	Marvell Technology Group Ltd		F	11,600.000	84,228	7.261	84,228	102,534	0	1,656	0	(55,826)	0	(55,826)	0	U	11/06/2012
G6359F-10-3	Nabors Industries LTD		F	3,800.000	54,910	14.450	54,910	56,051	0	0	0	(1,141)	0	(1,141)	0	U	11/05/2012
G67742-10-9	OneBeacon Insurance Group Ltd		F	5,000.000	69,500	13.900	69,500	68,953	0	3,150	0	547	0	547	0	L	05/23/2012
G67743-10-7	Orient Express Hotels Ltd		F	12,800.000	149,632	11.690	149,632	97,863	0	0	0	54,016	0	54,016	0	U	10/20/2011
G7665A-10-1	Rowan Companies PLC		F	2,000.000	62,540	31.270	62,540	47,386	0	0	0	15,154	0	15,154	0	L	05/04/2012
G81075-10-6	Ship Finance International Ltd	LS	F	20,400.000	339,252	16.630	339,252	268,988	0	29,664	0	70,264	0	70,264	0	U	06/27/2012
G8766E-10-9	Textainer Group Holings Ltd		F	800.000	25,161	31.460	25,168	20,678	0	1,304	0	1,872	0	1,872	0	U	12/15/2011
G94368-10-0	Warner Chilcott PLC Class A		F	2,800.000	33,712	12.040	33,712	31,579	0	700	0	2,133	0	2,133	0	L	11/05/2012
G9456A-10-0	Golar LNG Ltd	LS	F	2,800.000	102,984	36.780	102,984	9,604	0	5,390	0	(21,476)	0	(21,476)	0	U	01/04/2008
G98290-10-2	XL Group PLC		F	1,200.000	30,072	25.060	30,072	29,045	0	132	0	1,027	0	1,027	0	L	11/05/2012
H2906T-10-9	Garmin Ltd	LS	F	6,600.000	268,950	40.750	268,950	278,603	0	2,970	0	(9,653)	0	(9,653)	0	U	09/18/2012
H89128-10-4	Tyco International LTD		F	5,800.000	169,650	29.250	169,650	143,870	0	2,790	0	23,090	0	23,090	0	U	11/05/2012
N53745-10-0	LyondellBasell Indu		F	1,500.000	85,635	57.090	85,635	46,236	0	6,300	0	36,900	0	36,900	0	L	12/15/2011
N6748L-10-2	Orthofix International NV		F	1,400.000	55,062	39.330	55,062	26,904	0	0	0	5,740	0	5,740	0	L	04/08/2009
P16994-13-2	Banco Latinoamericano Exp-E		F	1,100.000	23,716	21.560	23,716	24,428	0	0	0	(712)	0	(712)	0	L	11/05/2012
Y2685T-10-7	Genco Shipping & Trading Ltd	LS	F	41,700.000	145,533	3.490	145,533	148,943	0	0	0	(3,410)	0	(3,410)	0	U	08/07/2012
Y7542C-10-6	Scorpio Tankers Inc		F	10,600.000	75,366	7.110	75,366	65,456	0	0	0	9,910	0	9,910	0	L	11/06/2012
Y8565N-10-2	Teekay Tankers Ltd-Class A	LS	F	25,400.000	73,660	2.900	73,653	87,826	0	508	0	(14,166)	0	(14,166)	0	U	11/07/2012
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					252,995,253	XXX	252,995,253	171,899,198	671,942	6,208,843	0	25,716,087	750,050	24,966,037	0	XXX	XXX
9799999 - Total Common Stocks					252,995,253	XXX	252,995,253	171,899,198	671,942	6,208,843	0	25,716,087	750,050	24,966,037	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					252,995,253	XXX	252,995,253	171,899,198	671,942	6,208,843	0	25,716,087	750,050	24,966,037	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 22 , the total $ value (included in Column 8) of all such issues $ 9,127,292

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
36176F-T4-0	GNMA Pool 764971 3.500% 01/15/42		01/31/2012	J P Morgan		90,215	85,715	167
36176L-4T-9	GNMA Pool 769734 3.000% 07/15/42		07/31/2012	Citigroup Global Markets		261,594	247,846	392
36176W-YD-7	GNMA Pool 778608 3.500% 11/15/41		03/28/2012	J P Morgan		156,218	149,469	421
36177N-FP-0	GNMA Pool 793773 4.000% 01/15/42		11/30/2012	Morgan Stanley		273,584	250,000	528
36177P-PW-9	GNMA Pool 794936 3.500% 05/15/42		05/14/2012	Goldman Sachs & Co		189,600	179,158	331
36177T-AG-2	GNMA Pool 798106 3.500% 03/15/42		02/29/2012	J P Morgan		218,779	208,531	365
36177X-RU-4	GNMA Pool AA1399 3.500% 07/15/42		07/02/2012	J P Morgan		503,086	470,105	823
36178D-PF-2	GNMA Pool AA5822 3.000% 11/15/42		11/29/2012	J P Morgan		559,488	524,111	830
36178Q-BS-0	GNMA Pool AB3649 3.000% 09/15/42		08/31/2012	Bony/Barclays Capital Inc		313,071	298,474	473
36202F-Q6-6	GNMA Pool G24977 4.000% 03/20/41		10/10/2012	Morgan Stanley		11,580,269	10,567,834	19,961
3620C0-ZL-5	GNMA Pool 745147 4.500% 06/15/40		04/09/2012	Goldman Sachs & Co		170,196	155,391	350
36213F-Z3-0	GNMA Pool 553462 3.500% 01/15/42		01/03/2012	Goldman Sachs & Co		243,163	233,258	499
36241L-4U-7	GNMA Pool 783535 4.000% 02/15/42		03/28/2012	J P Morgan		425,614	395,517	1,274
0599999. Subtotal - Bonds - U.S. Governments						14,984,877	13,765,409	26,414
346766-QL-5	Fort Bend Cnty TX 5.000% 03/01/28		06/06/2012	Loop Capital Markets		4,701,600	4,000,000	0
830218-FL-2	Skagit Cnty WA Public Hosp Dis 5.000% 12/01/28		05/22/2012	USB Piper Jaffray		1,133,490	1,000,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,835,090	5,000,000	0
117569-GM-9	Bryan TX Elec Sys Revenue 5.000% 07/01/30		04/05/2012	Barclays		1,092,560	1,000,000	0
136542-KD-8	Canadian River TX Muni Wtr Ath 5.000% 02/15/26		02/02/2012	Raymond James & Associates		3,037,367	2,575,000	16,094
167593-HE-5	Chicago Ill OHare Intl Arpt 5.000% 01/01/27		08/09/2012	Barclays		4,894,076	4,400,000	0
213248-AU-1	Cook Cnty IL Sales Tax 5.000% 11/15/31		08/08/2012	Wells Fargo		1,167,300	1,000,000	0
249182-FQ-4	Denver Colo City & Cnty Arpt 5.000% 11/15/26		10/11/2012	Barclays		1,350,475	1,175,000	0
3128M7-M4-5	FHLMC Pool G05479 5.500% 03/01/39		08/30/2012	J P Morgan		6,874,595	6,278,169	11,510
3128MJ-R3-6	FHLMC Gold Pool G08505 3.000% 09/01/42		10/01/2012	CS First Boston		5,245,523	4,962,505	4,135
3128PV-M6-4	FHLMC Gold Pool J15781 4.000% 06/01/26		08/30/2012	Citigroup Global Markets		2,860,180	2,684,827	5,071
3128Q0-DY-0	FHLMC Pool J19119 2.500% 05/01/27		08/14/2012	CS First Boston		304,377	294,306	307
312938-QK-2	FHLMC Gold Pool A90458 4.500% 01/01/40		02/29/2012	Citigroup Global Markets		103,451	97,330	134
312942-KM-6	FGLMC Pool A93900 4.000% 09/01/40		02/29/2012	Bony/Barclays Capital Inc		220,168	209,567	256
3132GR-2T-7	FHLMC Pool Q06786 3.500% 03/01/42		02/29/2012	CS First Boston		276,634	267,785	286
3132HN-C5-6	FHLMC Pool Q11892 3.500% 10/01/42		10/09/2012	Wachovia Securities		10,480,481	9,746,451	9,476
31385X-AZ-0	FNMA Pool 555424 5.500% 05/01/33		07/10/2012	J P Morgan		3,003,512	2,711,974	4,558
3138A2-QX-0	FNMA Pool AH1369 3.500% 12/01/25		01/03/2012	Bony/Barclays Capital Inc		132,046	126,379	209
3138A3-6V-4	FNMA Pool AH2683 4.000% 01/01/41		04/19/2012	Bank of America		9,750,933	9,234,293	14,251
3138A5-JU-7	FNMA Pool AH3874 4.500% 09/01/41		01/31/2012	Chase		132,306	123,831	186
3138AB-VX-4	FNMA Pool AH9629 3.000% 04/01/27		09/26/2012	J P Morgan		180,056	168,032	378
3138AD-R3-1	FNMA Pool AI0505 3.500% 04/01/26		02/29/2012	Bony/Barclays Capital Inc		303,961	289,627	394
3138AM-DE-2	FNMA Pool AI7300 4.500% 08/01/41		11/30/2012	Citigroup Global Markets		377,220	350,000	481
3138AY-GV-5	FNMA Pool AJ6511 4.000% 12/01/41		03/28/2012	J P Morgan		212,025	201,838	650
3138E2-TJ-4	FNMA Pool AH9552 3.500% 01/01/27		05/11/2012	Chase		433,234	408,953	636
3138E2-YW-9	FNMA Pool AJ9724 4.000% 01/01/42		08/31/2012	UBS Securities Inc		89,380	83,402	111
3138E3-BC-6	FNMA Pool AJ9934 3.500% 03/01/42		04/30/2012	Bony/Barclays Capital Inc		663,518	637,136	805
3138E4-P4-7	FNMA Pool AK0442 4.000% 01/01/42		07/10/2012	Citigroup Global Markets		3,133,544	2,914,078	3,562
3138EA-E9-4	FNMA Pool AK5559 4.000% 04/01/42		08/01/2012	Deutsche Bank		341,786	315,056	420
3138EC-EV-1	FNMA Pool AK7347 3.500% 03/01/42		03/07/2012	Bank of America		5,388,169	5,201,249	5,562
3138EE-CZ-0	FNMA Pool AK9087 3.500% 04/01/27		03/30/2012	CS First Boston		410,783	388,620	1,096
3138EG-GY-4	FNMA Pool AL0214 5.000% 04/01/41		01/03/2012	Bony/Barclays Capital Inc		134,571	124,540	190
3138EH-6R-8	FNMA Pool AL1779 5.500% 12/01/38		05/03/2012	J P Morgan		204,246	185,021	367
3138EH-GD-8	FNMA Pool AL1095 6.000% 04/01/40		04/16/2012	Goldman Sachs & Co		1,571,052	1,417,557	3,071
3138EH-U8-3	FNMA Pool AL1506 3.500% 12/01/26		04/16/2012	Various		5,519,492	5,234,071	8,142
3138EJ-4B-1	FNMA Pool AL2617 6.000% 10/01/40		10/16/2012	J P Morgan		733,371	660,230	1,431
3138EJ-XR-4	FNMA Pool AL2487 4.000% 06/01/42		10/09/2012	Bank of America		7,586,355	6,937,229	7,708
3138LR-QQ-8	FNMA Pool AO1362 3.500% 05/01/42		06/06/2012	Bank of America		320,873	306,231	357
3138LU-RR-8	FNMA Pool AO4095 3.500% 05/01/42		06/07/2012	Bank of America		4,809,642	4,577,886	4,896
3138LU-SQ-9	FNMA Pool AO4126 3.000% 06/01/42		07/31/2012	Goldman Sachs & Co		498,225	478,990	479
3138LV-JJ-3	FNMA Pool AO4764 3.000% 05/01/42		08/02/2012	Morgan Stanley		1,218,253	1,171,749	1,172
3138M1-TZ-1	FNMA Pool AO9567 3.000% 07/01/27		07/10/2012	J P Morgan		6,413,010	6,090,409	8,121
3138M6-TE-7	FNMA Pool AP3248 4.000% 08/01/42		11/30/2012	Citigroup Global Markets		133,941	125,000	153
3138M8-J6-1	FNMA Pool AP4784 3.000% 09/01/42		10/31/2012	Citigroup Global Markets		1,459,687	1,393,132	1,509
3138MC-V2-7	FNMA Pool AP8732 3.500% 10/01/42		11/02/2012	J P Morgan		2,103,979	1,968,348	2,488
3138MD-UJ-9	FNMA Pool AP9584 3.000% 10/01/32		10/19/2012	Chase		657,622	623,893	676
3138MP-SJ-5	FNMA Pool AQ7720 2.500% 11/01/27		11/30/2012	J P Morgan		728,744	696,634	822
31403C-6L-0	FNMA Pool 745275 5.000% 02/01/36		02/29/2012	Bony/Barclays Capital Inc		74,462	68,922	105
31413C-SN-0	FNMA Pool 941625 3.500% 01/01/42		01/31/2012	CS First Boston		355,795	342,445	400
31415R-FA-7	FNMA Pool 986761 5.500% 07/01/38		04/10/2012	Goldman Sachs & Co		1,472,846	1,340,856	2,253

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31416B-TA-6	FNMA Pool 995245 5.000% 01/01/39		07/31/2012	Bank of America		240,721	220,853	368
31416C-A4-8	FNMA Pool 995627 5.000% 02/01/39		04/09/2012	CS First Boston		4,394,981	4,037,881	6,169
31416N-E5-7	FNMA Pool AA4655 4.000% 05/01/24		07/10/2012	Nomura Securities		1,937,715	1,815,455	3,227
31416W-LZ-3	FNMA Pool AB1243 4.000% 07/01/25		04/30/2012	Bony/Barclays Capital Inc		200,382	188,414	335
31417A-X4-6	FNMA Pool AB4298 3.500% 01/01/42		06/27/2012	J P Morgan		458,488	435,586	1,186
31417C-B6-1	FNMA Pool AB5460 3.000% 06/01/42		08/31/2012	J P Morgan		532,849	514,054	514
31417C-VM-4	FNMA Pool AB6019 3.500% 08/01/42		08/02/2012	J P Morgan		2,294,869	2,161,466	2,522
31417D-CA-9	FNMA Pool AB6364 2.500% 10/01/27		10/25/2012	Nomura Securities		5,135,190	4,929,536	6,162
31418A-CH-9	FNMA Pool MA0971 4.000% 02/01/42		09/27/2012	Morgan Stanley		250,914	232,025	696
31418A-D9-6	FNMA Pool MA1027 3.500% 04/01/42		03/28/2012	Paribas		354,982	344,473	971
31418A-EG-9	FNMA Pool MA1034 3.500% 04/01/27		04/09/2012	Bank of America		451,088	426,624	664
31418A-KN-7	FNMA Pool MA1200 3.000% 10/01/32		09/25/2012	Chase		707,937	667,226	1,501
31418A-MW-5	FNMA Pool MA1272 3.000% 12/01/42		11/13/2012	J P Morgan		5,250,563	4,990,140	4,574
31418U-EE-0	FNMA Pool AD6432 4.500% 06/01/40		08/10/2012	J P Morgan		143,247	132,598	199
31419A-4N-4	FNMA Pool AE0828 3.500% 02/01/41		01/03/2012	Goldman Sachs & Co		352,431	343,364	367
31419B-BT-1	FNMA Pool AE0949 4.000% 02/01/41		07/10/2012	J P Morgan		390,165	364,641	446
31419F-GP-5	FNMA Pool AE4705 4.000% 09/01/40		01/31/2012	CS First Boston		127,525	120,658	161
31419F-RN-8	FNMA Pool AE4992 3.500% 11/01/25		01/31/2012	Chase		326,915	310,758	453
31419J-RF-7	FNMA Pool AE7685 4.000% 10/01/40		04/30/2012	Paribas		393,041	371,629	537
396080-JL-8	Greenville SC Hosp Sys Brd Hos 5.000% 05/01/30		05/23/2012	Barclays		4,368,640	4,000,000	0
45506D-CY-9	Indiana St Fin 5.000% 03/01/30		11/02/2012	Ziegler Securities		3,324,600	3,000,000	0
48542A-DK-4	Kansas St Dev Fin Auth Hosp 5.000% 11/15/32		08/01/2012	Ziegler Securities		1,134,880	1,000,000	0
54240T-CS-0	Long Beach, CA Bond Fin Auth 5.000% 11/01/26		03/15/2012	Loop Capital Markets		3,013,119	2,700,000	0
560427-UD-6	Maine St Hlth Hgr Eductnl 5.000% 07/01/30		06/15/2012	William Blair & Co		2,173,920	2,000,000	0
575832-VG-2	Massachusetts St College Bldg 5.000% 05/01/36		07/25/2012	Barclays		2,347,040	2,000,000	57,222
57583U-QP-6	Massachusetts St Dev Fin Agy 5.000% 10/01/31		05/10/2012	Barclays		544,790	500,000	0
592247-FN-5	Met Pier & Exposition Auth IL 0.000% 06/15/17		01/12/2012	Barclays		1,781,540	2,000,000	0
59259N-S5-3	Metro Transn Auth NY Dedicated 5.000% 11/15/31		10/17/2012	Wells Fargo		3,586,500	3,000,000	0
64579F-Z4-8	NJ Health Care Facs Rev 5.000% 07/01/31		07/20/2012	Longbow Securities		2,188,080	2,000,000	0
71910E-AN-9	Phoenix-Mesa Gateway Arpt Auth 5.000% 07/01/32		02/15/2012	Piper Jaffray & Hopwood Inc		882,632	850,000	0
835588-AP-9	Sonoma Marin Area Rail Transpr 5.000% 03/01/28		04/20/2012	Barclays		1,136,320	1,000,000	0
97710B-5B-4	Wisconsin St Health & Edl Facs 5.000% 10/01/26		09/19/2012	Barclays		1,623,132	1,400,000	0
97710B-Y8-9	Wisconsin St Health & Edl Facs 5.000% 02/15/25		06/07/2012	Ziegler Securities		2,946,348	2,700,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						153,451,370	142,345,932	213,182
000886-AE-1	ADC Telecommunications Inc 3.500% 07/15/15		07/30/2012	J P Morgan		7,536,900	7,400,000	12,231
001055-AH-5	Aflac Inc 2.650% 02/15/17		02/08/2012	J P Morgan		49,956	50,000	0
00163M-AJ-3	Prologis LP 6.125% 12/01/16		01/31/2012	Wachovia Securities		110,602	100,000	1,055
00206R-BC-5	AT&T Inc 1.600% 02/15/17		07/31/2012	Various		228,315	225,000	1,200
00287Y-AB-5	Abbvie Inc Series 144A 1.750% 11/06/17		11/29/2012	Various		175,477	175,000	51
00434N-AA-3	Access Midstream Partner 4.875% 05/15/23		12/12/2012	Citibank		510,000	510,000	0
00439T-AE-7	Accuride Corp 9.500% 08/01/18		08/08/2012	CS First Boston		411,075	405,000	1,061
00828K-AF-2	Affinion Group Inc Tranche B 5.676% 10/09/16		08/24/2012	Various		859,014	994,894	0
009127-AB-7	AMGH Merger Sub Inc 9.250% 11/01/18		09/12/2012	Tax Free Exchange		103,748	103,000	3,467
00912X-AF-1	Air Lease Corp 5.625% 04/01/17		11/14/2012	Tax Free Exchange		3,000,559	3,000,000	20,156
01449H-AD-1	Alere IM US Holdings LLC B Term Loan 4.750% 06/30/17		08/21/2012	Various		1,993,681	1,991,203	0
01973J-AE-9	Allison Transmission Inc Term B-2 3.710% 08/07/17		05/15/2012	Bank of America		1,486,861	1,488,722	0
01973J-AF-6	Allison Transmission Inc Tranche B3 4.250% 08/08/19		09/25/2012	Bank of America		2,345,140	2,361,393	0
0258M0-DD-8	American Express Credit Series MTN 2.375% 03/24/17		10/03/2012	Bank of America		285,634	275,000	454
02687Q-BC-1	American Intl Group MTN 5.600% 10/18/16		10/05/2012	Bear Stearns		5,784,525	5,059,000	133,452
02687Q-BW-7	American Intl Group MTN 5.450% 05/18/17		05/31/2012	Bear Stearns		107,992	100,000	257
03073J-AL-8	Ameristar Casinos Inc Term Loan B 4.000% 04/16/18		05/04/2012	CS First Boston		1,008,750	1,000,000	0
03077J-AA-8	Amerigas Finance LLC 6.750% 05/20/20		01/05/2012	CS First Boston		460,000	460,000	0
03077J-AB-6	Amerigas Finance LLC 7.000% 05/20/22		01/05/2012	CS First Boston		920,000	920,000	0
031162-BQ-2	Amgen Inc 2.125% 05/15/17		07/31/2012	Various		202,244	200,000	345
03234T-AJ-7	AMWINS Group Inc Term Loan 4.074% 05/07/19		05/23/2012	Credit Suisse, New York		985,050	995,000	0
03523T-BN-7	Anheuser-Busch 1.375% 07/15/17		08/31/2012	Various		169,903	169,000	191
035287-AD-3	Anixter Inc 5.625% 05/01/19		04/25/2012	Wells Fargo		1,000,000	1,000,000	0
037411-BB-0	Apache Corp 1.750% 04/15/17		04/03/2012	Citigroup Global Markets		74,785	75,000	0
037735-CQ-8	Appalachian Power Co 3.400% 05/24/15		10/22/2012	McDonald & Co.		1,323,485	1,245,000	17,755
03827F-AH-4	Applied Systems Incremental Term Loan 5.500% 03/08/16		05/30/2012	Credit Suisse, New York		269,159	276,060	0
03852C-AC-0	Aramark Corp LC 2 Facility 3.314% 07/26/16		11/16/2012	J P Morgan		92,907	92,560	0
03852C-AD-8	Aramark Corp Term C 3.459% 07/26/16		11/16/2012	J P Morgan		1,412,718	1,407,440	0
03852C-AN-6	Aramark Corp Term C 3.459% 07/26/16		12/17/2012	J P Morgan		523,688	525,000	0
03938D-AD-4	Arch Coal Inc Term Loan B 5.750% 05/16/18		05/14/2012	Bank of America		1,484,389	1,493,069	0
04044T-AL-0	Aristotle Holding Inc. Series 144A 2.650% 02/15/17		02/29/2012	HSBC Securities		101,818	100,000	191

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04349V-AB-9	Ascend Performance Materials Term B Loan 6.750% 03/26/18		04/11/2012	Bank of America		732,681	746,241	0
04420T-AS-9	Ashland Inc Term B Facility 2.092% 08/23/18		04/25/2012	Citibank		1,115,568	1,111,400	0
04649V-AE-0	Asurion Corporation Term Loan 5.500% 05/24/18		08/21/2012	Bank of America		3,488,499	3,486,607	0
04939M-AG-4	Atlas Pipeline Partners Series 144A 6.625% 10/01/20		09/25/2012	Wells Fargo		170,000	170,000	0
04962C-AN-1	Attachmate Corporation Term Loan First Lien 7.250% 04/27/17		05/15/2012	Credit Suisse, New York		2,176,691	2,192,619	0
050095-AM-0	Atwood Oceanics Inc 6.500% 02/01/20		11/13/2012	CS First Boston		2,652,500	2,500,000	38,458
052769-AA-4	Autodesk Inc 1.950% 12/15/17		12/10/2012	Morgan Stanley		1,484,775	1,500,000	0
053332-AF-9	Autozone Inc 5.500% 11/15/15		05/03/2012	Bear Stearns		2,263,820	2,000,000	52,861
05349U-AJ-1	Avaya Inc Tranche B1 3.061% 10/26/14		09/27/2012	Citibank		483,988	495,762	0
05531F-AK-9	BB&T Corporation Series MTN 2.150% 03/22/17		04/30/2012	McDonald & Co.		100,862	100,000	245
058498-AQ-9	Ball Corp 5.750% 05/15/21		03/14/2012	BNP Capital Markets		536,250	500,000	9,903
060505-DA-9	Bank of America Corp 5.420% 03/15/17		07/31/2012	Wachovia Securities		105,698	100,000	2,078
06051G-EA-3	Bank of America Corp 6.500% 08/01/16		09/13/2012	Chase		323,616	280,000	2,376
06051G-EQ-8	Bank of America Corp 3.875% 03/22/17		09/13/2012	Various		5,085,060	4,800,000	83,086
064058-AA-8	Bank of New York Mellon Corp 1.969% 06/20/17		10/31/2012	Deutsche Bank		155,778	150,000	1,108
07170L-AK-8	Bausch and Lomb Inc Term Loan 5.250% 04/17/19		08/27/2012	Citibank		0	0	0
071813-BD-0	Baxter International Inc 1.850% 01/15/17		05/31/2012	Bear Stearns		102,336	100,000	853
073730-AD-5	Beam Inc 1.875% 05/15/17		05/10/2012	Bank of America		96,775	97,000	0
084664-BS-9	Berkshire Hathaway FIN 1.600% 05/15/17		05/08/2012	Bank of America		74,942	75,000	0
084670-BD-9	Berkshire Hathaway Fin 1.900% 01/31/17		02/29/2012	US Bancorp		102,103	100,000	185
09950E-AH-3	Booz Allen & Hamilton Inc Tranche B 4.500% 07/10/19		07/30/2012	Bank of America		1,999,425	1,995,000	0
108010-AB-8	Brickman Group Holdings Inc Tranche B-1 Term Loan 5.500% 10/14/16		05/11/2012	Barclays		657,446	659,094	0
124857-AH-6	CBS Corp 1.950% 07/01/17		06/11/2012	Morgan Stanley		74,144	75,000	0
12543D-AR-1	Community Health Systems 5.125% 08/15/18		08/08/2012	CS First Boston		1,500,000	1,500,000	0
125509-BR-9	Cigna Corp 2.750% 11/15/16		07/31/2012	Morgan Stanley		104,809	100,000	596
126307-AC-1	CSC Holdings LLC 8.625% 02/15/19		05/04/2012	Various		1,710,963	1,500,000	30,188
126408-GJ-6	CSX Corp 5.600% 05/01/17		07/12/2012	Bank of America		87,009	75,000	887
12768R-AD-9	Caesars Entertainment Op 8.500% 02/15/20		12/12/2012	Tax Free Exchange		2,542,984	2,500,000	69,063
127693-AC-3	Ceasars Operating Escrow Series 144A 9.000% 02/15/20		11/28/2012	J P Morgan		218,900	220,000	5,555
13342B-AH-8	Cameron International Corp 1.600% 04/30/15		05/14/2012	Citigroup Global Markets		3,080,675	3,082,000	0
137671-AL-7	Cannery Casino Resorts LLC 6.000% 10/01/18		10/01/2012	Deutsche Bank		588,939	591,541	0
14040H-AZ-8	Capital One Financial Corp 2.150% 03/23/15		03/21/2012	J P Morgan		3,497,060	3,500,000	0
15018L-AD-3	Cedar Fair LP Term -1 Loans 4.000% 12/15/17		05/14/2012	Direct		1,469,398	1,467,563	0
15089Q-AD-6	Celanese US Holdings 4.625% 11/15/22		11/07/2012	Deutsche Bank		2,653,325	2,650,000	0
151020-AG-9	Celgene Corp 1.900% 08/15/17		11/02/2012	Various		151,104	150,000	348
15189T-AG-2	Centerpoint Energy Inc Series B 6.850% 06/01/15		05/01/2012	J P Morgan		284,615	250,000	7,278
156700-AL-0	Centurylink Inc 6.000% 04/01/17		04/30/2012	Morgan Stanley		107,684	100,000	533
156700-AQ-9	Centurylink Inc 5.150% 06/15/17		07/02/2012	Wachovia Securities		129,935	125,000	376
15677W-AH-2	Gibson Energy LLC Tranche B Ext 5.989% 05/30/17		10/17/2012	Various		1,311,862	1,319,149	0
16117L-AX-7	Charter Communications Tranche C Ext 3.460% 09/06/16		08/07/2012	Goldman Sachs & Co		1,333,711	1,333,711	0
16117L-AZ-2	Charter Communications Inc. Term D Loan 4.000% 05/15/19		04/04/2012	Bank of America		683,819	687,255	0
165749-AA-0	Chester Downs & Marina Series 144A 9.250% 02/01/20		03/20/2012	Citicorp		1,356,800	1,280,000	16,444
172967-FW-6	Citigroup Inc 4.450% 01/10/17		05/02/2012	Miller Tabak & Co.		1,150,259	1,100,000	15,909
172967-GB-1	Citigroup Inc 2.250% 08/07/15		07/31/2012	Citigroup Global Markets		1,870,575	1,875,000	0
184496-AK-3	Clean Harbors Inc Series 144A 5.125% 06/01/21		11/28/2012	Goldman Sachs & Co		652,000	652,000	0
19401N-AK-0	Colfax Corporation Term B Facility 4.500% 01/13/19		04/03/2012	Deutsche Bank		1,496,165	1,488,722	0
19416Q-DX-5	Colgate-Palmolive Co Series MTN 1.300% 01/15/17		02/02/2012	Paribas		101,505	100,000	79
20337E-AK-7	CommScope Inc Tranche 1 Term Loan 7.257% 01/14/18		05/07/2012	J P Morgan		1,494,219	1,488,636	0
20854P-AF-6	Consol Energy Inc 8.250% 04/01/20		10/18/2012	CS First Boston		1,595,625	1,500,000	7,563
21036P-AH-1	Constellation Brands 6.000% 05/01/22		04/10/2012	Bank of America		1,200,000	1,200,000	0
212015-AH-4	Continental Resources Inc 5.000% 09/15/22		11/15/2012	Tax Free Exchange		1,534,704	1,500,000	12,500
21244N-AB-7	Convatec Inc 5.000% 12/22/16		08/30/2012	J P Morgan		1,515,000	1,500,000	0
219350-AY-1	Corning Inc 1.450% 11/15/17		11/29/2012	Wachovia Securities		100,764	100,000	137
22764L-AC-7	Crosstex Energy LP Series 144A 7.125% 06/01/22		05/10/2012	Bank of America		660,000	660,000	0
228227-BA-1	Crown Castle Intl Corp 7.125% 11/01/19		05/07/2012	Morgan Stanley		1,100,000	1,000,000	1,781
23370P-AG-3	DAE Aviation Holdings Tranche B 6.250% 10/18/17		10/18/2012	Barclays		436,705	445,617	0
23370P-AH-1	DAE Aviation Holdings Tranche B2 6.250% 11/02/18		10/18/2012	Barclays		197,973	202,013	0
233851-AN-4	Daimler Chrysler Finance NA Series 144A 1.650% 04/10/15		04/02/2012	HSBC Securities		2,073,797	2,075,000	0
23918K-AP-3	Davita Inc 5.750% 08/15/22		08/14/2012	J P Morgan		500,000	500,000	0
23918V-AS-3	Davita Inc Tranche B2 Term Loans 4.000% 11/01/19		11/13/2012	Various		3,549,024	3,554,688	0
24422E-QZ-5	John Deere Capital Corp Series MTN 2.800% 09/18/17		09/21/2012	Bank of America		81,467	75,000	41
24422E-RN-1	John Deere Capital Corp Series MTN 1.400% 03/15/17		05/31/2012	J P Morgan		150,845	150,000	572
24712G-AD-5	Delos Aircraft Inc Term Loan B 4.750% 04/12/16		04/09/2012	Bank of America		1,512,691	1,510,870	0
24713E-AC-1	Delphi Corp 5.875% 05/15/19		05/07/2012	Tax Free Exchange		325,000	325,000	9,123
24713E-AF-4	Delphi Corp 6.125% 05/15/21		05/07/2012	Tax Free Exchange		325,000	325,000	9,511

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
24784N-AC-5	Deltek Term 6.000% 11/03/16		10/04/2012	Jeffries & Co		571,154	576,923	0
25179M-AM-5	Devon Energy Corporation 1.875% 05/15/17		05/31/2012	J P Morgan		99,849	100,000	109
25459H-AV-7	DIRECTV Holdings/Finance 3.125% 02/15/16		05/02/2012	Merrill Lynch		6,532,188	6,250,000	44,488
25459H-BE-4	DIRECTV Holdings/Finance 2.400% 03/15/17		10/05/2012	Merrill Lynch		2,863,657	2,771,000	4,803
25459H-BE-4	DIRECTV Holdings/Finance 2.400% 03/15/17		05/09/2012	Tax Free Exchange		99,899	100,000	407
25468P-CS-3	Walt Disney Company Series MTN 1.125% 02/15/17		07/31/2012	Various		125,730	125,000	429
25746U-BN-8	Dominion Resources Inc 1.950% 08/15/16		03/06/2012	Stifel Nicolaus & Co		102,883	100,000	130
25746U-BR-9	Dominion Resources Inc 1.400% 09/15/17		11/05/2012	Bank of America		76,043	75,000	158
26441C-AG-0	Duke Energy Corp 2.150% 11/15/16		03/06/2012	Bank of America		128,380	125,000	836
26483E-AF-7	Dun & Bradstreet 3.250% 12/01/17		11/28/2012	J P Morgan		3,374,696	3,375,000	0
26878U-AB-3	EP Energy LLC Term Loan 5.000% 05/01/18		04/10/2012	Citibank		990,000	1,000,000	0
26878U-AE-7	EP Energy 5.000% 08/22/18		08/17/2012	Citibank		1,542,773	1,549,643	0
26884A-AX-1	ERP Operating 5.750% 06/15/17		07/02/2012	Wachovia Securities		116,993	100,000	2,731
277432-AM-2	Eastman Chemical Company 2.400% 06/01/17		07/02/2012	Bear Stearns		76,145	75,000	155
278642-AG-8	Ebay Inc 1.350% 07/15/17		09/21/2012	RBC Dominion		101,035	100,000	229
278865-AJ-9	Ecolab Inc 2.375% 12/08/14		01/04/2012	Deutsche Bank		51,475	50,000	102
278865-AK-6	Ecolab Inc 3.000% 12/08/16		01/31/2012	Pershing		53,112	50,000	229
278865-AN-0	Ecolab Inc 1.000% 08/09/15		08/06/2012	Bank of America		2,798,600	2,800,000	0
283695-BP-8	El Paso Natural Gas 5.950% 04/15/17		04/30/2012	J P Morgan		112,524	100,000	298
29084U-AC-5	Beagle Intermediate Holdings Term B-1 Loan 5.000% 11/02/18		04/18/2012	Bank of America		1,270,263	1,270,263	0
29264F-AE-6	Endo Pharmaceut Hldgs Inc 7.000% 12/15/20		03/14/2012	CS First Boston		1,102,500	1,000,000	18,278
29273R-AE-9	Energy Transfer Partners 6.125% 02/15/17		04/30/2012	Goldman Sachs & Co		112,584	100,000	1,327
29273X-AK-2	Energy Transfer Equity LP Term Loan B 3.750% 03/26/17		09/12/2012	Various		4,947,500	5,000,000	0
29444R-AE-3	Equipower Resources Holdings Term Loan B 1st Lien 5.449% 12/27/18		10/24/2012	Barclays		2,774,198	2,797,149	0
29444R-AF-0	Equipower Resources Holdings Term Loan B 2nd Lien 10.000% 06/27/19		06/20/2012	Barclays		711,290	725,806	0
29669M-AC-6	Essential Power LLC Term Loan B 5.500% 08/18/19		08/07/2012	Barclays		1,904,512	1,933,514	0
29977H-AD-2	Everest ACQ LLC 6.875% 05/01/19		11/27/2012	Tax Free Exchange		1,037,141	1,000,000	4,965
30161M-AE-3	Exelon Generation Co LLC 6.200% 10/01/17		10/31/2012	Various		404,542	340,000	6,786
302182-AF-7	Express Scripts Inc 3.125% 05/15/16		08/31/2012	Wachovia Securities		53,332	50,000	482
000000-00-0	Federal Mogul Corp Tranche B Exit 2.148% 12/27/14		08/24/2012	Goldman Sachs & Co		1,258,108	1,317,391	0
000000-00-0	Federal Mogul Corp Tranche C Exit 1.118% 12/27/15		08/24/2012	Goldman Sachs & Co		641,892	672,138	0
314275-AA-6	Federated Retail Holding 5.900% 12/01/16		02/13/2012	Bony/Barclays Capital Inc		49,855	43,000	529
32007U-AL-3	First Data Corp 2018 Dollar Term Loan 4.207% 03/26/18		03/13/2012	Goldman Sachs & Co		1,252,957	1,376,876	0
345397-VC-4	Ford Motor Credit Co 8.000% 12/15/16		05/31/2012	Various		361,225	300,000	11,178
345397-VP-5	Ford Motor Credit Co 6.625% 08/15/17		10/10/2012	Various		6,266,138	5,350,000	56,449
345397-VW-0	Ford Motor Credit Co 3.875% 01/15/15		05/25/2012	Deutsche Bank		363,825	350,000	5,124
345397-WD-1	Ford Motor Credit Co 3.000% 06/12/17		07/12/2012	Bony/Barclays Capital Inc		199,526	200,000	583
35671D-AW-5	Freeport-McMoran Copper -B 2.150% 03/01/17		04/30/2012	Goldman Sachs & Co		99,239	100,000	478
361900-AB-2	GXS Worldwide Inc 9.750% 06/15/15		06/26/2012	Barclays		1,500,000	1,500,000	5,688
36962G-5N-0	General Electric Cap Corp 2.900% 01/09/17		03/28/2012	McDonald & Co.		233,840	225,000	1,468
36962G-5W-0	General Electric Cap Corp Series MTN 2.300% 04/27/17		11/02/2012	Various		306,643	300,000	1,048
36962G-6M-1	General Electric Cap Corp 1.000% 12/11/15		12/05/2012	Citigroup Global Markets		1,748,250	1,750,000	0
370470-AH-2	General Nutrition Center Tranche B New Term Loan 3.750% 03/02/18		09/12/2012	Various		2,369,671	2,361,487	0
37948U-AB-6	Global A&T Finco LTD Tranche B 3.334% 10/30/14		08/14/2012	J P Morgan		667,726	746,063	0
38141G-EU-4	Goldman Sachs Group Inc 5.625% 01/15/17		03/28/2012	Various		210,607	200,000	1,309
38144L-AB-6	Goldman Sach Group Inc 6.250% 09/01/17		09/20/2012	J P Morgan		263,813	225,000	938
38254B-AZ-1	Goodyear Tire & Rubber Co 2nd Lien Term Loan 4.750% 04/19/19		05/07/2012	J P Morgan		4,424,785	4,499,781	0
39843Q-AL-5	Grifols Inc Tranche B Loan 4.705% 06/04/17		08/22/2012	Deutsche Bank		1,493,191	1,487,006	0
404121-AC-9	HCA Inc 6.500% 02/15/20		05/07/2012	Goldman Sachs & Co		1,078,750	1,000,000	15,347
404121-AF-2	HCA Inc 4.750% 05/01/23		10/16/2012	CS First Boston		500,000	500,000	0
40415R-AE-5	HD Supply Inc Series 144A 8.125% 04/15/19		04/05/2012	Bank of America		738,435	750,000	0
42206J-AJ-1	HD Supply Inc Term Loan Facility 7.250% 10/12/17		04/05/2012	Bank of America		753,837	791,430	0
42217K-AZ-9	Health Care Reit 2.250% 03/15/18		11/27/2012	Deutsche Bank		74,626	75,000	0
423074-AN-3	HJ Heinz Co 1.500% 03/01/17		04/30/2012	Pershing		50,091	50,000	127
427866-AS-7	Hershey Company 1.500% 11/01/16		04/30/2012	Wachovia Securities		50,954	50,000	4
42804V-AM-3	Hertz Corp Term 3.750% 03/11/18		11/13/2012	Various		3,115,888	3,121,495	0
428236-BN-2	Hewlett-Packard Co 2.350% 03/15/15		12/26/2012	Nomura Securities		1,152,439	1,150,000	7,183
428236-BW-2	Hewlett-Packard Co 2.600% 09/15/17		09/20/2012	HSBC Securities		151,356	150,000	108
43644A-AQ-2	Hologic Inc Tranche B 4.500% 07/31/19		08/22/2012	Goldman Sachs & Co		3,321,293	3,328,393	0
44332E-AF-3	Hub International Holdings Inc 2017 Initial Term Loan 4.716% 06/13/17		05/16/2012	Morgan Stanley		982,576	992,501	0
44919P-AA-0	Iac/Interactivecorp Series 144A 4.750% 12/15/22		12/18/2012	J P Morgan		1,500,000	1,500,000	0
44969C-AJ-9	IMS Health Inc Tranche B Dollar Term Loan 4.500% 08/26/17		10/17/2012	Bank of America		803,949	797,964	0
45672J-AB-6	Ineos Group Limited Dollar Term Loan 6.500% 04/27/18		04/27/2012	Barclays		4,154,853	4,218,125	0
459200-HC-8	IBM Corp 1.250% 02/06/17		10/03/2012	Various		253,523	250,000	439
460690-BJ-8	Interpublic Group Cos Inc 2.250% 11/15/17		11/05/2012	Morgan Stanley		4,065,383	4,075,000	0

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46122E-AF-2	InVentiv Health Inc Series 144A 9.000% 01/15/18		12/12/2012	Citibank		500,000	500,000	0
46122Y-AG-6	InVentiv Health Inc Original Term B Loans 6.500% 08/04/16		08/28/2012	Citibank		741,296	790,203	0
46625H-GN-4	JP Morgan Chase & Co 6.125% 06/27/17		07/31/2012	Wachovia Securities		116,979	100,000	613
46625H-JA-9	JP Morgan Chase & Co 3.150% 07/05/16		02/29/2012	Wachovia Securities		103,230	100,000	525
47009Y-AC-1	Pharmaceutical Product Develop Term Loan 6.250% 12/05/18		03/02/2012	Barclays		1,112,717	1,096,273	0
471109-AE-8	Jarden Corp 6.125% 11/15/22		05/07/2012	Barclays		1,065,000	1,000,000	29,774
48126E-AA-5	JP Morgan Chase & CO 2.000% 08/15/17		10/31/2012	Various		378,712	375,000	1,071
487836-BH-0	Kellogg Co 1.750% 05/17/17		05/14/2012	Bony/Barclays Capital Inc		49,729	50,000	0
50076Q-AA-4	Kraft Foods Inc Sereis 144A 2.250% 06/05/17		08/31/2012	HSBC Securities		103,843	100,000	575
50076Q-AH-9	Kraft Foods Inc Series 144A 1.625% 06/04/15		05/30/2012	J P Morgan		1,396,374	1,400,000	0
50217C-AB-3	LSP Madison Funding LLC Term Loan 5.500% 06/28/19		06/28/2012	CS First Boston		1,390,838	1,426,500	0
50540R-AK-8	Laboratory Crp Of Amer Hldgs 2.200% 08/23/17		08/20/2012	CS First Boston		49,897	50,000	0
514666-AJ-5	Land O Lakes 144A 6.000% 11/15/22		11/07/2012	Bank of America		130,000	130,000	0
51586H-AF-4	Language Line Tranche B 6.250% 06/20/16		08/24/2012	Bank of America		1,459,597	1,472,481	0
51861J-AR-0	Laureate Education Inc Extended Term Loan 5.250% 06/15/18		03/13/2012	Citibank		1,432,916	1,484,887	0
532716-AT-4	Limited Inc 6.625% 04/01/21		03/02/2012	Citicorp		1,668,750	1,500,000	43,063
532716-AU-1	Limited Inc 5.625% 02/15/22		02/02/2012	Bank of America		1,095,000	1,095,000	0
532778-AL-1	LIN Television Corp Tranche B Term Loan 4.000% 12/21/18		12/19/2012	J P Morgan		758,214	758,214	0
53803H-AF-7	Live Nation Entertainment Term Loan B 4.500% 11/06/16		08/22/2012	J P Morgan		1,990,954	1,985,989	0
55377G-AB-9	MTL Publishing LLC Term Loan 5.500% 03/05/18		08/21/2012	UBS Securities Inc		2,011,763	1,990,000	0
563553-AS-5	Manitowoc Company Inc Term B Loan 4.250% 11/13/17		08/29/2012	J P Morgan		360,583	357,013	0
565849-AJ-5	Marathon Oil Corp 0.900% 11/01/15		10/24/2012	Morgan Stanley		849,898	850,000	0
59018Y-J6-9	Merrill Lynch & Co 6.400% 08/28/17		08/31/2012	Bank of America		170,594	150,000	213
594088-AF-3	Michaels Stores Inc Term Loan B-2 3.591% 07/31/16		05/29/2012	Bank of America		1,000,000	1,000,000	0
594088-AG-1	Michaels Stores Inc B-3 Term Loan 3.591% 07/31/16		06/04/2012	Bank of America		498,125	500,000	0
617446-C2-3	Morgan Stanley Series EMTN 5.450% 01/09/17		03/28/2012	Various		256,431	250,000	1,987
617446-H5-1	Morgan Stanley MTN 5.550% 04/27/17		07/31/2012	Bear Stearns		130,023	125,000	1,850
61747Y-DT-9	Morgan Stanley 4.750% 03/22/17		07/02/2012	Various		200,160	200,000	1,913
626717-AE-2	Murphy Oil Corp 2.500% 12/01/17		11/27/2012	J P Morgan		3,049,573	3,050,000	0
62704P-AA-1	Murray Energy Corp Series 144A 10.250% 10/15/15		03/14/2012	Gleacher & Co		1,091,750	1,100,000	29,440
62718Q-AA-3	Murray St Inv Trust I 4.647% 03/09/17		09/13/2012	Various		6,682,773	6,250,000	85,550
629377-BT-8	NRG Energy Inc Series 144A 6.625% 03/15/23		09/10/2012	Dain Bosworth		811,000	811,000	0
62937N-AN-7	NRG Energy Inc Term Loan 2.343% 08/19/18		05/14/2012	Various		2,729,356	2,725,479	0
63946B-AC-4	NBCUniversal Media LLC 2.875% 04/01/16		02/02/2012	Wachovia Securities		52,301	50,000	503
651229-AN-6	Newell Rubbermaid Inc 2.050% 12/01/17		11/29/2012	Various		1,478,530	1,475,000	0
65409Q-AZ-5	Nielsen Finance LLC 144A 4.500% 10/01/20		09/18/2012	J P Morgan		1,480,000	1,480,000	0
65409Y-AR-6	Nielsen Finance LLC Class C Dollar Term Loan 3.463% 05/01/16		11/14/2012	Citibank		2,145,287	2,141,793	0
67020Y-AD-2	Nuance Communications Inc Series 144A 5.375% 08/15/20		10/15/2012	Various		1,185,063	1,175,000	5,838
674599-CB-9	Occidental Petroleum Corp 1.750% 02/15/17		10/03/2012	Various		180,420	175,000	335
68268N-AH-6	Oneok Partners LP 2.000% 10/01/17		09/10/2012	Chase		74,785	75,000	0
693476-BM-4	PNC Funding Corp 2.700% 09/19/16		03/28/2012	Bony/Barclays Capital Inc		77,680	75,000	62
69349F-AF-8	Tomkins Tranche B 4.205% 09/29/16		09/13/2012	Citibank		1,505,544	1,496,193	0
69362B-AN-2	PSEG Power 5.500% 12/01/15		05/03/2012	McDonald & Co.		2,826,400	2,500,000	59,965
693656-AA-8	PVH Corp 4.500% 12/15/22		12/06/2012	Barclays		710,000	710,000	0
69366A-AF-7	PSS World Medical Inc 6.375% 03/01/22		07/30/2012	Tax Free Exchange		280,000	280,000	7,735
696026-AA-1	Palace Ent Hldg LLC 144A 8.875% 04/15/17		03/14/2012	PrinceRidge Group, LLC		1,575,000	1,500,000	56,948
69865X-AP-1	Pantry Inc Tranche B 5.750% 08/03/19		08/24/2012	Wells Fargo		1,007,475	997,500	0
701081-AT-8	Parker Drilling Co 9.125% 04/01/18		09/14/2012	Tax Free Exchange		912,267	880,000	36,358
704549-AM-6	Peabody Energy 6.250% 11/15/21		10/16/2012	Tax Free Exchange		360,000	360,000	9,438
70757D-AJ-8	Penn National Gaming Inc Term B Facillity Loans 2.798% 07/14/18		10/22/2012	Various		1,944,742	1,939,160	0
709599-AE-4	Penske Truck Leasing/PTL Series 144A 3.750% 05/11/17		10/15/2012	Various		6,157,961	6,000,000	96,053
713448-CB-2	Pepsico Inc 1.250% 08/13/17		11/20/2012	J P Morgan		126,031	125,000	447
718546-AJ-3	Phillips 66 2.950% 05/01/17		12/14/2012	Tax Free Exchange		151,539	150,000	529
72165N-AJ-8	Pilot Travel Centers Tranche B 4.250% 08/07/19		08/22/2012	Wells Fargo		1,498,120	1,496,250	0
72165N-AL-3	Pilot Travel Centers Term Loan B 3.750% 03/30/18		10/01/2012	Bank of America		946,184	945,000	0
74038R-AB-7	Preferred Proppants LLC Term B Loan 7.500% 12/15/16		04/16/2012	Barclays		1,021,684	1,041,143	0
74254P-YF-3	Principal Life Inc Fndg Series MTN 5.550% 04/27/15		03/07/2012	Goldman Sachs & Co		833,265	750,000	15,609
74256L-AB-5	Principal Life Glb Fnd Series 144A 1.125% 09/18/15		09/12/2012	Deutsche Bank		3,424,692	3,425,000	0
74347C-AB-6	Proquest LLC Tranche B 6.000% 04/13/18		08/27/2012	Morgan Stanley		497,494	497,494	0
74432N-AA-0	Prudential Covered Trust Series 144A 2.997% 09/30/15		10/17/2012	Various		6,348,930	6,175,000	7,107
74966U-AD-2	RPI Finance Trust Incremental Term Loan 4.000% 11/09/18		05/24/2012	Bank of America		1,464,282	1,486,581	0
754730-AC-3	Raymond James Financial Inc 4.250% 04/15/16		04/30/2012	McDonald & Co.		78,293	75,000	159
77118E-AF-3	Roc Finance LLC Funded Term Loan 8.500% 08/19/17		08/15/2012	Credit Suisse, New York		402,000	400,000	0
77118E-AG-1	Roc Finance LLC Delayed Draw 2.250% 08/19/16		08/15/2012	Credit Suisse, New York		146,182	145,455	0
774477-AJ-2	Rockwood Specialties Group Inc 4.625% 10/15/20		12/12/2012	Various		1,693,125	1,650,000	10,535

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77927L-AK-7	Roundy's Supermarket Tranche B 5.671% 02/13/19		10/09/2012	CS First Boston		1,446,466	1,493,731	0
78355H-JS-9	Ryder System Inc Series MTN 2.500% 03/01/17		02/21/2012	Bank of America		99,841	100,000	0
78404X-AC-9	SBA Senior Finance II LLC Term Loan 3.952% 06/30/18		05/07/2012	Bank of America		997,406	992,443	0
78404X-AE-5	SBA Senior Finance II Tranche B 3.750% 09/28/19		09/21/2012	Citibank		213,750	214,286	0
78442F-AE-8	SLM Corp MTN 5.050% 11/14/14		10/05/2012	Various		2,367,906	2,258,000	40,204
78442F-EF-1	SLM Corp MTN 0.615% 01/27/14		02/03/2012	Goldman Sachs & Co		883,600	940,000	314
78442F-EM-6	SLM Corp Series MTN 6.000% 01/25/17		10/05/2012	Various		783,736	716,000	8,436
78488C-AA-8	SeaWorld Parks & Entertainment Incremental Term Loan 4.000% 08/16/16		03/20/2012	Various		2,648,033	2,681,525	0
78488C-AC-4	SeaWorld Parks & Entertainment Tranche B Term Loan Facility 4.000% 08/17/17		05/14/2012	Direct		240,800	240,650	0
79546V-AJ-5	Sally Holdings LLC 5.750% 06/01/22		09/05/2012	Bank of America		425,000	400,000	7,156
79603M-AD-8	Samson Investment Co Term 6.000% 09/10/16		09/19/2012	Bank of America		725,041	730,519	0
80516U-AF-9	Savers Inc Term Loan 4.874% 06/27/19		10/02/2012	Goldman Sachs & Co		1,368,227	1,377,031	0
81211L-AP-3	Sealed Air Corp Term B Advance 4.000% 10/03/18		11/14/2012	Citibank		788,025	790,000	0
816851-AS-8	Sempra Energy 2.300% 04/01/17		04/30/2012	Goldman Sachs & Co		102,986	100,000	256
000000-00-0	Sensata Technologies BV Term Loan 3.750% 05/12/18		12/05/2012	Morgan Stanley		744,332	744,332	0
81726J-AC-5	Sensata Technologies BV Term Loan 3.865% 05/14/18		03/14/2012	Barclays		1,490,554	1,488,693	0
82379W-AE-0	Sheridan Production Partner I 5.000% 04/20/17		09/25/2012	UBS Securities Inc		1,054,766	1,065,420	0
82382F-AE-2	Sheridan Production Partner I-A 5.000% 04/20/17		09/25/2012	UBS Securities Inc		139,765	141,177	0
82382G-AE-0	Sheridan Production Partner I-M 5.000% 04/20/17		09/25/2012	UBS Securities Inc		85,369	86,232	0
827048-AP-4	Silgan Holdings Inc 5.000% 04/01/20		08/08/2012	Tax Free Exchange		3,019,232	3,010,000	56,438
828807-BT-3	Simon Property Group Inc 6.100% 05/01/16		11/27/2012	Various		576,702	500,000	2,425
828807-CH-8	Simon Property Group Inc 2.800% 01/30/17		02/29/2012	Bank of America		104,031	100,000	848
828807-CJ-4	Simon Property Group Inc 2.150% 09/15/17		11/20/2012	Citigroup Global Markets		104,532	100,000	424
828807-CM-7	Simon Property Group Inc Series 144A 1.500% 02/01/18		12/10/2012	UBS Securities Inc		2,317,676	2,325,000	0
83547U-AC-3	Sonneborn LLC Term Loan 6.500% 03/26/18		03/26/2012	Macquarie Equities		465,048	474,539	0
83547U-AE-9	Sonneborn, LLC Initial BV Term Loan 6.500% 03/30/18		03/26/2012	Macquarie Equities		82,067	83,742	0
84857H-AK-6	Spirit Aerosystems Inc Term B Loan 3.750% 04/18/19		04/12/2012	Bank of America		2,448,230	2,460,533	0
85205T-AD-2	Spirit Aerosystems Inc 6.750% 12/15/20		03/21/2012	Wells Fargo		1,638,350	1,510,000	28,596
852061-AK-6	Sprint Nextel Corp Series 144A 9.000% 11/15/18		03/05/2012	J P Morgan		1,424,000	1,280,000	38,080
852061-AM-2	Sprint Nextel Corp 11.500% 11/15/21		10/16/2012	CS First Boston		1,362,500	1,000,000	49,194
87309L-AE-8	TWCC Holding Corp Term Loan B 4.250% 02/11/17		05/14/2012	Direct		1,507,500	1,500,000	0
87311X-AC-2	TWCC Holding Corp Series 144A 5.375% 10/01/22		09/27/2012	CS First Boston		635,000	635,000	0
87612E-AP-1	Target Corporation 5.375% 05/01/17		07/12/2012	Stifel Nicolaus & Co		119,243	100,000	1,135
880451-AY-5	Tennessee Gas Pipeline 8.000% 02/01/16		10/11/2012	J P Morgan		4,216,205	3,500,000	58,333
880779-AX-1	Terex Corp 6.500% 04/01/20		05/23/2012	CS First Boston		1,005,000	1,000,000	11,194
88732J-AH-1	Time Warner Cable Inc 5.850% 05/01/17		08/31/2012	Bank of America		118,882	100,000	2,031
89233P-5S-1	Toyota Motor Credit Corp Series MTN 2.050% 01/12/17		01/31/2012	Susquehanna		153,116	150,000	179
89233P-6S-0	Toyota Motor Credit Corp Series MTN 1.250% 10/05/17		10/02/2012	UBS Securities Inc		99,942	100,000	0
89334G-AG-9	TransUnion Corp Term Loan 5.233% 02/10/18		08/22/2012	Deutsche Bank		1,964,535	1,940,281	0
900212-AE-1	Turlock Corp Series 144A 0.950% 11/02/15		11/14/2012	Citigroup Global Markets		4,770,846	4,775,000	0
900212-AG-6	Turlock Corp Series 144A 1.500% 11/02/17		11/29/2012	Various		175,348	175,000	58
90321N-AA-0	UR Financing Escrow Corp Series 144A 5.750% 07/15/18		03/14/2012	Morgan Stanley		2,039,400	1,990,000	1,342
90321N-AC-6	UR Financing Escrow Corp Series 144A 7.625% 04/15/22		03/05/2012	Morgan Stanley		1,543,125	1,500,000	0
903243-AA-1	URS Corp Series 144A 3.850% 04/01/17		03/08/2012	Morgan Stanley		4,468,825	4,475,000	0
90343A-AD-6	US Airways Group Inc Loan 2.712% 03/23/14		04/13/2012	Citibank		404,833	433,088	0
90345W-AD-6	US Airways 2012 4.625% 06/03/25		11/29/2012	Citibank		1,500,000	1,500,000	0
904764-AP-2	Unilever Capital Corporation 0.850% 08/02/17		08/31/2012	RBC Dominion		98,999	100,000	80
91159H-HD-5	US Bancorp Series MTN 1.650% 05/15/17		07/31/2012	Bear Stearns		127,776	125,000	487
913017-BU-2	United Technologies Corp 1.800% 06/01/17		07/31/2012	Various		162,577	158,000	388
91301P-AG-4	United Surgical Partners, Intl New Tranche B Term Loan 6.000% 03/19/19		03/19/2012	J P Morgan		1,069,277	1,085,561	0
91324P-BY-7	UnitedHealth Group Inc 1.400% 10/15/17		10/31/2012	CS First Boston		126,070	125,000	63
91829K-AA-1	VPI Escrow Corp Series 144A 6.375% 10/15/20		09/20/2012	J P Morgan		1,110,000	1,110,000	0
922755-AH-6	Venoco 8.500% 06/30/17		10/02/2012	Citibank		362,963	370,370	0
92276M-BA-2	Ventas Realty LP 2.000% 12/15/18		12/06/2012	Citigroup Global Markets		2,119,454	2,125,000	0
92929L-AK-4	WMG Acquisitions Corp Tranche B 3.525% 10/25/18		10/31/2012	Various		857,179	854,649	0
92956R-AB-7	Wabash National Corp Term Loan 6.000% 05/01/19		05/02/2012	Morgan Stanley		866,978	875,735	0
931142-CG-6	Wal-Mart Stores Inc 5.375% 04/05/17		05/31/2012	Bear Stearns		118,425	100,000	896
931422-AG-4	Walgreen Co 1.000% 03/13/15		11/26/2012	Bank of America		3,505,040	3,500,000	7,389
931422-AJ-8	Walgreen Co 1.800% 09/15/17		09/21/2012	UBS Securities Inc		126,214	125,000	75
93443N-AW-9	Warner Chilcott Tranche B1 4.250% 03/15/18		08/22/2012	Bank of America		772,194	775,100	0
93443N-AX-7	Warner Chilcott Tranche B2 4.250% 03/15/18		08/22/2012	Bank of America		386,097	387,550	0
93443N-AY-5	Warner Chilcott Tranche B3 4.250% 03/15/18		08/22/2012	Bank of America		530,883	532,881	0
93443N-AZ-2	Warner Chilcott Tranche B1 New 4.250% 03/15/18		08/22/2012	Bank of America		293,256	294,361	0
942683-AG-8	Watson Pharmaceuticals Inc 1.875% 10/01/17		11/29/2012	Bony/Barclays Capital Inc		101,724	100,000	297
947074-AJ-9	Weatherford International 6.350% 06/15/17		08/31/2012	Suntrust Bank		87,147	75,000	1,072

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
94974B-FD-7	Wells Fargo & Company MTN 2.100% 05/08/17		07/02/2012	McDonald & Co.		200,750	200,000	688
95235L-AK-6	West Corp Tranche B6 4.193% 06/30/18		08/24/2012	Wells Fargo		1,002,463	995,000	0
959802-AJ-8	Western Union Co 6.500% 02/26/14		09/20/2012	Stifel Nicolaus & Co		1,946,376	1,800,000	9,425
959802-AQ-2	Western Union Co 2.375% 12/10/15		12/05/2012	J P Morgan		1,696,872	1,700,000	0
97381H-AM-9	Winstream Corp Tranche B3 4.000% 08/08/19		08/03/2012	J P Morgan		527,705	533,036	0
98212B-AD-5	WPX Energy Inc 6.000% 01/15/22		06/21/2012	Tax Free Exchange		500,000	500,000	18,083
98310W-AB-4	Wyndham Worldwide Corp 6.000% 12/01/16		02/02/2012	Wachovia Securities		83,639	75,000	825
98310W-AH-1	Wyndham Worldwide Corp 2.950% 03/01/17		02/27/2012	J P Morgan		1,945,886	1,950,000	0
984121-CF-8	Xerox Corp 2.950% 03/15/17		08/31/2012	Various		228,699	225,000	1,493
988498-AE-1	Yum Brands Inc 4.250% 09/15/15		05/01/2012	J P Morgan		865,628	795,000	4,599
98919M-AD-7	Zayo Group LLC Tranche B 5.326% 07/02/19		08/24/2012	Morgan Stanley		1,518,694	1,496,250	0
99AA41-46-6	Obsidian Natural Gas Trust Term Loan 7.000% 11/02/15		04/18/2012	Barclays		1,621,797	1,597,829	0
99AA52-15-8	Verifone Inc Tranche A 2.710% 12/28/16		09/12/2012	Barclays		2,923,236	2,923,236	0
99AA57-63-7	Peninsula Gaming LLC Tranche B 5.750% 05/16/17		08/03/2012	Bank of America		429,191	433,526	0
99AA59-13-8	Intelsat Jackson Hldg Tranche B New 4.500% 04/02/18		09/26/2012	Bank of America		1,007,172	1,007,172	0
99AA59-21-1	Valeant Pharmaceuticals Tranche B 4.250% 02/13/19		09/27/2012	J P Morgan		1,356,818	1,363,636	0
99AA59-95-5	Plains Exploration Production Tranche B 4.000% 09/04/19		10/15/2012	J P Morgan		1,709,153	1,717,742	0
99AA60-21-9	Progressive Waste Solutions 3.415% 10/22/19		11/13/2012	Bank of America		1,230,889	1,229,223	0
99AA60-36-7	Wilsonart International Holdin 5.500% 10/03/19		10/24/2012	Deutsche Bank		957,000	966,667	0
99AA60-56-5	Consolidated Container, LLC Term Loan Facility 5.076% 06/26/19		06/28/2012	Bank of America		1,299,493	1,346,625	0
99AA61-28-2	National Cinemedia Term Loan 3.460% 11/08/19		11/20/2012	Barclays		2,977,500	3,000,000	0
99AA61-33-2	UPC Financing Partnership 0.000% 01/31/21		11/20/2012	J P Morgan		1,496,250	1,500,000	0
99AA61-85-2	Alliance Landry Systems Term Loan 5.500% 12/07/18		12/07/2012	Bank of America		107,568	108,108	0
99AA62-05-8	MGM Resorts International Tranche B 4.250% 12/13/19		12/13/2012	Bank of America		2,209,840	2,217,668	0
99AA62-07-4	Riverbed Technology Inc Tranche B 0.000% 12/18/19		12/13/2012	Morgan Stanley		497,500	500,000	0
99AA62-10-8	Cinemark USA,Inc Term Tranche B 3.210% 12/13/19		12/13/2012	Barclays		291,421	292,885	0
99AA62-12-4	SunGard Data Systems Inc Tranche D Term Loan 4.500% 12/04/19		12/13/2012	Bank of America		2,923,077	2,923,077	0
99AA62-21-5	Tribune Co Term Loan B 4.000% 12/17/19		12/17/2012	J P Morgan		2,252,250	2,275,000	0
99AA62-33-0	PVH Corp Term Loan B 0.000% 12/19/19		12/19/2012	Barclays		746,250	750,000	0
000000-00-0	Cogeco Tranche B 4.500% 09/10/19		09/20/2012	Bank of America		372,188	375,000	0
C3927N-AE-0	Gibson Energy LLC Tranche B 3.750% 06/15/18		08/24/2012	Bank of America		2,014,937	1,994,987	0
C9413P-AJ-2	Valeant Pharmaceuticals Tranche B 4.250% 02/13/19		08/22/2012	Deutsche Bank		1,003,728	997,494	0
L2465B-AE-6	Alpha Topco Term Loan B 2.469% 04/19/17		08/22/2012	Goldman Sachs & Co		1,692,799	1,688,515	0
Q3930A-AB-4	Fortescue Metals Group Ltd Tranche B 5.250% 09/18/17		11/06/2012	CS First Boston		2,841,084	2,859,681	0
06366Q-W8-6	Bank of Montreal Series MTN 2.500% 01/11/17	A	01/31/2012	Citigroup Global Markets		203,346	200,000	306
064159-AM-8	Bank of Nova Scotia 2.550% 01/12/17	A	03/28/2012	Citigroup Global Markets		76,969	75,000	414
097751-AV-3	Bombardier Inc Series 144A 7.750% 03/15/20	A	12/27/2012	Wells Fargo		920,000	800,000	18,428
29667W-AA-0	Essar Steel Algoma Inc Series 144A 9.375% 03/15/15	A	03/14/2012	CS First Boston		1,567,500	1,500,000	1,563
552704-AB-4	Meg Energy Corp Series 144A 6.375% 01/30/23	A	07/16/2012	Baring Securities Inc		500,000	500,000	0
58515U-AM-1	MEG Energy Corp Initial Term Loan 4.000% 03/18/18	A	05/14/2012	Various		2,486,118	2,481,156	0
644535-AD-8	New Gold Inc Series 144A 7.000% 04/15/20	A	04/02/2012	CS First Boston		400,000	400,000	0
740212-AE-5	Percision Drilling Corp 6.500% 12/15/21	A	03/20/2012	Tax Free Exchange		235,000	235,000	4,031
878742-AU-9	Teck Resources Limited 3.150% 01/15/17	A	07/31/2012	Pershing		104,304	100,000	158
92658T-AQ-1	Videotron LTEE 5.000% 07/15/22	A	11/27/2012	Baring Securities Inc		1,546,875	1,500,000	28,125
98417E-AU-4	Xstrata Finance Canada Series 144A 2.450% 10/25/17	A	10/18/2012	J P Morgan		2,645,548	2,650,000	0
007643-AB-5	Aercap Aviation Solutions 6.375% 05/30/17	F	10/18/2012	Tax Free Exchange		1,231,000	1,231,000	31,821
00928Q-AH-4	Aircastle LTD Series 144A 6.250% 12/01/19	F	11/27/2012	J P Morgan		910,000	910,000	0
055299-AL-5	BBVA US Senior Uniper 4.664% 10/09/15	F	10/04/2012	Morgan Stanley		1,525,000	1,525,000	0
055451-AP-3	BHP Billiton Finance 1.625% 02/24/17	F	02/21/2012	J P Morgan		99,728	100,000	0
05565Q-BY-3	BP Capital Markets 1.846% 05/05/17	F	05/31/2012	J P Morgan		150,315	150,000	215
05567L-7E-1	BNP Paribas SA Series MTN 2.375% 09/14/17	F	09/07/2012	Paribas		2,197,118	2,200,000	0
06740L-8C-2	Barclays Bank PLC 7.625% 11/21/22	F	11/14/2012	Bony/Barclays Capital Inc		1,700,000	1,700,000	0
09664P-AA-0	Boart Longyear Management Series 144A 7.000% 04/01/21	F	08/30/2012	Various		2,095,000	2,000,000	31,500
143658-AY-8	Carnival Corp 1.875% 12/15/17	F	11/29/2012	Various		1,763,182	1,760,000	0
21686C-AD-2	Rabobank Nederland Utrec 3.375% 01/19/17	F	02/29/2012	Citigroup Global Markets		129,004	125,000	539
25152C-MN-3	Deutsche Bank Ag London 6.000% 09/01/17	F	09/24/2012	Bank of America		268,441	225,000	975
25243Y-AR-0	Diageo Capital PLC 1.500% 05/11/17	F	05/08/2012	Chase		74,670	75,000	0
26433U-AA-3	Dufry Finance Sca Series 144A 5.500% 10/15/20	F	10/19/2012	CS First Boston		430,000	430,000	0
377373-AC-9	Glaxosmithkline Cap PLC 1.500% 05/08/17	F	11/02/2012	Various		126,752	125,000	556
539473-AQ-1	Lloyds TSB Bank PLC 4.200% 03/28/17	F	03/28/2012	Goldman Sachs & Co		75,531	75,000	18
654624-AE-5	Nippon Telegr & Teleph 1.400% 07/18/17	F	07/11/2012	Morgan Stanley		49,933	50,000	0
716599-AC-9	Petroleum Geo Services Series 144A 7.375% 12/15/18	F	12/19/2012	UBS Securities Inc		1,612,500	1,500,000	3,688
780099-CC-9	Royal Bank of Scotland Grp 2.550% 09/18/15	F	09/11/2012	Chase		1,479,156	1,480,000	0
785712-AB-6	Sable Intl Finance Ltd. Series 144A 8.750% 02/01/20	F	01/20/2012	J P Morgan		230,000	230,000	0
83368R-AC-6	Societe Generale 2.750% 10/12/17	F	11/20/2012	Deutsche Bank		251,578	250,000	840

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89153V-AC-3	Total Capital Intl SA 1.550% 06/28/17	F	08/31/2012	Various		117,182	115,000	230
893830-BD-0	Transocean Inc 2.500% 10/15/17	F	09/10/2012	J P Morgan		3,489,990	3,500,000	0
91911T-AG-8	Vale Overseas Limited 6.250% 01/23/17	F	02/29/2012	UBS Securities Inc		144,718	125,000	911
92769V-AD-1	Virgin Media Finance PLC 4.875% 02/15/22	F	10/25/2012	J P Morgan		1,165,000	1,165,000	0
92857W-AP-5	Vodafone Group 5.625% 02/27/17	F	02/29/2012	McDonald & Co.		118,815	100,000	125
92857W-AX-8	Vodafone Group 1.625% 03/20/17	F	04/30/2012	J P Morgan		99,901	100,000	194
961214-BV-4	Westpac Banking Corp 2.000% 08/14/17	F	10/03/2012	Morgan Stanley		178,399	175,000	535
L8882W-AD-4	Trinseo Materials Operating Term Loan 8.000% 08/02/17	F	03/13/2012	Credit Suisse, New York		1,203,466	1,340,909	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						409,775,751	402,713,236	1,748,315
36962G-3M-4	General Electric Cap Corp 6.375% 11/15/67		11/29/2012	Morgan Stanley		106,500	100,000	336
4899999. Subtotal - Bonds - Hybrid Securities						106,500	100,000	336
8399997. Total - Bonds - Part 3						584,153,588	563,924,577	1,988,247
8399998. Total - Bonds - Part 5						807,632,475	785,499,788	3,036,174
8399999. Total - Bonds						1,391,786,063	1,349,424,365	5,024,421
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
000360-20-6	Aaon Inc		04/23/2012	Morgan Stanley	2,200.000	41,790		0
00081T-10-8	ACCO Brands		05/23/2012	Morgan Stanley	2,400.000	22,848		0
000957-10-0	Abm Industries Inc		11/05/2012	Morgan Stanley	3,200.000	61,712		0
00101J-10-6	ADT Corp		10/01/2012	Spin Off	1,550.000	44,290		0
001547-10-8	AK Steel Holding Corp		09/18/2012	Morgan Stanley	24,000.000	134,810		0
00184X-10-5	AOL INC		12/11/2012	Citigroup Global Markets	15,900.000	502,731		0
00234P-10-2	AV Homes Inc		02/16/2012	Tax Free Exchange	4,600.000	41,801		0
002444-10-7	Avx Corp		08/07/2012	UBS Securities Inc	17,000.000	168,658		0
005125-10-9	Acxiom Corp		04/17/2012	Various	4,300.000	59,992		0
00762W-10-7	The Advisory Board Co		06/19/2012	Stock Split	1,100.000	0		0
00826T-10-8	Affymetrix Inc.		11/07/2012	Various	26,400.000	91,777		0
00847J-10-5	Agilysys Inc		04/23/2012	Various	6,400.000	53,161		0
013817-10-1	Alcoa Inc		11/05/2012	Various	15,000.000	131,967		0
01741R-10-2	Allegheny Technologies		11/05/2012	Morgan Stanley	1,000.000	27,747		0
020430-10-7	Alnylam Pharmaceuticals Inc		04/17/2012	Citigroup Global Markets	2,300.000	23,474		0
023135-10-6	Amazon.com Inc		04/17/2012	Various	300.000	57,284		0
023436-10-8	Amedisys Inc		08/06/2012	UBS Securities Inc	6,700.000	83,384		0
02503X-10-5	American Capital Agency Corp		12/11/2012	Various	61,200.000	2,209,388		0
02504A-10-4	American Capital Mortgage In		12/11/2012	Citigroup Global Markets	17,900.000	456,421		0
026874-78-4	American International Group		04/17/2012	Various	2,100.000	58,234		0
029429-10-7	American Science & Engineering		08/06/2012	UBS Securities Inc	400.000	24,009		0
029683-10-9	American Software Inc-Cl A		05/23/2012	Morgan Stanley	3,000.000	23,968		0
030111-10-8	American Superconductor Corp		06/27/2012	Nomura Securities	10,200.000	47,737		0
031162-10-0	Amgen Inc		12/11/2012	Citigroup Global Markets	1,500.000	134,828		0
032037-10-3	Ampco-Pittsburgh Corp		06/27/2012	Nomura Securities	4,600.000	77,368		0
034754-10-1	Angies List Inc		11/05/2012	Morgan Stanley	2,300.000	24,587		0
035710-40-9	Annaly Capital Management In		11/06/2012	Various	25,800.000	414,933		0
037347-10-1	Anworth Mortgage Asset Corp		02/29/2012	UBS Securities Inc	62,000.000	400,371		0
037598-10-9	Apogee Enterprises I		04/17/2012	Citigroup Global Markets	1,800.000	24,651		0
03762U-10-5	Apollo Commercial Real Est		12/11/2012	Citigroup Global Markets	8,300.000	139,434		0
03763V-10-2	Apollo Residential Mortgage		12/11/2012	Citigroup Global Markets	12,900.000	287,298		0
037833-10-0	Apple Computer Inc		05/23/2012	Morgan Stanley	500.000	280,574		0
03822W-40-6	Applied Micro Circuits		09/18/2012	Morgan Stanley	9,500.000	53,982		0
039483-10-2	Archer-Daniels-Midland Co		12/11/2012	Various	9,500.000	266,916		0
040047-10-2	Arena Pharmaceuticals Inc		04/17/2012	Citigroup Global Markets	9,500.000	23,951		0
04010L-10-3	Ares Capital Corp		06/27/2012	Nomura Securities	32,800.000	507,669		0
041356-20-5	Arlington Asset Investment		12/11/2012	Various	16,500.000	369,414		0
042690-10-0	Arris Group		05/23/2012	Morgan Stanley	2,700.000	32,861		0
04269X-10-5	Array Biopharma Inc		02/29/2012	UBS Securities Inc	8,100.000	22,839		0
042744-10-2	Arrow Financial Corp		09/17/2012	Stock Dividend	24.000	0		0
04351G-10-1	Ascena Retail Group Inc		04/04/2012	Stock Split	5,450.000	0		0
046224-10-1	Astec Inds Inc		05/23/2012	Morgan Stanley	800.000	22,722		0
04963C-20-9	Atricure Inc		11/07/2012	Morgan Stanley	7,400.000	56,152		0
053015-10-3	Automatic Data Processing		02/29/2012	UBS Securities Inc	2,000.000	109,012		0
05348P-40-1	Avanir Pharmaceuticals		01/26/2012	UBS Securities Inc	10,900.000	31,479		0
05366Y-10-2	Harris Stratex Networks		09/18/2012	Various	41,400.000	112,376		0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
05367P-10-0	Avid Technology		08/06/2012	UBS Securities Inc	2,900.000	24,926		0
054937-10-7	BB&T Corporation		04/17/2012	Various	2,900.000	87,772		0
05541T-10-1	BGC Partners Inc		11/07/2012	Various	52,700.000	258,857		0
055639-10-8	BPZ Resources Inc		08/06/2012	UBS Securities Inc	8,200.000	19,788		0
057224-10-7	Baker Hughes Inc		11/06/2012	Morgan Stanley	2,900.000	121,372		0
059692-10-3	Bancorpsouth Inc		04/17/2012	Various	4,100.000	51,381		0
060505-10-4	Bank of America Corp		09/17/2012	Various	13,200.000	111,609		0
064058-10-0	Bank of New York Mellon Corp		05/23/2012	Various	5,000.000	105,372		0
068463-10-8	Barrett Business Svcs Inc.		02/29/2012	UBS Securities Inc	1,700.000	29,056		0
071813-10-9	Baxter International Inc		05/23/2012	Various	2,300.000	121,215		0
073295-10-7	BBCN Bancorp Inc		04/17/2012	Various	5,200.000	54,653		0
07556Q-88-1	Beazer Homes USA		10/11/2012	Tax Free Exchange	2,840.000	36,667		0
08915P-10-1	Big 5 Sporting Goods Corp		06/27/2012	Nomura Securities	11,700.000	85,884		0
09062X-10-3	Biogen Idec Inc		12/11/2012	Citigroup Global Markets	800.000	123,943		0
092533-10-8	Blackrock Kelso Capital Corp		09/18/2012	Various	35,100.000	343,398		0
095229-10-0	Blucora Inc		06/08/2012	Tax Free Exchange	5,000.000	48,494		0
09624H-10-9	Bluelinx Holdings Inc		06/27/2012	Nomura Securities	3,400.000	7,459		0
09739C-10-2	Boingo Wireless Inc		09/17/2012	Morgan Stanley	3,400.000	25,395		0
09746Y-10-5	Boise Inc		06/25/2012	Nomura Securities	4,500.000	29,519		0
101137-10-7	Boston Scientific Corp		11/06/2012	Morgan Stanley	21,200.000	119,235		0
110394-10-3	Bristow Group Inc		05/23/2012	Morgan Stanley	900.000	40,822		0
11133T-10-3	Broadridge Financial Solutions		05/23/2012	Morgan Stanley	1,600.000	32,781		0
112463-10-4	Brookdale Senior Living Inc		05/23/2012	Various	2,700.000	47,491		0
114340-10-2	Brooks Automation Inc		09/18/2012	Various	19,600.000	172,852		0
12008R-10-7	Builders Firstsource Inc		04/17/2012	Citigroup Global Markets	6,300.000	24,723		0
12541W-20-9	C H Robinson Worldwide Inc		05/23/2012	Morgan Stanley	400.000	23,829		0
12572Q-10-5	CME Group Inc		07/23/2012	Stock Split	2,248.000	0		0
12673A-10-8	CYS Investments Inc		11/06/2012	Various	48,700.000	656,082		0
127097-10-3	Cabot Oil & Gas Corp		01/26/2012	Stock Split	1,200.000	0		0
127537-20-7	Cadiz Inc		05/23/2012	Various	9,300.000	77,103		0
13100M-50-9	Calix Inc		11/06/2012	Various	11,400.000	81,250		0
13466Y-10-5	Campus Crest Communities Inc		11/07/2012	Morgan Stanley	8,400.000	95,436		0
138098-10-8	Cantel Medical Corp		02/02/2012	Stock Split	950.000	0		0
14057J-10-1	Capitol Federal Financial		01/26/2012	UBS Securities Inc	563.000	6,511		0
14067E-50-6	Capstead Mortgage Corp		02/29/2012	UBS Securities Inc	10,600.000	141,857		0
141337-10-5	Carbonite Inc		04/17/2012	Citigroup Global Markets	2,500.000	23,211		0
147154-20-7	Cascade Bancorp		06/27/2012	Various	2,900.000	16,518		0
149123-10-1	Caterpillar Inc		05/23/2012	Various	400.000	39,799		0
149847-10-5	Cbeyond Inc		11/06/2012	Various	9,800.000	80,357		0
156431-10-8	Century Alum Co		08/06/2012	Various	23,500.000	164,401		0
156700-10-6	Centurytel Inc		11/06/2012	Morgan Stanley	6,300.000	242,416		0
157085-10-1	Cerus Corp		11/07/2012	Various	17,300.000	61,338		0
16150R-10-4	Chase Corp		06/27/2012	Nomura Securities	1,500.000	16,805		0
162825-10-3	Checkpoint Sys Inc		11/05/2012	Morgan Stanley	6,900.000	59,062		0
163893-20-9	Chemtura Corp		02/29/2012	UBS Securities Inc	4,400.000	63,116		0
16444H-10-2	Cherokee Inc		06/25/2012	Nomura Securities	800.000	10,821		0
165167-10-7	Chesapeake Energy Corp		08/06/2012	Various	3,000.000	52,062		0
170032-80-9	Chiquita Brands Intl		09/18/2012	Morgan Stanley	8,900.000	58,776		0
171779-30-9	Ciena Corp		05/23/2012	Morgan Stanley	1,800.000	21,549		0
17275R-10-2	Cisco Systems Inc		01/26/2012	UBS Securities Inc	2,900.000	57,421		0
172967-42-4	Citigroup Inc		11/06/2012	Morgan Stanley	4,500.000	159,731		0
177376-10-0	Citrix Systems Inc		05/23/2012	Various	600.000	42,997		0
177835-10-5	City Hldg Co		04/23/2012	Various	2,700.000	91,664		0
18451C-10-9	Clear Channel Outdoor		06/27/2012	Nomura Securities	19,800.000	120,959		0
18683K-10-1	Cliffs Natural Resources Inc		08/06/2012	UBS Securities Inc	1,200.000	51,379		0
18911Q-10-2	Cloud Peak Energy Inc		11/05/2012	Morgan Stanley	2,100.000	43,641		0
191216-10-0	Coca-Cola Company		08/13/2012	Stock Split	23,100.000	0		0
192108-50-4	Coeur D'Alene Mines Corp		11/05/2012	Morgan Stanley	5,000.000	144,271		0
19421R-20-0	Collectors Universe		06/28/2012	Nomura Securities	6,400.000	92,816		0
197236-10-2	Columbia Banking System Inc		04/17/2012	Various	3,200.000	69,364		0
203233-10-1	Commonwealth Reit		12/11/2012	Citigroup Global Markets	7,800.000	121,444		0
205363-10-4	Computer Sciences Corp		11/05/2012	Morgan Stanley	5,200.000	163,874		0
205768-20-3	Comstock Res Inc		05/23/2012	Various	5,800.000	89,503		0
205826-20-9	Comtech Telecommunications		11/07/2012	Morgan Stanley	4,500.000	115,296		0
205887-10-2	Conagra Foods Inc		12/11/2012	Various	6,800.000	200,977		0

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209034-10-7	Consolidated Communications		11/07/2012	Various	19,999.000	298,185		0
209034-10-7	Consolidated Communications		07/03/2012	Tax Free Exchange	790.000	12,725		0
21870Q-10-5	Coresite Realty Corp		01/26/2012	UBS Securities Inc	1,200.000	23,866		0
218868-10-7	Corinthian Colleges Inc		09/18/2012	Various	17,000.000	46,497		0
21988R-10-2	Corporate Executive Board Co		02/29/2012	UBS Securities Inc	600.000	24,991		0
22025Y-40-7	Corrections Corp of America		11/05/2012	Morgan Stanley	700.000	24,507		0
222660-10-2	Courier Corp		06/26/2012	Various	12,200.000	139,800		0
224399-10-5	Crane Co		05/23/2012	Morgan Stanley	600.000	22,824		0
226553-10-5	Crexus Investment Corp		05/23/2012	Various	9,500.000	101,397		0
22662K-20-7	Crimson Exploration Inc		06/27/2012	Various	10,100.000	43,454		0
22765Y-10-4	Crosstex Energy Inc		11/05/2012	Morgan Stanley	2,200.000	29,732		0
232806-10-9	Cypress Semiconductor Corp		08/06/2012	UBS Securities Inc	3,500.000	37,550		0
23283K-10-5	Cytori Therapeutics Inc		06/27/2012	Various	20,500.000	62,018		0
233153-10-5	DCT Industrial Trust Inc		12/11/2012	Citigroup Global Markets	29,000.000	184,678		0
23335C-10-1	DTS Inc		08/06/2012	UBS Securities Inc	1,300.000	24,476		0
234264-10-9	Daktronics Inc		08/06/2012	Various	17,000.000	138,653		0
235825-20-5	DanaHolding Corp		11/06/2012	Various	16,100.000	214,134		0
237266-10-1	Darling International Inc		11/06/2012	Morgan Stanley	3,500.000	55,819		0
239359-10-2	Dawson Geophysical Co		11/06/2012	Morgan Stanley	1,600.000	40,597		0
251893-10-3	DeVRY Inc		11/06/2012	Morgan Stanley	2,700.000	71,027		0
253017-10-7	Dice Holdings Inc		08/06/2012	UBS Securities Inc	5,700.000	48,334		0
25388B-10-4	Digital River Inc		11/05/2012	Various	3,600.000	56,485		0
254668-40-3	Discovery Laboratories Inc		11/07/2012	Morgan Stanley	20,000.000	45,884		0
25490A-30-9	DirectTV		08/28/2012	Tax Free Exchange	201.000	3,608		0
257867-10-1	RR Donnelley and Sons Co		06/27/2012	Nomura Securities	31,200.000	349,852		0
25960R-10-5	Douglas Dynamics		08/06/2012	UBS Securities Inc	6,200.000	83,789		0
260543-10-3	Dow Chemical		05/23/2012	Various	2,200.000	71,735		0
26441C-20-4	Duke Energy Corp		07/03/2012	Tax Free Exchange	11,389.000	556,341		0
267888-10-5	Dynamic Materials Corp		11/07/2012	Morgan Stanley	4,800.000	65,371		0
26817Q-50-6	Dynex Capital Inc		12/11/2012	Various	31,100.000	303,988		0
26882D-10-9	EPIQ Systems Inc		05/23/2012	Morgan Stanley	2,700.000	29,296		0
26883D-10-8	EPL Oil & Gas Inc		11/05/2012	Morgan Stanley	1,500.000	32,818		0
26884U-10-9	EPR Properties		12/11/2012	Citigroup Global Markets	4,300.000	197,085		0
26884U-10-9	EPR Properties		11/12/2012	Tax Free Exchange	4,900.000	77,224		0
269246-40-1	E Trade Group Inc		11/06/2012	Morgan Stanley	4,600.000	40,386		0
270321-10-2	Earthlink Inc		09/18/2012	Various	21,900.000	162,652		0
285218-10-3	Electro Rent Corp		11/07/2012	Various	5,200.000	89,160		0
285229-10-0	Electro Scientific Inds Inc		06/26/2012	Nomura Securities	2,900.000	33,471		0
285512-10-9	Electronic Arts Inc		08/06/2012	UBS Securities Inc	7,300.000	88,818		0
290139-10-4	Eloqua Inc		11/05/2012	Morgan Stanley	1,200.000	25,468		0
291005-10-6	Emeritus Corp		05/23/2012	Various	2,800.000	46,293		0
29259G-20-0	Endeavor International Corp		06/25/2012	Nomura Securities	1,400.000	9,680		0
29270J-10-0	Energy Recovery Inc.		11/07/2012	Morgan Stanley	7,700.000	23,737		0
292764-10-7	Enernoc INC		09/17/2012	Morgan Stanley	4,000.000	47,121		0
29384R-10-5	Entropic Communications		11/06/2012	Various	9,700.000	43,315		0
29429D-10-3	Epocrates Inc		11/06/2012	Morgan Stanley	5,700.000	54,981		0
296315-10-4	Esco Technologies In		05/23/2012	Various	1,400.000	49,179		0
30066A-10-5	Examworks Group Inc		02/29/2012	UBS Securities Inc	2,500.000	25,791		0
30161N-10-1	Exelon Corp		03/13/2012	Tax Free Exchange	1,488.000	38,880		0
30161Q-10-4	Exelixis Inc		05/23/2012	Morgan Stanley	5,300.000	24,104		0
302051-20-6	Exide Technologies		11/07/2012	Morgan Stanley	23,200.000	77,108		0
30212P-30-3	Expedia Inc		05/23/2012	Morgan Stanley	500.000	22,696		0
302130-10-9	Expeditors International of WA		05/23/2012	Morgan Stanley	1,100.000	42,085		0
30219G-10-8	Express Scripts Holding Co		12/11/2012	Various	5,600.000	331,787		0
30225X-10-3	Exterran Holdings Inc		05/23/2012	Various	6,800.000	88,343		0
302491-30-3	FMC Corp		05/25/2012	Stock Split	1,100.000	0		0
302695-10-1	FX Energy Inc.		06/27/2012	Nomura Securities	5,100.000	28,403		0
302941-10-9	FTI Consulting Inc		11/05/2012	Morgan Stanley	4,500.000	119,725		0
30303M-10-2	Facebook Inc		11/05/2012	Morgan Stanley	1,600.000	33,889		0
305560-30-2	Fairpoint Communications Inc		05/23/2012	Morgan Stanley	7,500.000	41,199		0
313549-40-4	Federal-Mogul Corporation		06/27/2012	Nomura Securities	9,000.000	97,899		0
314462-10-2	Female Health Company		05/23/2012	Morgan Stanley	3,900.000	22,739		0
316645-10-0	Fifth & Pacific Co Inc		11/05/2012	Morgan Stanley	4,200.000	48,418		0
316645-10-0	Fifth & Pacific Co Inc		05/15/2012	Tax Free Exchange	2,000.000	15,560		0
31678A-10-3	Fifth Street Finance Corp		04/23/2012	Various	37,800.000	366,350		0

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31787A-50-7	Finisar Corporation		09/17/2012	Various	11,900.000	173,762		0
31847R-10-2	First American Financial		04/17/2012	Various	5,500.000	92,939		0
318672-70-6	First Bancorp Puerto Rico		08/06/2012	UBS Securities Inc	8,100.000	29,904		0
319829-10-7	First Commonwealth Finl Corp		05/23/2012	Various	16,100.000	95,227		0
320209-10-9	First Financial Bancorp		09/18/2012	Morgan Stanley	8,400.000	146,729		0
32020R-10-9	First Finl Bankshares Inc		05/23/2012	Various	2,600.000	86,899		0
320867-10-4	First Midwest Bancorp		05/23/2012	Morgan Stanley	3,100.000	31,655		0
337915-10-2	Firstmerit Corporation		11/06/2012	Morgan Stanley	2,600.000	36,404		0
33829M-10-1	Five Below		11/05/2012	Morgan Stanley	800.000	25,863		0
343468-10-4	Flow Intl Corp		06/27/2012	Nomura Securities	7,700.000	22,050		0
345370-86-0	Ford Motor Company		01/26/2012	UBS Securities Inc	2,700.000	34,550		0
345550-10-7	Forest City Enterprises		05/23/2012	Morgan Stanley	2,800.000	37,688		0
346375-10-8	Formfactor Inc		09/18/2012	Various	18,500.000	104,542		0
346563-10-9	Forrester Research Inc		04/17/2012	Citigroup Global Markets	700.000	23,504		0
35906A-10-8	Frontier Communications Corp		06/27/2012	Various	151,200.000	600,757		0
35952H-10-6	Fuelcell Energy Inc		09/18/2012	Morgan Stanley	45,200.000	41,304		0
35952W-10-3	Fuel Systems Solutions		01/26/2012	UBS Securities Inc	1,400.000	27,169		0
360271-10-0	Fulton Financial Corp		08/06/2012	UBS Securities Inc	2,500.000	23,641		0
361086-10-1	Furmanite Corp		08/06/2012	UBS Securities Inc	5,300.000	23,710		0
36116M-10-6	Futurefuel Corp		05/23/2012	Morgan Stanley	2,800.000	27,759		0
36159R-10-3	Geo Group Inc		11/06/2012	Morgan Stanley	3,800.000	89,744		0
361652-20-9	GFI Group Inc		06/28/2012	Nomura Securities	34,400.000	119,694		0
364730-10-1	Gannet Co		11/05/2012	Various	5,900.000	97,694		0
368736-10-4	Generac Holdings Inc		08/06/2012	UBS Securities Inc	3,100.000	70,307		0
369604-10-3	General Electric Co		09/17/2012	Morgan Stanley	1,500.000	33,040		0
370334-10-4	General Mills Inc		12/11/2012	Citigroup Global Markets	5,600.000	231,496		0
371901-10-9	Gentex		08/06/2012	UBS Securities Inc	10,700.000	177,471		0
373200-30-2	Georgia Gulf Corp		02/29/2012	UBS Securities Inc	2,100.000	69,674		0
375558-10-3	Gilead Sciences Inc		12/11/2012	Various	4,200.000	315,435		0
376370-10-5	Glacier Bancorp Inc		02/29/2012	UBS Securities Inc	6,400.000	89,316		0
376535-10-0	Gladstone Capital Corp		08/07/2012	Various	14,700.000	118,993		0
376546-10-7	Gladstone Investment Corp		11/06/2012	Various	18,000.000	133,420		0
37941P-30-6	Global Power Equipment Group		11/07/2012	Various	2,900.000	54,327		0
37954N-20-6	Globe Specialty Metals Inc		08/06/2012	UBS Securities Inc	12,800.000	169,677		0
379890-10-6	Glu Mobile Inc		11/06/2012	Various	15,600.000	47,370		0
38141G-10-4	Goldman Sachs Group Inc		01/26/2012	UBS Securities Inc	900.000	98,144		0
38173M-10-2	Golub Capital BDC Inc		11/06/2012	Morgan Stanley	5,100.000	80,150		0
38259P-50-8	Google Inc		04/17/2012	Citigroup Global Markets	100.000	61,082		0
38376A-10-3	Government Properties Income		12/11/2012	Citigroup Global Markets	8,200.000	189,783		0
393222-10-4	Green Plains Renewable Energy		11/06/2012	Morgan Stanley	4,100.000	32,428		0
40052B-10-8	GTx Inc		01/26/2012	UBS Securities Inc	5,900.000	22,575		0
402307-10-2	Gulf Island Fabrication Inc		05/23/2012	Various	1,800.000	47,597		0
402635-30-4	Gulfport Energy Corp		08/06/2012	UBS Securities Inc	5,900.000	132,300		0
404030-10-8	H & E Equipment Services Inc		04/17/2012	Citigroup Global Markets	1,300.000	23,917		0
40637H-10-9	Halozyme Therapeutics Inc		09/17/2012	Morgan Stanley	4,800.000	30,044		0
410120-10-9	Hancock Holding Co		02/29/2012	UBS Securities Inc	900.000	30,812		0
411307-10-1	Hansen Medical Inc		11/07/2012	Morgan Stanley	21,900.000	51,051		0
414585-10-9	Harris Teeter Supermarkets I		12/11/2012	Various	9,400.000	363,181		0
415864-10-7	Harsco Corp		05/23/2012	Various	3,700.000	75,661		0
416196-10-3	Harte-Hanks Inc		08/07/2012	UBS Securities Inc	7,900.000	50,178		0
41754V-10-3	Harvest Natural Resources Inc		06/25/2012	Nomura Securities	2,800.000	24,651		0
421906-10-8	Healthcare Services Group		05/23/2012	Morgan Stanley	1,400.000	27,475		0
421924-30-9	Healthsouth Corp		05/23/2012	Morgan Stanley	2,400.000	46,509		0
421946-10-4	Healthcare Realty Trust Inc		12/11/2012	Citigroup Global Markets	7,100.000	171,938		0
42210P-10-2	Headwaters Inc		04/17/2012	Citigroup Global Markets	6,100.000	24,578		0
42222G-10-8	Health Net		11/05/2012	Morgan Stanley	1,500.000	38,679		0
422245-10-0	Healthways Inc		06/27/2012	Various	13,200.000	89,805		0
422680-10-8	Heckmann Corp		09/18/2012	Morgan Stanley	23,100.000	111,910		0
422704-10-6	Hecla Mining Co		11/06/2012	Various	36,500.000	195,537		0
422819-10-2	Heidrick & Struggles		11/07/2012	Morgan Stanley	7,600.000	97,351		0
423074-10-3	HJ Heinz Co		12/11/2012	Citigroup Global Markets	6,700.000	393,734		0
427093-10-9	Hercules Offshore Inc		06/25/2012	Nomura Securities	15,900.000	50,691		0
427096-50-8	Hercules Technology Growth		06/27/2012	Nomura Securities	5,400.000	59,049		0
428236-10-3	Hewlett-Packard Co		12/11/2012	Various	23,000.000	391,177		0
432589-10-9	Hillshire Brands Co		08/06/2012	UBS Securities Inc	1,600.000	40,649		0

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432589-10-9	Hillshire Brands Co		06/29/2012	Tax Free Exchange	1,760.000	7,885		0
43739Q-10-0	Homeaway Inc		08/06/2012	UBS Securities Inc	1,600.000	38,441		0
440543-10-6	Hornbeck Offshore Serv		05/23/2012	Morgan Stanley	600.000	20,706		0
44106M-10-2	Hospitality Properties		12/11/2012	Citigroup Global Markets	9,600.000	217,672		0
441339-10-8	Hot Topic Inc		02/29/2012	UBS Securities Inc	6,400.000	51,932		0
442487-20-3	Hovnanian Enterprises		11/06/2012	Morgan Stanley	12,600.000	63,679		0
44267D-10-7	Howard Hughes Corp		05/23/2012	Morgan Stanley	500.000	28,912		0
443683-10-7	Hudson City Bancorp Inc		08/06/2012	UBS Securities Inc	33,300.000	211,042		0
443787-10-6	Hudson Global Inc		06/27/2012	Nomura Securities	8,000.000	28,332		0
443787-10-6	Hudson Global Inc		04/30/2012	Tax Free Exchange	7,400.000	32,968		0
448947-50-7	IDT Corp		11/07/2012	Morgan Stanley	8,600.000	83,074		0
449172-10-5	Hyster Yale Materials		11/14/2012	Tax Free Exchange	400.000	17,239		0
44928D-10-8	ICG Group Inc		05/23/2012	Morgan Stanley	5,600.000	50,434		0
450828-10-8	Iberiabank Corp		05/23/2012	Various	1,800.000	93,356		0
45166R-20-4	Idenix Pharmaceuticals Inc		11/06/2012	Morgan Stanley	8,100.000	29,848		0
45253H-10-1	Immunogen Inc		09/18/2012	Morgan Stanley	3,100.000	46,520		0
45665G-30-3	Infinity Pharmaceuticals Inc		02/29/2012	UBS Securities Inc	3,500.000	28,161		0
45666Q-10-2	Informatica Corp		11/05/2012	Morgan Stanley	1,200.000	32,226		0
45667G-10-3	Infinera Corp		05/23/2012	Morgan Stanley	3,600.000	22,954		0
457030-10-4	Ingles Markets Inc.		08/06/2012	UBS Securities Inc	1,500.000	25,060		0
457187-10-2	Ingredion Inc		06/25/2012	Nomura Securities	500.000	24,139		0
45778Q-10-7	Insperity Inc		11/05/2012	Various	2,200.000	63,545		0
458118-10-6	Integrated Device Technology		11/06/2012	Various	9,400.000	53,140		0
45822P-10-5	Integrys Energy Group Inc		11/05/2012	Morgan Stanley	500.000	26,595		0
458786-10-0	Intermec Inc		05/23/2012	Morgan Stanley	9,200.000	52,910		0
459044-10-3	International Bancshares Corp		08/06/2012	UBS Securities Inc	1,300.000	24,387		0
460254-10-5	International Rectifier Corp		11/06/2012	Morgan Stanley	11,800.000	208,996		0
460335-20-1	Intl Speedway Corp-Cl A		05/23/2012	Various	2,700.000	65,435		0
46069S-10-9	Intersil Corp Class A		11/07/2012	Various	51,300.000	414,337		0
460981-30-1	Intersections Inc		11/07/2012	Various	11,800.000	160,711		0
46113M-10-8	Interval Leisure Group		04/17/2012	Citigroup Global Markets	1,400.000	24,310		0
461148-10-8	Intevac Inc		08/06/2012	UBS Securities Inc	4,400.000	24,572		0
46118H-10-4	Intralinks Holdings Inc		09/18/2012	Morgan Stanley	15,700.000	103,141		0
46145F-10-5	Investment Technology Group		11/07/2012	Morgan Stanley	8,100.000	65,893		0
462846-10-6	Iron Mountain Inc		11/13/2012	Corporate Action	258.000	8,466		0
46612J-50-7	JDS Uniphase Corporation		05/23/2012	Morgan Stanley	2,200.000	22,297		0
46625H-10-0	JP Morgan Chase & Co		04/17/2012	Various	2,600.000	103,078		0
47012E-10-6	Jakks Pac Inc		11/07/2012	Various	8,200.000	110,518		0
47023A-10-1	Jamba Inc		02/29/2012	UBS Securities Inc	6,400.000	13,799		0
478160-10-4	Johnson and Johnson		12/11/2012	Citigroup Global Markets	4,800.000	342,524		0
478366-10-7	Johnson Controls Inc		08/06/2012	UBS Securities Inc	1,000.000	24,731		0
48020T-10-1	The Jones Group Inc		04/17/2012	Citigroup Global Markets	1,900.000	24,482		0
482686-10-2	K-Swiss Inc		11/07/2012	Morgan Stanley	29,900.000	105,653		0
482738-10-1	KVH Industries Inc.		05/23/2012	Various	5,100.000	47,926		0
48273U-10-2	K12 Inc		08/06/2012	UBS Securities Inc	1,300.000	24,728		0
486587-10-8	Kaydon Corp		05/23/2012	Morgan Stanley	1,100.000	24,971		0
48668E-10-1	KCAP Financial Inc		07/10/2012	Tax Free Exchange	46,200.000	297,780		0
488152-20-8	Kelly Services Inc -Cl A		09/17/2012	Morgan Stanley	2,800.000	37,863		0
492515-10-1	Keryx Biopharmaceuticals		11/06/2012	Morgan Stanley	16,900.000	41,155		0
492914-10-6	Key Energy Services Inc.		09/18/2012	Morgan Stanley	14,600.000	134,978		0
493308-10-0	Keynote Systems Inc		08/06/2012	UBS Securities Inc	1,700.000	23,397		0
493723-10-0	Keyw Holing Corp/ The		02/29/2012	UBS Securities Inc	4,200.000	30,153		0
494274-10-3	Kimball Intl Inc		05/23/2012	Morgan Stanley	3,700.000	25,562		0
49456B-10-1	Kinder Morgan Inc		04/17/2012	Citigroup Global Markets	2,300.000	86,257		0
49456B-10-1	Kinder Morgan Inc		05/25/2012	Tax Free Exchange	1,340.000	12,796		0
494580-10-3	Kindred Healthcare Inc		11/05/2012	Various	5,400.000	57,759		0
500643-20-0	Korn/Ferry International		11/05/2012	Morgan Stanley	2,200.000	30,837		0
50076Q-10-6	Kraft Foods Inc		10/02/2012	Spin Off	4,366.000	104,500		0
50077B-20-7	Kratos Defense & Security		05/23/2012	Morgan Stanley	4,400.000	22,406		0
50077C-10-6	Kraton Performance Polymers		11/05/2012	Morgan Stanley	1,400.000	30,896		0
50187A-10-7	LHC Group Inc		05/23/2012	Morgan Stanley	1,300.000	21,957		0
50216C-10-8	LSI Industries Inc		06/27/2012	Various	10,900.000	76,314		0
511637-10-0	Lakeland Bancorp Inc		05/23/2012	Morgan Stanley	4,900.000	44,229		0
512815-10-1	Lamar Advertising Co		04/17/2012	Various	2,500.000	76,116		0
517834-10-7	Las Vegas Sands Corp		01/26/2012	UBS Securities Inc	500.000	24,577		0

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521863-30-8	Leap Wireless Intl Inc		08/06/2012	UBS Securities Inc	7,500.000	40,759		0
521865-20-4	Lear Corporation		09/17/2012	Various	1,700.000	66,761		0
52729N-30-8	Level 3 Communications Inc		11/06/2012	Various	5,400.000	109,725		0
528872-10-4	Lexicon Genetics Inc		08/06/2012	UBS Securities Inc	9,300.000	21,955		0
53261M-10-4	Limelight Networks Inc		01/26/2012	UBS Securities Inc	7,200.000	23,160		0
533535-10-0	Lincoln Educational Services		05/23/2012	Morgan Stanley	13,200.000	86,529		0
53578A-10-8	Linkedin Corp A		11/05/2012	Morgan Stanley	300.000	31,459		0
538034-10-9	Live Nation		05/23/2012	Various	5,600.000	55,553		0
54142L-10-9	Logmein Inc		08/06/2012	UBS Securities Inc	1,400.000	27,997		0
550283-10-5	Lumos Networks Corp		08/06/2012	Various	12,800.000	113,686		0
55272X-10-2	MFA Mortgage Investments Inc		01/26/2012	UBS Securities Inc	66,000.000	478,850		0
552848-10-3	MGIC Investment Corp		09/18/2012	Morgan Stanley	86,300.000	145,213		0
554489-10-4	Mack-Cali Realty Corp		12/11/2012	Citigroup Global Markets	10,000.000	259,796		0
55973B-10-2	Magnum Hunter Resources Corp		08/06/2012	UBS Securities Inc	6,700.000	24,336		0
563820-10-2	Manning & Napier Inc		11/06/2012	Morgan Stanley	2,100.000	27,454		0
56418H-10-0	Manpower Inc		11/05/2012	Various	1,600.000	63,094		0
564563-10-4	Mantech International Corp - A		08/06/2012	Various	6,700.000	145,355		0
567908-10-8	Marinemax Inc		04/17/2012	Various	9,300.000	77,816		0
568427-10-8	Marine Products Corp		04/17/2012	Citigroup Global Markets	4,000.000	23,932		0
574599-10-6	Masco Corp		02/29/2012	UBS Securities Inc	4,300.000	51,726		0
57686G-10-5	Matson Inc		09/17/2012	Morgan Stanley	1,200.000	27,273		0
57686G-10-5	Matson Inc		07/02/2012	Tax Free Exchange	200.000	5,070		0
577081-10-2	Mattel Inc		05/23/2012	Various	2,500.000	79,033		0
577128-10-1	Matthews Intl Corp		05/23/2012	Morgan Stanley	1,900.000	56,675		0
58039P-10-7	Mcewan Mining Inc		11/06/2012	Morgan Stanley	11,500.000	49,481		0
580589-10-9	Mcgrath Rentcorp		11/07/2012	Various	4,500.000	125,413		0
582411-10-4	McMorah Exploration Co		11/06/2012	Various	18,400.000	234,757		0
58503F-10-6	Medley Capital Corp		06/27/2012	Nomura Securities	14,200.000	166,367		0
589433-10-1	Meredith Corp		05/23/2012	Morgan Stanley	800.000	23,621		0
589499-10-2	Merge Healthcare Inc		06/28/2012	Nomura Securities	25,000.000	65,319		0
589584-10-1	Meridian Bioscience Inc		08/06/2012	UBS Securities Inc	4,500.000	77,150		0
591520-20-0	Methode Electronics - Cl A		05/23/2012	Morgan Stanley	3,600.000	25,874		0
594918-10-4	Microsoft Corp		09/17/2012	Morgan Stanley	5,000.000	155,734		0
602682-20-5	Mindspeed Technologies Inc		11/05/2012	Morgan Stanley	9,100.000	34,746		0
603158-10-6	Minerals Technologies Inc		12/12/2012	Stock Split	4,700.000	0		0
60740F-10-5	Mobile Mini Inc		08/06/2012	UBS Securities Inc	7,000.000	100,654		0
607828-10-0	Modine Manufacturing Co		06/27/2012	Nomura Securities	19,900.000	132,949		0
60786L-10-7	ModusLink Global Solutions Inc		11/07/2012	Morgan Stanley	9,500.000	27,981		0
608554-10-1	Molex Inc		08/06/2012	UBS Securities Inc	1,800.000	48,291		0
609207-10-5	Mondelez International		12/11/2012	Various	10,400.000	273,079		0
609207-10-5	Mondelez International		10/02/2012	Tax Free Exchange	13,100.000	197,768		0
61166W-10-1	Monsanto Co		05/23/2012	Various	1,800.000	138,932		0
611740-10-1	Monster Beverage Corp		01/09/2012	Tax Free Exchange	1,300.000	46,731		0
611740-10-1	Monster Beverage Corp		02/16/2012	Stock Split	1,300.000	0		0
611742-10-7	Monster Worldwide Inc		11/06/2012	Various	32,100.000	215,790		0
617446-44-8	Morgan Stanley		01/26/2012	UBS Securities Inc	3,900.000	71,244		0
61945C-10-3	Mosaic Co/The		05/23/2012	Morgan Stanley	500.000	23,946		0
619718-10-9	Mosys Inc		06/27/2012	Various	10,800.000	38,966		0
624580-10-6	Movado Group		11/05/2012	Morgan Stanley	800.000	26,724		0
625453-10-5	Multimedia Games Inc		04/17/2012	Various	4,100.000	45,519		0
628464-10-9	Myers Industries Inc		02/29/2012	UBS Securities Inc	3,100.000	41,718		0
628778-10-2	NBT Bancorp Inc		05/23/2012	Morgan Stanley	2,500.000	51,037		0
629377-50-8	NRG Energy Inc		12/17/2012	Tax Free Exchange	18,155.000	349,735		0
629579-10-3	Nacco Industries		04/17/2012	Various	400.000	7,446		0
631158-10-2	Nash Finch Co		11/06/2012	Various	6,300.000	126,343		0
632450-10-5	National American University		06/27/2012	Nomura Securities	4,600.000	18,646		0
635309-10-7	National Cinemedia Inc		06/27/2012	Nomura Securities	14,500.000	204,577		0
636518-10-2	National Instruments		04/17/2012	Citigroup Global Markets	1,900.000	51,345		0
637138-10-8	Natl Penn Bcshs Inc		08/06/2012	Various	16,200.000	148,010		0
64051T-10-0	Neophotonics Corp		06/27/2012	Nomura Securities	15,500.000	74,514		0
649445-10-3	New York Community Bancorp Inc		11/06/2012	Various	21,700.000	295,849		0
649604-50-1	New York Mortgage Trust Inc		11/07/2012	Various	191,100.000	1,334,317		0
650111-10-7	New York Times Co Cl A		11/05/2012	Morgan Stanley	2,800.000	23,925		0
651718-50-4	Newpark Resources		11/05/2012	Morgan Stanley	5,600.000	40,133		0
654106-10-3	Nike Inc		12/26/2012	Stock Split	4,700.000	0		0

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665859-10-4	Northern Trust Corp		08/06/2012	UBS Securities Inc	2,100.000	93,883		0
667340-10-3	Northwest Bancshares Inc		05/23/2012	Various	14,200.000	170,862		0
667655-10-4	Northwest Natural Gas Co		02/29/2012	UBS Securities Inc	500.000	23,036		0
670200-30-5	Ntelos Holdings Corp		08/06/2012	Various	4,700.000	73,251		0
67069D-10-8	Nutri/System Inc		06/27/2012	Nomura Securities	4,000.000	43,985		0
670704-10-5	NuVasive Inc		11/06/2012	Various	5,800.000	95,363		0
670872-10-0	OM Group Inc		11/05/2012	Morgan Stanley	4,300.000	87,865		0
67555N-20-6	Oclaro Inc		06/27/2012	Nomura Securities	17,600.000	51,936		0
675746-30-9	Ocwen Financial Corp		11/06/2012	Morgan Stanley	10,500.000	345,860		0
676118-10-2	Odyssey Marine Exploration		04/23/2012	Various	29,600.000	87,944		0
676220-10-6	Office Depot Inc		11/06/2012	Various	38,700.000	102,917		0
679580-10-0	Old Dominion Freight Line		09/10/2012	Stock Split	1,200.000	0		0
680033-10-7	Old National Bancorp		04/17/2012	Various	5,400.000	67,386		0
682128-10-3	Omnivision Technologies		08/06/2012	UBS Securities Inc	2,100.000	30,662		0
682324-10-8	Oncothyreon Inc		04/17/2012	Citigroup Global Markets	5,800.000	24,324		0
683757-10-8	Opnet Technologies Inc		05/23/2012	Morgan Stanley	200.000	5,394		0
69327R-10-1	PDC Energy Inc		06/25/2012	Nomura Securities	2,000.000	39,022		0
69327R-10-1	PDC Energy Inc		06/15/2012	Tax Free Exchange	2,600.000	54,617		0
69345P-10-3	PMFG Inc		05/23/2012	Morgan Stanley	2,700.000	21,541		0
695263-10-3	PacWest Bancorp		04/17/2012	Citigroup Global Markets	1,300.000	30,797		0
697529-30-3	Palomar Medical Technologies I		05/23/2012	Morgan Stanley	3,300.000	27,831		0
703481-10-1	Patterson-UTI Energy Inc		11/05/2012	Various	3,500.000	57,221		0
704549-10-4	Peabody Energy Corp		11/05/2012	Morgan Stanley	1,400.000	39,913		0
707882-10-6	Penn Va Corp		08/06/2012	UBS Securities Inc	10,600.000	76,301		0
708062-10-4	Pennantpark Investment Corp		06/28/2012	Various	44,400.000	448,754		0
70931T-10-3	Pennymac Mortgage Investment		12/11/2012	Citigroup Global Markets	6,300.000	156,149		0
712704-10-5	People's United Financial Inc		12/11/2012	Citigroup Global Markets	22,800.000	277,592		0
713291-10-2	Pepco Holdings		11/06/2012	Morgan Stanley	5,300.000	104,012		0
71377E-10-5	Performant Financial Corp		11/05/2012	Morgan Stanley	2,500.000	23,770		0
716748-10-8	PetroQuest Energy Inc		11/06/2012	Morgan Stanley	7,600.000	45,590		0
71714F-10-4	Pharmerica Corp		11/05/2012	Morgan Stanley	1,900.000	25,620		0
718546-10-4	Phillips 66		12/11/2012	Various	3,700.000	192,787		0
719405-10-2	Photronics Inc		08/06/2012	UBS Securities Inc	5,800.000	35,018		0
720190-20-6	Piedmont Office Realty Tru-A		12/11/2012	Citigroup Global Markets	9,300.000	167,318		0
724479-10-0	Pitney Bowes Inc		06/25/2012	Nomura Securities	19,700.000	285,360		0
73278L-10-5	Pool Corp		05/23/2012	Morgan Stanley	600.000	21,630		0
739128-10-6	Powell Industries Inc		05/23/2012	Morgan Stanley	700.000	24,395		0
74251V-10-2	Principal Financial Group		01/26/2012	UBS Securities Inc	2,700.000	73,118		0
743187-10-6	Progenics Pharmaceuticals Inc		08/06/2012	UBS Securities Inc	6,300.000	29,078		0
74348T-10-2	Prospect Capital Corp		08/06/2012	Various	61,900.000	677,177		0
744028-10-1	PROVIDENT NEW YORK BANCORP		02/29/2012	UBS Securities Inc	4,200.000	36,293		0
744573-10-6	Public Service Enterprise GP		05/23/2012	Morgan Stanley	1,900.000	58,187		0
74460D-10-9	Public Storage		12/11/2012	Citigroup Global Markets	900.000	127,198		0
747301-10-9	Quad Graphics Inc		09/17/2012	Various	9,700.000	159,264		0
74731Q-10-3	Pzena Investment Mgmt		06/27/2012	Nomura Securities	2,900.000	12,319		0
74733T-10-5	Qlik Technologies, Inc.		11/06/2012	Morgan Stanley	1,600.000	30,773		0
747525-10-3	Qualcomm Inc		04/17/2012	Citigroup Global Markets	300.000	20,215		0
74834L-10-0	Quest Diagnostics		12/11/2012	Citigroup Global Markets	3,500.000	204,573		0
74837P-10-8	Quicklogic Corp		08/07/2012	UBS Securities Inc	16,400.000	37,289		0
74965L-10-1	RLJ Lodging Trust		12/11/2012	Citigroup Global Markets	6,500.000	122,956		0
749685-10-3	RPM International Inc		05/23/2012	Morgan Stanley	1,000.000	25,485		0
74972G-10-3	RPX Corp		11/06/2012	Various	4,900.000	53,329		0
749941-10-0	RF Micro Devices		08/06/2012	Various	46,500.000	173,467		0
758075-40-2	Redwood Trust Inc		12/11/2012	Various	10,700.000	170,671		0
758932-10-7	Regis Corp		11/05/2012	Various	10,200.000	178,484		0
7591EP-10-0	Regions Financial Corp		05/23/2012	Morgan Stanley	3,600.000	22,086		0
75970E-10-7	Renasant Corp		04/23/2012	Morgan Stanley	1,700.000	25,764		0
760112-10-2	Rentech Inc		11/06/2012	Morgan Stanley	11,500.000	31,909		0
76117W-10-9	Resolute Forest Products		08/06/2012	UBS Securities Inc	17,100.000	205,482		0
76120W-30-2	Resource Capital Corp		11/06/2012	Various	167,300.000	952,382		0
761220-10-5	Resources Connection Inc		02/29/2012	UBS Securities Inc	7,800.000	100,633		0
761248-10-3	Reponsys Inc		09/18/2012	Various	6,100.000	63,601		0
761565-10-0	Rex Energy Corp		11/06/2012	Morgan Stanley	3,700.000	50,890		0
767754-10-4	Rite Aid Corp		09/18/2012	Morgan Stanley	53,800.000	71,908		0
768573-10-7	Riverbed Technology Inc		12/18/2012	Taxable Exchange	194.000	3,672		0

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770323-10-3	Robert Half Intl Inc		02/29/2012	UBS Securities Inc	1,000.000	28,740		0
775043-10-2	Rofin-Sinar Technologies Inc		08/06/2012	UBS Securities Inc	2,800.000	50,604		0
775711-10-4	Rollins Inc		05/23/2012	Morgan Stanley	1,100.000	23,320		0
779268-10-1	Roundys Inc		11/07/2012	Morgan Stanley	31,900.000	195,137		0
78112T-10-7	Rubicon Technology Inc		06/27/2012	Nomura Securities	800.000	7,931		0
781270-10-3	Rudolph Technologies Inc		02/29/2012	UBS Securities Inc	4,300.000	42,752		0
783549-10-8	Ryder System Inc		11/05/2012	Morgan Stanley	800.000	36,317		0
78377T-10-7	Ryman Hospitality Properties		10/01/2012	Tax Free Exchange	5,400.000	44,982		0
78377T-10-7	Ryman Hospitality Properties		11/08/2012	Stock Dividend	711.000	0		0
78390X-10-1	SAIC Inc		11/05/2012	Morgan Stanley	5,100.000	57,478		0
78648T-10-0	Safety Insurance Group Inc		05/23/2012	Morgan Stanley	900.000	36,310		0
786514-20-8	Safeway Inc		11/05/2012	Morgan Stanley	10,000.000	166,104		0
786692-10-3	Sagent Pharmaceuticals Inc		05/23/2012	Morgan Stanley	1,700.000	27,133		0
790849-10-3	St Jude Medical Inc		05/23/2012	Morgan Stanley	1,200.000	46,119		0
800677-10-6	Sangamo Biosciences Inc		02/29/2012	UBS Securities Inc	2,800.000	15,209		0
801056-10-2	Sanmina Corp		11/15/2012	Tax Free Exchange	15,700.000	133,041		0
804137-10-7	Sauer-Danfoss Inc		08/06/2012	Various	3,500.000	131,901		0
806857-10-8	Schlumberger LTD		05/23/2012	Various	1,800.000	133,687		0
806882-10-6	Schnitzer Steel Industries Inc		08/06/2012	Various	5,900.000	149,045		0
808513-10-5	Charles Schwab Corp		01/26/2012	UBS Securities Inc	6,400.000	74,890		0
808541-10-6	Schweitzer-Mauduit Internation		08/22/2012	Stock Split	2,100.000	0		0
80874P-10-9	Scientific Games Corp-A		05/23/2012	Morgan Stanley	2,900.000	24,482		0
811054-40-2	E.W Scripps CO		01/26/2012	UBS Securities Inc	3,600.000	30,305		0
812350-10-6	Sears Holdings Corp		04/17/2012	Citigroup Global Markets	400.000	20,844		0
81619Q-10-5	Select Medical Holdings Corp		12/11/2012	Citigroup Global Markets	12,100.000	122,940		0
81663A-10-5	SemGroup Corp.		01/26/2012	UBS Securities Inc	900.000	24,096		0
81721M-10-9	Senior Housing Prop Trust		12/11/2012	Citigroup Global Markets	5,300.000	121,872		0
817337-40-5	Sequenom Inc		11/06/2012	Various	14,700.000	54,162		0
81763U-10-0	Servicesource International		11/06/2012	Morgan Stanley	6,700.000	54,669		0
824543-10-2	Shiloh Industries Inc		04/17/2012	Citigroup Global Markets	400.000	3,768		0
824889-10-9	Shoe Carnival Inc		04/30/2012	Stock Split	2,050.000	0		0
825211-10-5	Shoretel Inc		08/06/2012	UBS Securities Inc	7,800.000	37,835		0
82568P-30-4	Shutterfly Inc		11/06/2012	Various	3,600.000	106,397		0
826565-10-3	Sigma Designs Inc		09/18/2012	Morgan Stanley	5,400.000	36,145		0
828730-20-0	Simmons First National Corp		04/23/2012	Various	2,400.000	59,048		0
829073-10-5	Simpson Manufacturing Co Inc		05/23/2012	Various	1,700.000	51,409		0
83066R-10-7	Skilled Healthcare Group Inc		05/23/2012	Morgan Stanley	3,900.000	21,396		0
83169Y-10-8	Smart Balance Inc		11/06/2012	Morgan Stanley	5,200.000	63,192		0
83413U-10-0	Solar Capital Ltd		06/27/2012	Various	18,000.000	385,880		0
83415T-10-1	Solazyme Inc		06/25/2012	Various	9,000.000	107,786		0
83416M-10-5	Solar Senior Capital LTD		11/07/2012	Morgan Stanley	2,000.000	35,728		0
83438K-10-3	Solta Medical Inc		01/26/2012	UBS Securities Inc	8,900.000	23,274		0
83545G-10-2	Sonic Automotive Inc		11/05/2012	Morgan Stanley	1,200.000	23,861		0
835898-10-7	Sotheby's Holdings		11/05/2012	Morgan Stanley	1,800.000	57,768		0
835916-10-7	Sonus Networks Inc		05/23/2012	Various	25,000.000	67,182		0
84265V-10-5	Southern Copper Corp		06/25/2012	Nomura Securities	24,372.000	729,144		0
846819-10-0	Spartan Motors Inc		06/27/2012	Various	20,100.000	91,977		0
847220-20-9	Spartech Corp		06/27/2012	Various	14,800.000	73,620		0
847560-10-9	Spectra Energy Corp		04/17/2012	Citigroup Global Markets	3,900.000	118,573		0
847788-10-6	Speedway Motorsports Inc		04/17/2012	Citigroup Global Markets	4,300.000	75,880		0
852061-10-0	Sprint Nextel Corp		01/26/2012	UBS Securities Inc	16,500.000	36,752		0
85254C-30-5	Stage Stores Inc		05/23/2012	Morgan Stanley	1,800.000	29,199		0
853666-10-5	Standard Motor Products		11/05/2012	Morgan Stanley	1,600.000	31,603		0
85517P-10-1	Star Scientific Inc		12/11/2012	Citigroup Global Markets	39,600.000	122,281		0
855707-10-5	State Auto Financial Corp		08/07/2012	UBS Securities Inc	2,900.000	40,627		0
85571B-10-5	Starwood Property Trust Inc		12/11/2012	Citigroup Global Markets	26,000.000	598,580		0
858119-10-0	Steel Dynamics Inc		08/06/2012	UBS Securities Inc	1,900.000	24,565		0
858375-10-8	Stein Mart Inc		05/23/2012	Morgan Stanley	3,400.000	22,428		0
859158-10-7	Sterling Bancorp - NY		02/29/2012	UBS Securities Inc	2,900.000	26,237		0
86074Q-10-2	Stillwater Mining Company		09/17/2012	Morgan Stanley	6,200.000	80,554		0
861642-10-6	Stone Energy Corp		09/17/2012	Morgan Stanley	2,500.000	68,940		0
863236-10-5	Strayer Education		08/06/2012	UBS Securities Inc	1,800.000	130,914		0
86663B-10-2	Sun Bancorp Inc/Nj		04/19/2012	Citigroup Global Markets	7,900.000	24,670		0
866942-10-5	SUN HYDRAULICS CORP		08/06/2012	Various	3,100.000	76,247		0
86722A-10-3	Suncoke Energy Inc		05/23/2012	Various	4,500.000	62,810		0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
867328-60-1	Sunesis Pharmaceuticals Inc		04/19/2012	Citigroup Global Markets	18,500.000	56,033		0
868157-10-8	Superior Energy Services Inc		02/08/2012	Taxable Exchange	3,308.000	103,988		0
868168-10-5	Superior Industries Intl		02/29/2012	UBS Securities Inc	2,500.000	45,866		0
868536-10-3	Supervalu Inc		06/25/2012	Nomura Securities	11,700.000	56,390		0
86858W-10-1	Support.com Inc		06/27/2012	Nomura Securities	4,900.000	14,627		0
869099-10-1	Susquehanna Bancshares Inc		02/17/2012	Tax Free Exchange	19,791.000	154,326		0
870738-10-1	Swift Energy Co		09/17/2012	Morgan Stanley	4,500.000	104,319		0
871206-40-5	Sycamore Networks Inc		11/07/2012	Various	23,500.000	134,728		0
871503-10-8	Symantec Corp		05/23/2012	Morgan Stanley	2,100.000	31,283		0
87162T-20-6	Synta Pharmaceuticals Corp		01/26/2012	UBS Securities Inc	5,700.000	27,383		0
871639-30-8	Synergy Pharmaceuticals Inc		11/07/2012	Morgan Stanley	6,400.000	23,998		0
871829-10-7	Sysco Corp		12/11/2012	Citigroup Global Markets	5,100.000	162,994		0
872275-10-2	TCF Financial Corp		04/17/2012	Citigroup Global Markets	4,000.000	44,608		0
872438-10-6	THL Credit Inc		06/27/2012	Nomura Securities	6,000.000	78,891		0
87244T-10-9	TICC Capital Corp		12/11/2012	Various	25,200.000	254,790		0
872540-10-9	TJX Companies Inc		02/03/2012	Stock Split	3,700.000	0		0
874083-10-8	Tal International Group Inc		09/17/2012	Various	2,100.000	72,577		0
87970T-20-8	Telular Corp		06/27/2012	Nomura Securities	8,800.000	80,357		0
88162F-10-5	Tetra Technologies I		08/06/2012	Various	6,700.000	44,867		0
88338T-10-4	Theravance Inc.		01/26/2012	UBS Securities Inc	1,300.000	23,669		0
885160-10-1	Thor Industries Inc		01/26/2012	UBS Securities Inc	700.000	21,538		0
887317-30-3	Time Warner Inc		04/17/2012	Citigroup Global Markets	1,800.000	65,550		0
888339-20-7	Titanium Metals Corp		05/23/2012	Morgan Stanley	1,900.000	22,771		0
890516-10-7	Tootsie Roll Industries Inc		03/02/2012	Stock Dividend	53.000	0		0
89354M-10-6	Transcept Pharmaceuticals Inc		11/07/2012	Morgan Stanley	6,500.000	34,335		0
894650-10-0	Tredegar Corp		11/05/2012	Morgan Stanley	1,300.000	25,643		0
896215-20-9	Trimas Corp		05/23/2012	Morgan Stanley	1,100.000	22,084		0
89674K-10-3	Triquint Semiconductor Inc		11/06/2012	Morgan Stanley	10,700.000	56,644		0
898349-10-5	Trustco Bank Corp NY		11/07/2012	Morgan Stanley	15,600.000	87,352		0
898402-10-2	Trustmark Corp		04/23/2012	Various	4,000.000	95,369		0
901109-10-8	Tutor Perini Corporation		11/05/2012	Morgan Stanley	2,500.000	31,966		0
90187B-10-1	Two Harbors Investment Corp		09/17/2012	Various	64,000.000	661,309		0
902788-10-8	Umb Financial Corp		04/17/2012	Various	2,500.000	107,510		0
903119-10-5	UNS Energy Corp		05/14/2012	Tax Free Exchange	7,600.000	209,822		0
903293-40-5	USG Corp		01/26/2012	UBS Securities Inc	3,700.000	49,298		0
90343C-10-0	US Auto Parts Network Inc		05/23/2012	Morgan Stanley	5,900.000	23,972		0
904214-10-3	Umpqua Holdings Corp		04/17/2012	Citigroup Global Markets	2,600.000	34,558		0
90478E-10-3	Unilife Corp		08/06/2012	UBS Securities Inc	8,200.000	25,612		0
90984P-30-3	United Community Banks/GA		08/07/2012	UBS Securities Inc	6,700.000	48,750		0
910340-10-8	United Fire Group Inc		05/23/2012	Morgan Stanley	1,400.000	29,377		0
911268-10-0	United Online Inc		06/28/2012	Nomura Securities	46,100.000	186,937		0
91359V-10-7	Universal Insurance Holdings		09/18/2012	Various	16,000.000	57,511		0
913915-10-4	Universal Technical Institute		11/06/2012	Various	4,800.000	60,062		0
91913Y-10-0	Valero Energy Corp		11/05/2012	Morgan Stanley	900.000	25,957		0
919794-10-7	Valley Nationalbancorp		08/06/2012	UBS Securities Inc	18,300.000	173,078		0
919794-10-7	Valley Nationalbancorp		05/09/2012	Stock Dividend	366.000	0		0
922036-20-7	Vanguard Health Systems Inc		08/06/2012	UBS Securities Inc	2,600.000	23,212		0
925602-10-4	Vical Inc		04/17/2012	Citigroup Global Markets	4,600.000	14,255		0
927107-40-9	Village Super Market Class A		05/23/2012	Morgan Stanley	1,100.000	27,720		0
92839U-20-6	Visteon Corp		09/17/2012	Morgan Stanley	500.000	23,438		0
92858J-10-8	Vocus Inc		05/23/2012	Morgan Stanley	1,500.000	22,769		0
929042-10-9	Vornado Realty		12/11/2012	Citigroup Global Markets	1,600.000	123,192		0
92922P-10-6	W&T Offshore Inc		08/06/2012	Various	7,500.000	105,169		0
929297-10-9	Wms Industries Inc		11/06/2012	Morgan Stanley	3,500.000	53,789		0
93317W-10-2	Walter Investment Management		11/05/2012	Morgan Stanley	2,700.000	115,279		0
93564A-10-0	Warren Resources Inc		06/27/2012	Nomura Securities	30,100.000	67,320		0
94770V-10-2	WebMD Health Corp		12/11/2012	Citigroup Global Markets	8,800.000	134,457		0
948849-10-4	Weis Markets Inc		09/17/2012	Morgan Stanley	2,600.000	112,220		0
94946T-10-6	Wellcare Health Plans Inc		11/05/2012	Morgan Stanley	1,100.000	52,863		0
949746-10-1	Wells Fargo & Company		04/17/2012	Various	3,600.000	113,358		0
950810-10-1	Wesbanco Inc		04/23/2012	Morgan Stanley	1,200.000	23,133		0
955306-10-5	West Pharmaceutical		05/23/2012	Morgan Stanley	200.000	9,140		0
957090-10-3	Westamerica Bancorporation		02/29/2012	UBS Securities Inc	2,000.000	95,438		0
96008P-10-4	Westfield Financial Inc		05/23/2012	Morgan Stanley	6,400.000	45,920		0
960878-10-6	Westmoreland Coal Co		04/17/2012	Citigroup Global Markets	3,800.000	36,450		0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
961840-10-5	The Wet Seal Inc		11/06/2012	Morgan Stanley	8,400.000	25,023		0
966837-10-6	Whole Foods Market Inc		11/05/2012	Morgan Stanley	200.000	19,628		0
969203-10-8	Willbros Group Inc		09/18/2012	Morgan Stanley	6,100.000	35,017		0
97381W-10-4	Windstream Corp		09/18/2012	Various	53,950.000	542,599		0
974637-10-0	Winnebago Industries		05/23/2012	Morgan Stanley	2,500.000	22,715		0
981560-10-8	WWE		11/06/2012	Morgan Stanley	6,000.000	49,196		0
98212B-10-3	WPX Energy Inc		11/05/2012	Morgan Stanley	3,600.000	57,645		0
98212B-10-3	WPX Energy Inc		01/03/2012	Spin Off	466.000	3,713		0
98235T-10-7	Wright Medical Group Inc		11/05/2012	Morgan Stanley	4,800.000	100,751		0
98419J-10-7	Xoma Corp		11/06/2012	Morgan Stanley	12,100.000	33,421		0
989330-10-8	Zeltiq Aesthetics Inc		04/17/2012	Citigroup Global Markets	4,200.000	23,880		0
98973P-10-1	Ziopharm Oncology Inc		04/17/2012	Citigroup Global Markets	5,800.000	29,893		0
98974X-10-3	Zipcar Inc		06/27/2012	Nomura Securities	900.000	9,910		0
98986T-10-8	Zynga Inc		08/06/2012	UBS Securities Inc	8,700.000	24,473		0
N87237-10-8	Tornier NV		09/18/2012	Morgan Stanley	3,500.000	69,520		0
04878Q-86-3	Atlantic Power Corp	A	11/05/2012	Various	17,000.000	248,488		0
36191C-20-5	GSI Group Inc	A	02/29/2012	UBS Securities Inc	2,000.000	23,203		0
38119T-10-4	Golden Star Resources Ltd	I	09/17/2012	Morgan Stanley	49,400.000	90,580		0
88157K-10-1	Tesco Corp	A	08/06/2012	Various	6,500.000	69,862		0
884903-10-5	Thomson Reuters Corp	A	09/18/2012	Various	11,500.000	336,274		0
903914-10-9	Ultra Petroleum Corp	A	11/06/2012	Morgan Stanley	2,600.000	60,695		0
143658-30-0	Carnival Corp	F	04/17/2012	Citigroup Global Markets	2,300.000	73,405		0
G0229R-10-8	Alterra Capital Holdings LTD	F	05/23/2012	Morgan Stanley	1,400.000	31,826		0
G10082-14-0	Energy XXI Bermuda	F	11/05/2012	Morgan Stanley	800.000	27,648		0
G1151C-10-1	Accenture PLC-CL A	F	01/26/2012	UBS Securities Inc	600.000	34,090		0
G29183-10-3	Eaton Corp PLC	F	12/03/2012	Tax Free Exchange	3,000.000	74,565		0
G3323L-10-0	Fabrinet	F	11/06/2012	Morgan Stanley	4,600.000	49,321		0
G36738-10-5	Fresh Del Monte Produce Inc	F	12/11/2012	Citigroup Global Markets	5,100.000	132,597		0
G3682E-12-7	Frontline Ltd	F	11/07/2012	Morgan Stanley	23,300.000	76,259		0
G3922B-10-7	Genpact LTD	F	12/11/2012	Various	52,400.000	865,376		0
G39300-10-1	Global Sources Ltd.	F	06/27/2012	Nomura Securities	1,900.000	12,358		0
G39319-10-1	Global Indemnity PLC	F	04/17/2012	Citigroup Global Markets	1,300.000	24,433		0
G47791-10-1	Ingersoll-Rand PLC	F	01/26/2012	UBS Securities Inc	600.000	21,101		0
G491BT-10-8	Invesco Ltd	F	01/26/2012	UBS Securities Inc	1,000.000	22,790		0
G5299G-10-6	Knightsbridge Tankers Ltd	F	05/23/2012	Morgan Stanley	8,700.000	84,029		0
G5315B-10-7	Kosmos Energy Ltd	F	06/26/2012	Nomura Securities	16,100.000	167,633		0
G5876H-10-5	Marvell Technology Group Ltd	F	11/06/2012	Morgan Stanley	3,600.000	29,254		0
G6359F-10-3	Nabors Industries LTD	F	11/05/2012	Various	3,800.000	56,051		0
G67742-10-9	OneBeacon Insurance Group Ltd	F	05/23/2012	Various	5,000.000	68,953		0
G7665A-10-1	Rowan Companies PLC	F	05/04/2012	Tax Free Exchange	2,000.000	47,386		0
G81075-10-6	Ship Finance International Ltd	F	06/27/2012	Various	20,400.000	268,988		0
G94368-10-0	Warner Chilcott PLC Class A	F	11/05/2012	Morgan Stanley	2,800.000	31,579		0
G98290-10-2	XL Group PLC	F	11/05/2012	Morgan Stanley	1,200.000	29,045		0
H2906T-10-9	Garmin Ltd	F	09/18/2012	Morgan Stanley	6,600.000	278,603		0
H89128-10-4	Tyco International LTD	F	11/05/2012	Morgan Stanley	2,700.000	74,997		0
P16994-13-2	Banco Latinoamericano Exp-E	F	11/05/2012	Morgan Stanley	1,100.000	24,428		0
Y2685T-10-7	Genco Shipping & Trading Ltd	F	08/07/2012	Various	41,700.000	148,943		0
Y7542C-10-6	Scorpio Tankers Inc	F	11/06/2012	Morgan Stanley	10,600.000	65,456		0
Y8565N-10-2	Teekay Tankers Ltd-Class A	F	11/07/2012	Morgan Stanley	25,400.000	87,826		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						59,526,018	XXX	0
9799997. Total - Common Stocks - Part 3						59,526,018	XXX	0
9799998. Total - Common Stocks - Part 5						21,007,129	XXX	0
9799999. Total - Common Stocks						80,533,147	XXX	0
9899999. Total - Preferred and Common Stocks						80,533,147	XXX	0
9999999 - Totals						1,472,319,210	XXX	5,024,421

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176A-FG-9	GNMA Pool 760067 4.000% 04/15/41		12/01/2012	Paydown		38,207	38,207	40,683	40,659	0	(2,452)	0	(2,452)	0	38,207	0	0	0	734	04/15/2041
36176C-K2-0	GNMA Pool 762013 4.000% 03/15/41		12/01/2012	Paydown		72,305	72,305	72,356	72,352	0	(48)	0	(48)	0	72,305	0	0	0	1,492	03/15/2041
36176F-QD-3	GNMA Pool 764852 4.000% 06/15/41		12/01/2012	Paydown		13,354	13,354	13,699	13,694	0	(341)	0	(341)	0	13,354	0	0	0	368	06/15/2041
36176M-UY-7	GNMA Pool 770399 4.500% 06/15/41		12/01/2012	Paydown		53,290	53,290	56,670	56,640	0	(3,351)	0	(3,351)	0	53,290	0	0	0	1,351	06/15/2041
36200M-2Y-8	GNMA Pool 604791 5.500% 11/15/33		12/01/2012	Paydown		46,465	46,465	45,035	45,094	0	1,371	0	1,371	0	46,465	0	0	0	1,435	11/15/2033
36200M-C3-5	GNMA Pool 604090 6.000% 03/15/33		12/01/2012	Paydown		22,307	22,307	22,088	22,096	0	211	0	211	0	22,307	0	0	0	720	03/15/2033
36200N-SL-6	GNMA Pool 605423 5.000% 05/15/34		12/01/2012	Paydown		22,935	22,935	22,070	22,119	0	816	0	816	0	22,935	0	0	0	634	05/15/2034
3620A2-W3-6	GNMA Pool 717166 4.500% 06/15/39		12/01/2012	Paydown		98,114	98,114	102,192	102,119	0	(4,005)	0	(4,005)	0	98,114	0	0	0	2,804	06/15/2039
3620A6-B4-8	GNMA Pool 720159 4.500% 07/15/39		12/01/2012	Paydown		56,785	56,785	59,669	59,629	0	(2,844)	0	(2,844)	0	56,785	0	0	0	1,462	07/15/2039
3620A9-YX-3	GNMA Pool 723526 4.500% 12/15/39		12/01/2012	Paydown		17,481	17,481	17,754	17,746	0	(265)	0	(265)	0	17,481	0	0	0	437	12/15/2039
3620A9-ZE-4	GNMA Pool 723541 5.000% 12/15/39		12/01/2012	Paydown		119,610	119,610	124,582	124,492	0	(4,881)	0	(4,881)	0	119,610	0	0	0	2,927	12/15/2039
3620AA-R2-6	GNMA Pool 724205 4.000% 08/15/39		12/01/2012	Paydown		24,290	24,290	23,751	23,774	0	516	0	516	0	24,290	0	0	0	652	08/15/2039
3620AB-4P-8	GNMA Pool 725430 4.500% 11/15/39		12/01/2012	Paydown		5,959	5,959	6,043	6,038	0	(79)	0	(79)	0	5,959	0	0	0	146	11/15/2039
3620AC-6V-1	GNMA Pool 726384 5.000% 10/15/39		12/01/2012	Paydown		16,249	16,249	16,850	16,836	0	(588)	0	(588)	0	16,249	0	0	0	463	10/15/2039
3620AC-V8-4	GNMA Pool 726139 4.500% 01/15/40		12/01/2012	Paydown		33,348	33,348	33,447	33,443	0	(95)	0	(95)	0	33,348	0	0	0	809	01/15/2040
3620AD-6J-6	GNMA Pool 727273 4.500% 12/15/39		12/01/2012	Paydown		21,612	21,612	22,208	22,195	0	(584)	0	(584)	0	21,612	0	0	0	539	12/15/2039
3620AE-EG-1	GNMA Pool 727435 4.500% 02/15/40		12/01/2012	Paydown		52,961	52,961	53,693	53,666	0	(705)	0	(705)	0	52,961	0	0	0	1,315	02/15/2040
3620AF-4W-4	GNMA Pool 729037 5.000% 02/15/40		12/01/2012	Paydown		65,440	65,440	69,648	69,587	0	(4,146)	0	(4,146)	0	65,440	0	0	0	1,910	02/15/2040
3620AJ-XX-2	GNMA Pool 731594 4.000% 11/15/40		12/01/2012	Paydown		5,278	5,278	5,414	5,410	0	(132)	0	(132)	0	5,278	0	0	0	88	11/15/2040
3620AM-VR-0	GNMA Pool 734224 4.500% 02/15/41		12/01/2012	Paydown		22,192	22,192	23,229	23,215	0	(1,023)	0	(1,023)	0	22,192	0	0	0	607	02/15/2041
3620AR-HU-8	GNMA Pool 737443 4.500% 09/15/40		12/01/2012	Paydown		30,438	30,438	31,508	31,497	0	(1,059)	0	(1,059)	0	30,438	0	0	0	731	09/15/2040
3620AS-AL-3	GNMA Pool 738111 4.000% 03/15/41		12/01/2012	Paydown		34,823	34,823	37,128	37,119	0	(2,296)	0	(2,296)	0	34,823	0	0	0	815	03/15/2041
3620AT-EB-9	GNMA Pool 739130 5.500% 01/15/39		12/01/2012	Paydown		20,053	20,053	21,284	21,263	0	(1,210)	0	(1,210)	0	20,053	0	0	0	379	01/15/2039
3620AV-X2-3	GNMA Pool 741497 4.000% 12/15/40		12/01/2012	Paydown		10,061	10,061	10,111	10,110	0	(49)	0	(49)	0	10,061	0	0	0	239	12/15/2040
3620CD-Z9-2	GNMA Pool 745168 5.000% 06/15/40		12/01/2012	Paydown		82,543	82,543	87,608	87,538	0	(4,995)	0	(4,995)	0	82,543	0	0	0	2,320	06/15/2040
3620C1-AZ-9	GNMA Pool 745324 4.500% 07/15/40		12/01/2012	Paydown		17,813	17,813	18,784	18,766	0	(953)	0	(953)	0	17,813	0	0	0	519	07/15/2040
3620C6-DE-2	GNMA Pool 749901 4.500% 09/15/40		12/01/2012	Paydown		21,466	21,466	22,261	22,240	0	(774)	0	(774)	0	21,466	0	0	0	746	09/15/2040
3620C6-FZ-3	GNMA Pool 749984 4.000% 09/15/40		12/01/2012	Paydown		22,610	22,610	23,513	23,496	0	(886)	0	(886)	0	22,610	0	0	0	236	09/15/2040
36210B-4H-5	GNMA Pool 487824 4.500% 04/15/39		12/01/2012	Paydown		48,031	48,031	49,239	49,213	0	(1,182)	0	(1,182)	0	48,031	0	0	0	1,384	04/15/2039
36210B-YF-6	GNMA Pool 487710 4.500% 03/15/39		12/01/2012	Paydown		72,566	72,566	74,267	74,210	0	(1,644)	0	(1,644)	0	72,566	0	0	0	2,082	03/15/2039
36211S-FB-8	GNMA Pool 521362 5.500% 06/15/35		12/01/2012	Paydown		25,594	25,594	24,634	24,668	0	926	0	926	0	25,594	0	0	0	742	06/15/2035
36215Y-RB-8	GNMA II Pool 149082 8.000% 03/20/16		12/01/2012	Paydown		6,081	6,081	6,299	6,119	0	(38)	0	(38)	0	6,081	0	0	0	267	03/20/2016
362163-EF-0	GNMA II Pool 182034 8.000% 02/20/17		05/01/2012	Paydown		2,243	2,243	2,323	2,261	0	(18)	0	(18)	0	2,243	0	0	0	49	02/20/2017
36216S-QV-7	GNMA II Pool 173368 9.000% 08/20/16		12/01/2012	Paydown		5,672	5,672	6,002	5,753	0	(81)	0	(81)	0	5,672	0	0	0	280	08/20/2016
36216U-BK-2	GNMA II Pool 174742 8.000% 08/20/16		12/01/2012	Paydown		4,759	4,759	4,930	4,838	0	(79)	0	(79)	0	4,759	0	0	0	209	08/20/2016
36216X-CH-2	GNMA II Pool 177472 9.000% 10/20/16		12/01/2012	Paydown		5,191	5,191	5,493	5,265	0	(75)	0	(75)	0	5,191	0	0	0	257	10/20/2016
362178-PY-5	GNMA Pool 215639 8.500% 07/15/17		12/01/2012	Paydown		89	89	84	87	0	2	0	2	0	89	0	0	0	4	07/15/2017
362201-PR-0	GNMA Pool 293932 9.500% 08/15/20		12/01/2012	Paydown		1,256	1,256	1,356	1,299	0	(43)	0	(43)	0	1,256	0	0	0	66	08/15/2020
36220Y-FX-6	GNMA Pool 291882 9.500% 02/15/21		12/01/2012	Paydown		216	216	233	224	0	(8)	0	(8)	0	216	0	0	0	11	02/15/2021
36224T-Z5-2	GNMA Pool 338364 7.500% 12/15/22		12/01/2012	Paydown		27	27	28	28	0	0	0	0	0	27	0	0	0	1	12/15/2022
36225A-5R-7	GNMA Pool 780856 6.500% 09/15/13		12/01/2012	Paydown		62,213	62,213	65,984	63,207	0	(994)	0	(994)	0	62,213	0	0	0	2,070	09/15/2013
36225A-ZL-7	GNMA Pool 780747 6.500% 03/15/28		12/01/2012	Paydown		24,472	24,472	25,019	24,976	0	(504)	0	(504)	0	24,472	0	0	0	917	03/15/2028
36225B-X2-9	GNMA Pool 781597 5.000% 05/15/33		12/01/2012	Paydown		41,189	41,189	39,146	39,233	0	1,956	0	1,956	0	41,189	0	0	0	1,140	05/15/2033
36230M-VF-1	GNMA Pool 753314 4.000% 12/15/40		12/01/2012	Paydown		10,915	10,915	10,929	10,929	0	(14)	0	(14)	0	10,915	0	0	0	270	12/15/2040
36230N-US-2	GNMA Pool 754193 4.500% 08/15/41		12/01/2012	Paydown		28,426	28,426	30,775	30,757	0	(2,331)	0	(2,331)	0	28,426	0	0	0	683	08/15/2041
36230P-KY-5	GNMA Pool 754811 4.000% 11/15/40		12/01/2012	Paydown		99,622	99,622	103,513	103,418	0	(3,797)	0	(3,797)	0	99,622	0	0	0	1,429	11/15/2040
36241K-BR-8	GNMA Pool 781848 6.000% 10/15/34		12/01/2012	Paydown		38,404	38,404	38,380	38,377	0	27	0	27	0	38,404	0	0	0	1,170	10/15/2034
36241K-DZ-8	GNMA Pool 781920 5.500% 05/15/35		12/01/2012	Paydown		39,699	39,699	38,719	38,754	0	944	0	944	0	39,699	0	0	0	1,178	05/15/2035
36241K-GU-6	GNMA Pool 782011 5.000% 12/15/35		12/01/2012	Paydown		55,619	55,619	52,517	52,632	0	2,987	0	2,987	0	55,619	0	0	0	1,541	12/15/2035
36241K-TS-7	GNMA Pool 782361 5.500% 07/15/38		12/01/2012	Paydown		7,203	7,203	7,397	7,392	0	(189)	0	(189)	0	7,203	0	0	0	228	07/15/2038
36241K-XW-3	GNMA Pool 782493 5.000% 12/15/38		12/01/2012	Paydown		100,165	100,165	101,832	101,796	0	(1,631)	0	(1,631)	0	100,165	0	0	0	3,007	12/15/2038
36241K-Z4-3	GNMA Pool 782563 5.000% 02/15/39		12/01/2012	Paydown		50,888	50,888	52,447	52,418	0	(1,529)	0	(1,529)	0	50,888	0	0	0	1,542	02/15/2039
36241L-L3-8	GNMA Pool 783046 4.000% 08/15/40		12/01/2012	Paydown		36,222	36,222	38,655	38,646	0	(2,424)	0	(2,424)	0	36,222	0	0	0	894	08/15/2040
36241L-P4-2	GNMA Pool 783143 4.000% 10/15/40		12/01/2012	Paydown		16,124	16,124	16,160	16,161	0	(36)	0	(36)	0	16,124	0	0	0	396	10/15/2040
36241L-TT-3	GNMA Pool 783262 4.500% 03/15/41		12/01/2012	Paydown		37,138	37,138	39,586	39,564	0	(2,427)	0	(2,427)	0	37,138	0	0	0	914	03/15/2041
36290V-JX-3	GNMA Pool 618678 6.000% 10/15/36		12/01/2012	Paydown		18,253	18,253	18,339	18,334	0	(81)	0	(81)	0	18,253	0	0	0	456	10/15/2036
36291D-4G-5	GNMA Pool 625523 4.500% 07/15/39		12/01/2012	Paydown		56,685	56,685	57,119	57,101	0	(417)	0	(417)	0	56,685	0	0	0	1,293	07/15/2039
36292C-3R-3	GNMA Pool 645308 5.500% 06/15/38		12/01/2012	Paydown		53,705	53,705	53,277	53,284	0	421	0	421	0	53,705	0	0	0	2,127	06/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36292D-XW-7	GNMA Pool 646093 5.000% 01/15/38		12/01/2012	Paydown		20,701	20,701	22,174	22,154	0	(1,452)	0	(1,452)	0	20,701	0	0	0	569	01/15/2038
36292G-R2-3	GNMA Pool 648605 6.500% 11/15/35		12/01/2012	Paydown		1,374	1,374	1,405	1,404	0	(30)	0	(30)	0	1,374	0	0	0	49	11/15/2035
36295B-XP-3	GNMA Pool 665886 5.500% 03/15/37		12/01/2012	Paydown		65,072	65,072	63,938	63,977	0	1,094	0	1,094	0	65,072	0	0	0	2,318	03/15/2037
36295E-SA-6	GNMA Pool 668413 6.000% 04/15/37		12/01/2012	Paydown		48,052	48,052	48,277	48,266	0	(214)	0	(214)	0	48,052	0	0	0	1,633	04/15/2037
36295H-JT-8	GNMA Pool 670874 4.000% 08/15/41		12/01/2012	Paydown		7,585	7,585	8,025	8,022	0	(437)	0	(437)	0	7,585	0	0	0	226	08/15/2041
36295K-4D-2	GNMA Pool 673220 6.000% 10/15/38		12/01/2012	Paydown		26,726	26,726	27,340	27,325	0	(599)	0	(599)	0	26,726	0	0	0	868	10/15/2038
36295P-5U-2	GNMA Pool 676859 5.000% 05/15/38		12/01/2012	Paydown		44,564	44,564	46,249	46,212	0	(1,648)	0	(1,648)	0	44,564	0	0	0	1,290	05/15/2038
36295P-QP-0	GNMA Pool 676462 6.000% 11/15/37		12/01/2012	Paydown		58,337	58,337	59,950	59,912	0	(1,575)	0	(1,575)	0	58,337	0	0	0	1,946	11/15/2037
36295Q-N7-1	GNMA Pool 677314 5.500% 09/15/38		12/01/2012	Paydown		19,086	19,086	19,047	19,047	0	39	0	39	0	19,086	0	0	0	530	09/15/2038
36296A-JR-6	GNMA Pool 685272 5.000% 04/15/38		12/01/2012	Paydown		44,421	44,421	47,787	47,730	0	(3,309)	0	(3,309)	0	44,421	0	0	0	1,206	04/15/2038
36296D-GP-7	GNMA Pool 687906 5.500% 09/15/38		12/01/2012	Paydown		69,816	69,816	71,692	71,645	0	(1,829)	0	(1,829)	0	69,816	0	0	0	2,014	09/15/2038
36296F-GT-4	GNMA Pool 689710 6.500% 07/15/38		12/01/2012	Paydown		21,639	21,639	22,199	22,172	0	(533)	0	(533)	0	21,639	0	0	0	776	07/15/2038
36296M-VR-6	GNMA Pool 695524 6.500% 09/15/38		12/01/2012	Paydown		71,905	71,905	72,728	72,706	0	(801)	0	(801)	0	71,905	0	0	0	2,370	09/15/2038
36296Q-LQ-0	GNMA Pool 697935 4.500% 03/15/39		12/01/2012	Paydown		103,280	103,280	109,510	109,416	0	(6,136)	0	(6,136)	0	103,280	0	0	0	2,738	03/15/2039
36296U-3V-0	GNMA Pool 702012 5.000% 03/15/39		12/01/2012	Paydown		33,141	33,141	33,923	33,905	0	(764)	0	(764)	0	33,141	0	0	0	1,109	03/15/2039
36296U-Z2-9	GNMA Pool 701961 4.500% 06/15/39		12/01/2012	Paydown		26,550	26,550	28,160	28,131	0	(1,581)	0	(1,581)	0	26,550	0	0	0	668	06/15/2039
36296U-Z3-7	GNMA Pool 701962 4.500% 06/15/39		12/01/2012	Paydown		60,749	60,749	61,143	61,125	0	(376)	0	(376)	0	60,749	0	0	0	1,674	06/15/2039
36296X-GS-7	GNMA Pool 704109 6.000% 12/15/38		12/01/2012	Paydown		36,946	36,946	38,216	38,187	0	(1,241)	0	(1,241)	0	36,946	0	0	0	1,308	12/15/2038
36296X-YS-7	GNMA Pool 704621 4.500% 07/15/39		12/01/2012	Paydown		19,752	19,752	20,780	20,763	0	(1,010)	0	(1,010)	0	19,752	0	0	0	493	07/15/2039
36297D-NG-8	GNMA Pool 708791 5.000% 05/15/39		12/01/2012	Paydown		52,076	52,076	54,305	54,257	0	(2,182)	0	(2,182)	0	52,076	0	0	0	1,414	05/15/2039
36297G-BH-2	GNMA Pool 711140 4.500% 02/15/40		12/01/2012	Paydown		61,252	61,252	62,247	62,221	0	(969)	0	(969)	0	61,252	0	0	0	1,498	02/15/2040
36297H-RQ-3	GNMA Pool 712495 4.500% 06/15/39		12/01/2012	Paydown		97,571	97,571	98,237	98,221	0	(651)	0	(651)	0	97,571	0	0	0	2,208	06/15/2039
36297K-KZ-3	GNMA Pool 714112 5.000% 08/15/39		12/01/2012	Paydown		38,354	38,354	39,840	39,802	0	(1,448)	0	(1,448)	0	38,354	0	0	0	1,030	08/15/2039
36297K-ZU-8	GNMA Pool 714555 4.500% 06/15/39		12/01/2012	Paydown		60,733	60,733	66,057	66,024	0	(5,291)	0	(5,291)	0	60,733	0	0	0	1,585	06/15/2039
912828-RQ-5	US Treasury Note 0.375% 11/15/14		01/03/2012	Goldman Sachs & Co		12,131,715	12,134,600	12,128,005	12,128,154	0	31	0	31	0	12,128,185	0	3,530	3,530	6,501	11/15/2014
0599999. Subtotal - Bonds - U.S. Governments						15,218,053	15,220,938	15,299,194	15,294,555	0	(80,038)	0	(80,038)	0	15,214,523	0	3,530	3,530	91,506	XXX
977056-8E-3	Wisconsin St Ref-Ser 1 5.000% 05/01/13		05/23/2012	Morgan Stanley		1,200,658	1,150,000	1,213,653	1,161,055	0	(3,342)	0	(3,342)	0	1,157,713	0	42,944	42,944	33,222	05/01/2013
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,200,658	1,150,000	1,213,653	1,161,055	0	(3,342)	0	(3,342)	0	1,157,713	0	42,944	42,944	33,222	XXX
038699-QJ-6	Arapahoe Cnty CO Sch Dist No 006 5.250% 12/01/16		12/01/2012	Call 100.0000		1,570,000	1,570,000	1,777,947	1,594,985	0	(24,985)	0	(24,985)	0	1,570,000	0	0	0	82,425	12/01/2016
303820-4T-8	Fairfax Cnty VA 5.000% 04/01/16		05/23/2012	BMO Nesbitt Burns		513,979	475,000	493,016	484,671	0	(1,703)	0	(1,703)	0	482,968	0	31,010	31,010	15,701	04/01/2016
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,083,979	2,045,000	2,270,963	2,079,656	0	(26,688)	0	(26,688)	0	2,052,968	0	31,010	31,010	98,126	XXX
010608-C6-2	Alabama St Pub Sch & College 5.000% 12/01/15		05/23/2012	Morgan Stanley		9,191,360	8,000,000	8,803,280	8,423,461	0	(41,713)	0	(41,713)	0	8,381,748	0	809,612	809,612	197,778	12/01/2015
130657-AZ-2	California St Dept Transn Rev Fed Hwy Grant Antic Bds-Ser A 5.000% 02/01/13		08/08/2012	Morgan Stanley		2,376,824	2,325,000	2,642,688	2,368,691	0	(24,686)	0	(24,686)	0	2,344,006	0	32,818	32,818	120,125	02/01/2013
13078R-DB-3	California Statewide Cmnty Chf-Irvine L.L. C-UCI East Apt 5.625% 05/15/34		08/08/2012	US Bancorp		3,434,520	3,000,000	3,328,080	3,155,896	0	(27,010)	0	(27,010)	0	3,128,887	0	305,633	305,633	125,625	05/15/2034
130795-QF-7	California Statewide Cmntys Insd Hlth Fac - LA Jewish Home 4.500% 11/15/13		02/22/2012	Janney Montgomery Scott		1,068,493	1,055,000	1,088,000	1,055,000	0	0	0	0	0	1,055,000	0	13,493	13,493	13,451	11/15/2013
130911-LB-4	California Statewide Community Ser C 3.850% 11/01/29		06/01/2012	Call 100.0000		280,000	280,000	271,900	273,202	0	110	0	110	0	273,312	0	6,688	6,688	6,288	11/01/2029
196454-FM-9	Colorado Dept Trans Rev Ref-Transn Rev Antic Nts-Ser B 5.000% 12/15/15		10/10/2012	JP Morgan		5,704,450	5,000,000	5,925,850	5,708,922	0	(138,524)	0	(138,524)	0	5,570,398	0	134,052	134,052	208,333	12/15/2015
31283H-6C-4	FHLMC Gold Pool G01767 6.500% 12/01/32		12/01/2012	Paydown		105,697	105,697	107,679	107,575	0	(1,878)	0	(1,878)	0	105,697	0	0	0	3,818	12/01/2032
31283H-7E-9	FHLMC Gold Pool G01793 6.000% 03/01/35		12/01/2012	Paydown		22,873	22,873	23,381	23,357	0	(484)	0	(484)	0	22,873	0	0	0	742	03/01/2035
31283K-J8-2	FHLMC Gold Pool G11187 5.500% 09/01/16		12/01/2012	Paydown		23,500	23,500	24,261	23,887	0	(387)	0	(387)	0	23,500	0	0	0	586	09/01/2016
31283K-SF-6	FHLMC Gold Pool G11418 6.500% 07/01/17		12/01/2012	Paydown		24,198	24,198	25,336	24,835	0	(637)	0	(637)	0	24,198	0	0	0	851	07/01/2017
31283K-YE-2	FHLMC Gold Pool G11609 6.000% 08/01/17		12/01/2012	Paydown		13,071	13,071	13,716	13,479	0	(408)	0	(408)	0	13,071	0	0	0	408	08/01/2017
31287P-E8-2	FHLMC Gold Pool C63759 6.500% 02/01/32		12/01/2012	Paydown		1,502	1,502	1,573	1,568	0	(66)	0	(66)	0	1,502	0	0	0	70	02/01/2032
31287X-CT-1	FHLMC Gold Pool C70082 6.500% 08/01/32		12/01/2012	Paydown		1,433	1,433	1,501	1,486	0	(53)	0	(53)	0	1,433	0	0	0	50	08/01/2032
31287Y-LL-6	FHLMC Gold Pool C71231 6.500% 09/01/32		12/01/2012	Paydown		37	37	39	39	0	(2)	0	(2)	0	37	0	0	0	2	09/01/2032
31288F-4Z-4	FHLMC Gold Pool C77140 6.500% 03/01/33		12/01/2012	Paydown		479	479	501	499	0	(21)	0	(21)	0	479	0	0	0	17	03/01/2033
31288F-H9-8	FHLMC Gold Pool C76556 6.000% 02/01/33		12/01/2012	Paydown		18,608	18,608	19,158	19,028	0	(419)	0	(419)	0	18,608	0	0	0	756	02/01/2033
31288G-RY-0	FHLMC Gold Pool C77703 6.000% 03/01/33		12/01/2012	Paydown		1,015	1,015	1,038	1,036	0	(21)	0	(21)	0	1,015	0	0	0	33	03/01/2033
3128GD-KH-2	FHLMC Gold Pool E78396 6.000% 07/01/14		12/01/2012	Paydown		43,782	43,782	45,058	44,161	0	(379)	0	(379)	0	43,782	0	0	0	1,367	07/01/2014
3128H6-YS-7	FHLMC Gold Pool E98821 4.500% 09/01/18		12/01/2012	Paydown		11,245	11,245	11,316	11,280	0	(35)	0	(35)	0	11,245	0	0	0	273	09/01/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128K0-E8-2	FHLMC Gold Pool A40159 5.500% 11/01/35		12/01/2012	Paydown		240,822	240,822	232,393	232,682	0	8,140	0	8,140	0	240,822	0	0	0	7,064	11/01/2035
3128K1-ET-4	FHLMC Gold Pool A41046 5.500% 12/01/35		12/01/2012	Paydown		131,540	131,540	126,738	126,800	0	4,741	0	4,741	0	131,540	0	0	0	3,673	12/01/2035
3128K1-TT-8	FHLMC Gold Pool A41462 6.000% 01/01/36		12/01/2012	Paydown		4,888	4,888	4,836	4,837	0	52	0	52	0	4,888	0	0	0	204	01/01/2036
3128K3-CT-2	FHLMC Gold Pool A42782 6.000% 02/01/36		12/01/2012	Paydown		65,509	65,509	64,538	64,626	0	883	0	883	0	65,509	0	0	0	3,204	02/01/2036
3128K3-ZW-0	FHLMC Gold Pool A43457 5.500% 03/01/36		12/01/2012	Paydown		301,303	301,303	290,254	290,506	0	10,797	0	10,797	0	301,303	0	0	0	10,313	03/01/2036
3128K4-JT-3	FHLMC Gold Pool A43874 5.500% 03/01/36		12/01/2012	Paydown		106,514	106,514	102,620	102,659	0	3,854	0	3,854	0	106,514	0	0	0	2,200	03/01/2036
3128K4-KZ-7	FHLMC Gold Pool A43912 5.500% 03/01/36		12/01/2012	Paydown		72,268	72,268	69,618	69,675	0	2,592	0	2,592	0	72,268	0	0	0	1,802	03/01/2036
3128K9-PS-7	FHLMC Gold Pool A48533 6.000% 05/01/36		12/01/2012	Paydown		40,545	40,545	40,096	40,100	0	445	0	445	0	40,545	0	0	0	2,052	05/01/2036
3128K9-T9-5	FHLMC Gold Pool A48676 6.000% 05/01/36		12/01/2012	Paydown		567,901	567,901	561,615	561,710	0	6,192	0	6,192	0	567,901	0	0	0	12,242	05/01/2036
3128K9-ZE-7	FHLMC Gold Pool A48841 6.000% 05/01/36		12/01/2012	Paydown		6,217	6,217	6,147	6,153	0	64	0	64	0	6,217	0	0	0	197	05/01/2036
3128KA-BS-9	FHLMC Gold Pool A49049 5.500% 05/01/36		08/30/2012	Citigroup Global Markets		121,190	111,024	106,942	106,996	0	(43)	0	(43)	0	106,954	0	14,236	14,236	4,274	05/01/2036
3128KA-BS-9	FHLMC Gold Pool A49049 5.500% 05/01/36		09/01/2012	Paydown		55,859	55,859	53,805	53,833	0	2,026	0	2,026	0	55,859	0	0	0	1,656	05/01/2036
3128KA-G3-9	FHLMC Gold Pool A49218 6.000% 05/01/36		08/30/2012	Citigroup Global Markets		5,337	4,861	4,807	4,807	0	0	0	0	0	4,807	0	530	530	204	05/01/2036
3128KA-G3-9	FHLMC Gold Pool A49218 6.000% 05/01/36		09/01/2012	Paydown		2,719	2,719	2,689	2,689	0	30	0	30	0	2,719	0	0	0	103	05/01/2036
3128KF-BZ-2	FHLMC Gold Pool A52756 6.000% 08/01/36		12/01/2012	Paydown		94,341	94,341	96,979	96,893	0	(2,552)	0	(2,552)	0	94,341	0	0	0	3,321	08/01/2036
3128KF-GD-6	FHLMC Gold Pool A52896 6.000% 10/01/36		12/01/2012	Paydown		3,255	3,255	3,303	3,301	0	(46)	0	(46)	0	3,255	0	0	0	74	10/01/2036
3128KG-4P-0	FHLMC Gold Pool A54430 5.500% 03/01/36		08/30/2012	Citigroup Global Markets		28,226	25,859	24,910	24,927	0	(1)	0	(1)	0	24,926	0	3,300	3,300	996	03/01/2036
3128KG-4P-0	FHLMC Gold Pool A54430 5.500% 03/01/36		09/01/2012	Paydown		17,393	17,393	16,755	16,767	0	627	0	627	0	17,393	0	0	0	491	03/01/2036
3128KG-AC-2	FHLMC Gold Pool A53603 6.000% 11/01/36		12/01/2012	Paydown		31,295	31,295	30,944	30,950	0	346	0	346	0	31,295	0	0	0	880	11/01/2036
3128KQ-4X-1	FHLMC Gold Pool A60838 6.000% 05/01/37		12/01/2012	Paydown		222,517	222,517	222,360	222,347	0	170	0	170	0	222,517	0	0	0	9,376	05/01/2037
3128KQ-B2-1	FHLMC Gold Pool A60057 5.500% 05/01/37		12/01/2012	Paydown		124,598	124,598	121,634	121,728	0	2,870	0	2,870	0	124,598	0	0	0	3,752	05/01/2037
3128KV-A9-6	FHLMC Gold Pool A64532 6.000% 08/01/37		12/01/2012	Paydown		37,440	37,440	38,142	38,119	0	(679)	0	(679)	0	37,440	0	0	0	1,206	08/01/2037
3128KV-DP-7	FHLMC Gold Pool A64610 5.500% 08/01/37		08/30/2012	Citigroup Global Markets		107,473	98,458	97,019	97,070	0	(41)	0	(41)	0	97,029	0	10,444	10,444	3,791	08/01/2037
3128KV-DP-7	FHLMC Gold Pool A64610 5.500% 08/01/37		09/01/2012	Paydown		41,668	41,668	41,059	41,080	0	588	0	588	0	41,668	0	0	0	1,378	08/01/2037
3128KW-HX-4	FHLMC Gold Pool A65646 5.500% 09/01/37		08/30/2012	Citigroup Global Markets		78,813	72,202	71,147	71,175	0	(10)	0	(10)	0	71,165	0	7,648	7,648	2,780	09/01/2037
3128KW-HX-4	FHLMC Gold Pool A65646 5.500% 09/01/37		09/01/2012	Paydown		34,850	34,850	34,341	34,355	0	496	0	496	0	34,850	0	0	0	1,280	09/01/2037
3128KY-PV-5	FHLMC Gold Pool A67636 5.500% 10/01/37		08/30/2012	Citigroup Global Markets		144,615	132,485	130,549	130,710	0	(140)	0	(140)	0	130,571	0	14,045	14,045	5,101	10/01/2037
3128KY-PV-5	FHLMC Gold Pool A67636 5.500% 10/01/37		09/01/2012	Paydown		163,907	163,907	161,512	161,712	0	2,195	0	2,195	0	163,907	0	0	0	3,778	10/01/2037
3128L0-F5-6	FHLMC Gold Pool A68288 5.500% 11/01/37		08/30/2012	Citigroup Global Markets		23,109	21,170	20,861	20,870	0	(5)	0	(5)	0	20,865	0	2,244	2,244	815	11/01/2037
3128L0-F5-6	FHLMC Gold Pool A68288 5.500% 11/01/37		09/01/2012	Paydown		6,407	6,407	6,313	6,316	0	91	0	91	0	6,407	0	0	0	251	11/01/2037
3128L0-SJ-2	FHLMC Gold Pool A68621 5.500% 11/01/37		08/30/2012	Citigroup Global Markets		249,449	228,525	225,186	225,270	0	(33)	0	(33)	0	225,237	0	24,212	24,212	8,798	11/01/2037
3128L0-SJ-2	FHLMC Gold Pool A68621 5.500% 11/01/37		09/01/2012	Paydown		89,026	89,026	87,725	87,758	0	1,268	0	1,268	0	89,026	0	0	0	3,336	11/01/2037
3128L7-7A-9	FHLMC Gold Pool A74489 5.500% 03/01/38		08/30/2012	Citigroup Global Markets		113,799	104,253	104,888	104,861	0	15	0	15	0	104,876	0	8,923	8,923	4,014	03/01/2038
3128L7-7A-9	FHLMC Gold Pool A74489 5.500% 03/01/38		09/01/2012	Paydown		52,801	52,801	53,123	53,109	0	(308)	0	(308)	0	52,801	0	0	0	1,696	03/01/2038
3128L7-BD-8	FHLMC Gold Pool A73636 5.000% 03/01/38		04/09/2012	CS First Boston		74,699	69,116	68,090	68,118	0	(8)	0	(8)	0	68,109	0	6,590	6,590	1,258	03/01/2038
3128L7-BD-8	FHLMC Gold Pool A73636 5.000% 03/01/38		04/01/2012	Paydown		6,561	6,561	6,464	6,466	0	95	0	95	0	6,561	0	0	0	106	03/01/2038
3128L7-D2-0	FHLMC Gold Pool A73721 6.000% 03/01/38		12/01/2012	Paydown		66,023	66,023	67,560	67,511	0	(1,488)	0	(1,488)	0	66,023	0	0	0	2,038	03/01/2038
3128L7-FR-3	FHLMC Gold Pool A73776 5.500% 03/01/38		12/01/2012	Paydown		18,661	18,661	18,775	18,769	0	(108)	0	(108)	0	18,661	0	0	0	681	03/01/2038
3128L7-PN-1	FHLMC Gold Pool A74029 6.500% 03/01/38		12/01/2012	Paydown		22,873	22,873	23,592	23,571	0	(698)	0	(698)	0	22,873	0	0	0	710	03/01/2038
3128L7-X5-1	FHLMC Gold Pool A74300 5.000% 03/01/38		04/09/2012	CS First Boston		291,683	269,881	265,875	265,988	0	(14)	0	(14)	0	265,974	0	25,708	25,708	4,910	03/01/2038
3128L7-X5-1	FHLMC Gold Pool A74300 5.000% 03/01/38		04/01/2012	Paydown		16,715	16,715	16,467	16,474	0	241	0	241	0	16,715	0	0	0	246	03/01/2038
3128L8-AH-8	FHLMC Gold Pool A74508 5.000% 03/01/38		04/09/2012	CS First Boston		149,404	138,237	136,185	136,239	0	(29)	0	(29)	0	136,210	0	13,194	13,194	2,515	03/01/2038
3128L8-AH-8	FHLMC Gold Pool A74508 5.000% 03/01/38		04/01/2012	Paydown		38,447	38,447	37,876	37,891	0	556	0	556	0	38,447	0	0	0	406	03/01/2038
3128L8-ND-3	FHLMC Gold Pool A74888 5.500% 03/01/38		08/30/2012	Citigroup Global Markets		91,828	84,125	84,638	84,617	0	12	0	12	0	84,629	0	7,199	7,199	3,239	03/01/2038
3128L8-ND-3	FHLMC Gold Pool A74888 5.500% 03/01/38		09/01/2012	Paydown		62,189	62,189	62,568	62,553	0	(363)	0	(363)	0	62,189	0	0	0	1,801	03/01/2038
3128L8-TT-2	FHLMC Gold Pool A75062 5.500% 03/01/38		08/30/2012	Citigroup Global Markets		119,058	109,071	109,736	109,709	0	19	0	19	0	109,728	0	9,331	9,331	4,199	03/01/2038
3128L8-TT-2	FHLMC Gold Pool A75062 5.500% 03/01/38		09/01/2012	Paydown		81,463	81,463	81,959	81,939	0	(476)	0	(476)	0	81,463	0	0	0	1,776	03/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Citigroup Global Markets																
3128LC-SM-9	FHLMC Gold Pool A78624 5.500% 06/01/38		03/27/2012			522,082	480,628	477,681	477,754	0	(6)	0	(6)	0	477,749	0	44,334	44,334	8,738	06/01/2038
3128LC-SM-9	FHLMC Gold Pool A78624 5.500% 06/01/38		03/01/2012	Paydown		83,948	83,948	83,433	83,446	0	502	0	502	0	83,948	0	0	0	716	06/01/2038
3128LX-AE-0	FHLMC Gold Pool G01805 4.500% 04/01/35		12/01/2012	Paydown		39,934	39,934	37,375	37,458	0	2,476	0	2,476	0	39,934	0	0	0	976	04/01/2035
3128LX-AU-4	FHLMC Gold Pool G01819 5.000% 06/01/35		12/01/2012	Paydown		87,177	87,177	85,802	85,840	0	1,337	0	1,337	0	87,177	0	0	0	2,351	06/01/2035
3128LX-AY-6	FHLMC Gold Pool G01823 6.000% 05/01/35		12/01/2012	Paydown		33,349	33,349	34,089	34,054	0	(705)	0	(705)	0	33,349	0	0	0	1,094	05/01/2035
3128LX-EM-8	FHLMC Gold Pool G01940 5.000% 10/01/35		12/01/2012	Paydown		179,384	179,384	168,004	168,382	0	11,002	0	11,002	0	179,384	0	0	0	4,724	10/01/2035
3128LX-UH-1	FHLMC Gold Pool G02384 6.000% 11/01/36		12/01/2012	Paydown		29,841	29,841	29,913	29,908	0	(67)	0	(67)	0	29,841	0	0	0	971	11/01/2036
3128M1-BA-6	FHLMC Gold Pool G11933 5.000% 04/01/21		12/01/2012	Paydown		20,611	20,611	19,970	20,044	0	566	0	566	0	20,611	0	0	0	536	04/01/2021
				Citigroup Global Markets																
3128M4-CY-7	FHLMC Giant Pool G02487 5.500% 12/01/36		08/30/2012			221,886	203,274	202,591	202,597	0	(2)	0	(2)	0	202,595	0	19,291	19,291	7,826	12/01/2036
3128M4-CY-7	FHLMC Giant Pool G02487 5.500% 12/01/36		09/01/2012	Paydown		83,257	83,257	82,978	82,980	0	277	0	277	0	83,257	0	0	0	2,949	12/01/2036
3128M4-JJ-3	FHLMC Giant Pool G02665 5.500% 03/01/37		12/01/2012	Paydown		122,036	122,036	122,837	122,805	0	(770)	0	(770)	0	122,036	0	0	0	3,788	03/01/2037
3128M4-K6-9	FHLMC Giant Pool G02717 5.500% 02/01/37		12/01/2012	Paydown		160,962	160,962	154,813	154,998	0	5,964	0	5,964	0	160,962	0	0	0	4,893	02/01/2037
3128M4-SB-0	FHLMC Giant Pool G02914 5.500% 04/01/37		12/01/2012	Paydown		64,039	64,039	62,515	62,562	0	1,477	0	1,477	0	64,039	0	0	0	1,766	04/01/2037
3128M5-H4-5	FHLMC Gold Pool G03551 6.000% 11/01/37		07/10/2012	JP Morgan		2,394,231	2,182,775	2,397,471	2,395,853	0	3,767	0	3,767	0	2,399,620	0	(5,389)	(5,389)	80,399	11/01/2037
3128M5-H4-5	FHLMC Gold Pool G03551 6.000% 11/01/37		07/01/2012	Paydown		702,253	702,253	771,326	770,805	0	(68,553)	0	(68,553)	0	702,253	0	0	0	15,265	11/01/2037
3128M5-NP-1	FHLMC Gold Pool G03698 6.000% 12/01/37		12/01/2012	Paydown		119,095	119,095	121,738	121,651	0	(2,555)	0	(2,555)	0	119,095	0	0	0	4,022	12/01/2037
3128M5-NU-0	FHLMC Gold Pool G03703 5.500% 12/01/37		12/01/2012	Paydown		69,332	69,332	71,119	71,066	0	(1,734)	0	(1,734)	0	69,332	0	0	0	2,105	12/01/2037
3128M5-Q6-0	FHLMC Gold Pool G03777 5.000% 11/01/36		12/01/2012	Paydown		40,101	40,101	38,847	38,883	0	1,217	0	1,217	0	40,101	0	0	0	1,057	11/01/2036
3128M5-U7-3	FHLMC Gold Pool G03906 6.000% 12/01/35		12/01/2012	Paydown		46,659	46,659	47,680	47,569	0	(909)	0	(909)	0	46,659	0	0	0	2,053	12/01/2035
3128M6-LB-2	FHLMC Giant Pool G04522 5.000% 06/01/38		12/01/2012	Paydown		81,459	81,459	84,373	84,303	0	(2,845)	0	(2,845)	0	81,459	0	0	0	2,146	06/01/2038
3128M7-4Q-6	FHLMC Pool G05931 4.500% 07/01/40		12/01/2012	Paydown		1,576,599	1,576,599	1,642,373	1,640,827	0	(64,228)	0	(64,228)	0	1,576,599	0	0	0	40,479	07/01/2040
3128M7-DJ-2	FHLMC Pool G05205 5.000% 01/01/39		12/01/2012	Paydown		127,706	127,706	136,426	136,259	0	(8,552)	0	(8,552)	0	127,706	0	0	0	3,418	01/01/2039
3128M7-WU-6	FHLMC Pool G05759 5.500% 01/01/39		12/01/2012	Paydown		30,337	30,337	31,816	31,780	0	(1,444)	0	(1,444)	0	30,337	0	0	0	920	01/01/2039
3128M8-GS-7	FHLMC Gold Pool G06209 5.500% 05/01/40		12/01/2012	Paydown		843,001	843,001	904,645	904,153	0	(61,152)	0	(61,152)	0	843,001	0	0	0	24,172	05/01/2040
3128MJ-AG-5	FHLMC Gold Pool G08006 6.000% 08/01/34		12/01/2012	Paydown		24,777	24,777	25,319	25,297	0	(520)	0	(520)	0	24,777	0	0	0	809	08/01/2034
3128MJ-DE-7	FHLMC Gold Pool G08100 5.500% 12/01/35		12/01/2012	Paydown		57,251	57,251	55,430	55,468	0	1,783	0	1,783	0	57,251	0	0	0	1,757	12/01/2035
3128MJ-EN-6	FHLMC Gold Pool G08140 6.000% 07/01/36		12/01/2012	Paydown		549,948	549,948	554,395	554,197	0	(4,249)	0	(4,249)	0	549,948	0	0	0	18,455	07/01/2036
3128MJ-JN-1	FHLMC Gold Pool G08268 5.000% 05/01/38		12/01/2012	Paydown		95,957	95,957	97,456	97,410	0	(1,453)	0	(1,453)	0	95,957	0	0	0	2,777	05/01/2038
3128MJ-JX-9	FHLMC Gold Pool G08277 5.000% 07/01/38		12/01/2012	Paydown		123,447	123,447	125,839	125,769	0	(2,321)	0	(2,321)	0	123,447	0	0	0	3,231	07/01/2038
3128MJ-PG-9	FHLMC Gold Pool G08422 4.500% 10/01/40		12/01/2012	Paydown		69,690	69,690	72,366	72,314	0	(2,624)	0	(2,624)	0	69,690	0	0	0	1,521	10/01/2040
3128MM-AF-0	FHLMC Gold Pool G18005 5.000% 08/01/19		12/01/2012	Paydown		37,802	37,802	36,656	36,851	0	951	0	951	0	37,802	0	0	0	973	08/01/2019
3128P7-K3-6	FHLMC Pool C91214 5.000% 08/01/28		12/01/2012	Paydown		52,047	52,047	55,837	55,706	0	(3,659)	0	(3,659)	0	52,047	0	0	0	1,295	08/01/2028
3128PK-VE-1	FHLMC Gold Pool J07813 4.500% 05/01/23		12/01/2012	Paydown		46,947	46,947	47,776	47,710	0	(763)	0	(763)	0	46,947	0	0	0	1,129	05/01/2023
3128PL-G9-7	FHLMC Gold Pool J08324 5.000% 07/01/23		12/01/2012	Paydown		82,493	82,493	84,472	84,219	0	(1,725)	0	(1,725)	0	82,493	0	0	0	2,688	07/01/2023
3128PS-CQ-8	FHLMC Gold Pool J12779 4.000% 08/01/25		12/01/2012	Paydown		1,067,211	1,067,211	1,118,571	1,116,370	0	(49,159)	0	(49,159)	0	1,067,211	0	0	0	22,629	08/01/2025
312926-5W-4	FHLMC Gold Pool A80861 5.000% 07/01/38		12/01/2012	Paydown		14,363	14,363	13,635	13,654	0	710	0	710	0	14,363	0	0	0	471	07/01/2038
312927-XC-5	FHLMC Gold Pool A81575 6.000% 08/01/38		12/01/2012	Paydown		209,596	209,596	212,445	212,354	0	(2,758)	0	(2,758)	0	209,596	0	0	0	5,270	08/01/2038
31292G-2S-4	FHLMC Gold Pool C00785 6.500% 06/01/29		12/01/2012	Paydown		3,565	3,565	3,447	3,459	0	106	0	106	0	3,565	0	0	0	124	06/01/2029
31292G-ZF-6	FHLMC Gold Pool C00742 6.500% 04/01/29		12/01/2012	Paydown		34,588	34,588	34,566	34,558	0	30	0	30	0	34,588	0	0	0	1,108	04/01/2029
31292G-ZZ-2	FHLMC Gold Pool C00760 6.500% 05/01/29		12/01/2012	Paydown		15,106	15,106	14,981	14,991	0	115	0	115	0	15,106	0	0	0	517	05/01/2029
31292H-J5-4	FHLMC Gold Pool C01184 6.500% 06/01/31		12/01/2012	Paydown		10,707	10,707	10,626	10,630	0	77	0	77	0	10,707	0	0	0	380	06/01/2031
31292H-WM-2	FHLMC Gold Pool C01552 5.500% 05/01/33		12/01/2012	Paydown		1,468,371	1,468,371	1,455,949	1,456,432	0	11,939	0	11,939	0	1,468,371	0	0	0	41,674	05/01/2033
31292W-QU-8	FHLMC Gold Pool C12267 6.500% 07/01/28		12/01/2012	Paydown		31	31	29	30	0	1	0	1	0	31	0	0	0	1	07/01/2028
312930-AN-0	FHLMC Gold Pool A83613 5.500% 12/01/38		12/01/2012	Paydown		25,187	25,187	25,600	25,587	0	(400)	0	(400)	0	25,187	0	0	0	827	12/01/2038
				Citigroup Global Markets																
312931-5J-3	FHLMC Pool A85349 4.500% 03/01/39		03/27/2012			6,932,537	6,542,058	6,650,411	6,647,372	0	116	0	116	0	6,647,488	0	285,050	285,050	97,313	03/01/2039
312931-5J-3	FHLMC Pool A85349 4.500% 03/01/39		03/01/2012	Paydown		796,328	796,328	809,517	809,147	0	(12,819)	0	(12,819)	0	796,328	0	0	0	6,256	03/01/2039
312931-YW-2	FHLMC Pool A85225 4.500% 03/01/39		12/01/2012	Paydown		195,840	195,840	196,498	196,470	0	(630)	0	(630)	0	195,840	0	0	0	4,468	03/01/2039
312932-GV-2	FHLMC Gold Pool A85612 4.500% 04/01/39		12/01/2012	Paydown		196,505	196,505	199,775	199,680	0	(3,175)	0	(3,175)	0	196,505	0	0	0	4,976	04/01/2039
312932-MQ-6	FHLMC Gold Pool A85767 5.000% 04/01/39		12/01/2012	Paydown		29,642	29,642	31,064	31,031	0	(1,389)	0	(1,389)	0	29,642	0	0	0	1,029	04/01/2039
312933-N8-3	FHLMC Gold Pool A86715 4.500% 06/01/39		12/01/2012	Paydown		70,796	70,796	72,157	72,151	0	(1,355)	0	(1,355)	0	70,796	0	0	0	1,776	06/01/2039
312933-Z5-6	FHLMC Gold Pool A87064 4.000% 06/01/39		12/01/2012	Paydown		43,945	43,945	43,090	43,120	0	825	0	825	0	43,945	0	0	0	1,045	06/01/2039
312934-CG-5	FHLMC Pool A87271 5.500% 07/01/39		12/01/2012	Paydown		20,216	20,216	21,347	21,296	0	(1,080)	0	(1,080)	0	20,216	0	0	0	437	07/01/2039
312934-YD-8	FHLMC Pool A87908 4.500% 08/01/39		12/01/2012	Paydown		913,168	913,168	915,665	915,553	0	(2,386)	0	(2,386)	0	913,168	0	0	0	24,225	08/01/2039
312935-GE-3	FHLMC Pool A88297 4.500% 09/01/39		12/01/2012	Paydown		161,635	161,635	162,772	162,737	0	(1,102)	0	(1,102)	0	161,635	0	0	0	3,819	09/01/2039
312935-JA-8	FHLMC Pool A88357 4.500% 09/01/39		12/01/2012	Paydown		88,589	88,589	92,821	92,742	0	(4,153)	0	(4,153)	0	88,589	0	0	0	1,997	09/01/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312936-U2-1	FHLMC Gold Pool A89601 4.500% 11/01/39		12/01/2012	Paydown		51,645	51,645	54,348	54,309	0	(2,664)	0	(2,664)	0	51,645	0	0	0	1,237	11/01/2039
312939-JJ-1	FHLMC Pool A91165 5.000% 02/01/40		12/01/2012	Paydown		44,225	44,225	45,966	45,924	0	(1,700)	0	(1,700)	0	44,225	0	0	0	1,182	02/01/2040
312939-RF-0	FHLMC Pool A91386 4.500% 03/01/40		12/01/2012	Paydown		70,058	70,058	70,628	70,613	0	(555)	0	(555)	0	70,058	0	0	0	1,698	03/01/2040
31293M-VE-9	FHLMC Gold Pool C24213 6.500% 04/01/29		12/01/2012	Paydown		417	417	402	406	0	11	0	11	0	417	0	0	0	15	04/01/2029
31293Q-A5-2	FHLMC Gold Pool C26328 6.500% 05/01/29		12/01/2012	Paydown		38	38	37	37	0	1	0	1	0	38	0	0	0	2	05/01/2029
31293Q-XR-9	FHLMC Gold Pool C26988 6.500% 05/01/29		12/01/2012	Paydown		1,107	1,107	1,055	1,063	0	44	0	44	0	1,107	0	0	0	33	05/01/2029
31293Q-XX-6	FHLMC Gold Pool C26994 6.500% 05/01/29		12/01/2012	Paydown		726	726	700	704	0	21	0	21	0	726	0	0	0	31	05/01/2029
31293R-CC-3	FHLMC Gold Pool C27267 6.500% 06/01/29		12/01/2012	Paydown		424	424	405	410	0	14	0	14	0	424	0	0	0	15	06/01/2029
31293S-6H-7	FHLMC Gold Pool C28972 6.500% 06/01/29		12/01/2012	Paydown		1,767	1,767	1,650	1,657	0	110	0	110	0	1,767	0	0	0	57	06/01/2029
31293S-DR-7	FHLMC Gold Pool C28212 6.500% 06/01/29		12/01/2012	Paydown		17,600	17,600	17,116	17,251	0	349	0	349	0	17,600	0	0	0	405	06/01/2029
31293S-EP-0	FHLMC Gold Pool C28242 6.500% 06/01/29		12/01/2012	Paydown		3,302	3,302	3,212	3,223	0	80	0	80	0	3,302	0	0	0	111	06/01/2029
31293S-F6-1	FHLMC Gold Pool C28289 6.500% 07/01/29		12/01/2012	Paydown		8,018	8,018	7,797	7,819	0	198	0	198	0	8,018	0	0	0	332	07/01/2029
31293T-FC-6	FHLMC Gold Pool C29163 6.500% 07/01/29		12/01/2012	Paydown		438	438	417	419	0	18	0	18	0	438	0	0	0	12	07/01/2029
31293T-HZ-3	FHLMC Gold Pool C29248 6.500% 08/01/29		12/01/2012	Paydown		946	946	902	907	0	38	0	38	0	946	0	0	0	45	08/01/2029
31293X-NR-5	FHLMC Gold Pool C32200 6.500% 10/01/29		12/01/2012	Paydown		205	205	198	198	0	7	0	7	0	205	0	0	0	8	10/01/2029
31293Y-L6-1	FHLMC Gold Pool C33049 7.500% 12/01/29		12/01/2012	Paydown		110	110	111	110	0	0	0	0	0	110	0	0	0	5	12/01/2029
31293Y-RF-5	FHLMC Gold Pool C33186 7.500% 12/01/29		12/01/2012	Paydown		261	261	255	255	0	6	0	6	0	261	0	0	0	11	12/01/2029
312941-NS-2	FHLMC Pool A93101 5.000% 07/01/40		12/01/2012	Paydown		378,976	378,976	403,062	402,895	0	(23,919)	0	(23,919)	0	378,976	0	0	0	10,201	07/01/2040
312942-E2-7	FHLMC Gold Pool A93753 5.000% 08/01/40		12/01/2012	Paydown		97,895	97,895	103,837	103,724	0	(5,829)	0	(5,829)	0	97,895	0	0	0	3,103	08/01/2040
312942-U7-8	FGLMC Pool A94206 4.500% 10/01/40		12/01/2012	Paydown		27,884	27,884	28,390	28,381	0	(497)	0	(497)	0	27,884	0	0	0	768	10/01/2040
312943-3W-1	FHLMC Pool A95313 4.500% 12/01/40		12/01/2012	Paydown		25,080	25,080	26,052	26,024	0	(944)	0	(944)	0	25,080	0	0	0	721	12/01/2040
312943-DQ-3	FGLMC Pool A94611 4.500% 10/01/40		12/01/2012	Paydown		653,640	653,640	670,900	670,617	0	(16,977)	0	(16,977)	0	653,640	0	0	0	16,077	10/01/2040
312943-UJ-0	FGLMC Pool A95085 4.000% 11/01/40		12/01/2012	Paydown		114,019	114,019	118,499	118,488	0	(4,469)	0	(4,469)	0	114,019	0	0	0	2,691	11/01/2040
312943-ZX-4	FHLMC Gold Pool A95258 4.000% 11/01/40		12/01/2012	Paydown		832,360	832,360	817,663	817,908	0	14,451	0	14,451	0	832,360	0	0	0	19,860	11/01/2040
312944-KX-8	FHLMC Pool A95710 4.000% 12/01/40		12/01/2012	Paydown		53,757	53,757	52,984	53,008	0	750	0	750	0	53,757	0	0	0	1,261	12/01/2040
312944-LP-4	FHLMC Pool A95734 4.000% 12/01/40		12/01/2012	Paydown		47,043	47,043	46,521	46,530	0	513	0	513	0	47,043	0	0	0	1,084	12/01/2040
312945-3D-8	FHLMC Pool A97096 4.000% 02/01/41		12/01/2012	Paydown		73,904	73,904	72,770	72,785	0	1,119	0	1,119	0	73,904	0	0	0	1,684	02/01/2041
312945-3N-6	FHLMC Pool A97105 3.500% 02/01/41		12/01/2012	Paydown		6,101	6,101	5,755	5,762	0	339	0	339	0	6,101	0	0	0	115	02/01/2041
312946-PD-2	FGLMC Pool A97620 4.500% 03/01/41		12/01/2012	Paydown		3,056,988	3,056,988	3,142,488	3,141,179	0	(84,191)	0	(84,191)	0	3,056,988	0	0	0	74,521	03/01/2041
312946-QT-6	FGLMC Pool A97666 4.500% 03/01/41		12/01/2012	Paydown		24,161	24,161	25,131	25,116	0	(955)	0	(955)	0	24,161	0	0	0	548	03/01/2041
31294K-N4-3	FHLMC Gold Pool E01311 5.500% 02/01/18		12/01/2012	Paydown		14,439	14,439	15,062	14,839	0	(399)	0	(399)	0	14,439	0	0	0	413	02/01/2018
31294K-SN-6	FHLMC Gold Pool E01425 4.500% 08/01/18		12/01/2012	Paydown		49,451	49,451	49,505	49,460	0	(9)	0	(9)	0	49,451	0	0	0	1,161	08/01/2018
31294K-Y9-0	FHLMC Gold Pool E01636 4.000% 03/01/19		12/01/2012	Paydown		89,256	89,256	89,437	89,339	0	(83)	0	(83)	0	89,256	0	0	0	1,915	03/01/2019
312965-ZY-5	FHLMC Gold Pool B13459 4.500% 04/01/19		12/01/2012	Paydown		57,826	57,826	54,682	55,181	0	2,645	0	2,645	0	57,826	0	0	0	1,387	04/01/2019
312967-G5-5	FHLMC Gold Pool B14720 4.500% 05/01/19		12/01/2012	Paydown		26,789	26,789	25,545	25,762	0	1,027	0	1,027	0	26,789	0	0	0	613	05/01/2019
31296L-FT-3	FHLMC Gold Pool A11978 5.500% 08/01/33		12/01/2012	Paydown		132,006	132,006	136,038	135,748	0	(3,742)	0	(3,742)	0	132,006	0	0	0	4,250	08/01/2033
31296N-CQ-8	FHLMC Gold Pool A13679 6.000% 09/01/33		12/01/2012	Paydown		2,306	2,306	2,293	2,293	0	13	0	13	0	2,306	0	0	0	53	09/01/2033
31296N-W2-9	FHLMC Gold Pool A14265 6.000% 10/01/33		12/01/2012	Paydown		162	162	165	165	0	(3)	0	(3)	0	162	0	0	0	5	10/01/2033
31296P-YM-8	FHLMC Gold Pool A15216 5.500% 10/01/33		12/01/2012	Paydown		42,245	42,245	42,714	42,684	0	(439)	0	(439)	0	42,245	0	0	0	1,148	10/01/2033
31296P-YP-1	FHLMC Gold Pool A15218 5.500% 10/01/33		12/01/2012	Paydown		69,925	69,925	70,196	70,172	0	(247)	0	(247)	0	69,925	0	0	0	1,457	10/01/2033
31297A-3F-9	FHLMC Gold Pool A23498 6.000% 06/01/34		12/01/2012	Paydown		5,957	5,957	6,089	6,083	0	(126)	0	(126)	0	5,957	0	0	0	199	06/01/2034
31297B-LR-1	FHLMC Gold Pool A23936 6.000% 07/01/34		12/01/2012	Paydown		51,181	51,181	52,317	52,237	0	(1,056)	0	(1,056)	0	51,181	0	0	0	1,120	07/01/2034
31297C-NH-9	FHLMC Gold Pool A24892 6.000% 07/01/34		12/01/2012	Paydown		27,166	27,166	27,768	27,739	0	(573)	0	(573)	0	27,166	0	0	0	690	07/01/2034
31297C-RA-0	FHLMC Gold Pool A24981 6.000% 07/01/34		12/01/2012	Paydown		4,685	4,685	4,789	4,783	0	(98)	0	(98)	0	4,685	0	0	0	127	07/01/2034
31297C-YZ-7	FHLMC Gold Pool A25228 6.000% 08/01/34		12/01/2012	Paydown		4,545	4,545	4,646	4,628	0	(83)	0	(83)	0	4,545	0	0	0	56	08/01/2034
31297E-DL-7	FHLMC Gold Pool A26407 6.000% 09/01/34		12/01/2012	Paydown		62,640	62,640	64,030	63,969	0	(1,329)	0	(1,329)	0	62,640	0	0	0	2,095	09/01/2034
31297E-ZZ-2	FHLMC Gold Pool A27060 6.000% 09/01/34		12/01/2012	Paydown		3,078	3,078	3,147	3,143	0	(65)	0	(65)	0	3,078	0	0	0	123	09/01/2034
31297F-G5-6	FHLMC Gold Pool A27420 6.000% 10/01/34		12/01/2012	Paydown		4,055	4,055	4,145	4,141	0	(86)	0	(86)	0	4,055	0	0	0	121	10/01/2034
31297H-Z3-6	FHLMC Gold Pool A29762 6.000% 01/01/35		02/01/2012	Paydown		355,122	355,122	363,001	362,651	0	(7,529)	0	(7,529)	0	355,122	0	0	0	3,548	01/01/2035
31297K-S4-5	FHLMC Gold Pool A30539 6.000% 12/01/34		12/01/2012	Paydown		2,624	2,624	2,682	2,679	0	(55)	0	(55)	0	2,624	0	0	0	148	12/01/2034
31297L-TY-6	FHLMC Gold Pool A31467 6.000% 02/01/35		12/01/2012	Paydown		6,240	6,240	6,378	6,372	0	(132)	0	(132)	0	6,240	0	0	0	302	02/01/2035
31297N-MM-5	FHLMC Gold Pool A33064 6.000% 01/01/32		12/01/2012	Paydown		39,788	39,788	40,671	40,496	0	(708)	0	(708)	0	39,788	0	0	0	1,269	01/01/2032
31297S-XW-0	FHLMC Gold Pool A36993 4.500% 08/01/35		12/01/2012	Paydown		36,193	36,193	37,748	37,723	0	(1,530)	0	(1,530)	0	36,193	0	0	0	915	08/01/2035
31297U-BG-4	FHLMC Gold Pool A38139 5.500% 10/01/35		12/01/2012	Paydown		37,076	37,076	35,725	35,744	0	1,333	0	1,333	0	37,076	0	0	0	1,009	10/01/2035
31297U-T6-7	FHLMC Gold Pool A38673 5.500% 10/01/35		12/01/2012	Paydown		100,597	100,597	99,701	99,735	0	862	0	862	0	100,597	0	0	0	3,890	10/01/2035
31298P-7A-2	FHLMC Gold Pool C53589 6.500% 06/01/31		12/01/2012	Paydown		5,812	5,812	6,088	6,070	0	(258)	0	(258)	0	5,812	0	0	0	130	06/01/2031
31329D-KK-7	FHLMC Pool Q00298 4.500% 04/01/41		12/01/2012	Paydown		1,321,865	1,321,865	1,358,836	1,358,281	0	(36,415)	0	(36,415)	0	1,321,865	0	0	0	31,732	04/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Citigroup Global Markets																
3132GE-7K-0	FHLMC Pool 001798 4.500% 07/01/41		03/27/2012			6,247,295	5,891,938	6,110,584	6,106,113	0	(54)	0	(54)	0	6,106,060	0	141,235	141,235	87,643	07/01/2041
3132GE-7K-0	FHLMC Pool 001798 4.500% 07/01/41		03/01/2012	Paydown		561,901	561,901	582,753	582,326	0	(20,425)	0	(20,425)	0	561,901	0	0	0	4,285	07/01/2041
3132GE-LL-2	FHLMC Pool 001231 5.000% 06/01/41		12/01/2012	Paydown		111,156	111,156	118,204	118,099	0	(6,942)	0	(6,942)	0	111,156	0	0	0	4,238	06/01/2041
3132GE-P9-5	FHLMC Pool 001348 4.500% 06/01/41		12/01/2012	Paydown		1,387,397	1,387,397	1,438,557	1,437,415	0	(50,018)	0	(50,018)	0	1,387,397	0	0	0	35,470	06/01/2041
3132GF-VU-8	FHLMC Pool 002427 4.500% 08/01/41		12/01/2012	Paydown		1,558,197	1,558,197	1,616,021	1,615,209	0	(57,011)	0	(57,011)	0	1,558,197	0	0	0	39,183	08/01/2041
3132GF-VX-2	FHLMC Pool 002430 4.000% 08/01/41		12/01/2012	Paydown		133,713	133,713	138,915	138,861	0	(5,148)	0	(5,148)	0	133,713	0	0	0	3,302	08/01/2041
3132GF-WA-1	FHLMC Pool 002441 4.000% 08/01/41		01/23/2012	JP Morgan		9,447,251	9,022,893	9,091,975	9,091,128	0	30	0	30	0	9,091,158	0	356,093	356,093	55,140	08/01/2041
3132GF-WA-1	FHLMC Pool 002441 4.000% 08/01/41		12/01/2012	Paydown		1,293,149	1,293,149	1,303,050	1,302,928	0	(9,779)	0	(9,779)	0	1,293,149	0	0	0	28,920	08/01/2041
3132GF-YY-7	FHLMC Pool 002527 4.500% 08/01/41		12/01/2012	Paydown		2,097,769	2,097,769	2,176,271	2,175,283	0	(77,514)	0	(77,514)	0	2,097,769	0	0	0	51,446	08/01/2041
3132GJ-U3-1	FHLMC Pool 003602 4.500% 09/01/41		12/01/2012	Paydown		10,436	10,436	11,042	11,040	0	(604)	0	(604)	0	10,436	0	0	0	398	09/01/2041
31335H-WE-9	FHLMC Gold Pool 090645 5.500% 03/01/23		12/01/2012	Paydown		42,900	42,900	42,163	42,229	0	671	0	671	0	42,900	0	0	0	1,222	03/01/2023
31335H-XL-2	FHLMC Gold Pool 090683 5.000% 06/01/23		12/01/2012	Paydown		53,359	53,359	51,479	51,625	0	1,734	0	1,734	0	53,359	0	0	0	1,378	06/01/2023
31347P-5N-7	FHLMC Pool 532653 8.500% 06/01/18		12/01/2012	Paydown		9,595	9,595	10,068	9,841	0	(247)	0	(247)	0	9,595	0	0	0	329	06/01/2018
31368H-JS-3	FNMA Pool 190273 7.000% 08/01/26		12/01/2012	Paydown		1,552	1,552	1,582	1,576	0	(24)	0	(24)	0	1,552	0	0	0	56	08/01/2026
31371L-DX-4	FNMA Pool 254918 4.500% 09/01/33		12/01/2012	Paydown		93,262	93,262	84,985	85,334	0	7,927	0	7,927	0	93,262	0	0	0	2,202	09/01/2033
				Citigroup Global Markets																
31371L-EW-5	FNMA Pool 254949 5.000% 11/01/33		08/30/2012			254,626	232,104	226,483	226,767	0	(56)	0	(56)	0	226,711	0	27,915	27,915	8,124	11/01/2033
31371L-EW-5	FNMA Pool 254949 5.000% 11/01/33		09/01/2012	Paydown		63,752	63,752	62,208	62,286	0	1,466	0	1,466	0	63,752	0	0	0	2,314	11/01/2033
31371L-FY-0	FNMA Pool 254983 5.500% 12/01/33		12/01/2012	Paydown		90,984	90,984	88,240	88,337	0	2,648	0	2,648	0	90,984	0	0	0	2,800	12/01/2033
31371L-MX-4	FNMA Pool 255174 4.000% 03/01/14		12/01/2012	Paydown		41,252	41,252	42,838	42,275	0	(1,023)	0	(1,023)	0	41,252	0	0	0	842	03/01/2014
31371L-QY-8	FNMA Pool 255271 5.000% 06/01/24		12/01/2012	Paydown		101,734	101,734	101,416	101,413	0	321	0	321	0	101,734	0	0	0	2,679	06/01/2024
31371M-5N-3	FNMA Pool 256553 6.000% 01/01/37		12/01/2012	Paydown		63,790	63,790	63,924	63,917	0	(127)	0	(127)	0	63,790	0	0	0	2,032	01/01/2037
31371M-CF-2	FNMA Pool 255770 5.500% 07/01/35		12/01/2012	Paydown		211,277	211,277	204,575	204,791	0	6,486	0	6,486	0	211,277	0	0	0	6,110	07/01/2035
31371M-F8-5	FNMA Pool 255891 5.000% 10/01/20		12/01/2012	Paydown		5,430	5,430	5,353	5,363	0	66	0	66	0	5,430	0	0	0	141	10/01/2020
				Citigroup Global Markets																
31371M-MG-9	FNMA Pool 256059 5.500% 01/01/36		08/30/2012			115,663	105,493	104,686	104,696	0	(4)	0	(4)	0	104,692	0	10,972	10,972	4,061	01/01/2036
31371M-MG-9	FNMA Pool 256059 5.500% 01/01/36		09/01/2012	Paydown		47,531	47,531	47,167	47,172	0	359	0	359	0	47,531	0	0	0	1,712	01/01/2036
31371M-Y9-2	FNMA Pool 256436 6.000% 10/01/36		12/01/2012	Paydown		83,721	83,721	84,368	84,337	0	(616)	0	(616)	0	83,721	0	0	0	2,830	10/01/2036
31371N-FP-5	FNMA Pool 256774 7.000% 06/01/37		12/01/2012	Paydown		16,890	16,890	17,394	17,376	0	(486)	0	(486)	0	16,890	0	0	0	741	06/01/2037
31371N-GG-4	FNMA Pool 256799 5.500% 07/01/37		12/01/2012	Paydown		41,160	41,160	40,562	40,574	0	586	0	586	0	41,160	0	0	0	1,237	07/01/2037
31371N-GU-3	FNMA Pool 256811 7.000% 07/01/37		12/01/2012	Paydown		24,640	24,640	25,375	25,349	0	(709)	0	(709)	0	24,640	0	0	0	1,067	07/01/2037
31371N-JK-2	FNMA Pool 256866 5.000% 08/01/27		12/01/2012	Paydown		82,871	82,871	79,116	79,313	0	3,558	0	3,558	0	82,871	0	0	0	2,441	08/01/2027
31371N-TS-4	FNMA Pool 257161 5.500% 04/01/38		04/10/2012	Goldman Sachs & Co		2,631,891	2,404,927	2,602,863	2,601,280	0	3,948	0	3,948	0	2,605,228	0	26,664	26,664	48,132	04/01/2038
31371N-TS-4	FNMA Pool 257161 5.500% 04/01/38		04/01/2012	Paydown		383,053	383,053	414,580	414,328	0	(31,275)	0	(31,275)	0	383,053	0	0	0	4,728	04/01/2038
31371P-C5-7	FNMA Pool 257592 5.000% 03/01/39		12/01/2012	Paydown		52,554	52,554	53,918	53,883	0	(1,328)	0	(1,328)	0	52,554	0	0	0	1,376	03/01/2039
31374T-EU-9	FNMA Pool 323347 7.000% 09/01/28		12/01/2012	Paydown		2,048	2,048	2,087	2,079	0	(32)	0	(32)	0	2,048	0	0	0	86	09/01/2028
31374T-F4-6	FNMA Pool 323387 6.500% 11/01/13		12/01/2012	Paydown		14,260	14,260	14,621	14,331	0	(71)	0	(71)	0	14,260	0	0	0	469	11/01/2013
31374T-HN-2	FNMA Pool 323437 5.500% 12/01/13		12/01/2012	Paydown		33,183	33,183	33,867	33,372	0	(190)	0	(190)	0	33,183	0	0	0	906	12/01/2013
31374T-PG-8	FNMA Pool 323623 6.000% 03/01/14		12/01/2012	Paydown		21,870	21,870	22,502	22,036	0	(167)	0	(167)	0	21,870	0	0	0	653	03/01/2014
31376K-RC-2	FNMA Pool 357883 5.000% 05/01/35		12/01/2012	Paydown		1,379,888	1,379,888	1,338,036	1,339,211	0	40,677	0	40,677	0	1,379,888	0	0	0	36,848	05/01/2035
31376K-UK-0	FNMA Pool 357986 4.500% 08/01/20		12/01/2012	Paydown		68,085	68,085	64,696	65,163	0	2,922	0	2,922	0	68,085	0	0	0	1,295	08/01/2020
31379U-5D-9	FNMA Pool 430244 7.000% 06/01/28		12/01/2012	Paydown		362	362	369	367	0	(4)	0	(4)	0	362	0	0	0	14	06/01/2028
31380C-U3-0	FNMA Pool 436302 6.500% 08/01/28		12/01/2012	Paydown		1,448	1,448	1,447	1,447	0	1	0	1	0	1,448	0	0	0	80	08/01/2028
31382H-3F-0	FNMA Pool 483298 5.500% 02/01/14		12/01/2012	Paydown		3,257	3,257	3,325	3,290	0	(32)	0	(32)	0	3,257	0	0	0	98	02/01/2014
31384V-QX-3	FNMA Pool 535170 5.500% 09/01/14		12/01/2012	Paydown		90,948	90,948	94,003	92,027	0	(1,079)	0	(1,079)	0	90,948	0	0	0	2,590	09/01/2014
31384W-B9-0	FNMA Pool 535664 7.000% 01/01/31		12/01/2012	Paydown		15,189	15,189	16,079	16,002	0	(813)	0	(813)	0	15,189	0	0	0	595	01/01/2031
31385J-JC-3	FNMA Pool 545759 6.500% 07/01/32		12/01/2012	Paydown		9,306	9,306	9,695	9,667	0	(361)	0	(361)	0	9,306	0	0	0	329	07/01/2032
31385X-A9-8	FNMA Pool 555432 5.500% 05/01/33		12/01/2012	Paydown		1,677,971	1,677,971	1,755,578	1,753,099	0	(75,127)	0	(75,127)	0	1,677,971	0	0	0	48,768	05/01/2033
31385X-EW-3	FNMA Pool 555549 5.000% 06/01/18		12/01/2012	Paydown		42,980	42,980	41,496	41,821	0	1,159	0	1,159	0	42,980	0	0	0	1,113	06/01/2018
31385X-GA-9	FNMA Pool 555593 6.000% 02/01/18		12/01/2012	Paydown		42,742	42,742	44,474	43,747	0	(1,005)	0	(1,005)	0	42,742	0	0	0	1,341	02/01/2018
31385X-JW-8	FNMA Pool 555677 5.500% 07/01/33		12/01/2012	Paydown		2,947,398	2,947,398	2,930,612	2,931,001	0	16,397	0	16,397	0	2,947,398	0	0	0	85,225	07/01/2033
31385X-NY-9	FNMA Pool 555807 6.000% 04/01/18		12/01/2012	Paydown		7,380	7,380	7,691	7,580	0	(200)	0	(200)	0	7,380	0	0	0	225	04/01/2018
31386W-4K-1	FNMA Pool 576026 7.000% 12/01/14		12/01/2012	Paydown		8,763	8,763	8,925	8,867	0	(105)	0	(105)	0	8,763	0	0	0	280	12/01/2014
31387S-MG-8	FNMA Pool 592659 6.000% 07/01/16		12/01/2012	Paydown		2,222	2,222	2,321	2,271	0	(48)	0	(48)	0	2,222	0	0	0	66	07/01/2016
31389V-Q9-1	FNMA Pool 636880 6.500% 04/01/32		12/01/2012	Paydown		1,352	1,352	1,358	1,358	0	(5)	0	(5)	0	1,352	0	0	0	43	04/01/2032
31389X-4Q-3	FNMA Pool 639031 6.000% 04/01/32		12/01/2012	Paydown		223,148	223,148	221,846	221,860	0	1,288	0	1,288	0	223,148	0	0	0	9,167	04/01/2032
3138A1-KK-6	FNMA Pool AH0297 4.000% 12/01/40		03/19/2012	Bank of America		1,270,101	1,217,410	1,218,123	1,218,038	0	4	0	4	0	1,218,042	0	52,059	52,059	15,015	12/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138A1-KK-6	FNMA Pool AH0297 4.000% 12/01/40		03/01/2012	Paydown		50,611	50,611	50,641	50,637	0	(26)	0	(26)	0	50,611	0	0	0	341	12/01/2040
3138A2-BQ-1	FNMA Pool AH0946 4.000% 12/01/40		12/01/2012	Paydown		172,866	172,866	171,354	171,370	0	1,496	0	1,496	0	172,866	0	0	0	4,083	12/01/2040
3138A2-QF-9	FNMA Pool AH1353 4.000% 01/01/41		12/01/2012	Paydown		854,376	854,376	831,315	831,630	0	22,746	0	22,746	0	854,376	0	0	0	21,109	01/01/2041
3138A4-F7-5	FNMA Pool AH2889 5.000% 02/01/41		12/01/2012	Paydown		298,123	298,123	313,402	313,141	0	(15,018)	0	(15,018)	0	298,123	0	0	0	6,739	02/01/2041
3138A4-WP-6	FNMA Pool AH3353 3.500% 01/01/26		12/01/2012	Paydown		52,294	52,294	52,551	52,543	0	(250)	0	(250)	0	52,294	0	0	0	852	01/01/2026
3138A5-AQ-5	FNMA Pool AH3614 3.500% 01/01/26		12/01/2012	Paydown		65,152	65,152	65,295	65,283	0	(131)	0	(131)	0	65,152	0	0	0	1,396	01/01/2026
3138A5-FZ-0	FNMA Pool AH3783 4.000% 01/01/41		12/01/2012	Paydown		59,404	59,404	59,163	59,163	0	240	0	240	0	59,404	0	0	0	1,443	01/01/2041
3138A6-LD-0	FNMA Pool AH4823 5.000% 02/01/41		12/01/2012	Paydown		474,439	474,439	493,787	493,391	0	(18,951)	0	(18,951)	0	474,439	0	0	0	12,203	02/01/2041
3138A8-E7-7	FNMA Pool AH6457 4.000% 03/01/41		12/01/2012	Paydown		904,384	904,384	889,370	889,632	0	14,752	0	14,752	0	904,384	0	0	0	23,623	03/01/2041
3138A8-E9-3	FNMA Pool AH6459 5.000% 03/01/41		11/23/2012	JP Morgan		5,870,483	5,396,595	5,660,944	5,659,358	0	(837)	0	(837)	0	5,658,521	0	211,962	211,962	267,581	03/01/2041
3138A8-E9-3	FNMA Pool AH6459 5.000% 03/01/41		12/01/2012	Paydown		1,767,749	1,767,749	1,854,341	1,853,821	0	(86,073)	0	(86,073)	0	1,767,749	0	0	0	46,158	03/01/2041
3138AA-YS-4	FNMA Pool AH8820 4.500% 03/01/41		12/01/2012	Paydown		34,542	34,542	35,616	35,600	0	(1,058)	0	(1,058)	0	34,542	0	0	0	1,024	03/01/2041
3138AD-HS-7	FNMA Pool AI0240 4.500% 05/01/26		12/01/2012	Paydown		92,492	92,492	98,605	98,455	0	(5,964)	0	(5,964)	0	92,492	0	0	0	2,212	05/01/2026
3138AE-4L-4	FNMA Pool AI1726 4.500% 05/01/41		12/01/2012	Paydown		1,412,696	1,412,696	1,465,065	1,464,550	0	(51,854)	0	(51,854)	0	1,412,696	0	0	0	36,551	05/01/2041
3138AM-YS-8	FNMA Pool AI7920 4.000% 08/01/41		12/01/2012	Paydown		1,243,601	1,243,601	1,283,824	1,283,267	0	(39,666)	0	(39,666)	0	1,243,601	0	0	0	26,001	08/01/2041
3138AN-DY-6	FNMA Pool AI8218 4.000% 08/01/41		12/01/2012	Paydown		1,361,927	1,361,927	1,417,256	1,417,020	0	(55,092)	0	(55,092)	0	1,361,927	0	0	0	33,422	08/01/2041
3138AU-ES-2	FNMA Pool AJ2844 3.500% 12/01/26		12/01/2012	Paydown		13,272	13,272	13,774	13,771	0	(499)	0	(499)	0	13,272	0	0	0	251	12/01/2026
31391B-VM-6	FNMA Pool 662220 6.500% 11/01/32		12/01/2012	Paydown		2,189	2,189	2,225	2,219	0	(31)	0	(31)	0	2,189	0	0	0	116	11/01/2032
31391D-RC-9	FNMA Pool 663883 6.500% 10/01/32		12/01/2012	Paydown		90,911	90,911	95,428	94,518	0	(3,607)	0	(3,607)	0	90,911	0	0	0	3,291	10/01/2032
31391U-TU-9	FNMA Pool 677463 6.000% 01/01/33		12/01/2012	Paydown		23,033	23,033	23,774	23,730	0	(697)	0	(697)	0	23,033	0	0	0	751	01/01/2033
31392F-FJ-1	FNMA Series 2002-73 Class DA 4.500% 11/25/17		12/01/2012	Paydown		102	102	102	102	0	0	0	0	0	102	0	0	0	2	11/25/2017
313978-MQ-8	FHLMC Pool D39367 6.000% 08/01/23		12/01/2012	Paydown		1,582	1,582	1,617	1,607	0	(25)	0	(25)	0	1,582	0	0	0	53	08/01/2023
31400C-CM-4	FNMA Pool 683276 6.500% 02/01/33		12/01/2012	Paydown		161	161	162	162	0	(1)	0	(1)	0	161	0	0	0	6	02/01/2033
31400L-4A-9	FNMA Pool 691217 5.500% 02/01/37		08/30/2012	Citigroup Global Markets		122,963	112,151	111,249	111,264	0	(10)	0	(10)	0	111,254	0	11,709	11,709	4,318	02/01/2037
31400L-4A-9	FNMA Pool 691217 5.500% 02/01/37		09/01/2012	Paydown		55,902	55,902	55,452	55,460	0	442	0	442	0	55,902	0	0	0	1,355	02/01/2037
31401N-2L-2	FNMA Pool 713679 5.000% 08/01/33		12/01/2012	Paydown		449,734	449,734	441,934	442,313	0	7,421	0	7,421	0	449,734	0	0	0	12,901	08/01/2033
31401Y-T9-6	FNMA Pool 722476 6.000% 07/01/33		12/01/2012	Paydown		10,367	10,367	10,598	10,570	0	(204)	0	(204)	0	10,367	0	0	0	338	07/01/2033
31402C-4E-9	FNMA Pool 725421 7.000% 09/01/17		12/01/2012	Paydown		63,946	63,946	68,502	66,519	0	(2,573)	0	(2,573)	0	63,946	0	0	0	2,324	09/01/2017
31402C-QJ-4	FNMA Pool 725057 6.000% 01/01/34		12/01/2012	Paydown		40,561	40,561	41,765	41,681	0	(1,121)	0	(1,121)	0	40,561	0	0	0	1,270	01/01/2034
31402C-TT-9	FNMA Pool 725162 6.000% 02/01/34		12/01/2012	Paydown		406,266	406,266	413,452	413,066	0	(6,800)	0	(6,800)	0	406,266	0	0	0	13,472	02/01/2034
31402C-VY-5	FNMA Pool 725231 5.000% 02/01/34		08/30/2012	Citigroup Global Markets		245,174	223,489	217,448	217,613	0	(75)	0	(75)	0	217,538	0	27,637	27,637	7,822	02/01/2034
31402C-VY-5	FNMA Pool 725231 5.000% 02/01/34		09/01/2012	Paydown		78,127	78,127	76,015	76,072	0	2,054	0	2,054	0	78,127	0	0	0	2,510	02/01/2034
31402C-Y9-7	FNMA Pool 725336 6.000% 04/01/16		12/01/2012	Paydown		22,614	22,614	23,827	23,264	0	(650)	0	(650)	0	22,614	0	0	0	688	04/01/2016
31402D-MJ-6	FNMA Pool 725861 6.000% 08/01/19		12/01/2012	Paydown		19,935	19,935	20,910	20,609	0	(674)	0	(674)	0	19,935	0	0	0	628	08/01/2019
31402E-2V-9	FNMA Pool 727188 5.000% 08/01/33		12/01/2012	Paydown		514,382	514,382	482,876	484,026	0	30,356	0	30,356	0	514,382	0	0	0	13,522	08/01/2033
31402F-EJ-0	FNMA Pool 727437 4.500% 07/01/18		12/01/2012	Paydown		190,840	190,840	180,940	182,725	0	8,115	0	8,115	0	190,840	0	0	0	4,348	07/01/2018
31402N-JM-1	FNMA Pool 733868 6.000% 12/01/32		12/01/2012	Paydown		3,453	3,453	3,530	3,524	0	(71)	0	(71)	0	3,453	0	0	0	90	12/01/2032
31402Q-Y3-9	FNMA Pool 735230 5.500% 02/01/35		12/01/2012	Paydown		205,584	205,584	197,296	197,574	0	8,010	0	8,010	0	205,584	0	0	0	6,279	02/01/2035
31402R-DF-3	FNMA Pool 735502 6.000% 04/01/35		12/01/2012	Paydown		97,779	97,779	96,984	96,999	0	780	0	780	0	97,779	0	0	0	3,222	04/01/2035
31402R-F8-7	FNMA Pool 735591 5.000% 06/01/35		12/01/2012	Paydown		575,514	575,514	608,831	608,467	0	(32,953)	0	(32,953)	0	575,514	0	0	0	15,425	06/01/2035
31402R-RR-2	FNMA Pool 735896 6.000% 09/01/35		12/01/2012	Paydown		98,082	98,082	97,300	97,313	0	769	0	769	0	98,082	0	0	0	3,390	09/01/2035
31402R-T4-1	FNMA Pool 735971 5.500% 11/01/34		12/01/2012	Paydown		226,885	226,885	220,362	220,563	0	6,321	0	6,321	0	226,885	0	0	0	6,617	11/01/2034
31402T-CJ-2	FNMA Pool 737273 6.500% 09/01/33		12/01/2012	Paydown		10,047	10,047	10,206	10,199	0	(152)	0	(152)	0	10,047	0	0	0	500	09/01/2033
31403D-BD-0	FNMA Pool 745336 5.000% 03/01/36		12/01/2012	Paydown		111,554	111,554	105,061	105,267	0	6,287	0	6,287	0	111,554	0	0	0	3,071	03/01/2036
31403D-BX-6	FNMA Pool 745354 5.500% 03/01/36		12/01/2012	Paydown		37,605	37,605	37,423	37,424	0	181	0	181	0	37,605	0	0	0	1,148	03/01/2036
31403D-DX-4	FNMA Pool 745418 5.500% 04/01/36		12/01/2012	Paydown		1,660,451	1,660,451	1,603,299	1,604,320	0	56,132	0	56,132	0	1,660,451	0	0	0	50,702	04/01/2036
31403D-JQ-3	FNMA Pool 745571 4.000% 01/01/19		12/01/2012	Paydown		83,344	83,344	87,641	87,513	0	(4,169)	0	(4,169)	0	83,344	0	0	0	1,727	01/01/2019
31403D-SV-2	FNMA Pool 745832 6.000% 04/01/21		12/01/2012	Paydown		44,350	44,350	45,015	44,879	0	(529)	0	(529)	0	44,350	0	0	0	1,402	04/01/2021
31403D-WH-8	FNMA Pool 745948 6.500% 10/01/36		08/30/2012	Various		3,409,783	3,030,455	3,440,040	3,432,603	0	4,968	0	4,968	0	3,437,571	0	(27,787)	(27,787)	130,257	10/01/2036
31403D-WH-8	FNMA Pool 745948 6.500% 10/01/36		12/01/2012	Paydown		2,729,439	2,729,439	3,098,340	3,091,641	0	(362,202)	0	(362,202)	0	2,729,439	0	0	0	93,069	10/01/2036
31403F-HF-4	FNMA Pool 747330 6.000% 10/01/33		12/01/2012	Paydown		3,844	3,844	3,930	3,924	0	(80)	0	(80)	0	3,844	0	0	0	124	10/01/2033
31403F-NS-9	FNMA Pool 747501 6.000% 11/01/33		12/01/2012	Paydown		94,192	94,192	97,224	96,913	0	(2,721)	0	(2,721)	0	94,192	0	0	0	3,422	11/01/2033
31403K-ET-6	FNMA Pool 750846 5.500% 01/01/34		12/01/2012	Paydown		29,652	29,652	29,937	29,917	0	(265)	0	(265)	0	29,652	0	0	0	1,008	01/01/2034
31403M-QJ-1	FNMA Pool 752957 5.000% 10/01/18		12/01/2012	Paydown		51,256	51,256	49,486	49,904	0	1,352	0	1,352	0	51,256	0	0	0	1,401	10/01/2018
31403Q-BM-1	FNMA Pool 754344 4.500% 12/01/18		12/01/2012	Paydown		157,293	157,293	156,998	156,913	0	380	0	380	0	157,293	0	0	0	4,434	12/01/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31404E-DE-3	FNMA Pool 766101 5.500% 02/01/34		12/01/2012	Paydown		433,585	433,585	455,060	454,207	0	(20,623)	0	(20,623)	0	433,585	0	0	0	13,673	02/01/2034
31404J-M8-5	FNMA Pool 769983 5.000% 03/01/19		11/23/2012	JP Morgan		295,180	272,605	263,915	265,608	0	358	0	358	0	265,965	0	29,214	29,214	13,517	03/01/2019
31404J-M8-5	FNMA Pool 769983 5.000% 03/01/19		11/01/2012	Paydown		119,153	119,153	115,355	116,094	0	3,058	0	3,058	0	119,153	0	0	0	2,690	03/01/2019
31404L-TH-3	FNMA Pool 771952 6.000% 02/01/34		12/01/2012	Paydown		2,958	2,958	2,941	2,942	0	17	0	17	0	2,958	0	0	0	74	02/01/2034
31404S-FL-4	FNMA Pool 776971 5.000% 04/01/34		12/01/2012	Paydown		203,717	203,717	192,098	192,514	0	11,203	0	11,203	0	203,717	0	0	0	5,663	04/01/2034
31404T-BM-4	FNMA Pool 777744 6.000% 05/01/34		12/01/2012	Paydown		10,140	10,140	10,060	10,060	0	79	0	79	0	10,140	0	0	0	299	05/01/2034
31405P-6A-3	FNMA Pool 795665 6.000% 02/01/35		12/01/2012	Paydown		292	292	299	298	0	(5)	0	(5)	0	292	0	0	0	10	02/01/2035
31405S-JS-4	FNMA Pool 797773 5.000% 03/01/20		12/01/2012	Paydown		49,429	49,429	47,622	47,973	0	1,456	0	1,456	0	49,429	0	0	0	1,373	03/01/2020
31405X-GS-6	FNMA Pool 802209 6.000% 10/01/34		12/01/2012	Paydown		699	699	714	714	0	(15)	0	(15)	0	699	0	0	0	31	10/01/2034
31406B-HN-3	FNMA Pool 804937 6.000% 12/01/19		12/01/2012	Paydown		13,448	13,448	13,965	13,725	0	(277)	0	(277)	0	13,448	0	0	0	533	12/01/2019
31406G-Q2-8	FNMA Pool 809673 5.500% 02/01/35		12/01/2012	Paydown		125,488	125,488	128,154	127,964	0	(2,477)	0	(2,477)	0	125,488	0	0	0	4,006	02/01/2035
31406G-RN-1	FNMA Pool 809693 5.000% 02/01/35		12/01/2012	Paydown		46,505	46,505	45,972	45,989	0	516	0	516	0	46,505	0	0	0	1,147	02/01/2035
31406U-LE-6	FNMA Pool 820325 5.000% 08/01/35		12/01/2012	Paydown		19,879	19,879	18,674	18,695	0	1,184	0	1,184	0	19,879	0	0	0	531	08/01/2035
31407H-FQ-4	FNMA Pool 830975 5.000% 08/01/35		12/01/2012	Paydown		76,729	76,729	75,614	75,647	0	1,082	0	1,082	0	76,729	0	0	0	1,829	08/01/2035
31407J-DC-3	FNMA Pool 831799 6.500% 09/01/36		12/01/2012	Paydown		58,754	58,754	60,498	60,434	0	(1,680)	0	(1,680)	0	58,754	0	0	0	2,450	09/01/2036
31407J-MC-3	FNMA Pool 832055 5.000% 08/01/35		12/01/2012	Paydown		28,532	28,532	26,803	26,839	0	1,693	0	1,693	0	28,532	0	0	0	676	08/01/2035
31407J-UF-7	FNMA Pool 832282 5.000% 08/01/35		12/01/2012	Paydown		131,521	131,521	128,325	128,460	0	3,061	0	3,061	0	131,521	0	0	0	3,993	08/01/2035
31407K-2E-8	FNMA Pool 833373 5.000% 08/01/35		12/01/2012	Paydown		827,298	827,298	777,164	778,571	0	48,727	0	48,727	0	827,298	0	0	0	23,388	08/01/2035
31407K-H5-1	FNMA Pool 832852 5.000% 09/01/35		12/01/2012	Paydown		57,597	57,597	56,731	56,763	0	835	0	835	0	57,597	0	0	0	1,547	09/01/2035
31407K-RY-7	FNMA Pool 833103 5.500% 09/01/35		12/01/2012	Paydown		100,456	100,456	97,009	97,263	0	3,192	0	3,192	0	100,456	0	0	0	4,231	09/01/2035
31407N-CG-6	FNMA Pool 835371 5.000% 09/01/35		12/01/2012	Paydown		232,507	232,507	218,417	218,635	0	13,872	0	13,872	0	232,507	0	0	0	6,380	09/01/2035
31407N-P4-9	FNMA Pool 835743 5.000% 09/01/35		12/01/2012	Paydown		29,375	29,375	28,934	28,948	0	427	0	427	0	29,375	0	0	0	781	09/01/2035
31407Q-ND-4	FNMA Pool 837488 5.000% 09/01/35		12/01/2012	Paydown		164,788	164,788	154,802	155,091	0	9,697	0	9,697	0	164,788	0	0	0	4,734	09/01/2035
31407R-4F-8	FNMA Pool 838822 5.000% 09/01/35		12/01/2012	Paydown		80,417	80,417	75,544	75,646	0	4,771	0	4,771	0	80,417	0	0	0	2,272	09/01/2035
31407R-TE-4	FNMA Pool 838549 6.000% 10/01/35		12/01/2012	Paydown		157,564	157,564	158,906	158,816	0	(1,252)	0	(1,252)	0	157,564	0	0	0	5,633	10/01/2035
				Citigroup Global Markets																
31407R-VX-9	FNMA Pool 838630 4.500% 10/01/35		09/01/2012			41,062	37,954	34,240	34,282	0	(56)	0	(56)	0	34,226	0	6,836	6,836	1,338	10/01/2035
31407R-VX-9	FNMA Pool 838630 4.500% 10/01/35		09/01/2012	Paydown		25,136	25,136	22,676	22,703	0	2,432	0	2,432	0	25,136	0	0	0	351	10/01/2035
31407V-CL-7	FNMA Pool 841675 4.500% 09/01/20		12/01/2012	Paydown		152,721	152,721	145,539	147,029	0	5,692	0	5,692	0	152,721	0	0	0	3,046	09/01/2020
31407V-YH-2	FNMA Pool 842312 6.000% 07/01/31		12/01/2012	Paydown		57,355	57,355	57,119	57,120	0	235	0	235	0	57,355	0	0	0	1,286	07/01/2031
31407X-DP-3	FNMA Pool 843510 4.500% 11/01/20		12/01/2012	Paydown		59,051	59,051	56,274	56,660	0	2,391	0	2,391	0	59,051	0	0	0	1,473	11/01/2020
31407X-YD-7	FNMA Pool 844108 5.500% 11/01/20		12/01/2012	Paydown		94,837	94,837	92,940	93,317	0	1,520	0	1,520	0	94,837	0	0	0	3,309	11/01/2020
31407Y-4P-1	FNMA Pool 845130 4.000% 12/01/20		12/01/2012	Paydown		190,594	190,594	180,201	181,508	0	9,087	0	9,087	0	190,594	0	0	0	3,882	12/01/2020
31407Y-5W-5	FNMA Pool 845161 5.000% 01/01/21		12/01/2012	Paydown		2,307	2,307	2,274	2,277	0	30	0	30	0	2,307	0	0	0	54	01/01/2021
31407Y-VF-3	FNMA Pool 844914 4.000% 11/01/20		12/01/2012	Paydown		68,054	68,054	63,162	63,577	0	4,477	0	4,477	0	68,054	0	0	0	1,338	11/01/2020
				Citigroup Global Markets																
31408A-HV-5	FNMA Pool 845444 5.000% 03/01/21		08/30/2012			13,715	12,644	12,466	12,481	0	2	0	2	0	12,483	0	1,232	1,232	451	03/01/2021
31408A-HV-5	FNMA Pool 845444 5.000% 03/01/21		09/01/2012	Paydown		6,771	6,771	6,676	6,684	0	87	0	87	0	6,771	0	0	0	204	03/01/2021
				Citigroup Global Markets																
31408A-JH-4	FNMA Pool 845464 5.000% 03/01/21		08/30/2012			4,960	4,573	4,508	4,518	0	(5)	0	(5)	0	4,513	0	447	447	163	03/01/2021
31408A-JH-4	FNMA Pool 845464 5.000% 03/01/21		09/01/2012	Paydown		3,591	3,591	3,541	3,549	0	43	0	43	0	3,591	0	0	0	78	03/01/2021
				Citigroup Global Markets																
31408E-VF-6	FNMA Pool 849414 5.500% 11/01/35		08/30/2012			8,510	7,762	7,494	7,499	0	2	0	2	0	7,502	0	1,008	1,008	299	11/01/2035
31408E-VF-6	FNMA Pool 849414 5.500% 11/01/35		09/01/2012	Paydown		5,184	5,184	5,006	5,009	0	175	0	175	0	5,184	0	0	0	175	11/01/2035
				Citigroup Global Markets																
31408J-LS-8	FNMA Pool 852737 5.000% 01/01/21		08/30/2012			16,318	15,044	14,833	14,847	0	(2)	0	(2)	0	14,846	0	1,473	1,473	537	01/01/2021
31408J-LS-8	FNMA Pool 852737 5.000% 01/01/21		09/01/2012	Paydown		5,730	5,730	5,650	5,655	0	75	0	75	0	5,730	0	0	0	164	01/01/2021
31408J-Q3-8	FNMA Pool 852874 4.000% 04/01/20		12/01/2012	Paydown		147,415	147,415	139,952	141,472	0	5,944	0	5,944	0	147,415	0	0	0	1,530	04/01/2020
31409A-4L-0	FNMA Pool 865827 5.000% 03/01/21		12/01/2012	Paydown		68,949	68,949	67,980	68,090	0	860	0	860	0	68,949	0	0	0	1,165	03/01/2021
31409A-QN-2	FNMA Pool 865461 6.000% 02/01/36		12/01/2012	Paydown		52,087	52,087	51,582	51,587	0	500	0	500	0	52,087	0	0	0	1,919	02/01/2036
				Citigroup Global Markets																
31409F-WR-5	FNMA Pool 870156 5.000% 03/01/36		08/30/2012			20,175	18,391	17,197	17,226	0	(25)	0	(25)	0	17,201	0	2,975	2,975	644	03/01/2036
31409F-WR-5	FNMA Pool 870156 5.000% 03/01/36		09/01/2012	Paydown		15,366	15,366	14,368	14,392	0	973	0	973	0	15,366	0	0	0	410	03/01/2036
31409G-UV-6	FNMA Pool 870996 6.000% 12/01/36		12/01/2012	Paydown		57,420	57,420	57,896	57,874	0	(453)	0	(453)	0	57,420	0	0	0	2,059	12/01/2036
31409G-XH-4	FNMA Pool 871080 5.000% 11/01/21		12/01/2012	Paydown		130,495	130,495	126,080	126,618	0	3,877	0	3,877	0	130,495	0	0	0	2,936	11/01/2021
31409U-VC-6	FNMA Pool 879111 4.500% 05/01/21		12/01/2012	Paydown		8,476	8,476	8,077	8,109	0	367	0	367	0	8,476	0	0	0	211	05/01/2021
31409X-SS-9	FNMA Pool 881729 6.500% 03/01/36		12/01/2012	Paydown		19,614	19,614	21,579	21,530	0	(1,916)	0	(1,916)	0	19,614	0	0	0	666	03/01/2036
31410B-B3-7	FNMA Pool 883958 5.500% 06/01/21		12/01/2012	Paydown		33,568	33,568	33,306	33,319	0	249	0	249	0	33,568	0	0	0	771	06/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31410E-MF-2	FNMA Pool 886958 6.000% 06/01/36		12/01/2012	Paydown		134,500	134,500	133,050	133,084	0	1,416	0	1,416	0	134,500	0	0	0	4,744	06/01/2036
31410F-2S-3	FNMA Pool 888285 6.500% 03/01/37		12/01/2012	Paydown		1,972,096	1,972,096	2,011,923	2,010,342	0	(38,247)	0	(38,247)	0	1,972,096	0	0	0	72,866	03/01/2037
31410F-Z9-9	FNMA Pool 888268 6.000% 03/01/37		12/01/2012	Paydown		88,943	88,943	88,853	88,848	0	95	0	95	0	88,943	0	0	0	3,017	03/01/2037
				Citigroup Global Markets																
31410K-EN-0	FNMA Pool 889441 5.500% 05/01/38		03/27/2012			2,030,270	1,862,633	1,935,392	1,933,553	0	(36)	0	(36)	0	1,933,516	0	96,753	96,753	33,864	05/01/2038
31410K-EN-0	FNMA Pool 889441 5.500% 05/01/38		03/01/2012	Paydown		172,048	172,048	178,768	178,598	0	(6,551)	0	(6,551)	0	172,048	0	0	0	1,614	05/01/2038
				Citigroup Global Markets																
31410K-JU-9	FNMA Pool 889575 6.000% 06/01/38		08/30/2012			7,032,463	6,375,940	7,038,440	7,027,327	0	7,132	0	7,132	0	7,034,460	0	(1,997)	(1,997)	267,789	06/01/2038
31410K-JU-9	FNMA Pool 889575 6.000% 06/01/38		09/01/2012	Paydown		2,419,275	2,419,275	2,670,653	2,666,436	0	(247,161)	0	(247,161)	0	2,419,275	0	0	0	94,904	06/01/2038
31410K-K7-8	FNMA Pool 889618 5.500% 05/01/38		12/01/2012	Paydown		881,229	881,229	915,652	914,787	0	(33,558)	0	(33,558)	0	881,229	0	0	0	27,187	05/01/2038
				Citigroup Global Markets																
31410K-M4-3	FNMA Pool 889679 5.500% 07/01/38		03/27/2012			2,066,522	1,895,891	1,969,950	1,967,998	0	36	0	36	0	1,968,034	0	98,488	98,488	34,468	07/01/2038
31410K-M4-3	FNMA Pool 889679 5.500% 07/01/38		03/01/2012	Paydown		191,571	191,571	199,054	198,857	0	(7,286)	0	(7,286)	0	191,571	0	0	0	1,746	07/01/2038
31410K-XK-5	FNMA Pool 889982 5.500% 11/01/38		12/01/2012	Paydown		246,469	246,469	252,862	252,667	0	(6,198)	0	(6,198)	0	246,469	0	0	0	7,494	11/01/2038
				Citigroup Global Markets																
31410M-TK-6	FNMA Pool 891654 6.500% 06/01/36		08/30/2012			111,869	99,411	100,406	100,381	0	(20)	0	(20)	0	100,361	0	11,508	11,508	4,523	06/01/2036
31410M-TK-6	FNMA Pool 891654 6.500% 06/01/36		09/01/2012	Paydown		10,724	10,724	10,832	10,829	0	(105)	0	(105)	0	10,724	0	0	0	983	06/01/2036
				Citigroup Global Markets																
31410Q-T6-8	FNMA Pool 894373 5.000% 10/01/21		08/30/2012			52,508	48,408	47,728	47,792	0	(16)	0	(16)	0	47,776	0	4,732	4,732	1,728	10/01/2021
31410Q-T6-8	FNMA Pool 894373 5.000% 10/01/21		09/01/2012	Paydown		24,292	24,292	23,950	23,983	0	309	0	309	0	24,292	0	0	0	589	10/01/2021
				Citigroup Global Markets																
31410T-CY-9	FNMA Pool 896587 5.000% 08/01/21		08/30/2012			6,013	5,543	5,465	5,479	0	0	0	0	0	5,479	0	534	534	198	08/01/2021
31410T-CY-9	FNMA Pool 896587 5.000% 08/01/21		09/01/2012	Paydown		2,294	2,294	2,262	2,267	0	27	0	27	0	2,294	0	0	0	76	08/01/2021
31410T-Y6-6	FNMA Pool 897233 6.000% 10/01/36		12/01/2012	Paydown		5,662	5,662	5,706	5,704	0	(42)	0	(42)	0	5,662	0	0	0	162	10/01/2036
31410V-VX-5	FNMA Pool 898930 6.000% 08/01/36		12/01/2012	Paydown		6,348	6,348	6,397	6,395	0	(46)	0	(46)	0	6,348	0	0	0	175	08/01/2036
31410X-6R-2	FNMA Pool 900980 6.000% 09/01/36		12/01/2012	Paydown		31,390	31,390	31,633	31,619	0	(229)	0	(229)	0	31,390	0	0	0	959	09/01/2036
31410X-X8-4	FNMA Pool 900803 5.000% 12/01/21		12/01/2012	Paydown		72,822	72,822	71,798	71,906	0	917	0	917	0	72,822	0	0	0	2,136	12/01/2021
31411A-JT-3	FNMA Pool 902174 6.000% 11/01/36		12/01/2012	Paydown		2,400	2,400	2,419	2,418	0	(18)	0	(18)	0	2,400	0	0	0	87	11/01/2036
31411A-QG-3	FNMA Pool 902355 6.000% 11/01/36		12/01/2012	Paydown		2,312	2,312	2,330	2,329	0	(17)	0	(17)	0	2,312	0	0	0	97	11/01/2036
				Citigroup Global Markets																
31411A-U3-7	FNMA Pool 902502 5.500% 11/01/36		08/30/2012			21,201	19,337	19,125	19,130	0	(2)	0	(2)	0	19,128	0	2,073	2,073	744	11/01/2036
31411A-U3-7	FNMA Pool 902502 5.500% 11/01/36		09/01/2012	Paydown		7,128	7,128	7,050	7,052	0	76	0	76	0	7,128	0	0	0	245	11/01/2036
31411B-CW-1	FNMA Pool 902885 6.000% 12/01/36		12/01/2012	Paydown		141,301	141,301	155,387	155,115	0	(13,814)	0	(13,814)	0	141,301	0	0	0	4,881	12/01/2036
				Citigroup Global Markets																
31411D-4L-0	FNMA Pool 905427 5.000% 11/01/21		08/30/2012			105,863	97,598	96,225	96,300	0	21	0	21	0	96,320	0	9,543	9,543	3,484	11/01/2021
31411D-4L-0	FNMA Pool 905427 5.000% 11/01/21		09/01/2012	Paydown		32,566	32,566	32,108	32,133	0	433	0	433	0	32,566	0	0	0	1,289	11/01/2021
31411D-NZ-8	FNMA Pool 905008 4.500% 05/01/22		12/01/2012	Paydown		4,382	4,382	4,176	4,202	0	180	0	180	0	4,382	0	0	0	52	05/01/2022
31411E-6E-2	FNMA Pool 906369 5.000% 01/01/37		12/01/2012	Paydown		69,547	69,547	66,173	66,277	0	3,270	0	3,270	0	69,547	0	0	0	1,684	01/01/2037
31411F-GP-3	FNMA Pool 906606 5.500% 12/01/21		12/01/2012	Paydown		47,765	47,765	48,010	47,971	0	(206)	0	(206)	0	47,765	0	0	0	1,714	12/01/2021
31411F-RE-6	FNMA Pool 906885 6.000% 12/01/36		12/01/2012	Paydown		4,704	4,704	4,741	4,737	0	(33)	0	(33)	0	4,704	0	0	0	160	12/01/2036
				Citigroup Global Markets																
31411G-EU-2	FNMA Pool 907447 5.500% 02/01/37		08/30/2012			41,041	37,432	37,131	37,136	0	(4)	0	(4)	0	37,133	0	3,908	3,908	1,441	02/01/2037
31411G-EU-2	FNMA Pool 907447 5.500% 02/01/37		09/01/2012	Paydown		34,594	34,594	34,315	34,320	0	273	0	273	0	34,594	0	0	0	1,236	02/01/2037
31411H-MC-1	FNMA Pool 908555 6.000% 01/01/37		07/01/2012	Paydown		224,917	224,917	226,656	226,566	0	(1,650)	0	(1,650)	0	224,917	0	0	0	5,493	01/01/2037
31411J-RR-9	FNMA Pool 909596 6.500% 02/01/37		12/01/2012	Paydown		21,093	21,093	21,421	21,402	0	(309)	0	(309)	0	21,093	0	0	0	665	02/01/2037
				Citigroup Global Markets																
31411J-ZX-7	FNMA Pool 909858 5.500% 02/01/37		08/30/2012			73,851	67,358	66,816	66,825	0	(2)	0	(2)	0	66,823	0	7,028	7,028	2,593	02/01/2037
31411J-ZX-7	FNMA Pool 909858 5.500% 02/01/37		09/01/2012	Paydown		27,515	27,515	27,293	27,297	0	217	0	217	0	27,515	0	0	0	979	02/01/2037
				Citigroup Global Markets																
31411K-WD-1	FNMA Pool 910644 5.500% 02/01/37		08/30/2012			58,889	53,711	53,279	53,286	0	(5)	0	(5)	0	53,281	0	5,608	5,608	2,068	02/01/2037
31411K-WD-1	FNMA Pool 910644 5.500% 02/01/37		09/01/2012	Paydown		38,311	38,311	38,003	38,008	0	303	0	303	0	38,311	0	0	0	1,272	02/01/2037
31411L-BB-6	FNMA Pool 910934 5.500% 02/01/37		12/01/2012	Paydown		169,220	169,220	167,858	167,887	0	1,333	0	1,333	0	169,220	0	0	0	4,921	02/01/2037
31411R-AK-4	FNMA Pool 912710 5.000% 03/01/37		12/01/2012	Paydown		61,437	61,437	65,306	65,221	0	(3,784)	0	(3,784)	0	61,437	0	0	0	1,727	03/01/2037
31411R-GU-6	FNMA Pool 912911 6.000% 06/01/37		12/01/2012	Paydown		3,392	3,392	3,441	3,439	0	(48)	0	(48)	0	3,392	0	0	0	142	06/01/2037
31411W-4N-4	FNMA Pool 917129 6.000% 06/01/37		12/01/2012	Paydown		18,433	18,433	18,414	18,414	0	20	0	20	0	18,433	0	0	0	588	06/01/2037
				Citigroup Global Markets																
31411X-VA-0	FNMA Pool 917809 5.000% 05/01/37		08/30/2012			81,856	74,616	72,103	72,174	0	(24)	0	(24)	0	72,151	0	9,705	9,705	2,612	05/01/2037
31411X-VA-0	FNMA Pool 917809 5.000% 05/01/37		09/01/2012	Paydown		26,540	26,540	25,646	25,672	0	868	0	868	0	26,540	0	0	0	878	05/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31411X-ZY-4	FNMA Pool 917959 4.500% 05/01/22		12/01/2012	Paydown		7,651	7,651	7,291	7,312	0	340	0	340	0	7,651	0	0	0	195	05/01/2022
31412A-DZ-4	FNMA Pool 919120 6.000% 04/01/37		12/01/2012	Paydown		59,838	59,838	60,717	60,684	0	(846)	0	(846)	0	59,838	0	0	0	1,321	04/01/2037
31412E-2P-0	FNMA Pool 923382 6.000% 06/01/37		12/01/2012	Paydown		133,903	133,903	133,767	133,751	0	152	0	152	0	133,903	0	0	0	4,866	06/01/2037
31412H-6Q-7	FNMA Pool 926179 4.000% 07/01/24		12/01/2012	Paydown		129,176	129,176	128,933	128,925	0	251	0	251	0	129,176	0	0	0	2,459	07/01/2024
31412L-B5-8	FNMA Pool 928060 5.500% 02/01/37		12/01/2012	Paydown		33,922	33,922	33,649	33,655	0	267	0	267	0	33,922	0	0	0	929	02/01/2037
31412L-HW-3	FNMA Pool 928245 6.000% 03/01/22		12/01/2012	Paydown		21,041	21,041	21,250	21,202	0	(161)	0	(161)	0	21,041	0	0	0	803	03/01/2022
31412M-R4-2	FNMA Pool 929407 5.000% 05/01/38		04/09/2012	CS First Boston		107,121	98,644	93,666	93,789	0	(74)	0	(74)	0	93,715	0	13,406	13,406	1,795	05/01/2038
31412M-R4-2	FNMA Pool 929407 5.000% 05/01/38		04/01/2012	Paydown		15,978	15,978	15,171	15,192	0	786	0	786	0	15,978	0	0	0	161	05/01/2038
31412N-UK-0	FNMA Pool 930386 4.500% 01/01/39		12/01/2012	Paydown		60,395	60,395	62,047	61,987	0	(1,592)	0	(1,592)	0	60,395	0	0	0	1,309	01/01/2039
31412P-FL-0	FNMA Pool 930871 5.000% 04/01/39		12/01/2012	Paydown		928,555	928,555	976,868	976,447	0	(47,893)	0	(47,893)	0	928,555	0	0	0	23,727	04/01/2039
31412P-YE-5	FNMA Pool 931409 4.000% 06/01/24		12/01/2012	Paydown		105,434	105,434	107,625	107,478	0	(2,044)	0	(2,044)	0	105,434	0	0	0	2,096	06/01/2024
31412Q-4X-4	FNMA Pool 932438 4.000% 01/01/25		12/01/2012	Paydown		171,862	171,862	180,267	180,153	0	(8,291)	0	(8,291)	0	171,862	0	0	0	3,470	01/01/2025
31412Q-GJ-2	FNMA Pool 931801 5.000% 08/01/39		12/01/2012	Paydown		713,307	713,307	741,504	740,786	0	(27,479)	0	(27,479)	0	713,307	0	0	0	20,458	08/01/2039
31412Q-GV-5	FNMA Pool 931812 4.500% 08/01/39		12/01/2012	Paydown		57,006	57,006	59,152	59,104	0	(2,098)	0	(2,098)	0	57,006	0	0	0	1,115	08/01/2039
31412Q-HQ-5	FNMA Pool 931839 4.500% 08/01/39		12/01/2012	Paydown		69,025	69,025	71,484	71,452	0	(2,427)	0	(2,427)	0	69,025	0	0	0	1,612	08/01/2039
31412R-L7-0	FNMA Pool 932850 4.000% 12/01/40		12/01/2012	Paydown		191,365	191,365	191,470	191,457	0	(92)	0	(92)	0	191,365	0	0	0	4,635	12/01/2040
31412S-XT-7	FNMA Pool 933690 5.000% 06/01/39		12/01/2012	Paydown		524,048	524,048	537,539	537,263	0	(13,214)	0	(13,214)	0	524,048	0	0	0	13,418	06/01/2039
31412S-XU-4	FNMA Pool 933691 5.000% 06/01/39		12/01/2012	Paydown		891,740	891,740	914,696	914,058	0	(22,318)	0	(22,318)	0	891,740	0	0	0	25,975	06/01/2039
31412U-J9-2	FNMA Pool 935088 4.500% 03/01/39		12/01/2012	Paydown		157,340	157,340	159,884	159,816	0	(2,476)	0	(2,476)	0	157,340	0	0	0	3,479	03/01/2039
31412U-WX-4	FNMA Pool 935462 4.500% 06/01/39		12/01/2012	Paydown		88,884	88,884	89,359	89,340	0	(456)	0	(456)	0	88,884	0	0	0	1,973	06/01/2039
31412W-XK-7	FNMA Pool 937282 5.000% 05/01/37		04/09/2012	CS First Boston		223,300	205,629	197,468	197,703	0	(161)	0	(161)	0	197,542	0	25,758	25,758	3,741	05/01/2037
31412W-XK-7	FNMA Pool 937282 5.000% 05/01/37		04/01/2012	Paydown		44,571	44,571	42,802	42,853	0	1,718	0	1,718	0	44,571	0	0	0	457	05/01/2037
31412Y-EC-2	FNMA Pool 938531 5.500% 05/01/37		12/01/2012	Paydown		281,475	281,475	283,213	283,132	0	(1,656)	0	(1,656)	0	281,475	0	0	0	8,664	05/01/2037
31413B-2N-0	FNMA Pool 940981 6.000% 11/01/37		12/01/2012	Paydown		51,967	51,967	52,799	52,766	0	(799)	0	(799)	0	51,967	0	0	0	1,933	11/01/2037
31413C-FN-4	FNMA Pool 941273 6.000% 07/01/37		12/01/2012	Paydown		6,797	6,797	6,828	6,826	0	(29)	0	(29)	0	6,797	0	0	0	220	07/01/2037
31413D-4Y-0	FNMA Pool 942839 6.000% 08/01/37		12/01/2012	Paydown		3,241	3,241	3,271	3,270	0	(29)	0	(29)	0	3,241	0	0	0	105	08/01/2037
31413F-4X-7	FNMA Pool 944638 6.000% 07/01/37		11/23/2012	JP Morgan		386,257	352,747	349,467	349,519	0	0	0	0	0	349,520	0	36,738	36,738	20,988	07/01/2037
31413F-4X-7	FNMA Pool 944638 6.000% 07/01/37		11/01/2012	Paydown		314,371	314,371	311,448	311,494	0	2,876	0	2,876	0	314,371	0	0	0	9,939	07/01/2037
31413H-A6-5	FNMA Pool 945629 5.500% 07/01/37		08/30/2012	Citigroup Global Markets		22,333	20,369	20,495	20,478	0	(5)	0	(5)	0	20,473	0	1,860	1,860	784	07/01/2037
31413H-A6-5	FNMA Pool 945629 5.500% 07/01/37		09/01/2012	Paydown		1,279	1,279	1,287	1,286	0	(7)	0	(7)	0	1,279	0	0	0	132	07/01/2037
31413H-J7-4	FNMA Pool 945886 5.500% 08/01/37		08/30/2012	Citigroup Global Markets		40,634	37,061	35,793	35,830	0	(31)	0	(31)	0	35,799	0	4,835	4,835	1,427	08/01/2037
31413H-J7-4	FNMA Pool 945886 5.500% 08/01/37		09/01/2012	Paydown		28,932	28,932	27,942	27,972	0	961	0	961	0	28,932	0	0	0	829	08/01/2037
31413R-D6-0	FNMA Pool 952925 6.000% 10/01/37		12/01/2012	Paydown		37,131	37,131	37,166	37,160	0	(28)	0	(28)	0	37,131	0	0	0	1,210	10/01/2037
31413R-GX-8	FNMA Pool 953014 6.000% 10/01/37		12/01/2012	Paydown		81,333	81,333	81,409	81,393	0	(60)	0	(60)	0	81,333	0	0	0	2,577	10/01/2037
31413T-JP-8	FNMA Pool 954870 5.500% 11/01/37		03/27/2012	Citigroup Global Markets		8,024,914	7,362,306	8,012,260	7,998,979	0	554	0	554	0	7,999,534	0	25,380	25,380	133,851	11/01/2037
31413T-JP-8	FNMA Pool 954870 5.500% 11/01/37		03/01/2012	Paydown		633,039	633,039	688,925	687,783	0	(54,744)	0	(54,744)	0	633,039	0	0	0	6,041	11/01/2037
31413T-LW-0	FNMA Pool 954941 6.500% 10/01/37		12/01/2012	Paydown		32,009	32,009	33,480	33,438	0	(1,429)	0	(1,429)	0	32,009	0	0	0	1,025	10/01/2037
31414C-Q9-2	FNMA Pool 962280 5.000% 03/01/38		04/09/2012	CS First Boston		24,684	22,730	22,400	22,407	0	(2)	0	(2)	0	22,405	0	2,279	2,279	414	03/01/2038
31414C-Q9-2	FNMA Pool 962280 5.000% 03/01/38		04/01/2012	Paydown		2,850	2,850	2,808	2,809	0	41	0	41	0	2,850	0	0	0	32	03/01/2038
31414D-DH-6	FNMA Pool 962804 5.000% 04/01/23		12/01/2012	Paydown		49,493	49,493	50,877	50,759	0	(1,266)	0	(1,266)	0	49,493	0	0	0	1,482	04/01/2023
31414E-Y9-9	FNMA Pool 964336 5.000% 07/01/38		08/30/2012	Citigroup Global Markets		53,487	48,757	46,806	46,857	0	(16)	0	(16)	0	46,840	0	6,647	6,647	1,706	07/01/2038
31414E-Y9-9	FNMA Pool 964336 5.000% 07/01/38		09/01/2012	Paydown		15,665	15,665	15,038	15,055	0	610	0	610	0	15,665	0	0	0	557	07/01/2038
31414J-6N-8	FNMA Pool 968077 5.500% 02/01/38		08/30/2012	Citigroup Global Markets		118,307	107,905	105,612	105,664	0	(25)	0	(25)	0	105,639	0	12,669	12,669	4,154	02/01/2038
31414J-6N-8	FNMA Pool 968077 5.500% 02/01/38		09/01/2012	Paydown		50,595	50,595	49,520	49,544	0	1,051	0	1,051	0	50,595	0	0	0	1,881	02/01/2038
31414P-6S-3	FNMA Pool 972581 5.000% 03/01/38		04/09/2012	CS First Boston		141,741	130,524	128,627	128,667	0	(16)	0	(16)	0	128,651	0	13,090	13,090	2,375	03/01/2038
31414P-6S-3	FNMA Pool 972581 5.000% 03/01/38		04/01/2012	Paydown		27,248	27,248	26,852	26,861	0	388	0	388	0	27,248	0	0	0	290	03/01/2038
31414Q-UC-9	FNMA Pool 973179 5.500% 02/01/38		08/30/2012	Citigroup Global Markets		58,701	53,539	53,200	53,204	0	(2)	0	(2)	0	53,203	0	5,498	5,498	2,061	02/01/2038
31414Q-UC-9	FNMA Pool 973179 5.500% 02/01/38		09/01/2012	Paydown		34,333	34,333	34,116	34,118	0	215	0	215	0	34,333	0	0	0	1,112	02/01/2038
31414R-S9-7	FNMA Pool 974044 5.000% 02/01/38		04/09/2012	CS First Boston		141,273	130,093	128,202	128,243	0	(31)	0	(31)	0	128,212	0	13,061	13,061	2,367	02/01/2038
31414R-S9-7	FNMA Pool 974044 5.000% 02/01/38		04/01/2012	Paydown		40,908	40,908	40,314	40,327	0	582	0	582	0	40,908	0	0	0	414	02/01/2038
31414R-WE-1	FNMA Pool 974145 5.000% 02/01/38		04/09/2012	CS First Boston		70,668	65,076	64,130	64,151	0	(15)	0	(15)	0	64,136	0	6,532	6,532	1,184	02/01/2038
31414R-WE-1	FNMA Pool 974145 5.000% 02/01/38		04/01/2012	Paydown		14,055	14,055	13,851	13,855	0	200	0	200	0	14,055	0	0	0	149	02/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31414T-CM-1	FNMA Pool 975376 5.500% 06/01/38		03/27/2012	Citigroup Global Markets		714,335	655,353	651,206	651,253	0	0	0	0	0	651,253	0	63,082	63,082	11,915	06/01/2038
31414T-CM-1	FNMA Pool 975376 5.500% 06/01/38		03/01/2012	Paydown		68,245	68,245	67,813	67,818	0	427	0	427	0	68,245	0	0	0	620	06/01/2038
31415A-WD-9	FNMA Pool 981344 5.500% 07/01/38		12/01/2012	Paydown		87,627	87,627	85,744	85,785	0	1,842	0	1,842	0	87,627	0	0	0	2,602	07/01/2038
31415L-QY-6	FNMA Pool 983471 5.500% 05/01/38		12/01/2012	Paydown		100,167	100,167	107,570	107,336	0	(7,169)	0	(7,169)	0	100,167	0	0	0	2,908	05/01/2038
31415M-5X-9	FNMA Pool 984762 5.000% 06/01/38		12/01/2012	Paydown		21,245	21,245	20,351	20,377	0	868	0	868	0	21,245	0	0	0	566	06/01/2038
31415Q-FH-4	FNMA Pool 985868 5.500% 08/01/38		08/30/2012	Citigroup Global Markets		235,090	214,419	209,862	209,960	0	(43)	0	(43)	0	209,917	0	25,173	25,173	8,255	08/01/2038
31415Q-FH-4	FNMA Pool 985868 5.500% 08/01/38		09/01/2012	Paydown		131,243	131,243	128,454	128,514	0	2,729	0	2,729	0	131,243	0	0	0	4,923	08/01/2038
31415R-EC-4	FNMA Pool 986731 5.000% 07/01/38		04/09/2012	CS First Boston		166,493	153,318	147,185	147,332	0	(94)	0	(94)	0	147,238	0	19,255	19,255	2,790	07/01/2038
31415R-EC-4	FNMA Pool 986731 5.000% 07/01/38		04/01/2012	Paydown		45,386	45,386	43,570	43,614	0	1,772	0	1,772	0	45,386	0	0	0	611	07/01/2038
31415S-4U-3	FNMA Pool 988335 5.500% 08/01/38		08/30/2012	Citigroup Global Markets		277,295	252,913	247,538	247,664	0	(92)	0	(92)	0	247,572	0	29,723	29,723	9,737	08/01/2038
31415S-4U-3	FNMA Pool 988335 5.500% 08/01/38		09/01/2012	Paydown		188,616	188,616	184,608	184,702	0	3,914	0	3,914	0	188,616	0	0	0	5,177	08/01/2038
31416B-TA-6	FNMA Pool 995245 5.000% 01/01/39		04/09/2012	Various		16,317,955	15,079,556	16,137,481	16,117,624	0	6,798	0	6,798	0	16,124,421	0	193,534	193,534	259,031	01/01/2039
31416B-TA-6	FNMA Pool 995245 5.000% 01/01/39		12/01/2012	Paydown		1,965,252	1,965,252	2,102,816	2,100,231	0	(134,979)	0	(134,979)	0	1,965,252	0	0	0	19,739	01/01/2039
31416C-JY-3	FNMA Pool 995879 6.000% 04/01/39		12/01/2012	Paydown		774,480	774,480	814,052	813,556	0	(39,076)	0	(39,076)	0	774,480	0	0	0	26,397	04/01/2039
31416C-ME-3	FNMA Pool 995957 5.000% 06/01/24		12/01/2012	Paydown		612,941	612,941	638,608	637,335	0	(24,394)	0	(24,394)	0	612,941	0	0	0	15,890	06/01/2024
31416C-MF-0	FNMA Pool 995958 5.500% 06/01/24		12/01/2012	Paydown		654,995	654,995	688,564	686,627	0	(31,631)	0	(31,631)	0	654,995	0	0	0	18,544	06/01/2024
31416C-MZ-6	FNMA Pool 995976 6.000% 04/01/38		12/01/2012	Paydown		795,348	795,348	837,104	836,581	0	(41,233)	0	(41,233)	0	795,348	0	0	0	25,107	04/01/2038
31416H-Q2-4	FNMA Pool AA0472 4.000% 03/01/39		12/01/2012	Paydown		160,790	160,790	160,576	160,569	0	221	0	221	0	160,790	0	0	0	3,695	03/01/2039
31416H-VT-9	FNMA Pool AA0625 4.500% 03/01/39		12/01/2012	Paydown		153,276	153,276	152,521	152,528	0	747	0	747	0	153,276	0	0	0	3,406	03/01/2039
31416K-GQ-5	FNMA Pool AA2006 4.000% 02/01/39		12/01/2012	Paydown		12,612	12,612	12,595	12,595	0	17	0	17	0	12,612	0	0	0	276	02/01/2039
31416L-GU-4	FNMA Pool AA2910 4.500% 04/01/39		12/01/2012	Paydown		190,491	190,491	194,717	194,575	0	(4,085)	0	(4,085)	0	190,491	0	0	0	4,579	04/01/2039
31416M-6W-9	FNMA Pool AA4484 5.000% 04/01/39		12/01/2012	Paydown		73,236	73,236	77,470	77,361	0	(4,125)	0	(4,125)	0	73,236	0	0	0	1,801	04/01/2039
31416P-M7-9	FNMA Pool AA5781 5.000% 04/01/39		10/02/2012	UBS Securities Inc		90,582	83,115	89,511	89,326	0	209	0	209	0	89,535	0	1,047	1,047	3,232	04/01/2039
31416P-M7-9	FNMA Pool AA5781 5.000% 04/01/39		10/02/2012	Paydown		108,241	108,241	116,571	116,330	0	(8,089)	0	(8,089)	0	108,241	0	0	0	2,454	04/01/2039
31416Q-A4-7	FNMA Pool AA6326 4.000% 05/01/24		12/01/2012	Paydown		12,928	12,928	12,904	12,903	0	26	0	26	0	12,928	0	0	0	258	05/01/2024
31416S-KG-5	FNMA Pool AA8394 5.000% 06/01/39		12/01/2012	Paydown		1,193,317	1,193,317	1,224,036	1,223,598	0	(30,281)	0	(30,281)	0	1,193,317	0	0	0	38,718	06/01/2039
31416S-Z9-5	FNMA Pool AA8867 4.500% 04/01/24		12/01/2012	Paydown		64,014	64,014	67,697	67,552	0	(3,538)	0	(3,538)	0	64,014	0	0	0	1,434	04/01/2024
31416T-AJ-8	FNMA Pool AA9008 4.500% 08/01/39		12/01/2012	Paydown		424,991	424,991	433,756	433,461	0	(8,470)	0	(8,470)	0	424,991	0	0	0	13,905	08/01/2039
31416W-FG-2	FNMA Pool AB1066 4.000% 05/01/25		12/01/2012	Paydown		73,473	73,473	76,572	76,487	0	(3,014)	0	(3,014)	0	73,473	0	0	0	1,543	05/01/2025
31416X-YZ-7	FNMA Pool AB2527 4.000% 03/01/41		12/01/2012	Paydown		1,405,403	1,405,403	1,462,498	1,462,178	0	(56,775)	0	(56,775)	0	1,405,403	0	0	0	35,949	03/01/2041
31416Y-U9-7	FNMA Pool AB3307 4.000% 07/01/41		12/01/2012	Paydown		1,040,718	1,040,718	1,074,379	1,073,794	0	(33,076)	0	(33,076)	0	1,040,718	0	0	0	24,086	07/01/2041
31417J-KM-1	FNMA Pool AC0299 5.000% 01/01/34		12/01/2012	Paydown		58,851	58,851	63,141	63,022	0	(4,171)	0	(4,171)	0	58,851	0	0	0	1,400	01/01/2034
31417K-GB-7	FNMA Pool AC1093 4.500% 07/01/39		02/28/2012	JP Morgan		3,353,963	3,091,210	3,122,122	3,121,020	0	354	0	354	0	3,121,374	0	232,589	232,589	27,435	07/01/2039
31417K-GB-7	FNMA Pool AC1093 4.500% 07/01/39		03/01/2012	Paydown		192,491	192,491	194,416	194,348	0	(1,856)	0	(1,856)	0	192,491	0	0	0	12,852	07/01/2039
31417K-SB-4	FNMA Pool AC1413 4.500% 08/01/39		12/01/2012	Paydown		61,191	61,191	61,898	61,876	0	(685)	0	(685)	0	61,191	0	0	0	1,498	08/01/2039
31417K-X6-9	FNMA Pool AC1600 4.500% 08/01/29		12/01/2012	Paydown		14,243	14,243	14,535	14,515	0	(271)	0	(271)	0	14,243	0	0	0	336	08/01/2029
31417K-YD-3	FNMA Pool AC1607 4.500% 08/01/39		12/01/2012	Paydown		101,226	101,226	106,995	106,932	0	(5,706)	0	(5,706)	0	101,226	0	0	0	2,510	08/01/2039
31417L-B4-6	FNMA Pool AC1858 4.000% 09/01/39		12/01/2012	Paydown		108,446	108,446	106,330	106,395	0	2,051	0	2,051	0	108,446	0	0	0	2,622	09/01/2039
31417L-CP-8	FNMA Pool AC1877 4.500% 09/01/39		12/01/2012	Paydown		31,954	31,954	32,702	32,688	0	(734)	0	(734)	0	31,954	0	0	0	780	09/01/2039
31417M-FM-0	FNMA Pool AC2871 4.000% 08/01/39		12/01/2012	Paydown		235,936	235,936	230,701	230,972	0	4,964	0	4,964	0	235,936	0	0	0	5,575	08/01/2039
31417Q-YT-5	FNMA Pool AC5221 4.500% 12/01/39		12/01/2012	Paydown		632,249	632,249	637,584	637,309	0	(5,060)	0	(5,060)	0	632,249	0	0	0	12,163	12/01/2039
31417S-AB-6	FNMA Pool AC5401 5.000% 10/01/39		12/01/2012	Paydown		63,866	63,866	66,201	66,142	0	(2,277)	0	(2,277)	0	63,866	0	0	0	1,714	10/01/2039
31417S-HQ-6	FNMA Pool AC5638 4.500% 03/01/25		12/01/2012	Paydown		239,582	239,582	251,262	250,547	0	(10,964)	0	(10,964)	0	239,582	0	0	0	5,755	03/01/2025
31417S-YQ-7	FNMA Pool AC6118 4.500% 11/01/39		12/01/2012	Paydown		616,673	616,673	629,296	629,040	0	(12,367)	0	(12,367)	0	616,673	0	0	0	15,000	11/01/2039
31417S-YV-6	FNMA Pool AC6123 4.000% 11/01/39		12/01/2012	Paydown		28,087	28,087	27,701	27,709	0	378	0	378	0	28,087	0	0	0	488	11/01/2039
31417T-L6-3	FNMA Pool AC6648 5.000% 12/01/39		12/01/2012	Paydown		22,390	22,390	23,748	23,728	0	(1,338)	0	(1,338)	0	22,390	0	0	0	686	12/01/2039
31417T-NK-0	FNMA Pool AC6693 4.500% 01/01/40		12/01/2012	Paydown		702,215	702,215	703,971	703,883	0	(1,668)	0	(1,668)	0	702,215	0	0	0	17,778	01/01/2040
31417U-V2-8	FNMA Pool AC7832 4.500% 12/01/39		12/01/2012	Paydown		177,657	177,657	179,503	179,449	0	(1,792)	0	(1,792)	0	177,657	0	0	0	3,837	12/01/2039
31417V-N6-6	FNMA Pool AC8512 4.500% 12/01/39		12/01/2012	Paydown		76,343	76,343	79,814	79,742	0	(3,399)	0	(3,399)	0	76,343	0	0	0	1,830	12/01/2039
31417W-X5-5	FNMA Pool AC9699 4.000% 02/01/40		12/01/2012	Paydown		32,771	32,771	32,115	32,133	0	638	0	638	0	32,771	0	0	0	636	02/01/2040
31417X-CT-4	FNMA Pool AC9981 5.000% 02/01/40		12/01/2012	Paydown		36,474	36,474	37,494	37,466	0	(992)	0	(992)	0	36,474	0	0	0	941	02/01/2040
31417Y-BQ-9	FNMA Pool MA0046 4.000% 04/01/29		12/01/2012	Paydown		30,897	30,897	31,235	31,221	0	(324)	0	(324)	0	30,897	0	0	0	627	04/01/2029
31417Y-FM-4	FNMA Pool MA0171 4.500% 09/01/29		12/01/2012	Paydown		59,326	59,326	61,059	60,977	0	(1,651)	0	(1,651)	0	59,326	0	0	0	1,409	09/01/2029
31417Y-LF-2	FNMA Pool MA0325 4.500% 01/01/40		12/01/2012	Paydown		77,687	77,687	77,709	77,702	0	(14)	0	(14)	0	77,687	0	0	0	1,909	01/01/2040
31417Y-UW-5	FNMA Pool MA0596 4.000% 12/01/25		12/01/2012	Paydown		21,488	21,488	22,486	22,463	0	(974)	0	(974)	0	21,488	0	0	0	531	12/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417Y-VJ-3	FNMA Pool MA0616 4.000% 01/01/31		12/01/2012	Paydown		94,652	94,652	95,924	95,876	0	(1,225)	0	(1,225)	0	94,652	0	0	0	2,233	01/01/2031
31417Y-ZA-8	FNMA Pool MA0736 5.000% 05/01/41		12/01/2012	Paydown		1,223,600	1,223,600	1,301,796	1,300,946	0	(77,346)	0	(77,346)	0	1,223,600	0	0	0	29,832	05/01/2041
31418M-A5-1	FNMA Pool AD0027 5.000% 12/01/23		12/01/2012	Paydown		630,665	630,665	657,739	656,184	0	(25,519)	0	(25,519)	0	630,665	0	0	0	15,848	12/01/2023
31418M-BY-7	FNMA Pool AD0054 5.000% 02/01/24		07/10/2012	JP Morgan		5,241,341	4,855,904	5,157,122	5,145,920	0	381	0	381	0	5,146,301	0	95,040	95,040	152,421	02/01/2024
31418M-BY-7	FNMA Pool AD0054 5.000% 02/01/24		12/01/2012	Paydown		2,982,441	2,982,441	3,167,445	3,160,565	0	(178,125)	0	(178,125)	0	2,982,441	0	0	0	64,626	02/01/2024
31418M-SR-4	FNMA Pool AD0527 5.500% 06/01/39		12/01/2012	Paydown		561,534	561,534	600,315	600,242	0	(38,708)	0	(38,708)	0	561,534	0	0	0	17,215	06/01/2039
31418M-UM-2	FNMA Pool AD0587 4.500% 12/01/39		12/01/2012	Paydown		487,558	487,558	494,490	494,268	0	(6,711)	0	(6,711)	0	487,558	0	0	0	13,889	12/01/2039
31418N-DF-4	FNMA Pool AD1001 4.000% 02/01/40		12/01/2012	Paydown		21,170	21,170	20,455	20,470	0	699	0	699	0	21,170	0	0	0	488	02/01/2040
31418N-YE-4	FNMA Pool AD1608 4.000% 02/01/25		12/01/2012	Paydown		45,907	45,907	46,703	46,661	0	(754)	0	(754)	0	45,907	0	0	0	937	02/01/2025
31418P-UW-3	FNMA Pool AD2396 4.500% 03/01/40		12/01/2012	Paydown		45,229	45,229	45,746	45,731	0	(502)	0	(502)	0	45,229	0	0	0	1,181	03/01/2040
31418Q-FF-5	FNMA Pool AD2865 4.000% 02/01/25		12/01/2012	Paydown		118,376	118,376	124,230	124,016	0	(5,640)	0	(5,640)	0	118,376	0	0	0	2,139	02/01/2025
31418Q-FG-3	FNMA Pool AD2866 4.500% 02/01/25		12/01/2012	Paydown		82,151	82,151	85,501	85,332	0	(3,182)	0	(3,182)	0	82,151	0	0	0	1,995	02/01/2025
31418Q-ZF-3	FNMA Pool AD3441 5.000% 03/01/40		12/01/2012	Paydown		25,597	25,597	26,528	26,506	0	(909)	0	(909)	0	25,597	0	0	0	585	03/01/2040
31418R-RE-3	FNMA Pool AD4084 4.500% 05/01/40		12/01/2012	Paydown		880,172	880,172	886,361	886,136	0	(5,964)	0	(5,964)	0	880,172	0	0	0	21,146	05/01/2040
31418R-ZW-4	FNMA Pool AD4356 4.500% 04/01/40		12/01/2012	Paydown		21,670	21,670	21,638	21,638	0	32	0	32	0	21,670	0	0	0	501	04/01/2040
31418T-KB-2	FNMA Pool AD5689 4.000% 05/01/25		12/01/2012	Paydown		33,080	33,080	33,902	33,861	0	(780)	0	(780)	0	33,080	0	0	0	694	05/01/2025
31418U-C6-9	FNMA Pool AD6392 4.500% 05/01/25		07/10/2012	JP Morgan		4,383,946	4,080,462	4,338,997	4,331,636	0	1,091	0	1,091	0	4,332,727	0	51,219	51,219	115,273	05/01/2025
31418U-C6-9	FNMA Pool AD6392 4.500% 05/01/25		12/01/2012	Paydown		2,960,510	2,960,510	3,148,086	3,142,745	0	(182,235)	0	(182,235)	0	2,960,510	0	0	0	54,195	05/01/2025
31418U-CG-7	FNMA Pool AD6370 4.500% 05/01/40		12/01/2012	Paydown		312,074	312,074	316,609	316,508	0	(4,434)	0	(4,434)	0	312,074	0	0	0	7,290	05/01/2040
31418U-VU-5	FNMA Pool AD6926 4.500% 06/01/40		12/01/2012	Paydown		68,364	68,364	69,694	69,665	0	(1,301)	0	(1,301)	0	68,364	0	0	0	1,696	06/01/2040
31418V-2A-9	FNMA Pool AD7968 5.000% 12/01/39		12/01/2012	Paydown		109,652	109,652	116,985	116,829	0	(7,177)	0	(7,177)	0	109,652	0	0	0	2,897	12/01/2039
31418V-6M-9	FNMA Pool AD8075 5.000% 06/01/40		12/01/2012	Paydown		22,313	22,313	23,341	23,320	0	(1,007)	0	(1,007)	0	22,313	0	0	0	480	06/01/2040
31418V-L6-7	FNMA Pool AD7548 5.000% 06/01/40		12/01/2012	Paydown		653,997	653,997	694,054	693,590	0	(39,593)	0	(39,593)	0	653,997	0	0	0	19,120	06/01/2040
31418X-6C-7	FNMA Pool AD9866 4.500% 10/01/40		12/01/2012	Paydown		39,798	39,798	41,850	41,793	0	(1,995)	0	(1,995)	0	39,798	0	0	0	920	10/01/2040
31418X-XX-1	FNMA Pool AD9693 5.000% 08/01/40		12/01/2012	Paydown		226,784	226,784	240,160	240,068	0	(13,285)	0	(13,285)	0	226,784	0	0	0	6,823	08/01/2040
31419A-4N-4	FNMA Pool AE0828 3.500% 02/01/41		01/23/2012	JP Morgan		2,834,046	2,758,615	2,820,253	2,819,762	0	(24)	0	(24)	0	2,819,738	0	14,308	14,308	14,751	02/01/2041
31419A-4N-4	FNMA Pool AE0828 3.500% 02/01/41		01/01/2012	Paydown		25,589	25,589	26,161	26,156	0	(567)	0	(567)	0	25,589	0	0	0	75	02/01/2041
31419A-CU-9	FNMA Pool AE0082 5.000% 05/01/40		12/01/2012	Paydown		185,612	185,612	196,429	196,251	0	(10,639)	0	(10,639)	0	185,612	0	0	0	5,323	05/01/2040
31419A-NM-5	FNMA Pool AE0395 4.500% 10/01/40		12/01/2012	Paydown		70,002	70,002	74,049	74,010	0	(4,008)	0	(4,008)	0	70,002	0	0	0	1,738	10/01/2040
31419A-ZK-6	FNMA Pool AE0745 6.000% 03/01/24		07/10/2012	JP Morgan		2,406,807	2,222,096	2,417,224	2,410,005	0	(1,457)	0	(1,457)	0	2,408,549	0	(1,741)	(1,741)	83,699	03/01/2024
31419A-ZK-6	FNMA Pool AE0745 6.000% 03/01/24		07/01/2012	Paydown		453,181	453,181	492,976	491,504	0	(38,323)	0	(38,323)	0	453,181	0	0	0	8,934	03/01/2024
31419B-4T-9	FNMA Pool AE1733 4.000% 09/01/40		12/01/2012	Paydown		3,029,625	3,029,625	3,041,933	3,041,786	0	(12,161)	0	(12,161)	0	3,029,625	0	0	0	74,181	09/01/2040
31419B-N4-3	FNMA Pool AE1310 4.000% 07/01/25		12/01/2012	Paydown		74,937	74,937	78,367	78,114	0	(3,178)	0	(3,178)	0	74,937	0	0	0	1,472	07/01/2025
31419C-D3-4	FNMA Pool AE1921 4.000% 09/01/40		12/01/2012	Paydown		134,820	134,820	138,907	138,809	0	(3,989)	0	(3,989)	0	134,820	0	0	0	2,869	09/01/2040
31419D-SS-1	FNMA Pool AE3228 4.000% 08/01/25		03/19/2012	Bank of America		1,819,592	1,719,004	1,800,455	1,797,290	0	189	0	189	0	1,797,479	0	22,114	22,114	21,201	08/01/2025
31419D-SS-1	FNMA Pool AE3228 4.000% 08/01/25		03/01/2012	Paydown		143,581	143,581	150,384	150,120	0	(6,539)	0	(6,539)	0	143,581	0	0	0	627	08/01/2025
31419E-AP-4	FNMA Pool AE3613 4.500% 09/01/40		12/01/2012	Paydown		46,674	46,674	47,498	47,496	0	(822)	0	(822)	0	46,674	0	0	0	1,221	09/01/2040
31419F-GP-5	FNMA Pool AE4705 4.000% 09/01/40		12/01/2012	Paydown		50,320	50,320	52,034	51,988	0	(1,667)	0	(1,667)	0	50,320	0	0	0	1,152	09/01/2040
31419G-CH-5	FNMA Pool AE5471 4.500% 10/01/40		12/01/2012	Paydown		343,785	343,785	364,090	363,913	0	(20,128)	0	(20,128)	0	343,785	0	0	0	8,538	10/01/2040
31419H-GS-5	FNMA Pool AE6508 3.500% 10/01/25		12/01/2012	Paydown		88,272	88,272	91,717	91,676	0	(3,403)	0	(3,403)	0	88,272	0	0	0	1,624	10/01/2025
31419J-SM-1	FNMA Pool AE7723 4.000% 11/01/40		12/01/2012	Paydown		1,359,738	1,359,738	1,397,025	1,396,226	0	(36,487)	0	(36,487)	0	1,359,738	0	0	0	32,093	11/01/2040
31419K-KE-4	FNMA Pool AE8392 3.500% 11/01/40		12/01/2012	Paydown		33,641	33,641	33,089	33,099	0	542	0	542	0	33,641	0	0	0	747	11/01/2040
31419K-SZ-9	FNMA Pool AE8635 3.500% 11/01/25		12/01/2012	Paydown		63,146	63,146	63,294	63,289	0	(143)	0	(143)	0	63,146	0	0	0	1,087	11/01/2025
31419L-EJ-8	FNMA Pool AE9136 3.500% 12/01/25		12/01/2012	Paydown		31,402	31,402	31,814	31,796	0	(395)	0	(395)	0	31,402	0	0	0	598	12/01/2025
31419M-BK-6	FNMA Pool AE9941 3.500% 12/01/25		12/01/2012	Paydown		70,187	70,187	70,680	70,647	0	(460)	0	(460)	0	70,187	0	0	0	1,509	12/01/2025
34073N-Y3-8	Florida Hsg Fin Corp Rev Amt- Homeowner Mtg-Ser 1 5.950% 01/01/48		07/01/2012	Call 100.0000		785,000	785,000	842,941	817,122	0	8,669	0	8,669	0	825,790	0	(40,790)	(40,790)	34,213	01/01/2048
392274-RE-8	Greater Orlando Aviation Auth Amt - Ser B 5.250% 10/01/19		10/01/2012	Call 100.0000		2,295,000	2,295,000	2,373,512	2,307,370	0	(12,370)	0	(12,370)	0	2,295,000	0	0	0	120,488	10/01/2019
45200F-MC-0	Illinois St Fin Auth Rev 5.000% 08/15/13		05/30/2012	Goldman Sachs & Co		1,143,340	1,100,000	1,134,320	1,111,932	0	(3,051)	0	(3,051)	0	1,108,881	0	34,459	34,459	44,153	08/15/2013
45505T-DK-4	Indiana St Hsg Cmnty Dev MTG-SER A1 5.250% 01/01/37		07/01/2012	Call 100.0000		695,000	695,000	723,078	712,047	0	(949)	0	(949)	0	711,098	0	(16,098)	(16,098)	30,844	01/01/2037
46613P-FG-6	Jea Fla Wtr & Swr Sys Rev Ser A 5.000% 10/01/12		10/01/2012	Maturity		1,400,000	1,400,000	1,515,822	1,420,379	0	(20,379)	0	(20,379)	0	1,400,000	0	0	0	70,000	10/01/2012
546398-CJ-5	Louisiana Pub Facs Auth Rev Ochsner Clinic Fndtn PJ-Ser A 5.375% 05/15/19		02/22/2012	Seattle Northwest		605,260	570,000	621,551	578,265	0	(1,072)	0	(1,072)	0	577,193	0	28,067	28,067	8,681	05/15/2019
59455R-H3-3	Michigan Mun Bd Auth Rev Clean Water Rev Fd 5.250% 10/01/18		10/01/2012	Call 100.0000		465,000	465,000	510,454	469,932	0	(4,932)	0	(4,932)	0	465,000	0	0	0	24,413	10/01/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
603798-AF-6	Minneapolis St Paul Minn Hsg Mtg Bkd-City Living-A-5 5.450% 04/01/27		12/01/2012	Call 100.0000		164,171	164,171	175,450	169,995	0	(545)	0	(545)	0	169,451	0	(5,280)	(5,280)	4,866	04/01/2027
676907-MY-1	Ohio Hsg Fin Agy Mtg Rev 5.375% 03/01/37		09/01/2012	Call 100.0000		545,000	545,000	573,209	571,148	0	(218)	0	(218)	0	570,930	0	(25,930)	(25,930)	21,903	03/01/2037
67766W-RG-9	Ohio St Wtr Dev Auth 5.000% 12/01/21		05/23/2012	TRYON		245,135	225,000	230,166	228,626	0	(590)	0	(590)	0	228,036	0	17,100	17,100	5,563	12/01/2021
735388-4U-1	Port Seattle Wash Rev Amt - Ref - Ser D 5.750% 11/01/16		11/01/2012	Call 100.0000		425,000	425,000	445,294	429,008	0	(4,008)	0	(4,008)	0	425,000	0	0	0	24,438	11/01/2016
778260-EN-5	Ross County Ohio Hosp Rev Ref-Facs-Adena Health Sys 5.000% 12/01/16		05/01/2012	Citigroup		1,416,250	1,245,000	1,287,230	1,272,072	0	(1,696)	0	(1,696)	0	1,270,376	0	145,873	145,873	26,456	12/01/2016
87638R-AW-7	Tarrant Cnty Tex Cultural Ed Air Force Vlg Oblig Group 5.000% 05/15/14		08/08/2012	Keybanc Capital Markets Inc		1,402,286	1,350,000	1,397,817	1,367,748	0	(4,443)	0	(4,443)	0	1,363,305	0	38,980	38,980	50,250	05/15/2014
915137-SV-6	University Tex Univ Revs Fing Sys - Ser B 5.250% 08/15/12		08/15/2012	Maturity		350,000	350,000	399,875	354,164	0	(4,164)	0	(4,164)	0	350,000	0	0	0	18,375	08/15/2012
915137-TN-3	University Tex Univ Revs Ref Fing Sys Ser A 5.250% 08/15/13		08/08/2012	Morgan Stanley		3,047,117	2,900,000	3,307,160	2,979,781	0	(29,780)	0	(29,780)	0	2,950,001	0	97,116	97,116	151,404	08/15/2013
3199999. Subtotal - Bonds - U.S. Special Revenues						241,575,040	231,411,878	242,533,725	240,555,988	0	(3,090,251)	0	(3,090,251)	0	237,465,744	0	4,109,306	4,109,306	6,145,048	XXX
00130H-BL-8	AES Corporation 7.750% 10/15/15		08/14/2012	Bank of America		198,625	175,000	122,938	140,236	0	4,546	0	4,546	0	144,782	0	53,843	53,843	11,377	10/15/2015
00130H-BN-4	AES Corporation 8.000% 06/01/20		08/14/2012	Bank of America		135,413	115,000	73,147	78,108	0	1,494	0	1,494	0	79,601	0	55,811	55,811	6,542	06/01/2020
00130H-BQ-7	AES Corporation 9.750% 04/15/16		08/14/2012	Bank of America		2,880,000	2,400,000	2,600,583	2,557,948	0	(19,973)	0	(19,973)	0	2,537,975	0	342,025	342,025	196,300	04/15/2016
00206R-AF-9	AT&T Inc 4.950% 01/15/13		03/28/2012	Bony/Barclays Capital Inc		155,201	150,000	158,355	153,931	0	(931)	0	(931)	0	153,000	0	2,200	2,200	5,259	01/15/2013
00206R-AP-7	AT&T Inc 6.700% 11/15/13		06/29/2012	Call 108.0839		108,084	100,000	99,829	99,929	0	71	0	71	0	100,000	0	8,084	8,084	4,169	11/15/2013
00206R-AQ-5	AT&T Inc 4.850% 02/15/14		09/14/2012	Call 105.8827		158,824	150,000	149,991	149,997	0	3	0	3	0	150,000	0	8,824	8,824	7,861	02/15/2014
00206R-AY-8	AT&T Inc 2.400% 08/15/16		01/24/2012	Paribas		3,842,887	3,740,000	3,727,770	3,728,623	0	167	0	167	0	3,728,790	0	114,098	114,098	39,644	08/15/2016
002824-AT-7	Abbott Laboratories 5.875% 05/15/16		11/13/2012	Direct		118,348	100,000	116,803	114,937	0	(2,844)	0	(2,844)	0	112,093	0	6,255	6,255	5,842	05/15/2016
002824-AX-8	Abbott Laboratories 2.700% 05/27/15		11/09/2012	Corporate Action		52,891	50,000	49,949	49,965	0	9	0	9	0	49,973	0	2,917	2,917	1,298	05/27/2015
00440E-AN-7	Ace Ina Holdings 2.600% 11/23/15		11/23/2012	National Financial Services		261,670	250,000	249,768	249,816	0	41	0	41	0	249,858	0	11,812	11,812	6,590	11/23/2015
010392-EY-0	Alabama Power Co 4.850% 12/15/12		01/03/2012	Bear Stearns		25,987	25,000	25,847	25,180	0	(3)	0	(3)	0	25,177	0	809	809	71	12/15/2012
018804-AL-8	Alliant TechSystems Inc 6.750% 04/01/16		09/07/2012	Call 102.2500		470,350	460,000	391,000	414,395	0	6,148	0	6,148	0	420,543	0	49,807	49,807	28,980	04/01/2016
02003M-BQ-6	Allstate Life Glob Fd Tr MTN 5.375% 04/30/13		10/31/2012	Susquehanna		102,415	100,000	101,712	100,499	0	(313)	0	(313)	0	100,186	0	2,229	2,229	5,450	04/30/2013
0258M0-CZ-0	American Express Credit MTN 5.125% 08/25/14		05/31/2012	Bank of America		80,720	75,000	76,203	75,676	0	(104)	0	(104)	0	75,572	0	5,148	5,148	2,990	08/25/2014
031162-BJ-8	Amgen Inc 1.875% 11/15/14		02/22/2012	Deutsche Bank		3,922,767	3,825,000	3,824,197	3,824,232	0	43	0	43	0	3,824,275	0	98,492	98,492	21,316	11/15/2014
031652-BE-9	Amkor Technology Inc 6.625% 06/01/21		05/08/2012	Nomura Securities		492,000	480,000	480,000	462,000	18,000	0	0	18,000	0	480,000	0	12,000	12,000	14,133	06/01/2021
032654-AE-5	Analog Devices 5.000% 07/01/14		10/23/2012	Stifel Nicolaus & Co		2,954,459	2,750,000	3,012,875	2,959,997	0	(67,705)	0	(67,705)	0	2,892,293	0	62,167	62,167	181,204	07/01/2014
03523T-BG-2	Anheuser-Busch 5.375% 11/15/14		03/20/2012	Citigroup Global Markets		2,514,306	2,263,000	2,511,637	2,464,605	0	(15,550)	0	(15,550)	0	2,449,054	0	65,252	65,252	43,248	11/15/2014
037933-AE-8	Apria Healthcare Group Inc 11.250% 11/01/14		03/05/2012	Bank of America		1,815,563	1,725,000	1,762,213	1,730,984	13,819	(2,719)	0	11,100	0	1,742,083	0	73,479	73,479	68,461	11/01/2014
03939R-AB-6	Arch Western Finance 6.750% 07/01/13		05/16/2012	Corporate Action		106,003	109,000	85,565	99,773	0	2,162	0	2,162	0	101,934	0	4,068	4,068	9,708	07/01/2013
044209-AD-6	Ashland Inc 9.125% 06/01/17		08/07/2012	Corporate Action		1,392,188	1,250,000	1,210,976	1,217,747	0	2,816	0	2,816	0	1,220,563	0	171,624	171,624	77,943	06/01/2017
045488-AC-7	Assoc Banc-Corp 5.125% 03/28/16		11/23/2012	Morgan Stanley		522,377	475,000	481,289	481,063	0	(1,212)	0	(1,212)	0	479,850	0	42,526	42,526	28,401	03/28/2016
049560-AC-9	Atmos Energy Corp 5.125% 01/15/13		04/30/2012	Goldman Sachs & Co		51,491	50,000	46,251	48,967	0	330	0	330	0	49,297	0	2,194	2,194	2,050	01/15/2013
05329W-AJ-1	Autonation Inc 6.750% 04/15/18		08/07/2012	Baring Securities Inc		1,353,000	1,200,000	1,181,856	1,184,956	0	1,188	0	1,188	0	1,186,144	0	166,856	166,856	66,375	04/15/2018
053332-AC-6	Autozone Inc 5.875% 10/15/12		04/25/2012	Stifel Nicolaus & Co		870,120	850,000	916,502	870,977	0	(8,730)	0	(8,730)	0	862,247	0	7,873	7,873	27,049	10/15/2012
05367A-AD-5	Aviation Capital Group Series 144A 6.750% 04/06/21		03/05/2012	RBC Dominion		1,191,444	1,205,000	1,205,000	1,205,000	0	0	0	0	0	1,205,000	0	(13,556)	(13,556)	34,343	04/06/2021
055381-AQ-0	BE Aerospace 8.500% 07/01/18		07/23/2012	Barclays		708,800	640,000	640,000	640,000	0	0	0	0	0	640,000	0	68,800	68,800	70,978	07/01/2018
059172-AA-4	Baltimore Gas and Electric 6.125% 07/01/13		03/20/2012	Citigroup Global Markets		5,776,649	5,425,000	5,980,294	5,804,794	0	(57,274)	0	(57,274)	0	5,747,521	0	29,128	29,128	241,827	07/01/2013
060505-AX-2	Bank of America Corp 4.875% 01/15/13		01/31/2012	Bear Stearns		102,560	100,000	94,054	98,411	0	132	0	132	0	98,543	0	4,017	4,017	2,681	01/15/2013
06051G-DW-6	Bank of America Corp MTN 4.900% 05/01/13		05/29/2012	Bony/Barclays Capital Inc		102,523	100,000	96,511	98,855	0	349	0	349	0	99,203	0	3,320	3,320	2,858	05/01/2013
06051G-ED-7	Bank of America Corp 3.700% 09/01/15		03/28/2012	First Tennessee Capital		303,486	300,000	296,913	297,579	0	152	0	152	0	297,732	0	5,754	5,754	6,444	09/01/2015
06051G-EH-8	Bank of America Corp MTN 5.000% 05/13/21		06/07/2012	Bank of America		1,293,089	1,270,000	1,118,807	1,119,596	0	5,316	0	5,316	0	1,124,913	0	168,176	168,176	36,865	05/13/2021
06406H-BK-4	Bank of New York 5.125% 08/27/13		08/31/2012	Bear Stearns		193,430	185,000	199,487	193,964	0	(3,658)	0	(3,658)	0	190,307	0	3,124	3,124	9,718	08/27/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06406H-BX-6	Bank of New York Series MTN 2.300% 07/28/16		01/24/2012	HSBC Securities		1,307,647	1,290,000	1,288,904	1,288,992	0	15	0	15	0	1,289,007	0	18,640	18,640	14,753	07/28/2016
079860-AJ-1	Bellsouth Corp 4.750% 11/15/12		02/24/2012	HSBC Securities		51,476	50,000	49,469	49,896	0	19	0	19	0	49,915	0	1,561	1,561	686	11/15/2012
079860-AJ-1	Bellsouth Corp 4.750% 11/15/12		06/29/2012	Various		3,431,868	3,375,000	3,349,105	3,398,909	0	(13,609)	0	(13,609)	0	3,385,300	0	46,568	46,568	99,750	11/15/2012
084664-AD-3	Berkshire Hathaway FIN 4.625% 10/15/13		10/31/2012	Susquehanna		51,997	50,000	49,131	49,661	0	156	0	156	0	49,817	0	2,180	2,180	2,441	10/15/2013
084664-AZ-4	Berkshire Hathaway FIN 4.500% 01/15/13		02/24/2012	CS First Boston		103,602	100,000	104,619	102,330	0	(360)	0	(360)	0	101,970	0	1,632	1,632	2,800	01/15/2013
086516-AJ-0	Best Buy 6.750% 07/15/13		08/06/2012	Wachovia Securities		51,942	50,000	49,923	49,971	0	11	0	11	0	49,982	0	1,960	1,960	3,600	07/15/2013
093662-AD-6	Block Financial 7.875% 01/15/13		02/24/2012	Bony/Barclays Capital Inc		52,326	50,000	49,948	49,988	0	2	0	2	0	49,990	0	2,336	2,336	2,450	01/15/2013
097023-AT-2	Boeing Co 5.125% 02/15/13		02/24/2012	CS First Boston		36,607	35,000	37,112	35,514	0	(72)	0	(72)	0	35,442	0	1,165	1,165	967	02/15/2013
10112R-AR-5	Boston Properties Inc 5.625% 11/15/20		01/11/2012	Cantor Fitzgerald & Co		795,123	700,000	775,033	773,911	0	(319)	0	(319)	0	773,592	0	21,531	21,531	6,781	11/15/2020
10112R-AS-3	Boston Properties Inc 4.125% 05/15/21		01/11/2012	Citigroup Global Markets		520,534	505,000	495,774	495,911	0	35	0	35	0	495,946	0	24,588	24,588	3,588	05/15/2021
10112R-AT-1	Boston Properties Inc 3.700% 11/15/18		03/20/2012	Bear Stearns		2,968,237	2,900,000	2,893,243	2,893,358	0	205	0	205	0	2,893,564	0	74,673	74,673	39,641	11/15/2018
110122-AL-2	Bristol-Myers Squibb Co 5.250% 08/15/13		11/29/2012	Various		2,572,008	2,425,000	2,648,512	2,601,571	0	(38,463)	0	(38,463)	0	2,563,108	0	8,900	8,900	94,511	08/15/2013
110394-AB-9	Bristow Group Inc 7.500% 09/15/17		03/05/2012	Sterne, Agee, & Leach		659,925	630,000	571,800	585,302	65	572	0	637	0	585,938	0	73,987	73,987	22,706	09/15/2017
118230-AJ-0	Buckeye Partners LP 4.875% 02/01/21		04/26/2012	Bank of America		1,291,576	1,260,000	1,272,150	1,271,730	0	(355)	0	(355)	0	1,271,374	0	20,201	20,201	46,069	02/01/2021
120111-BL-2	Building Materials Corp Series 144A 6.750% 05/01/21		08/15/2012	Wells Fargo		323,025	295,000	293,306	293,420	0	68	0	68	0	293,488	0	29,537	29,537	15,985	05/01/2021
12189T-BB-9	Burlington North Santa Fe 7.000% 02/01/14		11/23/2012	Citigroup Global Markets		2,495,609	2,325,000	2,663,924	2,577,971	0	(109,269)	0	(109,269)	0	2,468,702	0	26,906	26,906	215,644	02/01/2014
1248EP-AU-7	Cco Hldgs Llc / Cap Corp 6.500% 04/30/21		08/14/2012	Various		3,207,500	3,000,000	2,990,044	2,990,259	0	461	0	461	0	2,990,719	0	216,781	216,781	155,097	04/30/2021
125509-BR-9	Cigna Corp 2.750% 11/15/16		04/13/2012	Morgan Stanley		3,320,897	3,260,000	3,257,425	3,257,490	0	152	0	152	0	3,257,642	0	63,255	63,255	39,346	11/15/2016
125896-BC-3	CMS Energy Corp 8.750% 06/15/19		03/05/2012	Morgan Stanley		201,960	165,000	162,317	162,794	0	40	0	40	0	162,834	0	39,126	39,126	3,329	06/15/2019
126307-AA-5	CSC Holdings Inc 8.500% 04/15/14		08/07/2012	CS First Boston		2,433,750	2,200,000	2,169,468	2,179,247	0	4,644	0	4,644	0	2,183,891	0	249,859	249,859	153,236	04/15/2014
126408-GB-3	CSX Corp 6.300% 03/15/12		03/15/2012	Maturity		825,000	825,000	842,383	825,730	0	(730)	0	(730)	0	825,000	0	0	0	25,988	03/15/2012
126650-BE-9	CVS/Caremark Corp 6.125% 08/15/16		12/26/2012	Corporate Action		59,692	50,000	58,777	58,239	0	(1,684)	0	(1,684)	0	56,555	0	3,136	3,136	4,177	08/15/2016
131347-BS-4	Calpine Corporation Series 144A 7.875% 07/31/20		09/06/2012	Bank of America		1,567,225	1,390,000	1,471,175	1,470,677	0	(6,882)	0	(6,882)	0	1,463,795	0	103,430	103,430	121,929	07/31/2020
14149Y-AS-7	Cardinal Health Inc 5.500% 06/15/13		07/31/2012	Bony/Barclays Capital Inc		142,676	137,000	148,385	143,735	0	(2,703)	0	(2,703)	0	141,033	0	1,643	1,643	4,772	06/15/2013
14170T-AD-3	Carefusion Corp 4.125% 08/01/12		08/01/2012	Maturity		5,528,000	5,528,000	5,729,674	5,617,066	0	(89,066)	0	(89,066)	0	5,528,000	0	0	0	228,030	08/01/2012
147446-AR-9	Case New Holland Inc 7.875% 12/01/17		03/05/2012	Deutsche Bank		495,125	425,000	422,404	422,607	0	60	0	60	0	422,667	0	72,458	72,458	9,018	12/01/2017
14912L-3N-9	Caterpillar Finance Ser MTN 4.850% 12/07/12		02/24/2012	Pershing		30,993	30,000	30,484	30,100	0	(17)	0	(17)	0	30,083	0	910	910	331	12/07/2012
14912L-3S-8	Caterpillar Finance Series MTN 4.250% 02/08/13		02/24/2012	Morgan Stanley		25,924	25,000	25,528	25,127	0	(18)	0	(18)	0	25,109	0	815	815	593	02/08/2013
14912L-4C-2	Caterpillar Finance MTN 6.200% 09/30/13		10/03/2012	Bony/Barclays Capital Inc		184,924	175,000	197,498	187,980	0	(5,684)	0	(5,684)	0	182,296	0	2,628	2,628	11,121	09/30/2013
14987B-AA-1	CC Holdings GS V LLC / CRO Series 144A 7.750% 05/01/17		05/07/2012	Morgan Stanley		945,013	865,000	839,846	846,492	0	1,006	0	1,006	0	847,498	0	97,514	97,514	35,195	05/01/2017
152312-AN-4	Centex Corp 5.700% 05/15/14		03/20/2012	CS First Boston		242,650	230,000	188,313	209,765	0	1,750	0	1,750	0	211,515	0	31,135	31,135	4,661	05/15/2014
152312-AT-1	Centex Corp 6.500% 05/01/16		03/20/2012	CS First Boston		583,200	540,000	452,250	482,772	0	2,462	0	2,462	0	485,234	0	97,966	97,966	13,845	05/01/2016
156700-AR-7	Centurytel Inc 6.450% 06/15/21		03/06/2012	Barclays		759,445	725,000	722,528	722,623	0	35	0	35	0	722,658	0	36,786	36,786	10,911	06/15/2021
165167-BS-5	Chesapeake Energy Corp 6.500% 08/15/17		05/07/2012	Bank of America		454,250	460,000	262,200	305,266	0	6,453	0	6,453	0	311,720	0	142,530	142,530	22,010	08/15/2017
165167-BU-0	Chesapeake Energy Corp 6.875% 11/15/20		05/07/2012	Bank of America		472,875	485,000	494,700	493,994	0	(271)	0	(271)	0	493,723	0	(20,848)	(20,848)	16,209	11/15/2020
165167-CC-9	Chesapeake Energy Corp 7.250% 12/15/18		05/07/2012	Bank of America		173,688	175,000	101,500	113,750	0	1,839	0	1,839	0	115,589	0	58,099	58,099	5,110	12/15/2018
165167-CD-7	Chesapeake Energy Corp 9.500% 02/15/15		05/07/2012	Bank of America		1,881,250	1,750,000	1,663,743	1,698,859	0	5,082	0	5,082	0	1,703,941	0	177,309	177,309	122,378	02/15/2015
165167-CE-5	Chesapeake Energy Corp 6.875% 08/15/18		05/07/2012	Bank of America		547,250	550,000	550,000	550,000	0	0	0	0	0	550,000	0	(2,750)	(2,750)	27,834	08/15/2018
165167-CF-2	Chesapeake Energy Corp 6.625% 08/15/20		05/07/2012	Bank of America		938,463	965,000	965,000	965,000	0	0	0	0	0	965,000	0	(26,538)	(26,538)	47,061	08/15/2020
16524R-AA-1	Chesapeake Midstream Series 144A 5.875% 04/15/21		04/12/2012	Tax Free Exchange		545,000	545,000	545,000	545,000	0	0	0	0	0	545,000	0	0	0	15,743	04/15/2021
166751-AH-0	Chevron Corp 3.950% 03/03/14		12/28/2012	Call 104.1000		72,870	70,000	69,871	69,941	0	59	0	59	0	70,000	0	2,870	2,870	3,648	03/03/2014
171798-AA-9	Cimarex Energy Co 7.125% 05/01/17		01/20/2012	Various		721,063	695,000	625,244	643,858	0	472	0	472	0	644,331	0	76,732	76,732	11,554	05/01/2017
172967-EZ-0	Citigroup Inc 5.500% 10/15/14		02/28/2012	Nomura Securities		6,071,038	5,650,000	5,995,178	5,975,654	0	(18,905)	0	(18,905)	0	5,956,749	0	114,289	114,289	118,258	10/15/2014
172967-FF-3	Citigroup Inc 5.375% 08/09/20		02/22/2012	Citigroup Global Markets		3,393,747	3,150,000	3,359,822	3,353,396	0	(3,005)	0	(3,005)	0	3,350,391	0	43,356	43,356	93,122	08/09/2020
172967-FT-3	Citigroup Inc 4.500% 01/14/22		02/22/2012	Various		1,105,331	1,117,000	1,105,942	1,106,024	0	80	0	80	0	1,106,104	0	(773)	(773)	12,573	01/14/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
189054-AQ-2	Clorox Company 5.000% 03/01/13		03/28/2012	Pershing		51,975	50,000	49,902	49,975	0	5	0	5	0	49,980	0	1,994	1,994	1,451	03/01/2013
19190A-AA-5	Coffeyville Resources Series 144A 9.000% 04/01/15		03/05/2012	Deutsche Bank		181,475	170,000	169,169	169,415	0	29	0	29	0	169,444	0	12,031	12,031	6,673	04/01/2015
19416Q-DL-1	Colgate-Palmolive Co MTN 4.200% 05/15/13		05/29/2012	Bony/Barclays Capital Inc		46,613	45,000	44,990	44,997	0	1	0	1	0	44,998	0	1,615	1,615	1,029	05/15/2013
20029P-AN-9	Comcast Cable 7.125% 06/15/13		10/05/2012	US Bancorp		982,836	940,000	1,001,062	958,951	0	(9,952)	0	(9,952)	0	948,999	0	33,837	33,837	55,068	06/15/2013
205363-AK-0	Computer Sciences Corp 5.500% 03/15/13		04/30/2012	Citigroup Global Markets		51,584	50,000	49,800	49,935	0	18	0	18	0	49,953	0	1,631	1,631	1,742	03/15/2013
20825C-AE-4	ConocoPhillips 4.750% 10/15/12		02/24/2012	Various		2,695,586	2,625,000	2,695,561	2,660,536	0	(7,241)	0	(7,241)	0	2,653,294	0	42,292	42,292	46,411	10/15/2012
20825C-AS-3	ConocoPhillips 4.750% 02/01/14		08/17/2012	Call 105.8245		116,407	110,000	109,691	109,862	0	138	0	138	0	110,000	0	6,407	6,407	5,457	02/01/2014
209111-EA-7	Consolidated Edison Co of NY 4.875% 02/01/13		02/24/2012	Bony/Barclays Capital Inc		25,987	25,000	25,911	25,217	0	(32)	0	(32)	0	25,185	0	801	801	704	02/01/2013
21036P-AF-5	Constellation Brands 7.250% 05/15/17		09/07/2012	Deutsche Bank		266,800	230,000	192,625	202,809	0	2,765	0	2,765	0	205,575	0	61,225	61,225	13,737	05/15/2017
21036P-AG-3	Constellation Brands 8.375% 12/15/14		08/07/2012	CS First Boston		1,033,963	905,000	913,191	909,183	0	(792)	0	(792)	0	908,392	0	125,571	125,571	49,476	12/15/2014
210518-BV-7	Consumers Energy 5.375% 04/15/13		04/30/2012	Citigroup Global Markets		52,278	50,000	51,084	50,310	0	(79)	0	(79)	0	50,230	0	2,048	2,048	1,478	04/15/2013
22025Y-AJ-9	Corrections Corp of America 6.750% 01/31/14		12/19/2012	Call 100.0000		1,470,000	1,470,000	1,478,581	1,470,000	348	(348)	0	0	0	1,470,000	0	0	0	106,851	01/31/2014
22160K-AB-1	Costco Wholesale Corp 5.300% 03/15/12		02/28/2012	HSBC Securities		1,001,800	1,000,000	1,011,920	1,000,547	0	(451)	0	(451)	0	1,000,096	0	1,704	1,704	24,586	03/15/2012
224044-BM-8	Cox Communications Inc 5.450% 12/15/14		12/27/2012	Call 109.7414		74,624	68,000	73,998	72,041	0	(1,310)	0	(1,310)	0	70,731	0	3,893	3,893	3,830	12/15/2014
22541L-BK-8	Credit Suisse First Boston 5.125% 08/15/15		05/31/2012	Wachovia Securities		81,778	75,000	83,779	81,532	0	(741)	0	(741)	0	80,792	0	986	986	3,096	08/15/2015
22818V-AB-3	Crown Amer/Cap Corp III 6.250% 02/01/21		06/13/2012	Morgan Stanley		523,200	480,000	480,000	480,000	0	0	0	0	0	480,000	0	43,200	43,200	26,417	02/01/2021
23331A-AV-1	D R Horton Inc 5.625% 01/15/16		03/05/2012	Barclays		52,375	50,000	39,250	43,172	0	262	0	262	0	43,435	0	8,940	8,940	1,820	01/15/2016
23331A-AW-9	D R Horton Inc 5.250% 02/15/15		03/05/2012	Barclays		302,325	290,000	225,475	253,592	0	1,865	0	1,865	0	255,457	0	46,868	46,868	8,585	02/15/2015
23331A-AZ-2	D R Horton Inc 6.500% 04/15/16		03/05/2012	Barclays		274,763	255,000	208,463	224,604	0	1,067	0	1,067	0	225,671	0	49,091	49,091	6,584	04/15/2016
235851-AK-8	Danaher Corp 1.300% 06/23/14		11/23/2012	Citigroup Global Markets		2,047,741	2,025,000	2,043,853	2,041,130	0	(5,869)	0	(5,869)	0	2,035,261	0	12,480	12,480	24,497	06/23/2014
24422E-QQ-5	John Deere Capital Corp MTN 4.500% 04/03/13		10/31/2012	US Bancorp		101,681	100,000	100,018	100,006	0	(4)	0	(4)	0	100,002	0	1,679	1,679	4,900	04/03/2013
24713E-AA-5	Delphi Corp Series144A 5.875% 05/15/19		05/07/2012	Tax Free Exchange		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	9,123	05/15/2019
24713E-AD-9	Delphi Corp Series 144A 6.125% 05/15/21		05/07/2012	Tax Free Exchange		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	9,511	05/15/2021
247361-ZC-5	Delta Air Lines Inc Series 144A 9.500% 09/15/14		05/21/2012	Citicorp		100,800	96,000	98,760	97,370	0	(302)	0	(302)	0	97,068	0	3,732	3,732	6,308	09/15/2014
247367-AX-3	Delta Airlines 01-A2 6.718% 01/02/23		05/21/2012	Citicorp		727,747	680,138	693,740	669,936	22,661	960	0	23,621	0	693,556	0	34,191	34,191	40,869	01/02/2023
247367-AX-3	Delta Airlines 01-A2 6.718% 01/02/23		01/02/2012	Redemption 100.0000		89,284	89,284	91,070	87,945	2,975	0	0	2,975	0	90,919	0	(1,635)	(1,635)	2,999	01/02/2023
25179M-AJ-2	Devon Energy Corporation 2.400% 07/15/16		02/14/2012	Miller Tabak & Co.		4,818,191	4,650,000	4,639,305	4,640,258	0	261	0	261	0	4,640,519	0	177,672	177,672	66,650	07/15/2016
254687-AV-8	The Walt Disney Co 4.700% 12/01/12		02/24/2012	HSBC Securities		51,615	50,000	49,886	49,977	0	4	0	4	0	49,981	0	1,634	1,634	574	12/01/2012
25470X-AB-1	Dish Dbs Corp 7.875% 09/01/19		05/07/2012	JP Morgan		744,975	645,000	668,163	664,771	0	(702)	0	(702)	0	664,069	0	80,906	80,906	35,132	09/01/2019
25470X-AE-5	Dish Dbs Corp 6.750% 06/01/21		05/07/2012	CS First Boston		1,229,063	1,125,000	1,113,383	1,113,693	0	311	0	311	0	1,114,004	0	115,058	115,058	33,539	06/01/2021
257469-AF-3	Dominion Resources Inc 5.700% 09/17/12		05/03/2012	Citigroup Global Markets		1,547,907	1,520,000	1,537,586	1,523,331	0	(1,639)	0	(1,639)	0	1,521,692	0	26,216	26,216	55,594	09/17/2012
25746U-AM-1	Dominion Resources Inc 5.000% 03/15/13		03/28/2012	Citigroup Global Markets		51,965	50,000	50,964	50,255	0	(51)	0	(51)	0	50,204	0	1,761	1,761	1,354	03/15/2013
257867-AX-9	RR Donnelley and Sons Co 7.250% 05/15/18		03/05/2012	Bank of America		112,700	115,000	115,000	111,550	3,450	0	0	3,450	0	115,000	0	(2,300)	(2,300)	2,617	05/15/2018
260543-BW-2	Dow Chemical 7.600% 05/15/14		12/17/2012	Call 109.6326		63,587	58,000	59,896	59,007	0	(389)	0	(389)	0	58,618	0	4,969	4,969	4,800	05/15/2014
260543-CF-8	Dow Chemical 4.125% 11/15/21		02/15/2012	Miller Tabak & Co.		1,959,169	1,850,000	1,842,656	1,842,733	0	84	0	84	0	1,842,817	0	116,351	116,351	20,562	11/15/2021
263534-BS-7	E I Du Pont De Nemours 5.000% 01/15/13		01/31/2012	Pershing		13,548	13,000	13,538	13,123	0	(10)	0	(10)	0	13,112	0	436	436	358	01/15/2013
263534-BU-2	E I Du Pont De Nemours 5.000% 07/15/13		11/29/2012	Merrill Lynch		51,374	50,000	50,194	50,065	0	(39)	0	(39)	0	50,027	0	1,347	1,347	3,465	07/15/2013
26439R-AJ-5	Duke Capital Corp 6.250% 02/15/13		02/24/2012	Bony/Barclays Capital Inc		131,125	125,000	135,425	130,041	0	(715)	0	(715)	0	129,326	0	1,799	1,799	4,210	02/15/2013
26441Y-AR-8	Duke Realty LP 6.250% 05/15/13		10/31/2012	Wachovia Securities		51,417	50,000	41,231	46,875	0	1,867	0	1,867	0	48,741	0	2,675	2,675	3,038	05/15/2013
26442C-AK-0	Duke Energy Carolinas 3.900% 06/15/21		01/24/2012	Wachovia Securities		3,442,748	3,175,000	3,192,653	3,191,963	0	(109)	0	(109)	0	3,191,854	0	250,894	250,894	14,446	06/15/2021
267482-AE-7	Dycom Investments Inc 7.125% 01/15/21		03/08/2012	Wells Fargo		147,900	145,000	145,000	145,000	0	0	0	0	0	145,000	0	2,900	2,900	6,830	01/15/2021
26875P-AH-4	EOG Resources 2.500% 02/01/16		02/24/2012	JP Morgan		376,129	362,000	359,789	360,281	0	64	0	64	0	360,345	0	15,784	15,784	5,229	02/01/2016
26884A-AZ-6	ERP Operating 4.625% 12/15/21		01/11/2012	Goldman Sachs & Co		2,273,288	2,175,000	2,166,713	2,166,744	0	31	0	31	0	2,166,774	0	106,514	106,514	9,780	12/15/2021
27876Q-BE-7	Echostar DBS Corp 7.125% 02/01/16		05/07/2012	JP Morgan		402,413	365,000	356,788	360,470	0	346	0	346	0	360,817	0	41,596	41,596	20,155	02/01/2016
27876Q-BF-4	Echostar DBS Corp 7.000% 10/01/13		10/26/2012	Bank of America		1,071,000	1,020,000	946,442	989,508	0	13,663	0	13,663	0	1,003,170	0	67,830	67,830	77,350	10/01/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
27876G-BH-0	Echostar DBS Corp 7.750% 05/31/15		05/07/2012	Nomura Securities		1,100,050	980,000	977,587	978,731	0	118	0	118	0	978,849	0	121,201	121,201	33,756	05/31/2015
278865-AL-4	Ecolab Inc 4.350% 12/08/21		01/24/2012	JP Morgan		4,105,985	3,825,000	3,880,924	3,880,667	0	(333)	0	(333)	0	3,880,334	0	225,650	225,650	22,647	12/08/2021
281023-AN-1	Edison Mission Energy 7.500% 06/15/13		03/06/2012	Citicorp		174,800	230,000	185,150	212,653	0	2,103	0	2,103	0	214,756	0	(39,956)	(39,956)	4,025	06/15/2013
281023-AR-2	Edison Mission Energy 7.750% 06/15/16		03/06/2012	Citicorp		289,800	460,000	354,200	335,800	50,411	2,416	0	52,827	0	388,628	0	(98,828)	(98,828)	8,318	06/15/2016
281023-AU-5	Edison Mission Energy 7.000% 05/15/17		03/06/2012	Citicorp		136,850	230,000	170,200	149,500	36,111	1,140	0	37,251	0	186,751	0	(49,901)	(49,901)	5,098	05/15/2017
285661-AD-6	Electronic Data Systems Corp Ser B 6.000% 08/01/13		08/31/2012	Wachovia Securities		234,837	225,000	247,625	238,058	0	(5,570)	0	(5,570)	0	232,489	0	2,349	2,349	14,813	08/01/2013
290408-AB-9	Elwood Energy LLC 8.159% 07/05/26		07/05/2012	Various		44,927	44,927	47,398	43,917	3,060	16	0	3,076	0	46,993	0	(2,065)	(2,065)	2,460	07/05/2026
29078E-AB-1	Embarq Corp 7.082% 06/01/16		04/02/2012	Corporate Action		137,576	125,000	138,783	137,559	0	(655)	0	(655)	0	136,904	0	672	672	6,725	06/01/2016
29078E-AC-9	Embarq Corp 6.738% 06/01/13		04/02/2012	Direct		52,104	50,000	48,362	49,466	0	92	0	92	0	49,557	0	2,546	2,546	2,632	06/01/2013
294429-AH-8	Equifax Inc 4.450% 12/01/14		12/11/2012	Goldman Sachs & Co		52,857	50,000	49,893	49,936	0	20	0	20	0	49,956	0	2,900	2,900	2,305	12/01/2014
29444U-AK-2	Equinix Inc 7.000% 07/15/21		01/13/2012	JP Morgan		340,800	320,000	320,000	320,000	0	0	0	0	0	320,000	0	20,800	20,800	11,573	07/15/2021
297425-AF-7	Esterline Technologies 6.625% 03/01/17		03/05/2012	Barclays		356,213	345,000	282,900	300,624	0	1,231	0	1,231	0	301,854	0	54,358	54,358	11,873	03/01/2017
297425-AH-3	Esterline Technologies 7.000% 08/01/20		03/05/2012	Barclays		203,963	185,000	185,000	185,000	0	0	0	0	0	185,000	0	18,963	18,963	7,806	08/01/2020
30212P-AC-9	Expedia Inc 8.500% 07/01/16		01/19/2012	Call 107.8038		959,453	890,000	820,621	841,102	0	431	0	431	0	841,533	0	117,921	117,921	41,608	07/01/2016
30257F-AA-1	FPL Energy Natl Wind 144A 6.125% 03/25/19		03/29/2012	Gleacher & Co		221,367	307,454	302,842	302,255	2,325	81	0	2,406	0	304,660	0	(83,293)	(83,293)	9,834	03/25/2019
30257F-AA-1	FPL Energy Natl Wind 144A 6.125% 03/25/19		03/25/2012	Redemption 100.0000		33,236	33,236	32,737	32,674	251	8	0	259	0	32,933	0	303	303	1,018	03/25/2019
31620M-AB-2	Fidelity National Information 7.625% 07/15/17		09/06/2012	Bank of America		368,500	335,000	335,000	335,000	0	0	0	0	0	335,000	0	33,500	33,500	29,517	07/15/2017
31620M-AD-8	Fidelity National Information 7.875% 07/15/20		09/06/2012	Bank of America		314,300	280,000	280,000	280,000	0	0	0	0	0	280,000	0	34,300	34,300	25,480	07/15/2020
318169-AA-7	Firekeepers Dev Series 144A 13.875% 05/01/15		05/01/2012	Call 110.5000		442,000	400,000	384,000	390,361	0	766	0	766	0	391,126	0	50,874	50,874	27,750	05/01/2015
337738-AK-4	Fiserv Inc 3.125% 06/15/16		02/28/2012	CS First Boston		3,227,406	3,125,000	3,129,875	3,129,379	0	(156)	0	(156)	0	3,129,223	0	98,184	98,184	20,888	06/15/2016
341099-CP-2	Florida Power Corp 3.100% 08/15/21		01/11/2012	Scotia Capital		1,457,547	1,425,000	1,422,093	1,422,183	0	11	0	11	0	1,422,194	0	35,353	35,353	18,284	08/15/2021
345370-CA-6	Ford Motor Company 7.450% 07/16/31		04/25/2012	JP Morgan		2,036,650	1,610,000	1,854,469	1,853,405	0	(2,154)	0	(2,154)	0	1,851,251	0	185,399	185,399	94,623	07/16/2031
345397-VM-2	Ford Motor Credit Co 8.125% 01/15/20		04/25/2012	JP Morgan		1,518,300	1,205,000	1,394,788	1,381,162	0	(5,777)	0	(5,777)	0	1,375,385	0	142,915	142,915	77,509	01/15/2020
345397-VP-5	Ford Motor Credit Co 6.625% 08/15/17		06/07/2012	Bank of America		2,780,269	2,415,000	2,456,919	2,451,954	0	(2,565)	0	(2,565)	0	2,449,389	0	330,880	330,880	131,995	08/15/2017
345397-VR-1	Ford Motor Credit Co 5.750% 02/01/21		04/25/2012	JP Morgan		478,125	425,000	425,000	425,000	0	0	0	0	0	425,000	0	53,125	53,125	18,260	02/01/2021
345397-VT-7	Ford Motor Credit Co 5.000% 05/15/18		06/07/2012	Bank of America		430,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	30,000	30,000	11,500	05/15/2018
35803Q-AD-9	Fresenius Med Care US 6.875% 07/15/17		10/10/2012	Wells Fargo		263,925	230,000	200,232	202,259	0	3,126	0	3,126	0	205,384	0	58,541	58,541	19,766	07/15/2017
35804G-AF-5	Fresenius US Finance Series 144A 9.000% 07/15/15		09/06/2012	JP Morgan		955,969	825,000	767,877	789,201	0	6,060	0	6,060	0	795,261	0	160,708	160,708	85,800	07/15/2015
35906A-AA-6	Frontier Comm 8.250% 05/01/14		05/14/2012	JP Morgan		1,931,300	1,780,000	1,639,082	1,706,096	0	10,785	0	10,785	0	1,716,881	0	214,419	214,419	79,952	05/01/2014
369300-AH-1	General Cable Corp 7.125% 04/01/17		03/06/2012	Jeffries & Co		236,900	230,000	142,025	162,937	0	1,594	0	1,594	0	164,530	0	72,370	72,370	7,192	04/01/2017
369550-AK-4	General Dynamics Corp 4.250% 05/15/13		10/31/2012	Pershing		102,039	100,000	98,684	99,577	0	257	0	257	0	99,834	0	2,205	2,205	4,132	05/15/2013
369550-AN-8	General Dynamics Corp 5.250% 02/01/14		12/07/2012	Call 105.1770		78,883	75,000	79,828	77,162	0	(949)	0	(949)	0	76,214	0	2,669	2,669	5,316	02/01/2014
369604-AY-9	General Electric Co 5.000% 02/01/13		03/28/2012	Pershing		285,156	275,000	286,682	277,781	0	(626)	0	(626)	0	277,156	0	8,000	8,000	9,128	02/01/2013
36962G-3T-9	General Electric Cap Corp 4.800% 05/01/13		07/31/2012	Morgan Stanley		464,400	450,000	467,897	460,710	0	(4,702)	0	(4,702)	0	456,008	0	8,392	8,392	16,320	05/01/2013
36962G-ZY-3	General Electric Cap Corp Ser MTNA 5.450% 01/15/13		03/28/2012	HSBC Securities		181,596	175,000	184,009	177,053	0	(482)	0	(482)	0	176,571	0	5,025	5,025	6,756	01/15/2013
37247D-AP-1	Genworth Financial Inc 7.625% 09/24/21		03/05/2012	Goldman Sachs & Co		166,400	160,000	160,000	160,000	0	0	0	0	0	160,000	0	6,400	6,400	5,558	09/24/2021
372917-AQ-7	Genzyme Corp - Genl Division 3.625% 06/15/15		11/23/2012	Goldman Sachs & Co		535,530	500,000	498,520	498,889	0	279	0	279	0	499,168	0	36,362	36,362	17,269	06/15/2015
37331N-AA-9	Georgia Pacific Series 144A 8.250% 05/01/16		05/11/2012	Barclays		1,144,000	1,040,000	1,000,012	1,012,525	0	1,978	0	1,978	0	1,014,503	0	129,497	129,497	46,475	05/01/2016
37331N-AB-7	Georgia Pacific Series 144A 5.400% 11/01/20		05/11/2012	Deutsche Bank		332,688	290,000	288,298	288,452	0	52	0	52	0	288,503	0	44,185	44,185	8,483	11/01/2020
377372-AC-1	Glaxosmithkine Cap Inc 4.850% 05/15/13		10/31/2012	Pershing		127,973	125,000	124,865	124,961	0	24	0	24	0	124,985	0	2,988	2,988	5,894	05/15/2013
38141E-A3-3	Goldman Sachs Group Inc MTN 6.000% 05/01/14		11/23/2012	Goldman Sachs & Co		3,805,792	3,600,000	3,836,220	3,823,416	0	(40,893)	0	(40,893)	0	3,782,523	0	23,269	23,269	130,867	05/01/2014
38141G-GQ-1	Goldman Sachs Group Inc 5.250% 07/27/21		04/04/2012	Goldman Sachs & Co		546,370	560,000	556,091	556,210	0	92	0	92	0	556,302	0	(9,932)	(9,932)	20,662	07/27/2021
38144L-AC-4	Goldman Sach Group Inc 5.450% 11/01/12		11/01/2012	Maturity		150,000	150,000	154,394	150,829	0	(829)	0	(829)	0	150,000	0	0	0	8,175	11/01/2012
404119-BF-5	HCA Inc 8.500% 04/15/19		05/11/2012	JP Morgan		968,575	860,000	834,140	837,527	0	836	0	836	0	838,363	0	130,212	130,212	42,845	04/15/2019
404119-BJ-7	HCA Inc 7.875% 02/15/20		08/08/2012	Barclays		1,461,731	1,295,000	1,294,527	1,293,886	0	(363)	0	(363)	0	1,293,523	0	168,208	168,208	101,415	02/15/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404119-BK-4	HCA Inc 7.250% 09/15/20		09/13/2012	JP Morgan		1,140,038	1,010,000	1,001,008	1,002,150	0	473	0	473	0	1,002,623	0	137,414	137,414	73,835	09/15/2020
404121-AC-9	HCA Inc 6.500% 02/15/20		05/15/2012	Citicorp		535,625	500,000	500,000	500,000	0	0	0	0	0	500,000	0	35,625	35,625	25,910	02/15/2020
421933-AH-5	Health Management PLC 6.125% 04/15/16		08/08/2012	Wells Fargo		1,028,375	950,000	823,536	874,086	0	9,343	0	9,343	0	883,430	0	144,945	144,945	48,166	04/15/2016
427866-AQ-1	Hershey Company 5.000% 04/01/13		04/30/2012	Citigroup Global Markets		52,023	50,000	49,744	49,930	0	18	0	18	0	49,949	0	2,074	2,074	1,472	04/01/2013
428236-AQ-6	Hewlett-Packard Co 4.500% 03/01/13		03/28/2012	HSBC Securities		51,652	50,000	49,961	49,990	0	2	0	2	0	49,992	0	1,659	1,659	1,306	03/01/2013
428236-BT-9	Hewlett-Packard Co 2.625% 12/09/14		01/25/2012	Various		2,772,028	2,725,000	2,723,529	2,723,558	0	31	0	31	0	2,723,588	0	48,440	48,440	9,010	12/09/2014
437076-AR-3	Home Depot Inc 5.250% 12/16/13		02/22/2012	Various		1,991,636	1,835,000	1,897,795	1,883,704	0	(3,827)	0	(3,827)	0	1,879,877	0	111,759	111,759	19,000	12/16/2013
437410-AB-9	Homer City Funding Ser B 8.734% 10/01/26		03/06/2012	JP Morgan		594,821	629,440	686,090	535,024	140,946	(662)	0	140,284	0	675,307	0	(80,486)	(80,486)	24,128	10/01/2026
438516-AW-6	Honeywell International Inc 4.250% 03/01/13		03/28/2012	Wachovia Securities		77,627	75,000	74,603	74,900	0	21	0	21	0	74,920	0	2,706	2,706	1,851	03/01/2013
44107T-AH-9	Host Hotels & Resorts LP 9.000% 05/15/17		08/28/2012	Bank of America		159,500	145,000	140,532	141,330	0	366	0	366	0	141,696	0	17,804	17,804	14,718	05/15/2017
44107T-AK-2	Host Hotels & Resorts LP 6.000% 11/01/20		08/28/2012	Morgan Stanley		1,154,400	1,040,000	1,039,000	1,039,037	0	61	0	61	0	1,039,099	0	115,301	115,301	67,600	11/01/2020
44107T-AL-0	Host Hotels & Resorts LP Series 144A 5.875% 06/15/19		01/05/2012	Tax Free Exchange		957,841	965,000	957,261	957,832	0	9	0	9	0	957,841	0	0	0	3,150	06/15/2019
44108E-AY-4	Host Marriott LP Series O 6.375% 03/15/15		09/05/2012	Call 101.0630		464,890	460,000	301,300	361,448	0	16,781	0	16,781	0	378,229	0	86,660	86,660	28,110	03/15/2015
441812-KA-1	HSBC Finance Corp 6.375% 11/27/12		11/27/2012	Maturity		75,000	75,000	78,224	75,662	0	(662)	0	(662)	0	75,000	0	0	0	4,781	11/27/2012
446413-AA-4	Huntington Ingalls Industries Series 144A 6.875% 03/15/18		02/03/2012	Tax Free Exchange		475,232	485,000	474,750	469,523	5,600	110	0	5,710	0	475,232	0	0	0	12,782	03/15/2018
446413-AC-0	Huntington Ingalls Industries Series 144A 7.125% 03/15/21		02/03/2012	Tax Free Exchange		2,228,453	2,300,000	2,227,294	2,195,952	32,066	436	0	32,502	0	2,228,453	0	0	0	62,819	03/15/2021
44924E-AB-6	IBM Intl Group Capital 5.050% 10/22/12		10/22/2012	Maturity		100,000	100,000	101,032	100,185	0	(185)	0	(185)	0	100,000	0	0	0	5,050	10/22/2012
451102-AH-0	Icahn Enterprises 8.000% 01/15/18		04/09/2012	CS First Boston		4,196,925	4,055,000	3,948,782	3,964,392	0	3,275	0	3,275	0	3,967,668	0	229,257	229,257	240,597	01/15/2018
459200-BA-8	IBM Corp 4.750% 11/29/12		11/29/2012	Maturity		85,000	85,000	86,838	85,372	0	(372)	0	(372)	0	85,000	0	0	0	4,038	11/29/2012
459200-GT-2	IBM Corp 1.000% 08/05/13		08/31/2012	McDonald & Co.		201,172	200,000	198,604	199,151	0	361	0	361	0	199,511	0	1,661	1,661	2,172	08/05/2013
459200-GX-3	IBM Corp 1.950% 07/22/16		01/24/2012	Bank of America		4,898,208	4,800,000	4,772,544	4,774,858	0	379	0	379	0	4,775,238	0	122,970	122,970	48,100	07/22/2016
459745-FW-0	Intl Lease Finance Corp 8.625% 09/15/15		03/05/2012	Deutsche Bank		357,200	320,000	315,750	316,346	0	155	0	155	0	316,500	0	40,700	40,700	13,263	09/15/2015
459745-GF-6	Intl Lease Finance Corp 8.250% 12/15/20		03/05/2012	Deutsche Bank		537,744	485,000	480,926	481,235	0	54	0	54	0	481,289	0	56,454	56,454	9,225	12/15/2020
459745-GG-4	Intl Lease Finance Corp 8.750% 03/15/17		03/05/2012	Deutsche Bank		208,356	185,000	180,887	181,282	0	104	0	104	0	181,386	0	26,971	26,971	7,779	03/15/2017
459745-GH-2	Intl Lease Finance Corp 6.250% 05/15/19		03/05/2012	Deutsche Bank		585,781	575,000	575,000	531,179	43,821	0	0	43,821	0	575,000	0	10,781	10,781	11,280	05/15/2019
460690-BF-6	Interpublic Group Cos Inc 10.000% 07/15/17		03/06/2012	JP Morgan		1,030,500	900,000	929,576	919,244	0	(1,086)	0	(1,086)	0	918,159	0	112,341	112,341	58,500	07/15/2017
462846-AC-0	Iron Mountain Inc 6.625% 01/01/16		08/20/2012	Call 100.0000		460,000	460,000	361,569	395,411	0	8,543	0	8,543	0	403,954	0	56,046	56,046	34,623	01/01/2016
46623E-JH-3	JP Morgan Chase Series MTN 1.058% 05/02/14		11/23/2012	Mizuho Securities USA		2,010,924	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	10,924	10,924	23,722	05/02/2014
46625H-AT-7	JP Morgan Chase & Co 5.750% 01/02/13		01/31/2012	Citigroup Global Markets		234,923	225,000	239,661	230,309	0	(467)	0	(467)	0	229,841	0	5,081	5,081	7,583	01/02/2013
46625H-GT-1	JP Morgan Chase & Co 5.375% 10/01/12		02/28/2012	US Bancorp		4,821,648	4,690,000	4,736,266	4,697,029	0	(1,567)	0	(1,567)	0	4,695,462	0	126,186	126,186	105,737	10/01/2012
46625H-JA-9	JP Morgan Chase & Co 3.150% 07/05/16		06/04/2012	Various		2,405,585	2,350,000	2,359,048	2,358,358	0	(623)	0	(623)	0	2,357,735	0	47,850	47,850	63,967	07/05/2016
466313-AD-5	Jabil Circuit Inc 8.250% 03/15/18		03/06/2012	Bank of America		756,800	640,000	629,647	632,601	0	171	0	171	0	632,772	0	124,028	124,028	25,520	03/15/2018
466313-AE-3	Jabil Circuit Inc 7.750% 07/15/16		03/06/2012	Bank of America		616,588	535,000	514,365	520,149	0	517	0	517	0	520,666	0	95,922	95,922	26,951	07/15/2016
471109-AE-8	Jarden Corp 6.125% 11/15/22		09/06/2012	JP Morgan		535,838	495,000	483,244	483,901	0	505	0	505	0	484,405	0	51,432	51,432	24,929	11/15/2022
472319-AC-6	Jefferies Group Inc 6.250% 01/15/36		04/05/2012	CS First Boston		981,000	1,090,000	925,352	929,731	0	675	0	675	0	930,405	0	50,595	50,595	50,337	01/15/2036
48666K-AP-4	KB Home 9.100% 09/15/17		03/05/2012	Cantor Fitzgerald & Co		525,525	490,000	480,269	466,725	15,845	183	0	16,028	0	482,754	0	42,771	42,771	21,428	09/15/2017
487836-AZ-1	Kellogg Co 5.125% 12/03/12		03/28/2012	Citigroup Global Markets		51,520	50,000	51,062	50,219	0	(58)	0	(58)	0	50,161	0	1,359	1,359	833	12/03/2012
487836-BA-5	Kellogg Co 4.250% 03/06/13		03/28/2012	Citigroup Global Markets		51,698	50,000	49,907	49,976	0	5	0	5	0	49,981	0	1,716	1,716	1,204	03/06/2013
494553-AB-6	Kinder Morgan Inc 6.500% 09/01/12		09/01/2012	Maturity		1,563,000	1,563,000	1,540,924	1,559,164	0	3,836	0	3,836	0	1,563,000	0	0	0	101,595	09/01/2012
50075N-AQ-7	Kraft Foods Inc 6.000% 02/11/13		03/28/2012	Various		3,747,521	3,570,000	3,778,516	3,694,958	0	(17,424)	0	(17,424)	0	3,677,534	0	69,987	69,987	116,895	02/11/2013
501044-CE-9	Kroger Co 5.500% 02/01/13		02/24/2012	JP Morgan		26,110	25,000	26,164	25,279	0	(41)	0	(41)	0	25,238	0	871	871	794	02/01/2013
502413-AU-1	L-3 Communications Corp 6.375% 10/15/15		10/15/2012	Call 101.7052		257,314	253,000	211,255	226,693	0	3,906	0	3,906	0	230,599	0	26,716	26,716	13,988	10/15/2015
513075-AV-3	Lamar Media Corp 9.750% 04/01/14		05/11/2012	Barclays		796,650	705,000	639,124	668,096	0	5,470	0	5,470	0	673,566	0	123,084	123,084	42,961	04/01/2014
52602E-AC-6	Lender Processing Services 8.125% 07/01/16		10/12/2012	Corporate Action		152,157	150,000	150,000	147,375	2,625	0	0	2,625	0	150,000	0	2,157	2,157	20,107	07/01/2016
527288-AS-3	Leucadia National Corp 7.000% 08/15/13		04/05/2012	CS First Boston		1,303,125	1,250,000	1,196,875	1,232,287	0	2,883	0	2,883	0	1,235,170	0	67,955	67,955	57,361	08/15/2013
527288-BC-7	Leucadia National Corp 7.125% 03/15/17		03/15/2012	Call 103.5630		2,304,277	2,225,000	1,838,506	1,940,961	0	8,179	0	8,179	0	1,949,140	0	355,137	355,137	79,266	03/15/2017

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
527288-BD-5	Leucadia National Corp 8.125% 09/15/15		04/05/2012	CS First Boston		2,296,900	2,060,000	1,861,650	1,927,772	0	7,831	0	7,831	0	1,935,604	0	361,296	361,296	95,776	09/15/2015
534187-AL-3	Lincoln National Corp 7.000% 03/15/18		07/25/2012	Wachovia Securities		529,790	450,000	511,628	504,988	0	(4,497)	0	(4,497)	0	500,491	0	29,298	29,298	27,563	03/15/2018
534187-AX-7	Lincoln National Corp 8.750% 07/01/19		01/11/2012	Citigroup Global Markets		363,855	300,000	375,726	369,137	0	(342)	0	(342)	0	368,795	0	(4,940)	(4,940)	14,292	07/01/2019
534187-AZ-2	Lincoln National Corp 4.300% 06/15/15		11/23/2012	JP Morgan		268,993	250,000	252,150	251,645	0	(413)	0	(413)	0	251,232	0	17,761	17,761	10,242	06/15/2015
534187-BB-4	Lincoln National Corp 4.850% 06/24/21		01/11/2012	UBS Securities Inc		815,376	795,000	793,943	793,986	0	4	0	4	0	793,990	0	21,386	21,386	2,463	06/24/2021
55262C-AJ-9	MBIA Inc 5.700% 12/01/34		04/05/2012	CS First Boston		710,325	1,155,000	725,125	671,490	59,687	1,378	0	61,065	0	732,554	0	(22,229)	(22,229)	23,774	12/01/2034
55342U-AC-8	MPT Oper Partnersp/Finl 6.875% 05/01/21		03/05/2012	JP Morgan		642,000	600,000	600,000	594,750	5,250	0	0	5,250	0	600,000	0	42,000	42,000	14,552	05/01/2021
56808R-AB-2	Marina District Finance 9.500% 10/15/15		02/01/2012	Bank of America		229,500	240,000	229,200	224,400	5,249	218	0	5,467	0	229,867	0	(367)	(367)	7,030	10/15/2015
56808R-AD-8	Marina District Finance 9.875% 08/15/18		03/28/2012	Various		499,275	545,000	541,974	497,313	44,819	(17)	0	44,802	0	542,114	0	(42,839)	(42,839)	32,081	08/15/2018
570506-AM-7	Markwest Energy Part 6.750% 11/01/20		09/14/2012	Wells Fargo		436,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	36,000	36,000	23,850	11/01/2020
570506-AN-5	Markwest Energy Part 6.500% 08/15/21		09/14/2012	Wells Fargo		1,047,025	965,000	965,000	965,000	0	0	0	0	0	965,000	0	82,025	82,025	68,649	08/15/2021
571748-AP-7	Marsh & McLennan Cos 5.750% 09/15/15		05/17/2012	Morgan Stanley		2,944,574	2,650,000	2,938,121	2,894,685	0	(24,592)	0	(24,592)	0	2,870,093	0	74,481	74,481	104,546	09/15/2015
571748-AQ-5	Marsh & McLennan Cos 9.250% 04/15/19		05/17/2012	Bear Stearns		1,769,259	1,325,000	1,663,087	1,633,120	0	(13,699)	0	(13,699)	0	1,619,421	0	149,838	149,838	73,878	04/15/2019
571903-AH-6	Marriott International 5.625% 02/15/13		02/24/2012	Bony/Barclays Capital Inc		52,211	50,000	51,186	50,296	0	(41)	0	(41)	0	50,254	0	1,956	1,956	1,516	02/15/2013
577081-AS-1	Mattel Inc 5.625% 03/15/13		03/28/2012	Bony/Barclays Capital Inc		52,163	50,000	49,898	49,973	0	5	0	5	0	49,978	0	2,184	2,184	1,523	03/15/2013
577778-CE-1	May Department Stores Co 6.700% 07/15/34		03/07/2012	Deutsche Bank		1,129,359	965,000	878,150	880,827	0	291	0	291	0	881,118	0	248,241	248,241	42,565	07/15/2034
58013M-ED-2	McDonalds Corp Series MTN 4.300% 03/01/13		03/28/2012	Susquehanna		77,644	75,000	74,876	74,969	0	6	0	6	0	74,975	0	2,668	2,668	1,872	03/01/2013
581557-AU-9	McKesson HBOC Inc 5.250% 03/01/13		03/28/2012	Bony/Barclays Capital Inc		52,102	50,000	45,489	48,637	0	278	0	278	0	48,915	0	3,186	3,186	1,524	03/01/2013
58405U-AC-6	Medco Health Solutions Inc 7.250% 08/15/13		05/07/2012	Call 108.2350		27,059	25,000	26,703	25,611	0	(127)	0	(127)	0	25,484	0	1,575	1,575	1,319	08/15/2013
589331-AH-0	Merck and Co Inc 4.375% 02/15/13		02/24/2012	JP Morgan		51,941	50,000	51,591	50,387	0	(54)	0	(54)	0	50,332	0	1,608	1,608	1,179	02/15/2013
59018Y-M4-0	Merrill Lynch & Co 5.450% 02/05/13		10/31/2012	US Bancorp		151,785	150,000	149,805	149,953	0	36	0	36	0	149,989	0	1,796	1,796	10,219	02/05/2013
59156R-AD-0	Metlife 5.375% 12/15/12		02/24/2012	JP Morgan		25,901	25,000	25,572	25,122	0	(20)	0	(20)	0	25,101	0	800	800	276	12/15/2012
595620-AC-9	Midamerican Energy Co MTN 5.125% 01/15/13		03/28/2012	Bear Stearns		25,866	25,000	25,780	25,178	0	(42)	0	(42)	0	25,136	0	729	729	908	01/15/2013
59562V-AF-4	Mid American Energy Hldgs Co 5.875% 10/01/12		03/28/2012	Bony/Barclays Capital Inc		25,655	25,000	25,608	25,106	0	(34)	0	(34)	0	25,072	0	583	583	979	10/01/2012
60740F-AH-8	Mobile Mini Inc 6.875% 05/01/15		03/05/2012	Deutsche Bank		232,300	230,000	157,184	184,131	0	2,031	0	2,031	0	186,162	0	46,138	46,138	5,578	05/01/2015
608190-AH-7	Mohawk Industries Inc 6.375% 01/15/16		03/21/2012	Grantchester Securities		3,087,900	2,820,000	2,647,725	2,703,415	0	6,043	0	6,043	0	2,709,458	0	378,442	378,442	133,784	01/15/2016
615394-AF-0	Moog Inc 6.250% 01/15/15		03/05/2012	Bank of America		233,163	230,000	179,400	200,642	0	1,546	0	1,546	0	202,188	0	30,975	30,975	9,304	01/15/2015
615394-AJ-2	Moog Inc 7.250% 06/15/18		03/05/2012	Bank of America		122,763	115,000	90,482	95,262	0	403	0	403	0	95,666	0	27,097	27,097	1,922	06/15/2018
61747W-AK-5	Morgan Stanley 2.875% 07/28/14		03/28/2012	Bear Stearns		74,675	75,000	75,120	75,104	0	(10)	0	(10)	0	75,094	0	(419)	(419)	1,449	07/28/2014
61747Y-CK-9	Morgan Stanley 4.200% 11/20/14		05/31/2012	Bony/Barclays Capital Inc		98,468	100,000	99,960	99,976	0	3	0	3	0	99,979	0	(1,511)	(1,511)	2,275	11/20/2014
61747Y-CL-7	Morgan Stanley GMTN 4.100% 01/26/15		03/28/2012	Bony/Barclays Capital Inc		100,653	100,000	99,670	99,789	0	16	0	16	0	99,805	0	848	848	2,779	01/26/2015
61747Y-CT-0	Morgan Stanley 3.450% 11/02/15		04/30/2012	Goldman Sachs & Co		147,039	150,000	147,255	147,817	0	180	0	180	0	147,997	0	(958)	(958)	2,602	11/02/2015
61759N-AD-6	Morgan Stanley Reremic Trust Series 2010-R6 Class 2A 2.712% 06/21/36		12/01/2012	Paydown		302,356	302,356	293,474	295,129	0	7,227	0	7,227	0	302,356	0	0	0	4,224	06/21/2036
629377-AX-0	NRG Energy Inc 7.375% 01/15/17		03/05/2012	CS First Boston		2,373,013	2,290,000	2,309,975	2,308,114	0	(1,942)	0	(1,942)	0	2,306,172	0	66,841	66,841	109,308	01/15/2017
629377-BG-6	NRG Energy Inc 8.500% 06/15/19		03/05/2012	Cantor Fitzgerald & Co		990,331	965,000	1,008,425	979,475	23,765	(1,074)	0	22,691	0	1,002,167	0	(11,836)	(11,836)	18,911	06/15/2019
629491-AA-9	NYSE Euronext 4.800% 06/28/13		10/05/2012	Direct		50,149	50,000	49,880	49,962	0	19	0	19	0	49,981	0	168	168	3,347	06/28/2013
629855-AP-2	Nalco Company 8.250% 05/15/17		01/10/2012	Call 112.1891		628,259	560,000	549,168	551,146	0	30	0	30	0	551,176	0	77,083	77,083	6,969	05/15/2017
631103-AE-8	Nasdaq Stock Market Inc/The 5.250% 01/16/18		10/24/2012	Various		779,127	725,000	736,832	735,808	0	(1,138)	0	(1,138)	0	734,670	0	44,457	44,457	43,730	01/16/2018
63946B-AA-8	NBCUniversal Media LLC 2.100% 04/01/14		11/23/2012	HSBC Securities		1,273,238	1,250,000	1,268,201	1,265,699	0	(6,274)	0	(6,274)	0	1,259,425	0	13,812	13,812	30,406	04/01/2014
64952W-BC-6	New York Life Global Funding Series 144A 2.450% 07/14/16		01/24/2012	Deutsche Bank		2,702,411	2,625,000	2,619,855	2,620,306	0	71	0	71	0	2,620,377	0	82,034	82,034	34,479	07/14/2016
65332V-BG-7	Nextel Communications Inc 7.375% 08/01/15		03/06/2012	JP Morgan		229,125	235,000	131,281	161,808	0	2,755	0	2,755	0	164,563	0	64,562	64,562	10,495	08/01/2015
65332V-BH-5	Nextel Communications Inc 6.875% 10/31/13		03/06/2012	JP Morgan		200,250	200,000	120,875	159,741	0	3,516	0	3,516	0	163,257	0	36,993	36,993	4,889	10/31/2013
66989H-AB-4	Novartis Capital Corp 1.900% 04/24/13		04/30/2012	RBC Dominion		202,936	200,000	203,142	201,764	0	(452)	0	(452)	0	201,312	0	1,624	1,624	1,995	04/24/2013
670346-AF-2	Nucor Corp 5.000% 12/01/12		02/27/2012	Pershing		36,111	35,000	35,522	35,107	0	(19)	0	(19)	0	35,088	0	1,023	1,023	438	12/01/2012
681904-AM-0	Omnicare Inc 7.750% 06/01/20		03/06/2012	JP Morgan		107,185	97,000	97,243	97,242	0	(2)	0	(2)	0	97,240	0	9,945	9,945	2,046	06/01/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
681936-AX-8	Omega Healthcare Investors 6.750% 10/15/22		03/06/2012	Bank of America		335,475	315,000	323,883	316,575	6,885	(190)	0	6,695	0	323,270	0	12,205	12,205	8,505	10/15/2022
68233J-AB-0	Oncor Electric Delivery 5.950% 09/01/13		06/18/2012	Call 106.2235		53,112	50,000	48,124	49,203	0	797	0	797	0	50,000	0	3,112	3,112	2,372	09/01/2013
69073T-AP-8	Owens-Brockway Glass Container 7.375% 05/15/16		09/28/2012	CS First Boston		1,113,075	970,000	989,400	984,223	0	(2,143)	0	(2,143)	0	982,080	0	130,995	130,995	83,858	05/15/2016
690742-AA-9	Owens Corning Inc 6.500% 12/01/16		06/11/2012	Deutsche Bank		191,625	175,000	132,785	144,909	0	2,147	0	2,147	0	147,055	0	44,570	44,570	6,098	12/01/2016
690742-AB-7	Owens Corning Inc 7.000% 12/01/36		06/11/2012	Jeffries & Co		123,050	115,000	72,476	73,288	0	144	0	144	0	73,432	0	49,618	49,618	4,316	12/01/2036
693304-AN-7	Peco Energy Co 5.000% 10/01/14		11/23/2012	Goldman Sachs & Co		1,671,102	1,550,000	1,711,370	1,678,738	0	(41,804)	0	(41,804)	0	1,636,934	0	34,167	34,167	89,771	10/01/2014
693320-AL-7	PHH Corp 9.250% 03/01/16		03/05/2012	PrinceRidge Group, LLC		306,525	305,000	305,000	289,750	15,250	0	0	15,250	0	305,000	0	1,525	1,525	14,655	03/01/2016
695114-CM-8	Pacificorp 3.850% 06/15/21		01/11/2012	Stifel Nicolaus & Co		80,830	75,000	74,990	74,994	0	0	0	0	0	74,994	0	5,836	5,836	257	06/15/2021
704549-AL-8	Peabody Energy Series 144A 6.250% 11/15/21		10/16/2012	Tax Free Exchange		360,000	360,000	360,000	360,000	0	0	0	0	0	360,000	0	0	0	20,688	11/15/2021
707132-AJ-5	Peninsula Gaming LLC 8.375% 08/15/15		05/07/2012	Barclays		279,906	265,000	259,567	261,019	0	341	0	341	0	261,361	0	18,546	18,546	16,337	08/15/2015
708130-AC-3	Penny (JC) CO Inc. 6.375% 10/15/36		03/06/2012	Wells Fargo Bony/Barclays Capital Inc		1,476,390	1,697,000	1,527,300	1,419,116	111,377	461	0	111,838	0	1,530,955	0	(54,565)	(54,565)	43,274	10/15/2036
713448-BG-2	Pepsico Inc 4.650% 02/15/13		02/24/2012			67,685	65,000	67,954	65,719	0	(101)	0	(101)	0	65,618	0	2,066	2,066	1,629	02/15/2013
723456-AG-4	Pinnacle Entertainment Inc 7.500% 06/15/15		03/07/2012	JP Morgan		238,625	230,000	129,950	162,502	0	2,851	0	2,851	0	165,353	0	73,272	73,272	4,169	06/15/2015
723787-AE-7	Pioneer Natural Resources Co 5.875% 07/15/16		08/15/2012	Goldman Sachs & Co		851,263	755,000	694,947	718,685	0	4,427	0	4,427	0	723,112	0	128,151	128,151	48,669	07/15/2016
723787-AJ-6	Pioneer Natural Resources Co 7.500% 01/15/20		08/15/2012	Goldman Sachs & Co		2,587,325	2,095,000	2,096,650	2,096,357	0	(83)	0	(83)	0	2,096,274	0	491,051	491,051	172,401	01/15/2020
726505-AC-4	Plains Exploration & Product 7.000% 03/15/17		05/29/2012	Call 103.5000		476,100	460,000	276,000	319,621	0	7,509	0	7,509	0	327,129	0	148,971	148,971	22,719	03/15/2017
74005P-AX-2	Praxair Inc 2.125% 06/14/13		07/31/2012	Wachovia Securities		81,149	80,000	81,813	81,080	0	(436)	0	(436)	0	80,644	0	504	504	1,081	06/14/2013
74251V-AB-8	Principal Financial Group 7.875% 05/15/14		12/20/2012	Call 109.9458		89,056	81,000	93,084	89,575	0	(3,427)	0	(3,427)	0	86,148	0	2,908	2,908	6,999	05/15/2014
74254P-YE-6	Principal Life Inc Fndg MTN 5.300% 04/24/13		04/30/2012	Wachovia Securities		78,339	75,000	74,827	74,949	0	13	0	13	0	74,962	0	3,377	3,377	2,087	04/24/2013
742718-DV-8	Procter and Gamble Co 1.450% 08/15/16		01/24/2012	First Tennessee Capital		2,134,138	2,110,000	2,093,036	2,094,271	0	236	0	236	0	2,094,508	0	39,631	39,631	13,768	08/15/2016
74387U-AA-9	Provident FFG/PFG Fin Series 144A 10.250% 04/15/17		03/05/2012	PrinceRidge Group, LLC		493,638	505,000	558,025	470,913	79,730	(1,682)	0	78,048	0	548,961	0	(55,324)	(55,324)	20,561	04/15/2017
74432Q-BR-5	Prudential Financial Inc MTN 3.000% 05/12/16		05/31/2012	Wachovia Securities		102,950	100,000	101,479	101,430	0	(133)	0	(133)	0	101,297	0	1,653	1,653	1,692	05/12/2016
744448-BU-4	Public Service Colorado 7.875% 10/01/12		05/03/2012	Various		1,137,988	1,105,000	1,256,261	1,127,178	0	(10,077)	0	(10,077)	0	1,117,101	0	20,887	20,887	51,698	10/01/2012
745867-AQ-4	Pulte Homes Inc 5.250% 01/15/14		03/21/2012	CS First Boston		149,350	145,000	127,238	137,317	0	833	0	833	0	138,150	0	11,200	11,200	5,308	01/15/2014
74834L-AL-4	Quest Diagnostics 5.450% 11/01/15		02/22/2012	Merrill Lynch		5,956,604	5,304,000	5,823,988	5,745,341	0	(16,948)	0	(16,948)	0	5,728,393	0	228,212	228,212	93,144	11/01/2015
749121-BR-9	Qwest Communications Intl 7.500% 02/15/14		03/27/2012	JP Morgan		1,507,500	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	7,500	7,500	70,313	02/15/2014
749121-BV-0	Qwest Communications Intl 7.500% 02/15/14		03/01/2012	Call 100.0000		460,000	460,000	292,100	372,509	0	5,665	0	5,665	0	378,174	0	81,826	81,826	18,783	02/15/2014
749121-CC-1	Qwest Communications Intl 7.125% 04/01/18		03/27/2012	JP Morgan		908,650	850,000	838,272	839,635	0	324	0	324	0	839,959	0	68,691	68,691	30,113	04/01/2018
74913G-AK-1	Qwest Corporation 7.625% 06/15/15		04/25/2012	Morgan Stanley		28,572	25,000	26,914	26,391	0	(122)	0	(122)	0	26,269	0	2,303	2,303	715	06/15/2015
74913G-AT-2	Qwest Corporation 6.500% 06/01/17		10/11/2012	Morgan Stanley		29,382	25,000	27,185	26,889	0	(246)	0	(246)	0	26,642	0	2,739	2,739	1,422	06/01/2017
74913G-AW-5	Qwest Corporation 8.375% 05/01/16		04/25/2012	Morgan Stanley		89,246	75,000	89,098	87,602	0	(882)	0	(882)	0	86,720	0	2,527	2,527	3,123	05/01/2016
74959G-AA-8	Reynolds GRP ISS/Reynolds Series 144A 7.125% 04/15/19		07/25/2012	Tax Free Exchange		1,185,000	1,185,000	1,185,000	1,185,000	0	0	0	0	0	1,185,000	0	0	0	67,989	04/15/2019
74959H-AA-6	Reynolds GRP ISS/Reynolds Series 144A 7.875% 08/15/19		07/24/2012	Tax Free Exchange		1,713,312	1,685,000	1,716,158	1,715,903	0	(2,592)	0	(2,592)	0	1,713,312	0	0	0	127,165	08/15/2019
755111-BS-9	Raytheon Co 1.625% 10/15/15		12/28/2012	Call 103.3190		77,489	75,000	74,672	74,748	0	252	0	252	0	75,000	0	2,489	2,489	1,466	10/15/2015
75913M-AA-7	Regions Bank 6.450% 06/26/37		03/05/2012	CS First Boston		231,875	250,000	231,250	206,875	24,522	50	0	24,572	0	231,447	0	428	428	3,225	06/26/2037
75913M-AB-5	Regions Bank 7.500% 05/15/18		03/05/2012	CS First Boston		434,000	400,000	423,000	396,000	24,754	(495)	0	24,259	0	420,259	0	13,741	13,741	9,417	05/15/2018
7591EP-AG-5	Regions Financial Corp 5.750% 06/15/15		03/05/2012	CS First Boston		2,095,875	2,025,000	2,011,276	1,933,875	79,302	579	0	79,881	0	2,013,757	0	82,118	82,118	26,845	06/15/2015
760759-AH-3	Republic Services Inc 5.000% 03/01/20		02/15/2012	Paribas		1,517,281	1,335,000	1,368,212	1,366,504	0	(452)	0	(452)	0	1,366,052	0	151,229	151,229	31,521	03/01/2020
761735-AC-3	Reynolds GRP Iss/Reynold Series 144A 6.875% 02/15/21		07/26/2012	Tax Free Exchange		450,000	450,000	450,000	447,750	2,250	0	0	2,250	0	450,000	0	0	0	29,348	02/15/2021
772739-AF-5	Rock - Tenn Company 9.250% 03/15/16		03/15/2012	Call 104.6250		706,219	675,000	671,995	672,995	0	80	0	80	0	673,075	0	33,144	33,144	31,219	03/15/2016
779278-AA-8	Rouse Co LP 6.750% 11/09/15		03/20/2012	Barclays		1,076,100	1,020,000	1,066,788	1,031,475	22,889	(3,144)	0	19,745	0	1,051,220	0	24,880	24,880	27,158	11/09/2015
784216-AB-9	SGS International Inc 12.000% 12/15/13		11/16/2012	Call 100.0000		210,000	210,000	111,300	154,495	0	21,114	0	21,114	0	175,609	0	34,391	34,391	23,170	12/15/2013
784635-AL-8	SPX Corp 7.625% 12/15/14		05/21/2012	CS First Boston		1,174,163	1,065,000	1,042,787	1,051,686	0	1,528	0	1,528	0	1,053,214	0	120,948	120,948	35,866	12/15/2014
799183-AA-6	San Pasqual Casino 144A 8.000% 09/15/13		02/16/2012	Call 100.0000		230,000	230,000	170,200	203,593	0	1,686	0	1,686	0	205,278	0	24,722	24,722	7,718	09/15/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
812350-AE-6	Sears Holdings Corp 6.625% 10/15/18		03/09/2012	CS First Boston		4,577,544	5,315,000	5,019,438	4,039,400	988,871	6,385	0	995,256	0	5,034,656	0	(457,112)	(457,112)	145,738	10/15/2018
828807-CH-8	Simon Property Group Inc 2.800% 01/30/17		02/28/2012	Bank of America		3,068,856	2,950,000	2,943,156	2,943,262	0	218	0	218	0	2,943,479	0	125,376	125,376	24,321	01/30/2017
832248-AU-2	Smithfield Foods Inc 10.000% 07/15/14		07/31/2012	Corporate Action		555,252	483,000	507,965	501,868	0	(4,001)	0	(4,001)	0	497,868	0	57,384	57,384	64,937	07/15/2014
842400-FR-9	Southern Cal Edison 3.875% 06/01/21		01/24/2012	Merrill Lynch		2,551,850	2,325,000	2,329,248	2,329,129	0	(30)	0	(30)	0	2,329,099	0	222,751	222,751	14,015	06/01/2021
845467-AE-9	Southwestern Energy 7.500% 02/01/18		07/25/2012	Morgan Stanley		847,000	700,000	672,776	678,104	0	1,556	0	1,556	0	679,660	0	167,340	167,340	52,354	02/01/2018
847788-AN-6	Speedway Motorsports Inc 8.750% 06/01/16		03/05/2012	Wells Fargo		921,900	840,000	814,744	821,417	0	645	0	645	0	822,062	0	99,838	99,838	19,804	06/01/2016
852060-AG-7	Sprint Capital Corp 6.900% 05/01/19		03/05/2012	JP Morgan		2,159,438	2,475,000	2,123,350	1,997,523	188,294	5,029	0	193,323	0	2,190,846	0	(31,409)	(31,409)	60,246	05/01/2019
852060-AT-9	Sprint Capital Corp 8.750% 03/15/32		03/05/2012	JP Morgan		1,171,463	1,335,000	1,164,387	1,034,470	133,151	495	0	133,646	0	1,168,116	0	3,347	3,347	56,135	03/15/2032
852061-AD-2	Sprint Nextel Corp 6.000% 12/01/16		03/05/2012	JP Morgan		241,150	265,000	191,213	204,020	7,685	1,488	0	9,173	0	213,193	0	27,957	27,957	4,284	12/01/2016
85590A-AM-6	Starwood Hotels & Resorts 7.875% 10/15/14		03/05/2012	Goldman Sachs & Co		1,037,400	910,000	926,949	921,059	0	(697)	0	(697)	0	920,362	0	117,038	117,038	28,466	10/15/2014
858119-AJ-9	Steel Dynamics Inc 7.375% 11/01/12		01/12/2012	Various		737,086	725,000	668,031	709,144	0	548	0	548	0	709,693	0	27,393	27,393	32,295	11/01/2012
86359B-5G-2	Structured Asset Sec Corp Series 2005-4XS Class 3A4 4.790% 03/25/35		12/01/2012	Paydown		51,066	51,066	51,050	50,945	0	121	0	121	0	51,066	0	0	0	1,193	03/25/2035
867914-BB-8	Suntrust Banks Inc 5.250% 11/05/12		01/31/2012	Suntrust Bank		25,638	25,000	25,713	25,138	0	(14)	0	(14)	0	25,124	0	514	514	321	11/05/2012
867914-BE-2	Suntrust Banks Inc 3.500% 01/20/17		02/23/2012	Various		4,925,495	4,830,000	4,824,011	4,824,054	0	89	0	89	0	4,824,143	0	101,352	101,352	48,749	01/20/2017
868536-AS-2	Supervalu Inc 7.500% 11/15/14		04/11/2012	CS First Boston		234,025	230,000	172,500	196,619	0	2,831	0	2,831	0	199,450	0	34,575	34,575	7,245	11/15/2014
871829-AK-3	Sysco Corp 4.200% 02/12/13		02/24/2012	Goldman Sachs & Co		25,888	25,000	24,959	24,990	0	1	0	1	0	24,991	0	897	897	575	02/12/2013
87236Y-AC-2	Td Ameritrade Holding Corp 2.950% 12/01/12		01/03/2012	Bony/Barclays Capital Inc		101,062	100,000	102,489	101,185	0	(18)	0	(18)	0	101,167	0	(105)	(105)	287	12/01/2012
87612B-AB-8	Targa Resources Partners 8.250% 07/01/16		11/02/2012	Wells Fargo		240,005	230,000	148,132	167,577	0	8,590	0	8,590	0	176,166	0	63,839	63,839	25,616	07/01/2016
87875U-AJ-1	Teco Finance 4.000% 03/15/16		01/24/2012	McDonald & Co.		656,663	625,000	636,406	635,439	0	(170)	0	(170)	0	635,269	0	21,394	21,394	9,167	03/15/2016
88033G-BJ-8	Tenet Healthcare Corporation 8.875% 07/01/19		04/17/2012	Morgan Stanley		1,194,131	1,065,000	1,090,199	1,084,992	0	(1,248)	0	(1,248)	0	1,083,744	0	110,387	110,387	75,878	07/01/2019
88033G-BN-9	Tenet Healthcare Corporation Series 144A 6.250% 11/01/18		04/17/2012	Bank of America		310,875	300,000	300,000	300,000	0	0	0	0	0	300,000	0	10,875	10,875	7,760	11/01/2018
880451-AT-6	Tennessee Gas Pipeline 7.500% 04/01/17		03/06/2012	Morgan Stanley		541,650	460,000	394,818	413,073	0	1,292	0	1,292	0	414,365	0	127,285	127,285	15,142	04/01/2017
880451-AY-5	Tennessee Gas Pipeline 8.000% 02/01/16		03/23/2012	Gleacher & Co		549,600	480,000	456,455	463,957	0	801	0	801	0	464,758	0	84,842	84,842	25,280	02/01/2016
880779-AU-7	Terex Corp 8.000% 11/15/17		05/23/2012	Wells Fargo		116,438	115,000	78,775	86,629	0	1,318	0	1,318	0	87,946	0	28,491	28,491	4,958	11/15/2017
881609-AS-0	Tesoro Corp 6.625% 11/01/15		09/27/2012	Corporate Action		474,000	480,000	379,200	412,843	0	10,852	0	10,852	0	423,695	0	50,305	50,305	43,197	11/01/2015
883556-BA-9	Thermo Fisher Scientific 2.250% 08/15/16		01/06/2012	JP Morgan		5,120,800	5,000,000	4,991,300	4,991,919	0	46	0	46	0	4,991,965	0	128,835	128,835	45,313	08/15/2016
88579E-AE-5	3M Company MTN 4.375% 08/15/13		10/31/2012	JP Morgan		51,513	50,000	49,912	49,969	0	16	0	16	0	49,985	0	1,528	1,528	2,674	08/15/2013
887315-AM-1	Time Warner Inc 9.150% 02/01/23		03/27/2012	CS First Boston		1,848,792	1,354,000	1,878,268	1,872,564	0	(8,881)	0	(8,881)	0	1,863,683	0	(14,891)	(14,891)	82,250	02/01/2023
88731E-AD-2	Time Warner Entertainment 8.875% 10/01/12		02/24/2012	HSBC Securities		26,196	25,000	28,486	25,614	0	(130)	0	(130)	0	25,485	0	712	712	912	10/01/2012
88732J-AG-3	Time Warner Cable Inc 5.400% 07/02/12		07/02/2012	Maturity		1,665,000	1,665,000	1,641,588	1,662,189	0	2,811	0	2,811	0	1,665,000	0	0	0	89,910	07/02/2012
88732J-AR-9	Time Warner Cable Inc 7.500% 04/01/14		11/23/2012	Mizuho Securities USA		816,660	750,000	864,240	834,161	0	(33,452)	0	(33,452)	0	800,709	0	15,951	15,951	65,156	04/01/2014
88732J-AS-7	Time Warner Cable Inc 8.250% 04/01/19		03/05/2012	JP Morgan		841,958	650,000	645,762	646,623	0	64	0	64	0	646,686	0	195,272	195,272	23,386	04/01/2019
89233P-4H-6	Toyota Motor Credit Corp MTN 1.375% 08/12/13		08/31/2012	McDonald & Co.		126,074	125,000	125,378	125,233	0	(98)	0	(98)	0	125,135	0	939	939	1,833	08/12/2013
89236M-AB-6	Toys R Us Property Co II 8.500% 12/01/17		03/09/2012	Baring Securities Inc		511,675	485,000	521,375	501,975	12,588	(1,357)	0	11,231	0	513,206	0	(1,531)	(1,531)	11,795	12/01/2017
89469A-AA-2	Treehouse Foods Inc. 7.750% 03/01/18		03/09/2012	Bank of America		327,750	300,000	300,000	300,000	0	0	0	0	0	300,000	0	27,750	27,750	12,465	03/01/2018
89855V-AB-6	Tube City IMS Corp 9.750% 02/01/15		03/06/2012	CS First Boston		174,675	170,000	89,250	115,467	0	2,329	0	2,329	0	117,797	0	56,878	56,878	10,037	02/01/2015
902494-AS-2	Tyson Foods Inc -Cl A 10.500% 03/01/14		06/12/2012	Corporate Action		2,437,463	2,090,000	1,987,982	2,034,284	0	10,413	0	10,413	0	2,044,697	0	392,766	392,766	171,903	03/01/2014
903293-AV-0	USG Corp Series 144A 9.750% 08/01/14		03/05/2012	Deutsche Bank		377,125	350,000	371,875	351,750	11,515	(869)	0	10,646	0	362,396	0	14,729	14,729	20,570	08/01/2014
903293-AY-4	USG Corp Series 144A 8.375% 10/15/18		03/05/2012	Deutsche Bank		248,400	240,000	235,800	220,800	15,424	77	0	15,501	0	236,301	0	12,099	12,099	7,984	10/15/2018
911312-AG-1	United Parcel Service 4.500% 01/15/13		02/24/2012	Bony/Barclays Capital Inc		103,635	100,000	102,985	100,675	0	(103)	0	(103)	0	100,571	0	3,064	3,064	2,800	01/15/2013
91159H-GW-4	US Bancorp 2.000% 06/14/13		07/31/2012	Wachovia Securities		152,066	150,000	152,082	151,227	0	(494)	0	(494)	0	150,732	0	1,333	1,333	1,908	06/14/2013
912920-AC-9	US West Communications 6.875% 09/15/33		08/02/2012	CS First Boston		653,250	650,000	588,250	590,316	0	661	0	661	0	590,977	0	62,273	62,273	39,970	09/15/2033
91324P-BA-9	UnitedHealth Group Inc 5.500% 11/15/12		02/24/2012	Bear Stearns		51,694	50,000	51,148	50,232	0	(42)	0	(42)	0	50,190	0	1,504	1,504	794	11/15/2012
91324P-BH-4	UnitedHealth Group Inc 4.875% 02/15/13		05/03/2012	Various		1,602,406	1,550,000	1,563,678	1,568,191	0	(5,724)	0	(5,724)	0	1,562,467	0	39,939	39,939	55,203	02/15/2013
913405-AE-6	Universal City Development 8.875% 11/15/15		11/15/2012	Call 104.4380		902,344	864,000	961,200	950,568	0	(48,223)	0	(48,223)	0	902,344	0	0	0	76,680	11/15/2015
913405-AG-1	Universal City Development 10.875% 11/15/16		11/15/2012	Call 115.5332		1,920,162	1,662,000	2,014,828	1,993,696	0	(110,879)	0	(110,879)	0	1,882,817	0	37,345	37,345	180,743	11/15/2016
918866-AU-8	Valassis Communications Inc 6.625% 02/01/21		03/05/2012	PrinceRidge Group, LLC		1,241,150	1,205,000	1,205,000	1,120,650	84,350	0	0	84,350	0	1,205,000	0	36,150	36,150	48,121	02/01/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91911X-AM-6	Valeant Pharmaceuticals Intl Series 144A 7.000% 10/01/20		03/05/2012	JP Morgan		487,200	480,000	450,000	450,591	0	442	0	442	0	451,033	0	36,167	36,167	14,653	10/01/2020
91911X-AN-4	Valeant Pharmaceuticals Intl Series 144A 6.875% 12/01/18		03/05/2012	JP Morgan		244,800	240,000	226,200	226,661	0	275	0	275	0	226,936	0	17,865	17,865	4,446	12/01/2018
91911X-AR-5	Valeant Pharmaceuticals Intl Series 144A 6.500% 07/15/16		03/05/2012	Goldman Sachs & Co		1,754,400	1,720,000	1,736,744	1,717,850	16,217	(674)	0	15,543	0	1,733,393	0	21,007	21,007	72,359	07/15/2016
91911X-AS-3	Valeant Pharmaceuticals Intl Series 144A 7.250% 07/15/22		03/05/2012	Goldman Sachs & Co		972,238	965,000	939,106	934,155	5,824	294	0	6,118	0	940,273	0	31,965	31,965	45,281	07/15/2022
92276M-AU-9	Ventas Realty LP 6.500% 06/01/16		03/07/2012	Call 103.2500		304,588	295,000	248,538	262,738	0	1,098	0	1,098	0	263,836	0	40,751	40,751	5,113	06/01/2016
92343V-AN-4	Verizon Communications 5.250% 04/15/13		04/30/2012	Bony/Barclays Capital Inc		208,866	200,000	211,200	205,640	0	(1,470)	0	(1,470)	0	204,170	0	4,696	4,696	5,775	04/15/2013
92343V-BD-5	Verizon Communications 2.000% 11/01/16		01/24/2012	Paribas		5,973,881	5,925,000	5,887,850	5,888,991	0	511	0	511	0	5,889,503	0	84,379	84,379	27,650	11/01/2016
929160-AK-5	Vulcan Materials Co 7.000% 06/15/18		03/05/2012	Barclays		1,567,763	1,455,000	1,410,138	1,411,489	0	991	0	991	0	1,412,480	0	155,282	155,282	23,482	06/15/2018
929160-AR-0	Vulcan Materials Co 7.500% 06/15/21		03/05/2012	Barclays		317,063	285,000	285,000	285,000	0	0	0	0	0	285,000	0	32,063	32,063	4,928	06/15/2021
931142-BT-9	Wal-Mart Stores Inc 4.550% 05/01/13		05/29/2012	Bony/Barclays Capital Inc		103,815	100,000	98,411	99,492	0	155	0	155	0	99,647	0	4,168	4,168	2,654	05/01/2013
931142-CL-5	Wal-Mart Stores Inc 4.250% 04/15/13		10/05/2012	Various		2,356,801	2,310,000	2,375,139	2,351,804	0	(25,175)	0	(25,175)	0	2,326,629	0	30,171	30,171	97,084	04/15/2013
949746-NY-3	Wells Fargo & Company 4.375% 01/31/13		01/31/2012	Wachovia Securities		233,381	225,000	222,187	225,580	0	(53)	0	(53)	0	225,527	0	7,854	7,854	5,004	01/31/2013
94974B-ET-3	Wells Fargo & Company 3.750% 10/01/14		05/31/2012	Bear Stearns		184,737	175,000	181,774	179,997	0	(754)	0	(754)	0	179,243	0	5,494	5,494	4,448	10/01/2014
96332H-CA-5	Whirlpool Corp Series MTN 5.500% 03/01/13		03/28/2012	Wachovia Securities		51,916	50,000	49,888	49,971	0	6	0	6	0	49,977	0	1,938	1,938	1,597	03/01/2013
969457-BG-4	Williams Cos Inc 7.875% 09/01/21		03/05/2012	JP Morgan		267,147	211,000	151,920	159,317	0	528	0	528	0	159,845	0	107,302	107,302	8,631	09/01/2021
96950F-AD-6	Williams Partners LP 5.250% 03/15/20		02/01/2012	JP Morgan		1,269,014	1,150,000	1,242,736	1,237,947	0	(875)	0	(875)	0	1,237,072	0	31,942	31,942	23,647	03/15/2020
97381W-AF-1	Windstream Corp 7.000% 03/15/19		07/25/2012	Bank of America		1,846,200	1,810,000	1,579,650	1,620,466	0	10,578	0	10,578	0	1,631,043	0	215,157	215,157	110,863	03/15/2019
97381W-AJ-3	Windstream Corp 7.875% 11/01/17		07/25/2012	JP Morgan		2,123,663	1,935,000	1,906,648	1,912,388	0	1,811	0	1,811	0	1,914,199	0	209,463	209,463	113,863	11/01/2017
98212B-AB-9	WPX Energy Inc Series 144A 6.000% 01/15/22		06/21/2012	Tax Free Exchange		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	18,083	01/15/2022
982526-AF-2	Wrigley JR Co Series 144A 2.450% 06/28/12		06/28/2012	Maturity		860,000	860,000	859,716	859,929	0	71	0	71	0	860,000	0	0	0	10,535	06/28/2012
983130-AN-5	Wynn Las Vegas LLC Corp 7.875% 11/01/17		09/19/2012	JP Morgan		878,000	800,000	812,736	809,989	0	(1,693)	0	(1,693)	0	808,297	0	69,703	69,703	56,525	11/01/2017
983130-AP-0	Wynn Las Vegas LLC Corp 7.875% 05/01/20		09/19/2012	Various		3,656,575	3,295,000	2,812,631	2,853,394	0	21,393	0	21,393	0	2,874,787	0	781,788	781,788	215,017	05/01/2020
983130-AR-6	Wynn Las Vegas LLC Corp 7.750% 08/15/20		08/15/2012	Baring Securities Inc		909,175	820,000	820,000	820,000	0	0	0	0	0	820,000	0	89,175	89,175	64,433	08/15/2020
984121-BS-1	Xerox Corp 5.500% 05/15/12		05/15/2012	Maturity		1,350,000	1,350,000	1,325,012	1,347,848	0	2,152	0	2,152	0	1,350,000	0	0	0	37,125	05/15/2012
984121-BV-4	Xerox Corp 5.650% 05/15/13		05/29/2012	Bony/Barclays Capital Inc		156,273	150,000	158,457	154,859	0	(1,461)	0	(1,461)	0	153,398	0	2,875	2,875	4,614	05/15/2013
013716-AS-4	Alcan Inc 4.500% 05/15/13	A	05/29/2012	Bony/Barclays Capital Inc		25,877	25,000	24,307	24,787	0	63	0	63	0	24,850	0	1,027	1,027	613	05/15/2013
064149-A5-6	Bank of Nova Scotia 2.250% 01/22/13	A	01/31/2012	Wachovia Securities		152,451	150,000	153,828	151,656	0	(138)	0	(138)	0	151,518	0	933	933	1,791	01/22/2013
136069-DP-3	Canadian Imperial Bank 1.450% 09/13/13	A	10/03/2012	Morgan Stanley		126,168	125,000	124,986	124,991	0	4	0	4	0	124,995	0	1,172	1,172	1,943	09/13/2013
136385-AD-3	Canadian Natural Resources 5.450% 10/01/12	A	10/01/2012	Maturity		1,010,000	1,010,000	1,017,504	1,011,155	0	(1,155)	0	(1,155)	0	1,010,000	0	0	0	55,045	10/01/2012
740212-AD-7	Percision Drilling Corp Series 144A 6.500% 12/15/21	A	03/20/2012	Tax Free Exchange		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	4,031	12/15/2021
74819R-AG-1	Quebecor Media 7.750% 03/15/16	A	10/25/2012	JP Morgan		139,740	136,000	89,760	103,403	0	4,925	0	4,925	0	108,328	0	31,412	31,412	9,223	03/15/2016
74819R-AG-1	Quebecor Media 7.750% 03/15/16	A	04/27/2012	Call 102.5830		96,428	94,000	62,040	71,470	0	1,190	0	1,190	0	72,660	0	23,768	23,768	2,514	03/15/2016
77509N-AK-9	Rogers Cable Inc 5.500% 03/15/14	A	02/22/2012	Various		2,450,193	2,245,000	2,306,757	2,305,477	0	(4,231)	0	(4,231)	0	2,301,246	0	148,947	148,947	55,564	03/15/2014
78008H-X9-6	Royal Bank of Canada Series MTN 2.100% 07/29/13	A	07/31/2012	CS First Boston		152,462	150,000	153,227	151,998	0	(741)	0	(741)	0	151,257	0	1,205	1,205	3,185	07/29/2013
878742-AJ-4	Teck Resources Limited 9.750% 05/15/14	A	03/19/2012	Call 119.0630		119,063	100,000	123,827	116,763	0	(1,492)	0	(1,492)	0	115,271	0	3,792	3,792	3,358	05/15/2014
92658T-AG-3	Videotron LTEE 6.875% 01/15/14	A	03/14/2012	Corporate Action		460,575	460,000	386,400	425,777	0	3,110	0	3,110	0	428,887	0	31,688	31,688	20,995	01/15/2014
92658T-AK-4	Videotron LTEE 6.375% 12/15/15	A	10/25/2012	CS First Boston		294,350	290,000	276,225	281,871	0	1,526	0	1,526	0	283,397	0	10,953	10,953	16,177	12/15/2015
92658T-AM-0	Videotron LTEE 9.125% 04/15/18	A	11/27/2012	Baring Securities Inc		684,800	640,000	640,175	639,745	0	(220)	0	(220)	0	639,525	0	45,275	45,275	55,967	04/15/2018
00289R-AA-0	Abengoa Finance Sau Series 144A 8.875% 11/01/17	F	01/19/2012	CS First Boston		953,750	970,000	951,522	953,882	0	100	0	100	0	953,982	0	(232)	(232)	18,418	11/01/2017
00928Q-AB-7	Aircastle LTD 9.750% 08/01/18	F	09/11/2012	Citicorp		414,000	360,000	355,220	355,834	0	328	0	328	0	356,162	0	57,838	57,838	39,244	08/01/2018
02364W-BC-8	America Movil S.A. de C.V. 2.375% 09/08/16	F	02/28/2012	UBS Securities Inc		2,164,491	2,115,000	2,097,826	2,098,844	0	549	0	549	0	2,099,393	0	65,098	65,098	24,278	09/08/2016
03938L-AC-8	Arcelormittal 5.375% 06/01/13	F	07/31/2012	Bank of America		77,115	75,000	74,482	74,826	0	71	0	71	0	74,897	0	2,218	2,218	2,710	06/01/2013
03938L-AL-8	Arcelormittal 9.250% 02/15/15	F	11/15/2012	Morgan Stanley		54,893	50,000	60,041	56,584	0	(1,766)	0	(1,766)	0	54,818	0	74	74	5,816	02/15/2015
03938L-AR-5	Arcelormittal 4.250% 08/05/15	F	11/15/2012	JP Morgan		50,063	50,000	49,562	49,676	0	312	0	312	0	49,988	0	75	75	2,557	08/05/2015
046353-AA-6	AstraZeneca Group PLC 5.400% 06/01/14	F	02/24/2012	Merrill Lynch		1,218,415	1,100,000	1,237,500	1,217,171	0	(7,736)	0	(7,736)	0	1,209,434	0	8,981	8,981	14,520	06/01/2014

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
055451-AA-6	BHP Billiton Finance 4.800% 04/15/13	F	07/31/2012	Wachovia Securities		154,524	150,000	157,062	154,127	0	(1,878)	0	(1,878)	0	152,249	0	2,275	2,275	5,760	04/15/2013
055650-BF-4	BP Capital Markets 5.250% 11/07/13	F	02/22/2012	Wachovia Securities		2,795,771	2,602,000	2,684,999	2,653,376	0	(4,212)	0	(4,212)	0	2,649,164	0	146,607	146,607	41,740	11/07/2013
055650-BH-0	BP Capital Markets 3.875% 03/10/15	F	03/19/2012	Various		660,812	615,000	580,343	590,234	0	1,575	0	1,575	0	591,809	0	69,002	69,002	12,633	03/10/2015
055650-BL-1	BP Capital Markets 3.625% 05/08/14	F	02/22/2012	Miller Tabak & Co.		4,584,197	4,325,000	4,354,374	4,370,229	0	(3,184)	0	(3,184)	0	4,367,046	0	217,152	217,152	47,470	05/08/2014
06739F-GP-0	Barclays Bank Plc 2.500% 01/23/13	F	01/31/2012	JP Morgan		201,616	200,000	200,526	200,460	0	(37)	0	(37)	0	200,422	0	1,194	1,194	2,639	01/23/2013
18889L-AC-5	Clondalkin Acquisition 144A 2.308% 12/15/13	F	03/07/2012	Deutsche Bank		213,900	230,000	117,300	174,483	0	4,765	0	4,765	0	179,248	0	34,652	34,652	1,432	12/15/2013
21987B-AP-3	Codelco Inc Series 144A 3.875% 11/03/21	F	02/21/2012	Barclays		2,733,323	2,655,000	2,617,538	2,618,034	0	453	0	453	0	2,618,486	0	114,836	114,836	31,722	11/03/2021
22303Q-AF-7	Covidien International 5.450% 10/15/12	F	06/21/2012	Various		1,991,752	1,960,000	2,031,832	1,990,081	0	(17,960)	0	(17,960)	0	1,972,121	0	19,631	19,631	72,994	10/15/2012
2515A0-NY-5	Deutsche Bank Ag London 4.875% 05/20/13	F	07/31/2012	Stifel Nicolaus & Co		308,631	300,000	309,458	305,806	0	(2,452)	0	(2,452)	0	303,355	0	5,277	5,277	10,278	05/20/2013
25243Y-AL-3	Diageo Capital PLC 5.200% 01/30/13	F	03/28/2012	Wachovia Securities		51,912	50,000	51,811	50,429	0	(97)	0	(97)	0	50,333	0	1,579	1,579	1,733	01/30/2013
404280-AB-5	HSBC Holdings 5.250% 12/12/12	F	12/12/2012	Maturity		75,000	75,000	76,342	75,283	0	(283)	0	(283)	0	75,000	0	0	0	3,938	12/12/2012
44920U-AC-2	Hyundai Capital Services Series 144A 4.375% 07/27/16	F	04/25/2012	HSBC Securities		656,250	625,000	629,918	629,569	0	(308)	0	(308)	0	629,261	0	26,989	26,989	20,736	07/27/2016
45867X-AE-4	Intergen NV 144A 9.000% 06/30/17	F	03/07/2012	RBC Dominion		921,800	880,000	887,975	879,044	0	(448)	0	(448)	0	878,597	0	43,203	43,203	15,840	06/30/2017
500472-AA-3	Phillips Electronics NV 4.625% 03/11/13	F	04/10/2012	Various		2,323,149	2,240,000	2,295,674	2,275,717	0	(8,176)	0	(8,176)	0	2,267,541	0	55,608	55,608	60,146	03/11/2013
714264-AA-6	Penrod-Ricard SA Series 144A 5.750% 04/07/21	F	03/09/2012	Citicorp		1,057,065	950,000	995,918	995,045	0	(804)	0	(804)	0	994,241	0	62,824	62,824	23,823	04/07/2021
714264-AD-0	Penrod-Ricard SA Series 144A 4.450% 01/15/22	F	03/12/2012	CS First Boston		496,495	485,000	483,768	483,768	0	14	0	14	0	483,782	0	12,712	12,712	8,393	01/15/2022
78010X-AD-3	Royal BK of Scotland PLC 3.400% 08/23/13	F	09/18/2012	Corporate Action		153,050	150,000	151,328	150,831	0	(356)	0	(356)	0	150,475	0	2,574	2,574	5,454	08/23/2013
780153-AG-7	Royal Caribbean Cruise 7.500% 10/15/27	F	08/28/2012	Citibank		935,275	895,000	749,563	756,818	0	2,672	0	2,672	0	759,490	0	175,785	175,785	58,921	10/15/2027
780153-AQ-5	Royal Caribbean Cruise 7.000% 06/15/13	F	08/28/2012	Citibank		726,250	700,000	664,213	684,543	0	6,801	0	6,801	0	691,345	0	34,905	34,905	34,844	06/15/2013
81180V-AA-1	Seagate Technology Intl Series 144A 10.000% 05/01/14	F	03/06/2012	Sterne, Agee, & Leach		758,808	673,000	641,483	656,166	0	1,209	0	1,209	0	657,374	0	101,433	101,433	23,929	05/01/2014
81180W-AB-7	Seagate HDD Cayman Series 144A 7.750% 12/15/18	F	01/05/2012	Tax Free Exchange		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	2,368	12/15/2018
81180W-AC-5	Seagate HDD Cayman Series 144A 7.000% 11/01/21	F	03/05/2012	Bank of America		439,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	39,000	39,000	22,556	11/01/2021
822582-AL-6	Shell Intl Fin 1.875% 03/25/13	F	03/28/2012	Bony/Barclays Capital Inc		152,255	150,000	152,261	151,233	0	(246)	0	(246)	0	150,988	0	1,267	1,267	1,445	03/25/2013
87938W-AF-0	Telefonica Emisiones 5.855% 02/04/13	F	03/28/2012	Bony/Barclays Capital Inc		51,643	50,000	52,280	50,554	0	(123)	0	(123)	0	50,430	0	1,213	1,213	1,919	02/04/2013
893830-BA-6	Transocean Inc 5.050% 12/15/16	F	03/28/2012	Various		3,515,883	3,250,000	3,246,945	3,246,975	0	139	0	139	0	3,247,114	0	268,768	268,768	45,555	12/15/2016
902118-BM-9	Tyco International Group 4.125% 10/15/14	F	07/11/2012	Corporate Action		1,862,517	1,725,000	1,840,688	1,817,104	0	(17,114)	0	(17,114)	0	1,799,991	0	62,526	62,526	52,774	10/15/2014
902118-BN-7	Tyco International Group 3.375% 10/15/15	F	07/30/2012	Various		52,801	50,000	52,977	52,306	0	(316)	0	(316)	0	51,990	0	811	811	2,583	10/15/2015
90261X-GF-3	UBS AG Stamford Series BKNT 2.250% 08/12/13	F	09/04/2012	UBS Securities Inc		151,785	150,000	151,812	151,117	0	(469)	0	(469)	0	150,648	0	1,137	1,137	3,609	08/12/2013
902671-AA-4	Ufj Finance Aruba Aec 6.750% 07/15/13	F	07/31/2012	Morgan Stanley		94,426	90,000	100,257	96,211	0	(2,353)	0	(2,353)	0	93,858	0	568	568	6,379	07/15/2013
92769X-AC-9	Virgin Media Sec Vmed 6.500% 01/15/18	F	05/07/2012	CS First Boston		587,163	535,000	527,292	528,531	0	318	0	318	0	528,849	0	58,313	58,313	14,007	01/15/2018
92769X-AF-2	Virgin Media Sec Vmed 5.250% 01/15/21	F	02/28/2012	Goldman Sachs & Co		2,029,635	1,850,000	1,889,026	1,888,056	0	(572)	0	(572)	0	1,887,484	0	142,151	142,151	61,243	01/15/2021
92857W-AR-1	Vodafone Group 5.350% 02/27/12	F	02/27/2012	Maturity		210,000	210,000	206,205	209,858	0	142	0	142	0	210,000	0	0	0	5,618	02/27/2012
947075-AC-1	Weatherford Bermuda 5.150% 03/15/13	F	04/30/2012	Wachovia Securities		51,593	50,000	49,970	49,992	0	2	0	2	0	49,994	0	1,599	1,599	1,631	03/15/2013
97314X-AE-4	Wind Acquisition Fin SA Series 144A 11.750% 07/15/17	F	03/05/2012	Deutsche Bank		1,212,000	1,200,000	1,169,904	1,074,000	102,374	574	0	102,948	0	1,176,948	0	35,052	35,052	91,258	07/15/2017
97314X-AF-1	Wind Acquisition Fin SA Series 144A 7.250% 02/15/18	F	03/05/2012	Deutsche Bank		759,500	775,000	714,782	691,729	25,210	1,318	0	26,528	0	718,257	0	41,243	41,243	17,637	02/15/2018
98372P-AM-0	XL Group LTD 5.750% 10/01/21	F	01/11/2012	Wachovia Securities		745,166	690,000	725,576	725,116	0	(121)	0	(121)	0	724,996	0	20,170	20,170	11,792	10/01/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						389,239,593	369,942,901	369,358,454	367,401,010	2,491,611	(672,731)	0	1,818,880	0	369,219,882	0	20,019,665	20,019,665	13,008,122	XXX
026874-BS-5	American International Group 8.175% 05/15/58		03/05/2012	CS First Boston		2,895,313	2,725,000	2,507,019	2,507,068	0	(130)	0	(130)	0	2,506,938	0	388,375	388,375	69,925	05/15/2058
060505-DR-2	Bank of America Corp 8.000% Perpet.		01/10/2012	JP Morgan		541,125	585,000	583,788	523,832	59,955	0	0	59,955	0	583,788	0	(42,663)	(42,663)	21,190	01/01/9999
372477D-AG-1	Genworth Financial Inc 6.150% 11/15/66		03/05/2012	Goldman Sachs & Co		578,000	850,000	403,521	403,760	0	11	0	11	0	403,771	0	174,229	174,229	16,409	11/15/2066
53079E-AN-4	Liberty Mutual Series 144A 7.800% 03/15/37		03/06/2012	Morgan Stanley		773,550	810,000	766,144	709,561	57,444	86	0	57,530	0	767,091	0	6,459	6,459	30,537	03/15/2037
53079E-AQ-7	Liberty Mutual Series 144A 7.000% 03/15/37		03/06/2012	Citicorp		272,025	310,000	252,513	253,662	0	117	0	117	0	253,779	0	18,246	18,246	10,488	03/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Liberty Mutual Series 144A 10.750% 06/15/58																			
53079E-AR-5			03/06/2012	Morgan Stanley		409,200	310,000	342,550	342,149	0	(52)	0	(52)	0	342,096	0	67,104	67,104	7,776	06/15/2058
964152-AB-8	White Mountains Series 144A 7.506% Perpet.	F	03/06/2012	Barclays		940,500	990,000	865,400	865,400	0	0	0	0	0	865,400	0	75,100	75,100	14,243	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						6,409,713	6,580,000	5,720,935	5,605,432	117,399	32	0	117,431	0	5,722,863	0	686,850	686,850	170,568	XXX
8399997. Total - Bonds - Part 4						655,727,036	626,350,717	636,396,924	632,097,696	2,609,010	(3,873,018)	0	(1,264,008)	0	630,833,693	0	24,893,305	24,893,305	19,546,592	XXX
8399998. Total - Bonds - Part 5						811,610,454	785,499,788	807,632,475		0	(2,211,672)	0	(2,211,672)	0	805,420,770	0	6,189,663	6,189,663	9,453,679	XXX
8399999. Total - Bonds						1,467,337,490	1,411,850,505	1,444,029,399	632,097,696	2,609,010	(6,084,690)	0	(3,475,680)	0	1,436,254,463	0	31,082,968	31,082,968	29,000,271	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
001055-10-2	Aflac Inc		11/05/2012	Morgan Stanley	500.000	25,447		15,545	21,630	(6,085)	0	0	(6,085)	0	15,545	0	9,902	9,902	495	
001282-10-2	A H Belo Corp		06/27/2012	Nomura Securities	4,200.000	17,375		20,886	19,950	936	0	0	936	0	20,886	0	(3,511)	(3,511)	504	
001547-10-8	AK Steel Holding Corp		11/05/2012	Morgan Stanley	5,100.000	27,164		37,560	42,126	(4,566)	0	0	(4,566)	0	37,560	0	(10,396)	(10,396)	510	
00163U-10-6	AMAG Pharmaceuticals Inc		06/27/2012	Various	8,700.000	129,414		155,237	164,517	(9,280)	0	0	(9,280)	0	155,237	0	(25,824)	(25,824)	0	
00184X-10-5	AOL INC		08/06/2012	UBS Securities Inc	2,100.000	71,004		41,367	31,710	9,657	0	0	9,657	0	41,367	0	29,637	29,637	0	
00184X-10-5	AOL INC		12/03/2012	Capital Distribution	0.000	8,240		8,240	8,240	0	0	0	0	0	8,240	0	0	0	0	
00207R-10-1	Atmi Inc		09/17/2012	Morgan Stanley	2,100.000	42,567		43,028	42,063	965	0	0	965	0	43,028	0	(461)	(461)	0	
00208J-10-8	ATP Oil & Gas Corporation		08/06/2012	UBS Securities Inc	5,300.000	7,702		36,597	39,008	(2,412)	0	0	(2,412)	0	36,597	0	(28,895)	(28,895)	0	
002896-20-7	Abercrombie & Fitch		06/25/2012	Nomura Securities	900.000	26,801		41,672	43,956	(2,284)	0	0	(2,284)	0	41,672	0	(14,871)	(14,871)	315	
00438V-10-3	Accretive Health Inc		06/25/2012	Nomura Securities	1,000.000	11,165		21,416	22,980	(1,564)	0	0	(1,564)	0	21,416	0	(10,251)	(10,251)	0	
00439T-20-6	Accuride Corp		09/18/2012	Morgan Stanley	14,600.000	80,260		108,838	103,952	26,124	0	21,238	4,886	0	108,838	0	(28,578)	(28,578)	0	
00738A-10-6	Adtran Inc		05/23/2012	Various	1,600.000	48,117		29,600	48,256	(18,656)	0	0	(18,656)	0	29,600	0	18,517	18,517	216	
00739W-10-7	Advance America Cash Advance		04/24/2012	Corporate Action	11,900.000	124,950		42,773	106,505	(63,732)	0	0	(63,732)	0	42,773	0	82,177	82,177	744	
00752J-10-8	Advanced Analogic Technologies		01/11/2012	Corporate Action	3,600.000	20,880		20,743	20,808	(65)	0	0	(65)	0	20,743	0	137	137	0	
00770F-10-4	Aegion Corp		11/06/2012	Morgan Stanley	6,200.000	115,586		90,117	95,108	(4,991)	0	0	(4,991)	0	90,117	0	25,469	25,469	0	
00817Y-10-8	Aetna Inc New		05/23/2012	Morgan Stanley	600.000	24,104		14,598	25,314	(10,716)	0	0	(10,716)	0	14,598	0	9,506	9,506	210	
00826A-10-9	Affymax Inc		11/06/2012	Various	21,700.000	239,801		148,544	143,437	5,107	0	0	5,107	0	148,544	0	91,257	91,257	0	
00826T-10-8	Affymetrix Inc.		09/18/2012	Morgan Stanley	4,700.000	19,142		22,790	19,223	3,567	0	0	3,567	0	22,790	0	(3,648)	(3,648)	0	
008492-10-0	Agree Realty Corp		04/17/2012	Various	3,900.000	89,492		57,553	95,082	(37,530)	0	0	(37,530)	0	57,553	0	31,940	31,940	2,680	
009128-30-7	Air Methods Corp		06/25/2012	Nomura Securities	300.000	26,320		24,493	25,335	(842)	0	0	(842)	0	24,493	0	1,828	1,828	0	
011659-10-9	Alaska Airgroup Inc		06/27/2012	Various	4,800.000	341,884		108,126	360,432	(252,306)	0	0	(252,306)	0	108,126	0	233,758	233,758	0	
01167P-10-1	Alaska Communications Systems		01/26/2012	UBS Securities Inc	300.000	846		903	903	0	0	0	0	0	903	0	(57)	(57)	15	
012348-10-8	Albany Intl Corp-Cl A		05/23/2012	Morgan Stanley	1,300.000	23,085		16,692	30,056	(13,364)	0	0	(13,364)	0	16,692	0	6,393	6,393	338	
012423-10-9	Albany Molecular Research		06/27/2012	Nomura Securities	13,900.000	35,953		47,744	40,727	7,017	0	0	7,017	0	47,744	0	(11,791)	(11,791)	0	
015271-10-9	Alexandria Real Estate		04/17/2012	Various	500.000	36,241		18,200	34,485	(16,285)	0	0	(16,285)	0	18,200	0	18,041	18,041	343	
015351-10-9	Alexion Pharmaceuticals Inc		06/25/2012	Nomura Securities	300.000	28,715		19,095	21,450	(2,355)	0	0	(2,355)	0	19,095	0	9,620	9,620	0	
01741R-10-2	Allegheny Technologies		04/17/2012	Citigroup Global Markets	1,900.000	79,603		66,336	90,820	(24,484)	0	0	(24,484)	0	66,336	0	13,267	13,267	342	
019777-10-1	Allos Therapeutics Inc		06/27/2012	Various	63,200.000	98,390		89,744	89,744	0	0	0	0	0	89,744	0	8,646	8,646	0	
020520-10-2	Alon USA Energy Inc		11/05/2012	Various	5,000.000	54,815		27,162	43,550	(16,388)	0	0	(16,388)	0	27,162	0	27,652	27,652	228	
02076X-10-2	Alpha Natural Resources Inc		06/25/2012	Nomura Securities	1,400.000	11,039		27,330	28,602	(1,272)	0	0	(1,272)	0	27,330	0	(16,291)	(16,291)	0	
023177-10-8	Ambassadors Group Inc		06/27/2012	Nomura Securities	9,200.000	49,328		41,492	41,492	0	0	0	0	0	41,492	0	7,836	7,836	1,104	
024835-10-0	American Campus Communities		06/27/2012	Various	5,100.000	218,964		93,115	213,996	(120,881)	0	0	(120,881)	0	93,115	0	125,849	125,849	3,206	
025353-10-3	American Dental Partners Inc		02/10/2012	Corporate Action	3,000.000	57,000		49,941	56,490	(6,549)	0	0	(6,549)	0	49,941	0	7,059	7,059	0	
025676-20-6	American Equity Investment Lif		01/26/2012	UBS Securities Inc	4,100.000	46,700		17,056	42,640	(25,584)	0	0	(25,584)	0	17,056	0	29,644	29,644	0	
028591-10-5	American National Insurance		05/23/2012	Morgan Stanley	300.000	20,569		22,997	21,909	1,088	0	0	1,088	0	22,997	0	(2,427)	(2,427)	231	
029912-20-1	American Tower Corp Class A		01/03/2012	Tax Free Exchange	5,300.000	161,279		161,279	318,053	(156,774)	0	0	(156,774)	0	161,279	0	0	0	0	
030111-10-8	American Superconductor Corp		11/05/2012	Barclays	5,200.000	18,966		20,615	19,188	1,427	0	0	1,427	0	20,615	0	(1,649)	(1,649)	0	
03073T-10-2	Amerigroup Corp		12/24/2012	Corporate Action	2,000.000	184,000		50,480	118,160	(67,680)	0	0	(67,680)	0	50,480	0	133,520	133,520	0	
03232P-40-5	Amsurg Corp		09/17/2012	Morgan Stanley	4,200.000	116,514		99,788	109,368	(9,580)	0	0	(9,580)	0	99,788	0	16,726	16,726	0	
032515-10-8	Anadigics Inc		08/06/2012	UBS Securities Inc	23,800.000	27,134		62,335	52,122	10,213	0	0	10,213	0	62,335	0	(35,201)	(35,201)	0	
03475V-10-1	Angiodynamics Inc		06/25/2012	Nomura Securities	600.000	7,176		8,912	8,886	26	0	0	26	0	8,912	0	(1,737)	(1,737)	0	
035623-10-7	Ann Inc		05/23/2012	Various	1,600.000	45,463		13,032	39,648	(26,616)	0	0	(26,616)	0	13,032	0	32,431	32,431	0	
035710-40-9	Annaly Capital Management In		12/11/2012	Various	99,800.000	1,466,653		1,654,320	1,592,808	120,139	0	58,627	61,512	0	1,654,320	0	(187,667)	(187,667)	212,116	
037347-10-1	Anworth Mortgage Asset Corp		09/18/2012	Various	156,600.000	1,049,648		1,081,006	983,448	97,558	0	0	97,558	0	1,081,006	0	(31,359)	(31,359)	86,382	
03739T-10-8	A123 Systems Inc		02/29/2012	UBS Securities Inc	45,800.000	93,882		73,738	73,738	0	0	0	0	0	73,738	0	20,144	20,144	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03761U-10-6	Apollo Investment Corp		02/29/2012	UBS Securities Inc	101,900.000	758,724		672,718	656,236	16,482	0	0	16,482	0	672,718	0	86,006	86,006	8,868	
03820C-10-5	Applied Indl Technol		12/11/2012	Citigroup Global Markets	3,300.000	134,199		55,671	116,061	(60,390)	0	0	(60,390)	0	55,671	0	78,528	78,528	2,772	
039380-10-0	Arch Coal Inc		04/17/2012	Citigroup Global Markets	1,600.000	16,367		22,583	23,216	(633)	0	0	(633)	0	22,583	0	(6,217)	(6,217)	176	
040047-10-2	Arena Pharmaceuticals Inc		06/25/2012	Nomura Securities	10,300.000	94,671		20,804	19,261	1,543	0	0	1,543	0	20,804	0	73,867	73,867	0	
04010L-10-3	Ares Capital Corp		11/06/2012	Various	24,800.000	425,308		346,212	383,160	(24,996)	0	11,952	(36,948)	0	346,212	0	79,096	79,096	23,721	
04033A-10-0	Ariad Pharmaceuticals Inc		06/25/2012	Nomura Securities	2,100.000	35,783		23,102	25,725	(2,623)	0	0	(2,623)	0	23,102	0	12,681	12,681	0	
04033V-20-3	Ariba Inc		09/17/2012	Morgan Stanley	600.000	26,815		18,805	16,848	1,957	0	0	1,957	0	18,805	0	8,010	8,010	0	
040790-10-7	Arkansas Best Corp		05/23/2012	Morgan Stanley	1,600.000	19,879		30,432	30,832	(400)	0	0	(400)	0	30,432	0	(10,553)	(10,553)	96	
041356-20-5	Arlington Asset Investment		06/27/2012	Nomura Securities	21,500.000	475,221		523,636	458,595	65,041	0	0	65,041	0	523,636	0	(48,416)	(48,416)	46,819	
04315B-10-7	Artio Global Investors Inc		01/26/2012	UBS Securities Inc	5,600.000	24,730		27,328	27,328	0	0	0	0	0	27,328	0	(2,598)	(2,598)	0	
04351G-10-1	Ascena Retail Group Inc		05/23/2012	Various	1,900.000	71,252		25,764	56,468	(30,704)	0	0	(30,704)	0	25,764	0	45,488	45,488	0	
053494-10-0	Avatar Holdings Inc		01/26/2012	UBS Securities Inc	2,600.000	25,564		18,668	18,668	0	0	0	0	0	18,668	0	6,896	6,896	0	
053494-10-0	Avatar Holdings Inc		02/16/2012	Tax Free Exchange	6,500.000	55,825		55,825	46,670	9,155	0	0	9,155	0	55,825	0	0	0	0	
05366Y-10-2	Harris Stratex Networks		08/06/2012	Various	27,500.000	57,858		90,114	50,325	39,789	0	0	39,789	0	90,114	0	(32,256)	(32,256)	0	
05367P-10-0	Avid Technology		04/17/2012	Citigroup Global Markets	3,500.000	29,385		38,185	29,855	8,330	0	0	8,330	0	38,185	0	(8,800)	(8,800)	0	
05541T-10-1	BGC Partners Inc		08/06/2012	UBS Securities Inc	4,800.000	23,904		26,373	28,512	(2,139)	0	0	(2,139)	0	26,373	0	(2,469)	(2,469)	1,632	
057149-10-6	Michael Baker Corp		11/07/2012	Morgan Stanley	3,200.000	69,891		67,001	62,752	4,249	0	0	4,249	0	67,001	0	2,891	2,891	0	
067383-10-9	CR Bard Inc		06/27/2012	Nomura Securities	1,400.000	144,911		110,334	119,700	(9,366)	0	0	(9,366)	0	110,334	0	34,577	34,577	532	
067774-10-9	Barnes & Noble Inc		01/26/2012	UBS Securities Inc	1,800.000	21,572		16,292	26,064	(9,772)	0	0	(9,772)	0	16,292	0	5,280	5,280	0	
075896-10-0	Bed Bath and Beyond Inc		11/05/2012	Morgan Stanley	400.000	23,030		11,756	23,188	(11,432)	0	0	(11,432)	0	11,756	0	11,274	11,274	0	
077347-30-0	Bel Fuse Inc-CL B		11/06/2012	Morgan Stanley	1,500.000	25,087		20,160	28,125	(7,965)	0	0	(7,965)	0	20,160	0	4,927	4,927	420	
077454-10-6	Belden CDT Inc		05/23/2012	Morgan Stanley	700.000	22,350		8,757	23,296	(14,539)	0	0	(14,539)	0	8,757	0	13,593	13,593	70	
085789-10-5	Berry Petroleum Co		02/29/2012	UBS Securities Inc	1,100.000	54,095		19,564	46,222	(26,659)	0	0	(26,659)	0	19,564	0	34,531	34,531	0	
086516-10-1	Best Buy		02/29/2012	UBS Securities Inc	1,600.000	39,945		44,976	37,392	7,584	0	0	7,584	0	44,976	0	(5,031)	(5,031)	256	
08915P-10-1	Big 5 Sporting Goods Corp		11/05/2012	Morgan Stanley	5,500.000	68,174		37,400	57,420	(20,020)	0	0	(20,020)	0	37,400	0	30,774	30,774	1,238	
09058V-10-3	Biocryst Pharmaceuticals Inc		12/11/2012	Citigroup Global Markets	12,000.000	16,732		29,640	29,640	0	0	0	0	0	29,640	0	(12,908)	(12,908)	0	
09062X-10-3	Biogen Idec Inc		06/27/2012	Nomura Securities	1,400.000	198,882		116,352	154,070	(37,718)	0	0	(37,718)	0	116,352	0	82,529	82,529	0	
09063H-10-7	BioMed Realty Trust Inc		08/06/2012	Various	10,900.000	198,048		73,793	197,072	(123,279)	0	0	(123,279)	0	73,793	0	124,255	124,255	5,546	
09064X-10-1	BioMimetic Therapeutics Inc		06/25/2012	Nomura Securities	1,200.000	3,791		3,837	3,420	417	0	0	417	0	3,837	0	(46)	(46)	0	
090911-10-8	Biolase Technology Inc		07/11/2012	Various	8,100.000	15,934		19,357	20,817	(1,460)	0	0	(1,460)	0	19,357	0	(3,423)	(3,423)	0	
09534T-50-8	Blue Coat Systems Inc		02/15/2012	Corporate Action	1,500.000	38,715		37,717	38,175	(458)	0	0	(458)	0	37,717	0	998	998	0	
09746Y-10-5	Boise Inc		09/17/2012	Various	11,900.000	91,748		74,667	84,728	(10,061)	0	0	(10,061)	0	74,667	0	17,081	17,081	5,712	
101137-10-7	Boston Scientific Corp		06/25/2012	Nomura Securities	12,700.000	70,278		77,709	67,818	9,891	0	0	9,891	0	77,709	0	(7,431)	(7,431)	0	
103304-10-1	Boyd Gaming Corp		08/06/2012	UBS Securities Inc	3,200.000	18,510		19,169	23,872	(4,703)	0	0	(4,703)	0	19,169	0	(659)	(659)	0	
109473-40-5	Borland Software Corp		05/23/2012	Various	5,800.000	36,647		24,824	62,408	(37,584)	0	0	(37,584)	0	24,824	0	11,823	11,823	0	
111320-10-7	Broadcom Corporation		11/20/2012	Capital Distribution	0.000	1,890		1,890	0	0	0	0	0	0	1,890	0	0	0	0	
11133B-40-9	Broadsoft Inc		05/23/2012	Morgan Stanley	600.000	15,685		20,276	18,120	2,156	0	0	2,156	0	20,276	0	(4,591)	(4,591)	0	
120076-10-4	Build-A-Bear Workshop Inc		06/27/2012	Nomura Securities	5,900.000	27,907		28,674	49,914	(21,240)	0	0	(21,240)	0	28,674	0	(767)	(767)	0	
124830-10-0	CBL & Associates Properties		11/05/2012	Morgan Stanley	1,100.000	25,037		6,144	17,270	(11,127)	0	0	(11,127)	0	6,144	0	18,894	18,894	957	
125071-10-0	Cdi Corp		05/23/2012	Various	5,700.000	95,336		69,485	78,717	(9,232)	0	0	(9,232)	0	69,485	0	25,851	25,851	793	
125906-10-7	CSS Industries Inc		04/17/2012	Various	2,400.000	47,223		48,869	47,808	1,061	0	0	1,061	0	48,869	0	(1,646)	(1,646)	360	
12618T-10-5	CRA International Inc		06/27/2012	Various	6,200.000	105,256		128,198	123,008	5,190	0	0	5,190	0	128,198	0	(22,942)	(22,942)	0	
126804-30-1	Cabela's Inc Cl A		11/05/2012	Morgan Stanley	600.000	26,619		3,498	15,252	(11,754)	0	0	(11,754)	0	3,498	0	23,121	23,121	0	
127190-30-4	Caci International Corp		05/23/2012	Morgan Stanley	500.000	21,769		22,545	27,960	(5,415)	0	0	(5,415)	0	22,545	0	(776)	(776)	0	
127537-20-7	Cadiz Inc		06/27/2012	Nomura Securities	2,200.000	15,080		23,060	21,186	1,874	0	0	1,874	0	23,060	0	(7,980)	(7,980)	0	
139674-10-5	Capital City Bank Group Inc		04/18/2012	Citigroup Global Markets	9,200.000	68,143		81,139	87,860	15,062	0	21,783	(6,721)	0	81,139	0	(12,996)	(12,996)	0	
14057J-10-1	Capitol Federal Financial		04/17/2012	Various	58,263.000	680,812		607,086	672,355	(65,269)	0	0	(65,269)	0	607,086	0	73,726	73,726	4,370	
14067E-50-6	Capstead Mortgage Corp		09/18/2012	Morgan Stanley	9,700.000	138,588		118,465	120,668	(2,203)	0	0	(2,203)	0	118,465	0	20,124	20,124	12,222	
140781-10-5	CARBO Ceramics Inc		06/25/2012	Nomura Securities	200.000	14,591		24,335	24,666	(331)	0	0	(331)	0	24,335	0	(9,744)	(9,744)	96	
14159L-10-3	CardioNet Inc		04/17/2012	Citigroup Global Markets	7,300.000	22,297		17,301	17,301	0	0	0	0	0	17,301	0	4,996	4,996	0	
14161H-10-8	Cardtronics Inc		06/27/2012	Nomura Securities	1,100.000	30,959		29,182	29,766	(584)	0	0	(584)	0	29,182	0	1,777	1,777	0	
144285-10-3	Carpenter Technology		06/25/2012	Nomura Securities	400.000	17,450		19,898	20,592	(694)	0	0	(694)	0	19,898	0	(2,449)	(2,449)	144	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
146229-10-9	Carter's Inc		08/06/2012	UBS Securities Inc	800.000	40,938		11,432	31,848	(20,416)	0	0	(20,416)	0	11,432	0	29,506	29,506	0	
147528-10-3	Casey's General Stores Inc		05/23/2012	Various	800.000	43,490		22,272	41,208	(18,936)	0	0	(18,936)	0	22,272	0	21,218	21,218	120	
14754D-10-0	Cash America International Inc		01/26/2012	UBS Securities Inc	500.000	21,845		12,354	23,315	(10,961)	0	0	(10,961)	0	12,354	0	9,491	9,491	0	
149568-10-7	Cavco Industries		09/18/2012	Morgan Stanley	2,200.000	101,869		81,320	88,132	(6,812)	0	0	(6,812)	0	81,320	0	20,549	20,549	0	
151020-10-4	Celgene Corp		06/25/2012	Nomura Securities	800.000	49,021		35,520	54,080	(18,560)	0	0	(18,560)	0	35,520	0	13,501	13,501	0	
15117B-10-3	Celldex Therapeutics Inc		05/23/2012	Morgan Stanley	5,800.000	24,267		20,791	15,080	5,711	0	0	5,711	0	20,791	0	3,475	3,475	0	
15135B-10-1	Centene Corp		08/06/2012	UBS Securities Inc	600.000	22,303		10,434	23,754	(13,320)	0	0	(13,320)	0	10,434	0	11,869	11,869	0	
15201P-10-9	Centerstate Banks Inc.		11/06/2012	Morgan Stanley	7,600.000	63,727		50,965	50,312	653	0	0	653	0	50,965	0	12,762	12,762	228	
153435-10-2	Central Euro Distribution		02/29/2012	UBS Securities Inc	3,300.000	14,414		22,536	14,438	8,098	0	0	8,098	0	22,536	0	(8,122)	(8,122)	0	
153527-20-5	Central Garden & Pet Co Cl A Shares		02/29/2012	UBS Securities Inc	800.000	7,664		3,552	6,656	(3,104)	0	0	(3,104)	0	3,552	0	4,112	4,112	0	
154760-40-9	Central Pacific Financial Corp		05/23/2012	Various	4,700.000	62,129		53,075	60,724	(7,649)	0	0	(7,649)	0	53,075	0	9,054	9,054	0	
156700-10-6	Centurytel Inc		08/06/2012	Various	11,900.000	461,017		391,705	442,680	(50,975)	0	0	(50,975)	0	391,705	0	69,312	69,312	15,515	
156710-10-5	Ceradyne Inc		12/28/2012	Corporate Action	1,100.000	38,500		29,822	29,458	364	0	0	364	0	29,822	0	8,678	8,678	495	
156782-10-4	Cerner Corp		06/25/2012	Nomura Securities	700.000	54,733		39,267	42,875	(3,608)	0	0	(3,608)	0	39,267	0	15,466	15,466	0	
161133-10-3	Charming Shoppes Inc		06/15/2012	Corporate Action	26,700.000	196,245		37,380	130,830	(93,450)	0	0	(93,450)	0	37,380	0	158,865	158,865	0	
16208T-10-2	Chatham Lodging Trust		04/17/2012	Citigroup Global Markets	800.000	9,837		8,059	8,624	(565)	0	0	(565)	0	8,059	0	1,778	1,778	280	
162825-10-3	Checkpoint Sys Inc		05/23/2012	Morgan Stanley	8,300.000	60,377		81,585	90,802	(9,217)	0	0	(9,217)	0	81,585	0	(21,208)	(21,208)	0	
168905-10-7	Childrens Place		06/27/2012	Nomura Securities	3,200.000	146,365		93,722	169,984	(76,262)	0	0	(76,262)	0	93,722	0	52,643	52,643	0	
16934Q-10-9	Chimera Investment Corp		09/17/2012	Various	200,400.000	441,632		472,944	503,004	205,991	0	236,051	(30,060)	0	472,944	0	(31,312)	(31,312)	62,124	
171046-10-5	Christopher & Banks Corp		04/17/2012	Various	18,100.000	38,594		93,107	42,354	60,561	0	9,808	50,753	0	93,107	0	(54,513)	(54,513)	0	
172062-10-1	Cincinnati Financial Corp		12/11/2012	Various	13,600.000	507,418		386,523	414,256	(27,733)	0	0	(27,733)	0	386,523	0	120,895	120,895	15,203	
172967-42-4	Citigroup Inc		08/06/2012	Barclays	2,400.000	68,203		70,400	63,144	7,256	0	0	7,256	0	70,400	0	(2,197)	(2,197)	72	
17306X-10-2	Citi Trends Inc		01/26/2012	UBS Securities Inc	2,400.000	21,879		27,599	21,072	6,527	0	0	6,527	0	27,599	0	(5,720)	(5,720)	0	
18451C-10-9	Clear Channel Outdoor		08/06/2012	Various	6,900.000	48,782		75,434	86,595	(11,161)	0	0	(11,161)	0	75,434	0	(26,652)	(26,652)	31,024	
18538R-10-3	Clearwater Paper Corp		11/05/2012	Morgan Stanley	600.000	24,179		7,618	21,366	(13,748)	0	0	(13,748)	0	7,618	0	16,561	16,561	0	
185860-10-3	Cleveland Biolabs Inc		04/17/2012	Citigroup Global Markets	700.000	1,081		1,764	2,002	(238)	0	0	(238)	0	1,764	0	(683)	(683)	0	
18683K-10-1	Cliffs Natural Resources Inc		09/17/2012	Morgan Stanley	1,000.000	42,274		63,195	62,350	845	0	0	845	0	63,195	0	(20,921)	(20,921)	1,530	
18911Q-10-2	Cloud Peak Energy Inc		06/25/2012	Various	5,100.000	76,357		105,084	98,532	6,552	0	0	6,552	0	105,084	0	(28,727)	(28,727)	0	
192108-50-4	Coeur D'Alene Mines Corp		08/06/2012	Various	10,420.000	180,517		174,691	251,539	(76,848)	0	0	(76,848)	0	174,691	0	5,826	5,826	0	
19238U-10-7	Cogdell Spencer Inc		04/03/2012	Corporate Action	10,600.000	45,050		47,011	45,050	1,961	0	0	1,961	0	47,011	0	(1,961)	(1,961)	1,060	
19259P-30-0	Coinstar Inc		05/23/2012	Various	1,500.000	81,826		47,875	68,460	(20,585)	0	0	(20,585)	0	47,875	0	33,951	33,951	0	
19421W-10-0	Collective Brands Inc		08/06/2012	UBS Securities Inc	7,100.000	152,990		70,820	102,027	(31,207)	0	0	(31,207)	0	70,820	0	82,170	82,170	0	
20451N-10-1	Compass Minerals International		08/06/2012	UBS Securities Inc	600.000	43,153		36,972	41,310	(4,338)	0	0	(4,338)	0	36,972	0	6,181	6,181	594	
20451Q-10-4	Compass Diversified Holdings		06/27/2012	Various	21,600.000	293,084		305,525	267,624	37,901	0	0	37,901	0	305,525	0	(12,440)	(12,440)	13,536	
20453E-10-9	Complete Production Services		02/08/2012	Taxable Exchange	3,500.000	128,488		21,648	117,460	(95,813)	0	0	(95,813)	0	21,648	0	106,840	106,840	0	
20825C-10-4	ConocoPhillips		05/01/2012	Spin Off	0.000	171,129		171,129	274,674	(103,545)	0	0	(103,545)	0	171,129	0	0	0	0	
209034-10-7	Consolidated Communications		08/06/2012	Various	14,000.000	226,370		271,901	266,700	5,201	0	0	5,201	0	271,901	0	(45,531)	(45,531)	16,270	
210371-10-0	Constellation Energy Group		03/13/2012	Tax Free Exchange	1,600.000	38,880		38,880	63,472	(24,592)	0	0	(24,592)	0	38,880	0	0	0	764	
218868-10-7	Corinthian Colleges Inc		05/23/2012	Various	71,300.000	212,098		154,721	154,721	0	0	0	0	0	154,721	0	57,377	57,377	0	
222660-10-2	Courier Corp		11/07/2012	Morgan Stanley	2,000.000	23,972		21,402	23,460	(2,058)	0	0	(2,058)	0	21,402	0	2,570	2,570	1,260	
222795-10-6	Cousins Properties		02/29/2012	UBS Securities Inc	1.000	7		7	6	1	0	0	1	0	7	0	0	0	0	
222816-10-0	Covance Inc		06/27/2012	Nomura Securities	1,100.000	50,387		39,193	50,292	(11,099)	0	0	(11,099)	0	39,193	0	11,194	11,194	0	
22410J-10-6	Cracker Barrel Old Ctry Store		11/05/2012	Various	2,600.000	163,723		93,023	131,066	(38,043)	0	0	(38,043)	0	93,023	0	70,700	70,700	3,180	
227483-10-4	Cross Country Healthcare Inc		04/18/2012	Citigroup Global Markets	9,900.000	48,533		64,845	54,945	9,900	0	0	9,900	0	64,845	0	(16,312)	(16,312)	0	
22765Y-10-4	Crosstex Energy Inc		08/06/2012	UBS Securities Inc	2,900.000	40,483		12,195	36,656	(24,462)	0	0	(24,462)	0	12,195	0	28,288	28,288	1,015	
229663-10-9	Cubesmart		06/27/2012	Nomura Securities	2,400.000	26,523		21,492	25,536	(4,044)	0	0	(4,044)	0	21,492	0	5,031	5,031	384	
233162-50-2	DDI Corp		06/01/2012	Corporate Action	2,500.000	32,500		23,553	23,325	228	0	0	228	0	23,553	0	8,947	8,947	300	
23317H-10-2	DDR Corp		05/23/2012	Various	7,200.000	102,483		61,787	87,624	(25,837)	0	0	(25,837)	0	61,787	0	40,696	40,696	1,236	
23332B-10-6	DSP Group		05/23/2012	Morgan Stanley	11,600.000	68,247		78,887	60,436	18,451	0	0	18,451	0	78,887	0	(10,640)	(10,640)	0	
239359-10-2	Dawson Geophysical Co		06/27/2012	Nomura Securities	1,300.000	26,979		44,508	51,389	(6,881)	0	0	(6,881)	0	44,508	0	(17,529)	(17,529)	0	
242309-10-2	DealerTrack Holdings Inc		09/17/2012	Morgan Stanley	800.000	22,197		21,364	21,808	(444)	0	0	(444)	0	21,364	0	833	833	0	
24661P-10-4	Delcath Systems Inc		04/17/2012	Citigroup Global Markets	8,600.000	25,439		26,230	26,230	0	0	0	0	0	26,230	0	(791)	(791)	0	
24702R-10-1	Dell Inc		08/06/2012	UBS Securities Inc	1,400.000	16,375		21,113	20,482	631	0	0	631	0	21,113	0	(4,738)	(4,738)	0	
247131-10-5	Delphi Financial Group - Cl A		05/16/2012	Corporate Action	7,950.000	348,806		122,694	352,185	(229,491)	0	0	(229,491)	0	122,694	0	226,112	226,112	8,904	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
247361-70-2	Delta Air Lines Inc		06/25/2012	Various	8,000.000	83,104		46,320	64,720	(18,400)	0	0	(18,400)	0	46,320	0	36,784	36,784	0	
248019-10-1	Deluxe Corp		02/29/2012	UBS Securities Inc	900.000	22,486		13,464	20,484	(7,020)	0	0	(7,020)	0	13,464	0	9,022	9,022	225	
25388B-10-4	Digital River Inc		05/23/2012	Morgan Stanley	3,000.000	42,543		62,495	45,060	17,435	0	0	17,435	0	62,495	0	(19,951)	(19,951)	0	
25400B-10-8	Digital Generation Inc		02/29/2012	UBS Securities Inc	2,900.000	29,537		50,025	34,568	15,457	0	0	15,457	0	50,025	0	(20,488)	(20,488)	0	
25490A-10-1	DirectTV		08/06/2012	UBS Securities Inc	4,400.000	205,296		94,380	188,144	(93,764)	0	0	(93,764)	0	94,380	0	110,916	110,916	0	
25490A-10-1	DirectTV		08/28/2012	Tax Free Exchange	3,501.000	62,850		62,850	149,703	(86,853)	0	0	(86,853)	0	62,850	0	0	0	0	
256743-10-5	Dollar Thrifty Autom		11/16/2012	Corporate Action	2,100.000	183,750		29,705	147,546	(117,842)	0	0	(117,842)	0	29,705	0	154,046	154,046	0	
25754A-20-1	Dominos Pizza Inc		11/05/2012	Various	1,300.000	48,856		6,123	44,135	(38,012)	0	0	(38,012)	0	6,123	0	42,733	42,733	3,900	
257867-10-1	RR Donnelley and Sons Co		04/17/2012	Citigroup Global Markets	7,100.000	88,684		99,825	102,453	(2,628)	0	0	(2,628)	0	99,825	0	(11,141)	(11,141)	1,846	
264147-10-9	Ducommun Inc		04/17/2012	Various	6,800.000	94,992		111,205	86,700	30,350	0	5,845	24,505	0	111,205	0	(16,213)	(16,213)	0	
26441C-10-5	Duke Energy Corp		07/03/2012	Tax Free Exchange	10,867.000	532,803		532,803	717,200	(184,397)	0	0	(184,397)	0	532,803	0	0	0	5,433	
26441C-10-5	Duke Energy Corp		07/03/2012	Various	21,733.000	0		0	0	0	0	0	0	0	0	0	0	0	10,867	
267475-10-1	Dycom Industries		06/27/2012	Nomura Securities	2,100.000	35,841		35,823	43,932	(8,109)	0	0	(8,109)	0	35,823	0	17	17	0	
26817G-30-0	Dynegy Inc		02/29/2012	UBS Securities Inc	38,700.000	72,044		184,971	107,199	77,772	0	0	77,772	0	184,971	0	(112,927)	(112,927)	0	
277276-10-1	Eastgroup Properties Inc		08/06/2012	Various	2,500.000	129,367		70,175	108,700	(38,525)	0	0	(38,525)	0	70,175	0	59,192	59,192	2,080	
277461-10-9	Eastman Kodak Co		01/26/2012	UBS Securities Inc	36,900.000	12,461		109,040	23,985	85,055	0	0	85,055	0	109,040	0	(96,579)	(96,579)	0	
278058-10-2	Eaton Corp		12/03/2012	Tax Free Exchange	3,000.000	74,565		74,565	130,590	(56,025)	0	0	(56,025)	0	74,565	0	0	0	4,560	
28140H-10-4	Education Realty Trust Inc		04/17/2012	Citigroup Global Markets	4,900.000	52,922		45,131	50,127	(4,996)	0	0	(4,996)	0	45,131	0	7,790	7,790	343	
28140M-10-3	Education MAnagement Corp		05/23/2012	Various	7,700.000	101,165		107,805	215,523	(107,718)	0	0	(107,718)	0	107,805	0	(6,640)	(6,640)	0	
28336L-10-9	El Paso Corporation		05/25/2012	Capital Distribution	0.000	46,880		46,880	46,880	0	0	0	0	0	46,880	0	0	0	0	
28336L-10-9	El Paso Corporation		05/25/2012	Tax Free Exchange	3,200.000	32,356		32,356	38,144	(5,788)	0	0	(5,788)	0	32,356	0	0	0	32	
285229-10-0	Electro Scientific Inds Inc		08/06/2012	UBS Securities Inc	1,900.000	23,411		11,248	27,512	(16,264)	0	0	(16,264)	0	11,248	0	12,163	12,163	304	
29270J-10-0	Energy Recovery Inc.		09/18/2012	Various	21,500.000	47,485		61,714	55,470	12,215	0	5,971	6,244	0	61,714	0	(14,230)	(14,230)	0	
29380T-10-5	Entertainment Properties Trust		11/12/2012	Tax Free Exchange	4,900.000	77,224		77,224	214,179	(136,955)	0	0	(136,955)	0	77,224	0	0	0	14,455	
293904-10-8	Enzon Pharmaceuticals Inc		04/17/2012	Citigroup Global Markets	1,800.000	11,322		12,932	12,060	872	0	0	872	0	12,932	0	(1,611)	(1,611)	0	
294100-10-2	Enzo Biochem Inc.		06/27/2012	Nomura Securities	4,400.000	7,774		11,440	9,856	1,584	0	0	1,584	0	11,440	0	(3,667)	(3,667)	0	
29481V-10-8	Eresearch Technology Inc		07/05/2012	Corporate Action	13,000.000	104,000		66,934	60,970	5,964	0	0	5,964	0	66,934	0	37,066	37,066	0	
297187-10-6	Essex Rental Corp		06/26/2012	Nomura Securities	3,800.000	11,203		7,939	11,210	(3,271)	0	0	(3,271)	0	7,939	0	3,264	3,264	0	
30161N-10-1	Exelon Corp		05/23/2012	Morgan Stanley	4,500.000	165,131		172,675	195,165	(22,490)	0	0	(22,490)	0	172,675	0	(7,545)	(7,545)	4,725	
302182-10-0	Express Scripts Inc Cl A		04/03/2012	Tax Free Exchange	5,800.000	140,196		140,196	259,202	(119,006)	0	0	(119,006)	0	140,196	0	0	0	0	
30225X-10-3	Exterran Holdings Inc		06/27/2012	Nomura Securities	2,600.000	29,041		34,123	23,660	10,463	0	0	10,463	0	34,123	0	(5,082)	(5,082)	0	
30226D-10-6	Extreme Networks Inc		11/06/2012	Morgan Stanley	10,200.000	35,803		15,504	29,784	(14,280)	0	0	(14,280)	0	15,504	0	20,299	20,299	0	
30231G-10-2	Exxon Mobil Corporation		11/05/2012	Various	1,500.000	129,345		89,331	127,140	(37,809)	0	0	(37,809)	0	89,331	0	40,014	40,014	1,030	
302941-10-9	FTI Consulting Inc		06/27/2012	Nomura Securities	3,600.000	99,707		147,423	152,712	(5,289)	0	0	(5,289)	0	147,423	0	(47,716)	(47,716)	0	
307675-10-8	Farmer Brothers Co		06/27/2012	Nomura Securities	2,200.000	16,042		22,986	16,808	6,178	0	0	6,178	0	22,986	0	(6,944)	(6,944)	0	
311900-10-4	Fastenal Co		06/25/2012	Nomura Securities	1,400.000	54,127		57,067	61,054	(3,987)	0	0	(3,987)	0	57,067	0	(2,939)	(2,939)	476	
31678A-10-3	Fifth Street Finance Corp		11/06/2012	Various	22,700.000	238,531		254,506	217,239	44,190	0	6,923	37,267	0	254,506	0	(15,975)	(15,975)	14,236	
319383-10-5	First Busey Corp		05/23/2012	Various	14,000.000	66,832		58,450	70,000	(11,550)	0	0	(11,550)	0	58,450	0	8,383	8,383	912	
32054K-10-3	First Industrial Realty Trust		06/27/2012	Various	9,900.000	118,704		90,728	101,277	(10,549)	0	0	(10,549)	0	90,728	0	27,977	27,977	0	
320771-10-8	First Marblehead Corp		04/19/2012	Citigroup Global Markets	13,700.000	12,939		17,673	16,029	1,644	0	0	1,644	0	17,673	0	(4,734)	(4,734)	0	
33582V-10-8	First Niagara Financial Grp		05/23/2012	Various	18,103.000	166,521		196,815	156,229	40,586	0	0	40,586	0	196,815	0	(30,294)	(30,294)	1,656	
337932-10-7	Firstenergy Corp		05/23/2012	Morgan Stanley	500.000	23,377		17,656	22,150	(4,494)	0	0	(4,494)	0	17,656	0	5,722	5,722	550	
33832D-10-6	Five Star Quality Care		04/17/2012	Citigroup Global Markets	6,700.000	22,924		19,541	20,100	(559)	0	0	(559)	0	19,541	0	3,383	3,383	0	
344849-10-4	Foot Locker Inc		06/25/2012	Nomura Securities	2,300.000	65,722		54,906	54,832	74	0	0	74	0	54,906	0	10,817	10,817	794	
345838-10-6	Forest Laboratories Inc		06/27/2012	Nomura Securities	2,200.000	73,658		48,312	66,572	(18,260)	0	0	(18,260)	0	48,312	0	25,346	25,346	0	
346375-10-8	Formfactor Inc		02/29/2012	UBS Securities Inc	27,100.000	140,254		238,958	137,126	101,832	0	0	101,832	0	238,958	0	(98,703)	(98,703)	0	
35906A-10-8	Frontier Communications Corp		04/17/2012	Citigroup Global Markets	44,400.000	188,065		228,660	228,660	0	0	0	0	0	228,660	0	(40,595)	(40,595)	4,440	
361268-10-5	G & K Services Inc - Cl A		09/18/2012	Morgan Stanley	4,800.000	156,800		97,056	139,728	(42,672)	0	0	(42,672)	0	97,056	0	59,744	59,744	30,742	
361652-20-9	GFI Group Inc		08/06/2012	Various	32,600.000	113,665		145,985	134,312	17,052	0	5,379	11,673	0	145,985	0	(32,320)	(32,320)	1,250	
367905-10-6	Gaylord Entmt Co New		10/01/2012	Tax Free Exchange	6,000.000	49,980		49,980	144,840	(94,860)	0	0	(94,860)	0	49,980	0	0	0	0	
368736-10-4	Generac Holdings Inc		11/05/2012	Morgan Stanley	1,700.000	63,820		46,893	47,651	(758)	0	0	(758)	0	46,893	0	16,927	16,927	10,200	
370023-10-3	General Growth Properties		01/13/2012	Spin Off	0.000	1,913		1,913	2,102	(188)	0	0	(188)	0	1,913	0	0	0	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
370373-10-2	General Moly Inc		05/23/2012	Various	20,100.000	63,462		52,361	62,109	(9,749)	0	0	(9,749)	0	52,361	0	11,102	11,102	0	
37045V-10-0	General Motors Co		04/17/2012	Citigroup Global Markets	1,100.000	26,819		23,235	22,297	938	0	0	938	0	23,235	0	3,584	3,584	0	
371532-10-2	Genesco Inc		08/06/2012	UBS Securities Inc	400.000	26,462		7,532	24,696	(17,164)	0	0	(17,164)	0	7,532	0	18,930	18,930	0	
371559-10-5	Genesee & Wyoming Inc		05/23/2012	Various	1,100.000	57,825		23,375	66,638	(43,263)	0	0	(43,263)	0	23,375	0	34,450	34,450	0	
371901-10-9	Gentex		09/17/2012	Morgan Stanley	2,800.000	51,576		77,310	82,852	(5,542)	0	0	(5,542)	0	77,310	0	(25,734)	(25,734)	1,064	
37250W-10-8	GeoEye Inc		02/29/2012	UBS Securities Inc	1,800.000	36,718		32,418	39,996	(7,578)	0	0	(7,578)	0	32,418	0	4,300	4,300	0	
373200-30-2	Georgia Gulf Corp		11/05/2012	Morgan Stanley	1,800.000	67,079		27,498	35,082	(7,584)	0	0	(7,584)	0	27,498	0	39,580	39,580	288	
374163-10-3	Geron Corp		09/17/2012	Various	38,200.000	59,431		64,749	56,536	42,864	0	34,651	8,213	0	64,749	0	(5,318)	(5,318)	0	
375558-10-3	Gilead Sciences Inc		06/25/2012	Nomura Securities	600.000	30,121		24,343	24,558	(215)	0	0	(215)	0	24,343	0	5,778	5,778	0	
376535-10-0	Gladstone Capital Corp		05/23/2012	Morgan Stanley	6,500.000	48,438		61,235	49,595	11,640	0	0	11,640	0	61,235	0	(12,796)	(12,796)	2,275	
381119-10-6	Golden Minerals Co		05/23/2012	Various	6,300.000	40,555		43,255	36,603	6,652	0	0	6,652	0	43,255	0	(2,700)	(2,700)	0	
382388-10-6	Goodrich Co		07/27/2012	Corporate Action	1,100.000	140,250		40,722	136,070	(95,348)	0	0	(95,348)	0	40,722	0	99,528	99,528	957	
382410-40-5	Goodrich Petroleum Corp		08/06/2012	Various	3,500.000	45,788		46,757	48,055	(1,298)	0	0	(1,298)	0	46,757	0	(969)	(969)	0	
382550-10-1	Goodyear Tire & Rubber Co		02/29/2012	UBS Securities Inc	1,600.000	20,651		21,700	22,672	(972)	0	0	(972)	0	21,700	0	(1,049)	(1,049)	0	
384313-10-2	Graftech International Ltd		02/29/2012	UBS Securities Inc	9,000.000	126,666		103,635	122,850	(19,215)	0	0	(19,215)	0	103,635	0	23,031	23,031	0	
393657-10-1	Greenbrier Companies Inc		04/17/2012	Citigroup Global Markets	1,000.000	18,648		20,942	24,280	(3,339)	0	0	(3,339)	0	20,942	0	(2,294)	(2,294)	0	
404303-10-9	HSN Inc		06/26/2012	Nomura Securities	800.000	31,150		28,875	29,008	(133)	0	0	(133)	0	28,875	0	2,275	2,275	200	
405217-10-0	Hain Celestial Group Inc		11/05/2012	Morgan Stanley	400.000	22,976		5,696	14,664	(8,968)	0	0	(8,968)	0	5,696	0	17,280	17,280	0	
411310-10-5	Hansen Natural Corporation		01/09/2012	Tax Free Exchange	1,300.000	46,731		46,731	119,782	(73,051)	0	0	(73,051)	0	46,731	0	0	0	0	
413160-10-2	Harmonic Inc		09/17/2012	Morgan Stanley	6,600.000	31,883		37,026	33,264	3,762	0	0	3,762	0	37,026	0	(5,143)	(5,143)	0	
416196-10-3	Harte-Hanks Inc		11/05/2012	Various	17,200.000	102,647		136,787	156,348	(19,561)	0	0	(19,561)	0	136,787	0	(34,140)	(34,140)	4,386	
41754V-10-3	Harvest Natural Resources Inc		09/17/2012	Various	5,800.000	43,384		24,940	42,804	(17,864)	0	0	(17,864)	0	24,940	0	18,444	18,444	0	
41902R-10-3	Hatteras Financial Corp		12/11/2012	Various	51,900.000	1,375,055		1,442,028	1,368,603	73,425	0	0	73,425	0	1,442,028	0	(66,973)	(66,973)	180,850	
421924-30-9	Healthsouth Corp		09/17/2012	Various	2,200.000	51,210		19,536	38,874	(19,338)	0	0	(19,338)	0	19,536	0	31,674	31,674	0	
42210P-10-2	Headwaters Inc		11/05/2012	Morgan Stanley	3,400.000	24,674		8,395	7,548	847	0	0	847	0	8,395	0	16,279	16,279	0	
422245-10-0	Healthways Inc		11/05/2012	Various	7,600.000	63,862		86,949	52,136	34,813	0	0	34,813	0	86,949	0	(23,088)	(23,088)	0	
42224N-10-1	Healthspring Inc		01/31/2012	Corporate Action	5,700.000	313,500		61,902	310,878	(248,976)	0	0	(248,976)	0	61,902	0	251,598	251,598	0	
422347-10-4	Heartland Express Inc		09/17/2012	Morgan Stanley	3,000.000	39,716		40,560	42,870	(2,310)	0	0	(2,310)	0	40,560	0	(844)	(844)	120	
427096-50-8	Hercules Technology Growth		05/23/2012	Various	8,100.000	86,335		72,523	76,464	(3,941)	0	0	(3,941)	0	72,523	0	13,811	13,811	2,222	
428236-10-3	Hewlett-Packard Co		06/25/2012	Various	13,200.000	270,310		404,263	340,032	92,889	0	28,658	64,231	0	404,263	0	(133,953)	(133,953)	4,607	
431284-10-8	Highwoods Properties Inc.		08/06/2012	Various	9,300.000	306,494		199,206	275,931	(76,725)	0	0	(76,725)	0	199,206	0	107,288	107,288	4,590	
432748-10-1	Hilltop Holdings Inc		09/17/2012	Various	8,800.000	96,020		68,705	74,360	(5,655)	0	0	(5,655)	0	68,705	0	27,315	27,315	0	
437306-10-3	Home Properties, Inc.		02/29/2012	UBS Securities Inc	3,700.000	215,819		120,566	213,009	(92,443)	0	0	(92,443)	0	120,566	0	95,253	95,253	792	
443683-10-7	Hudson City Bancorp Inc		11/06/2012	Various	51,700.000	384,437		417,004	323,125	96,131	0	2,252	93,879	0	417,004	0	(32,566)	(32,566)	5,968	
443792-10-6	Hudson Highland Group		04/30/2012	Tax Free Exchange	7,400.000	32,968		32,968	35,446	(2,478)	0	0	(2,478)	0	32,968	0	0	0	0	
444097-10-9	Hudson Pacific Properties		02/29/2012	UBS Securities Inc	7,300.000	109,526		89,199	103,368	(14,169)	0	0	(14,169)	0	89,199	0	20,327	20,327	0	
444903-10-8	Human Genome Sciences Inc		08/06/2012	Corporate Action	6,500.000	92,625		5,395	48,035	(42,640)	0	0	(42,640)	0	5,395	0	87,230	87,230	0	
448947-50-7	IDT Corp		11/01/2012	Capital Distribution	0.000	2,100		2,100	2,100	0	0	0	0	0	2,100	0	0	0	0	
44925C-10-3	ICF International Inc		06/27/2012	Nomura Securities	1,800.000	39,874		45,611	44,604	1,007	0	0	1,007	0	45,611	0	(5,737)	(5,737)	0	
45031U-10-1	Istar Financial Inc		06/27/2012	Various	20,300.000	133,376		119,196	107,387	11,809	0	0	11,809	0	119,196	0	14,179	14,179	0	
45166R-20-4	Idenix Pharmaceuticals Inc		08/06/2012	UBS Securities Inc	6,800.000	56,025		48,236	50,626	(2,390)	0	0	(2,390)	0	48,236	0	7,789	7,789	0	
45245A-10-7	Imation Corp		08/06/2012	Various	22,900.000	136,638		161,742	131,217	30,525	0	0	30,525	0	161,742	0	(25,105)	(25,105)	0	
45253H-10-1	Immunogen Inc		11/05/2012	Morgan Stanley	2,500.000	28,628		27,982	28,950	(968)	0	0	(968)	0	27,982	0	646	646	0	
453096-20-8	Imperial Sugar Co		06/22/2012	Corporate Action	100.000	635		634	357	277	0	0	277	0	634	0	1	1	0	
45667G-10-3	Infinera Corp		11/05/2012	Various	11,200.000	60,777		75,479	70,336	5,143	0	0	5,143	0	75,479	0	(14,703)	(14,703)	0	
45678T-30-0	Infospace Inc		06/08/2012	Tax Free Exchange	8,200.000	78,512		78,512	90,118	(11,606)	0	0	(11,606)	0	78,512	0	0	0	0	
45719T-10-3	Inhibitex Inc		02/14/2012	Corporate Action	6,500.000	169,000		90,485	71,110	19,375	0	0	19,375	0	90,485	0	78,515	78,515	0	
457669-30-7	Insmed Inc		06/25/2012	Nomura Securities	1,400.000	4,616		4,571	4,270	301	0	0	301	0	4,571	0	45	45	0	
45865V-10-0	IntercontinentalExchange Inc		08/06/2012	UBS Securities Inc	400.000	54,174		32,976	48,220	(15,244)	0	0	(15,244)	0	32,976	0	21,198	21,198	0	
458743-10-1	Interline Brands Inc		09/07/2012	Corporate Action	5,200.000	132,600		46,916	80,964	(34,048)	0	0	(34,048)	0	46,916	0	85,684	85,684	0	
45884X-10-3	Intermune Inc		09/17/2012	Morgan Stanley	5,500.000	53,293		88,445	69,300	19,145	0	0	19,145	0	88,445	0	(35,151)	(35,151)	0	
460981-30-1	Intersections Inc		09/18/2012	Morgan Stanley	2,800.000	30,146		31,187	31,052	135	0	0	135	0	31,187	0	(1,041)	(1,041)	1,680	
46145F-10-5	Investment Technology Group		06/27/2012	Various	7,400.000	63,967		77,400	79,994	(2,594)	0	0	(2,594)	0	77,400	0	(13,433)	(13,433)	0	
46146P-10-2	Investors Bancorp Inc		05/23/2012	Various	9,300.000	135,748		85,560	125,364	(39,804)	0	0	(39,804)	0	85,560	0	50,188	50,188	0	
462846-10-6	Iron Mountain Inc		12/17/2012	Corporate Action	1.000	17		17	17	(1)	0	0	(1)	0	17	0	0	0	3	
46612K-10-8	JDA Software Group Inc		06/27/2012	Nomura Securities	2,500.000	72,359		82,992	80,975	2,017	0	0	2,017	0	82,992	0	(10,633)	(10,633)	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
470355-20-7	James River Coal Co		05/23/2012	Morgan Stanley	5,000.000	16,207		42,528	34,600	7,928	0	0	7,928	0	42,528	0	(26,320)	(26,320)	0	
472147-10-7	Jazz Pharmaceuticals		01/18/2012	Tax Free Exchange	900.000	32,533		32,533	34,767	(2,234)	0	0	(2,234)	0	32,533	0	0	0	0	
48020T-10-1	The Jones Group Inc		08/06/2012	UBS Securities Inc	4,000.000	43,833		44,236	42,200	2,036	0	0	2,036	0	44,236	0	(402)	(402)	400	
48203R-10-4	Juniper Networks Inc		05/23/2012	Morgan Stanley	1,700.000	29,051		27,183	34,697	(7,514)	0	0	(7,514)	0	27,183	0	1,868	1,868	0	
482470-20-0	Kit Digital Inc		05/23/2012	Morgan Stanley	1,800.000	6,151		15,355	15,210	145	0	0	145	0	15,355	0	(9,204)	(9,204)	0	
482686-10-2	K-Swiss Inc		01/26/2012	UBS Securities Inc	4,400.000	14,312		37,400	12,848	24,552	0	0	24,552	0	37,400	0	(23,088)	(23,088)	0	
486587-10-8	Kaydon Corp		06/26/2012	Nomura Securities	1,600.000	32,112		55,592	48,800	6,792	0	0	6,792	0	55,592	0	(23,480)	(23,480)	17,760	
48666K-10-9	KB Home		06/27/2012	Nomura Securities	9,600.000	79,504		64,512	64,512	0	0	0	0	0	64,512	0	14,992	14,992	840	
488360-20-7	Kemet		08/06/2012	UBS Securities Inc	3,000.000	13,704		21,193	21,150	43	0	0	43	0	21,193	0	(7,489)	(7,489)	0	
492914-10-6	Key Energy Services Inc.		05/23/2012	Various	6,400.000	87,851		37,024	99,008	(61,984)	0	0	(61,984)	0	37,024	0	50,827	50,827	0	
493723-10-0	Keyw Holing Corp/ The		04/17/2012	Citigroup Global Markets	2,700.000	23,562		20,983	19,980	1,003	0	0	1,003	0	20,983	0	2,579	2,579	0	
49427F-10-8	Kilroy Realty Corp		09/17/2012	Various	3,700.000	178,713		75,055	140,859	(65,805)	0	0	(65,805)	0	75,055	0	103,659	103,659	3,675	
49456B-10-1	Kinder Morgan Inc		06/18/2012	Direct	1.000	26		18	20	(2)	0	0	(2)	0	18	0	8	8	0	
494580-10-3	Kindred Healthcare Inc		02/29/2012	UBS Securities Inc	3,900.000	40,344		54,762	45,903	8,859	0	0	8,859	0	54,762	0	(14,418)	(14,418)	0	
499005-10-6	KNIGHT CAPITAL GROUP INC		06/27/2012	Various	6,600.000	78,689		81,747	78,012	3,735	0	0	3,735	0	81,747	0	(3,057)	(3,057)	0	
499183-80-4	Knology Inc		07/18/2012	Corporate Action	4,500.000	88,875		23,220	63,900	(40,680)	0	0	(40,680)	0	23,220	0	65,655	65,655	0	
50075N-10-4	Kraft Foods Inc		10/02/2012	Tax Free Exchange	13,100.000	302,268		302,268	489,416	(187,148)	0	0	(187,148)	0	302,268	0	0	0	15,196	
50077B-20-7	Kratos Defense & Security		04/17/2012	Citigroup Global Markets	9,600.000	52,775		51,264	57,312	26,280	0	32,328	(6,048)	0	51,264	0	1,511	1,511	0	
501044-10-1	Kroger Co		06/25/2012	Nomura Securities	3,300.000	74,859		68,577	79,926	(11,349)	0	0	(11,349)	0	68,577	0	6,282	6,282	759	
501242-10-1	Kulicke & Soffa Industries		06/27/2012	Nomura Securities	4,800.000	41,380		43,116	44,400	(1,284)	0	0	(1,284)	0	43,116	0	(1,736)	(1,736)	0	
50187A-10-7	LHC Group Inc		09/17/2012	Morgan Stanley	1,400.000	25,909		23,597	17,962	5,635	0	0	5,635	0	23,597	0	2,312	2,312	0	
502175-10-2	LTC Properties Inc		09/17/2012	Morgan Stanley	1,600.000	53,702		27,922	49,376	(21,454)	0	0	(21,454)	0	27,922	0	25,780	25,780	1,872	
50540R-40-9	Laboratory Crp Of Amer Hldgs		06/27/2012	Nomura Securities	1,000.000	88,806		69,500	85,970	(16,470)	0	0	(16,470)	0	69,500	0	19,306	19,306	0	
517834-10-7	Las Vegas Sands Corp		08/06/2012	UBS Securities Inc	600.000	23,851		25,082	25,638	(556)	0	0	(556)	0	25,082	0	(1,231)	(1,231)	300	
521050-10-4	Layne Christensen Co		09/17/2012	Various	4,100.000	83,205		97,738	99,220	(1,482)	0	0	(1,482)	0	97,738	0	(14,532)	(14,532)	0	
521863-30-8	Leap Wireless Intl Inc		06/26/2012	Nomura Securities	3,000.000	17,798		23,804	27,870	(4,066)	0	0	(4,066)	0	23,804	0	(6,006)	(6,006)	0	
529771-10-7	Lexmark Intl Group Inc-Cl A		05/23/2012	Morgan Stanley	1,500.000	38,815		25,305	49,605	(24,300)	0	0	(24,300)	0	25,305	0	13,510	13,510	375	
530555-10-1	Liberty Global Inc Cl A		02/29/2012	UBS Securities Inc	500.000	24,951		7,960	20,515	(12,555)	0	0	(12,555)	0	7,960	0	16,991	16,991	0	
532457-10-8	Eli Lilly and Co		12/11/2012	Various	10,800.000	491,424		366,587	448,848	(82,261)	0	0	(82,261)	0	366,587	0	124,838	124,838	14,553	
532791-10-0	Lincare Holdings Inc		08/14/2012	Corporate Action	1,700.000	70,550		40,735	43,707	(2,972)	0	0	(2,972)	0	40,735	0	29,815	29,815	1,020	
533535-10-0	Lincoln Educational Services		02/29/2012	UBS Securities Inc	4,900.000	42,135		78,719	38,710	40,009	0	0	40,009	0	78,719	0	(36,584)	(36,584)	0	
539320-10-1	Liz Claiborne Inc		05/15/2012	Tax Free Exchange	11,800.000	93,823		93,823	101,834	(8,011)	0	0	(8,011)	0	93,823	0	0	0	0	
539830-10-9	Lockheed Martin Corporation		12/11/2012	Citigroup Global Markets	1,300.000	120,193		89,739	105,170	(15,431)	0	0	(15,431)	0	89,739	0	30,454	30,454	5,395	
548661-10-7	Lowe's Companies		08/06/2012	UBS Securities Inc	3,600.000	91,686		75,384	91,368	(15,984)	0	0	(15,984)	0	75,384	0	16,302	16,302	1,584	
549282-10-1	Luby's Inc		11/07/2012	Morgan Stanley	1,100.000	6,863		5,073	4,961	112	0	0	112	0	5,073	0	1,790	1,790	0	
552676-10-8	MDC Holdings		08/06/2012	Various	3,500.000	103,764		61,705	61,705	0	0	0	0	0	61,705	0	42,059	42,059	2,150	
55272X-10-2	MFA Mortgage Investments Inc		11/07/2012	Morgan Stanley	112,500.000	919,510		764,309	756,000	8,309	0	0	8,309	0	764,309	0	155,201	155,201	105,321	
552848-10-3	MGIC Investment Corp		08/06/2012	UBS Securities Inc	47,300.000	45,123		116,708	176,429	(59,721)	0	0	(59,721)	0	116,708	0	(71,585)	(71,585)	0	
564563-10-4	Mantech International Corp - A		05/23/2012	Morgan Stanley	1,400.000	30,757		44,427	43,736	691	0	0	691	0	44,427	0	(13,670)	(13,670)	294	
56585A-10-2	Marathon Petroleum Corp		05/23/2012	Various	10,150.000	391,729		274,659	337,894	(63,235)	0	0	(63,235)	0	274,659	0	117,070	117,070	2,000	
56624R-10-8	Marchex Inc		08/06/2012	Various	6,800.000	21,997		27,461	42,500	5,091	0	20,130	(15,039)	0	27,461	0	(5,465)	(5,465)	396	
571903-20-2	Marriott International		11/05/2012	Morgan Stanley	700.000	25,596		12,695	20,419	(7,724)	0	0	(7,724)	0	12,695	0	12,901	12,901	322	
573075-10-8	Marten Transport Ltd		09/17/2012	Morgan Stanley	2,100.000	36,836		37,839	37,779	60	0	0	60	0	37,839	0	(1,004)	(1,004)	147	
573083-10-2	Martha Stewart Living		08/06/2012	Various	18,900.000	59,585		62,423	83,160	(20,737)	0	0	(20,737)	0	62,423	0	(2,838)	(2,838)	0	
576853-10-5	Matrix Service Co		11/06/2012	Morgan Stanley	2,400.000	25,148		23,569	22,656	913	0	0	913	0	23,569	0	1,579	1,579	0	
57776J-10-0	Maxlinear Inc		02/29/2012	UBS Securities Inc	9,400.000	55,168		44,650	44,650	0	0	0	0	0	44,650	0	10,518	10,518	0	
579793-10-0	McCormick & Schmick's Seafood		01/04/2012	Corporate Action	5,100.000	44,625		43,646	44,574	(928)	0	0	(928)	0	43,646	0	979	979	0	
58047P-10-7	MCG Capital Corp		08/06/2012	Various	69,900.000	303,611		233,821	278,901	(45,080)	0	0	(45,080)	0	233,821	0	69,790	69,790	29,422	
583928-10-6	Medallion Financial Corp		02/29/2012	UBS Securities Inc	5,200.000	57,178		43,664	59,176	(15,512)	0	0	(15,512)	0	43,664	0	13,514	13,514	0	
58405U-10-2	Medco Health Solutions Inc		04/02/2012	Taxable Exchange	6,000.000	594,600		254,671	335,400	(80,729)	0	0	(80,729)	0	254,671	0	339,929	339,929	0	
584690-30-9	Medicis Pharmaceutical		12/11/2012	Various	7,200.000	305,921		115,380	239,400	(124,020)	0	0	(124,020)	0	115,380	0	190,541	190,541	2,406	
58501N-10-1	Medivation Inc.		06/27/2012	Nomura Securities	800.000	68,374		36,644	36,888	(244)	0	0	(244)	0	36,644	0	31,730	31,730	0	
589400-10-0	Mercury General Corp		12/11/2012	Various	7,400.000	311,726		286,885	337,588	(50,703)	0	0	(50,703)	0	286,885	0	24,842	24,842	10,804	
59001A-10-2	Meritage Homes Corp		11/05/2012	Morgan Stanley	700.000	25,986		7,994	16,233	(8,239)	0	0	(8,239)	0	7,994	0	17,992	17,992	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59001K-10-0	Meritor Inc		04/17/2012	Citigroup Global Markets	3,400.000	24,208		10,017	18,088	(8,071)	0	0	(8,071)	0	10,017	0	14,192	14,192	0	
591018-80-9	Metabolix Inc		02/29/2012	UBS Securities Inc	7,800.000	22,043		35,490	35,490	0	0	0	0	0	35,490	0	(13,447)	(13,447)	0	
59156R-10-8	Metlife		08/06/2012	Various	6,400.000	206,450		190,853	199,552	(8,699)	0	0	(8,699)	0	190,853	0	15,598	15,598	0	
59509C-10-5	Micromet Inc		03/06/2012	Corporate Action	2,900.000	31,900		17,450	20,851	(3,401)	0	0	(3,401)	0	17,450	0	14,450	14,450	0	
59522J-10-3	Mid-America Apartment Comm		01/26/2012	UBS Securities Inc	900.000	57,183		43,729	56,295	(12,566)	0	0	(12,566)	0	43,729	0	13,454	13,454	594	
600544-10-0	Herman Miller Inc		05/23/2012	Various	2,500.000	49,081		29,516	46,125	(16,609)	0	0	(16,609)	0	29,516	0	19,565	19,565	81	
607828-10-0	Modine Manufacturing Co		11/06/2012	Morgan Stanley	3,600.000	24,517		9,000	34,056	(25,056)	0	0	(25,056)	0	9,000	0	15,517	15,517	0	
60786L-10-7	ModusLink Global Solutions Inc		06/27/2012	Various	12,800.000	63,654		58,289	69,120	(10,831)	0	0	(10,831)	0	58,289	0	5,365	5,365	0	
615394-20-2	Moog Inc Class A		11/06/2012	Morgan Stanley	2,600.000	96,760		75,998	114,218	(38,220)	0	0	(38,220)	0	75,998	0	20,762	20,762	0	
620097-10-5	Motorola Mobility Holdings Inc		05/22/2012	Corporate Action	3,512.000	140,480		67,345	136,266	(68,921)	0	0	(68,921)	0	67,345	0	73,135	73,135	0	
624580-10-6	Movado Group		06/26/2012	Nomura Securities	1,200.000	29,646		21,487	21,804	(317)	0	0	(317)	0	21,487	0	8,159	8,159	720	
62886K-10-4	NCI INC-Class A		02/29/2012	UBS Securities Inc	200.000	1,446		2,650	2,330	320	0	0	320	0	2,650	0	(1,204)	(1,204)	0	
62913F-20-1	NII Holdings Inc		05/23/2012	Various	1,700.000	27,336		25,500	36,210	(10,710)	0	0	(10,710)	0	25,500	0	1,836	1,836	0	
629491-10-1	NYSE Euronext		05/23/2012	Morgan Stanley	2,600.000	63,803		67,396	67,860	(464)	0	0	(464)	0	67,396	0	(3,593)	(3,593)	780	
635017-10-6	National Beverage Corp		06/27/2012	Various	56,200.000	772,795		769,658	903,134	(133,476)	0	0	(133,476)	0	769,658	0	3,137	3,137	0	
635309-10-7	National Cinemedia Inc		11/06/2012	Morgan Stanley	4,900.000	67,662		75,030	60,760	14,270	0	0	14,270	0	75,030	0	(7,368)	(7,368)	3,234	
63633D-10-4	National Health Investors Inc		09/17/2012	Various	2,600.000	132,553		72,192	114,348	(42,156)	0	0	(42,156)	0	72,192	0	60,361	60,361	4,992	
637417-10-6	National Retail Properties		08/06/2012	Various	14,000.000	409,318		236,669	369,320	(132,651)	0	0	(132,651)	0	236,669	0	172,649	172,649	14,700	
638522-10-2	National Western Life Insuranc		01/26/2012	UBS Securities Inc	200.000	28,283		22,600	27,232	(4,632)	0	0	(4,632)	0	22,600	0	5,683	5,683	0	
63886Q-10-9	Natural Gas Services Group		04/17/2012	Citigroup Global Markets	1,100.000	14,188		14,520	15,906	4,246	0	5,632	(1,386)	0	14,520	0	(332)	(332)	0	
638904-10-2	Navigators Group Inc		06/26/2012	Various	2,100.000	98,776		95,524	100,128	(4,604)	0	0	(4,604)	0	95,524	0	3,252	3,252	0	
63935N-10-7	Navigant Consulting Co		09/18/2012	Morgan Stanley	6,500.000	75,767		65,642	74,165	(8,523)	0	0	(8,523)	0	65,642	0	10,124	10,124	0	
64111Q-10-4	Netgear Inc		05/23/2012	Morgan Stanley	700.000	22,261		9,877	23,499	(13,622)	0	0	(13,622)	0	9,877	0	12,384	12,384	0	
64118B-10-0	Netlogic Microsystems Inc		02/21/2012	Various	2,500.000	124,864		34,428	123,925	(89,497)	0	0	(89,497)	0	34,428	0	90,436	90,436	0	
64125C-10-9	Neurocrine Bioscienc		08/06/2012	UBS Securities Inc	10,000.000	70,366		63,250	85,000	(21,750)	0	0	(21,750)	0	63,250	0	7,116	7,116	0	
651639-10-6	Newmont Mining Corp		06/25/2012	Nomura Securities	200.000	9,789		8,072	12,002	(3,930)	0	0	(3,930)	0	8,072	0	1,717	1,717	140	
651718-50-4	Newpark Resources		06/27/2012	Nomura Securities	9,800.000	52,515		78,647	93,100	(14,453)	0	0	(14,453)	0	78,647	0	(26,132)	(26,132)	0	
651824-10-4	Newport Corp		05/23/2012	Morgan Stanley	2,300.000	27,738		15,594	31,303	(15,709)	0	0	(15,709)	0	15,594	0	12,144	12,144	0	
667746-10-1	Northwest Pipe Company		11/07/2012	Morgan Stanley	2,100.000	48,086		47,970	48,006	(36)	0	0	(36)	0	47,970	0	116	116	0	
66987M-60-4	Novatel Wireless Inc		05/23/2012	Various	25,900.000	67,640		92,112	81,067	11,045	0	0	11,045	0	92,112	0	(24,472)	(24,472)	0	
67069D-10-8	Nutri/System Inc		05/23/2012	Various	8,600.000	97,812		115,041	111,198	3,843	0	0	3,843	0	115,041	0	(17,229)	(17,229)	875	
670823-10-3	O Charleys Inc		04/17/2012	Citigroup Global Markets	9,400.000	92,412		62,655	51,606	11,049	0	0	11,049	0	62,655	0	29,757	29,757	0	
670872-10-0	OM Group Inc		05/23/2012	Various	7,700.000	155,000		191,265	172,403	18,862	0	0	18,862	0	191,265	0	(36,266)	(36,266)	0	
67555N-20-6	Oclaro Inc		08/06/2012	UBS Securities Inc	13,800.000	35,438		41,952	38,916	22,883	0	19,847	3,036	0	41,952	0	(6,514)	(6,514)	0	
676220-10-6	Office Depot Inc		08/06/2012	Various	30,300.000	58,045		73,833	65,145	8,688	0	0	8,688	0	73,833	0	(15,787)	(15,787)	0	
680223-10-4	Old Republic Intl Corp		08/06/2012	Various	25,700.000	240,857		300,384	238,239	62,145	0	0	62,145	0	300,384	0	(59,528)	(59,528)	6,000	
68162K-10-6	Olympic Steel Inc		05/23/2012	Morgan Stanley	2,900.000	47,894		64,803	67,628	(2,825)	0	0	(2,825)	0	64,803	0	(16,909)	(16,909)	58	
681904-10-8	Omnicare Inc		06/25/2012	Nomura Securities	600.000	17,682		20,068	20,670	(602)	0	0	(602)	0	20,068	0	(2,386)	(2,386)	84	
681936-10-0	Omega Healthcare Investors		04/17/2012	Citigroup Global Markets	6,200.000	131,896		87,296	119,970	(32,674)	0	0	(32,674)	0	87,296	0	44,600	44,600	2,542	
682128-10-3	Omnivision Technologies		04/17/2012	Citigroup Global Markets	1,200.000	23,853		7,917	14,682	(6,765)	0	0	(6,765)	0	7,917	0	15,936	15,936	0	
682324-10-8	Oncothyreon Inc		06/25/2012	Nomura Securities	2,800.000	13,108		21,043	21,224	(181)	0	0	(181)	0	21,043	0	(7,936)	(7,936)	0	
682680-10-3	Oneok Inc		06/27/2012	Nomura Securities	1,100.000	91,028		90,708	95,359	(4,651)	0	0	(4,651)	0	90,708	0	320	320	1,342	
683757-10-8	Opnet Technologies Inc		04/17/2012	Citigroup Global Markets	1,200.000	28,247		44,479	44,004	475	0	0	475	0	44,479	0	(16,232)	(16,232)	144	
685564-10-6	Orbital Sciences Corp		06/25/2012	Nomura Securities	400.000	4,821		5,803	5,812	(9)	0	0	(9)	0	5,803	0	(982)	(982)	0	
68557K-10-9	Orbitz Worldwide Inc		11/06/2012	Morgan Stanley	10,800.000	27,384		28,399	40,608	(12,209)	0	0	(12,209)	0	28,399	0	(1,015)	(1,015)	0	
687380-10-5	Orrstown Financial Services		04/17/2012	Citigroup Global Markets	2,500.000	19,649		20,625	20,625	0	0	0	0	0	20,625	0	(976)	(976)	0	
689648-10-3	Otter Corp		08/06/2012	Various	9,100.000	211,758		188,219	200,382	(12,163)	0	0	(12,163)	0	188,219	0	23,538	23,538	4,998	
690368-10-5	Overseas Shipholding Group		02/29/2012	UBS Securities Inc	5,000.000	44,987		54,650	54,650	0	0	0	0	0	54,650	0	(9,663)	(9,663)	0	
69329Y-10-4	PDL Biopharma Inc		11/05/2012	Various	7,000.000	48,172		40,981	43,400	(2,419)	0	0	(2,419)	0	40,981	0	7,191	7,191	2,010	
693320-20-2	PHH Corp		02/29/2012	UBS Securities Inc	2,100.000	28,846		26,733	22,470	4,263	0	0	4,263	0	26,733	0	2,113	2,113	0	
69333Y-10-8	PF Chang's China Bistro Inc		07/03/2012	Corporate Action	1,100.000	56,650		25,124	34,001	(8,877)	0	0	(8,877)	0	25,124	0	31,526	31,526	605	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69404D-10-8	Pacific Biosciences of Calif		11/06/2012	Morgan Stanley	9,400.000	12,066		32,015	26,320	5,695	0	0	5,695	0	32,015	0	(19,949)	(19,949)	0	
69404P-20-0	Pacific Capital Bancorp		12/03/2012	Various	4,100.000	154,149		112,010	115,784	(3,774)	0	0	(3,774)	0	112,010	0	42,139	42,139	0	
69888P-10-6	Par Pharmaceutical Cos Inc		10/01/2012	Corporate Action	4,600.000	230,000		47,816	150,558	(102,742)	0	0	(102,742)	0	47,816	0	182,184	182,184	0	
699173-20-9	Parametric Technology Corp		05/23/2012	Various	5,500.000	128,887		54,890	100,430	(45,540)	0	0	(45,540)	0	54,890	0	73,997	73,997	0	
70159Q-10-4	Parkway Properties Inc		05/23/2012	Various	4,900.000	48,813		49,215	48,314	901	0	0	901	0	49,215	0	(402)	(402)	188	
70336T-10-4	Patriot Coal Corp		05/23/2012	Various	11,900.000	44,986		77,648	100,793	(23,146)	0	0	(23,146)	0	77,648	0	(32,662)	(32,662)	0	
704326-10-7	Paychex Inc		12/11/2012	Citigroup Global Markets	16,400.000	545,855		474,857	493,804	(6,676)	0	12,271	(18,947)	0	474,857	0	70,998	70,998	19,791	
70509V-10-0	Pebblebrook Hotel Trust		02/29/2012	UBS Securities Inc	2,700.000	58,185		49,764	51,786	(2,022)	0	0	(2,022)	0	49,764	0	8,421	8,421	324	
707882-10-6	Penn Va Corp		02/29/2012	UBS Securities Inc	6,600.000	32,300		35,306	34,914	392	0	0	392	0	35,306	0	(3,006)	(3,006)	371	
708160-10-6	Penney (JC) Company		08/06/2012	Various	2,500.000	58,671		50,175	87,875	(37,700)	0	0	(37,700)	0	50,175	0	8,496	8,496	1,000	
70959W-10-3	Penske Auto Group		11/05/2012	Morgan Stanley	1,000.000	28,452		19,635	19,250	385	0	0	385	0	19,635	0	8,817	8,817	330	
716578-10-9	Petroleum Development Corp		06/15/2012	Tax Free Exchange	2,600.000	54,617		54,617	91,286	(36,669)	0	0	(36,669)	0	54,617	0	0	0	0	
716933-10-6	Pharmacyclics Inc		06/25/2012	Nomura Securities	600.000	30,812		8,529	8,892	(363)	0	0	(363)	0	8,529	0	22,283	22,283	0	
71715N-10-6	Pharmasset Inc		01/12/2012	Corporate Action	900.000	123,300		115,155	115,380	(225)	0	0	(225)	0	115,155	0	8,145	8,145	0	
720279-10-8	Pier 1 Imports Inc		11/06/2012	Various	7,500.000	141,053		16,238	104,475	(88,238)	0	0	(88,238)	0	16,238	0	124,815	124,815	640	
721283-10-9	Pike Elec Corp		04/19/2012	Citigroup Global Markets	8,400.000	66,160		70,346	60,396	9,950	0	0	9,950	0	70,346	0	(4,186)	(4,186)	0	
72147K-10-8	Pilgrim's Pride Corporation		09/18/2012	Morgan Stanley	12,400.000	65,871		61,648	69,123	(7,475)	0	0	(7,475)	0	61,648	0	4,223	4,223	0	
72147K-10-8	Pilgrim's Pride Corporation		01/12/2012	Spin Off	0.000	3,459		3,459	3,879	(419)	0	0	(419)	0	3,459	0	0	0	0	
723456-10-9	Pinnacle Entertainment Inc		05/23/2012	Morgan Stanley	2,600.000	25,060		18,304	26,416	(8,112)	0	0	(8,112)	0	18,304	0	6,756	6,756	0	
723655-10-6	Pioneer Drilling Company		07/30/2012	Tax Free Exchange	2,300.000	20,639		20,639	22,264	(1,625)	0	0	(1,625)	0	20,639	0	0	0	0	
724479-10-0	Pitney Bowes Inc		05/23/2012	Morgan Stanley	1,100.000	14,949		19,999	20,394	(395)	0	0	(395)	0	19,999	0	(5,049)	(5,049)	825	
731068-10-2	Polaris Industries Inc		06/25/2012	Nomura Securities	400.000	27,768		23,267	22,392	875	0	0	875	0	23,267	0	4,500	4,500	296	
73172K-10-4	Polycom Inc		05/23/2012	Various	3,800.000	46,669		38,067	61,940	(23,874)	0	0	(23,874)	0	38,067	0	8,603	8,603	0	
733174-10-6	Popular Inc		02/29/2012	UBS Securities Inc	13,000.000	24,776		28,817	18,070	10,747	0	0	10,747	0	28,817	0	(4,041)	(4,041)	0	
733174-10-6	Popular Inc		05/30/2012	Tax Free Exchange	9,000.000	19,950		19,950	12,510	7,440	0	0	7,440	0	19,950	0	0	0	0	
737464-10-7	Post Properties Inc		08/06/2012	UBS Securities Inc	1,700.000	86,852		17,238	74,324	(57,086)	0	0	(57,086)	0	17,238	0	69,614	69,614	1,173	
737630-10-3	Potlatch Corp		04/18/2012	Various	6,554.000	202,291		161,011	203,895	(42,884)	0	0	(42,884)	0	161,011	0	41,280	41,280	1,784	
74112D-10-1	Prestige Brands Holdings Inc		09/17/2012	Various	3,000.000	48,218		23,580	33,810	(10,230)	0	0	(10,230)	0	23,580	0	24,638	24,638	0	
74267C-10-6	Proassurance Corp		06/27/2012	Nomura Securities	1,100.000	94,235		75,015	87,802	(12,787)	0	0	(12,787)	0	75,015	0	19,220	19,220	825	
743263-10-5	Progress Energy		07/03/2012	Tax Free Exchange	600.000	23,569		23,569	33,612	(10,043)	0	0	(10,043)	0	23,569	0	0	0	899	
74348T-10-2	Prospect Capital Corp		04/17/2012	Citigroup Global Markets	7,700.000	83,998		71,224	71,533	(309)	0	0	(309)	0	71,224	0	12,774	12,774	3,124	
747301-10-9	Quad Graphics Inc		11/05/2012	Various	3,000.000	41,648		41,700	43,020	20,184	0	21,504	(1,320)	0	41,700	0	(52)	(52)	1,100	
74834L-10-0	Quest Diagnostics		06/25/2012	Nomura Securities	400.000	22,755		22,536	23,224	(688)	0	0	(688)	0	22,536	0	219	219	136	
74834T-10-3	Quest Software Inc		09/28/2012	Various	12,800.000	358,130		177,135	238,080	(60,945)	0	0	(60,945)	0	177,135	0	180,995	180,995	0	
74835Y-10-1	Questcor Pharmaceuticals		02/29/2012	UBS Securities Inc	700.000	27,422		30,422	29,106	1,316	0	0	1,316	0	30,422	0	(3,000)	(3,000)	0	
74972L-10-2	RSC Holdings Inc		05/01/2012	Taxable Exchange	10,100.000	235,286		110,499	186,850	(76,351)	0	0	(76,351)	0	110,499	0	124,787	124,787	0	
749941-10-0	RF Micro Devices		11/06/2012	Various	35,700.000	152,685		216,385	192,780	23,605	0	0	23,605	0	216,385	0	(63,700)	(63,700)	0	
750917-10-6	Rambus Inc		05/23/2012	Morgan Stanley	2,900.000	12,785		20,702	21,895	(1,193)	0	0	(1,193)	0	20,702	0	(7,916)	(7,916)	0	
756109-10-4	Realty Income Corp		08/06/2012	Various	6,600.000	246,566		143,796	230,736	(86,940)	0	0	(86,940)	0	143,796	0	102,770	102,770	2,679	
756577-10-2	Red Hat Inc		06/25/2012	Nomura Securities	500.000	26,809		23,129	20,645	2,484	0	0	2,484	0	23,129	0	3,680	3,680	0	
758750-10-3	Regal Beloit		05/23/2012	Various	2,000.000	117,241		61,914	101,940	(40,026)	0	0	(40,026)	0	61,914	0	55,326	55,326	504	
758932-10-7	Regis Corp		06/27/2012	Nomura Securities	3,900.000	68,670		62,434	64,545	(2,111)	0	0	(2,111)	0	62,434	0	6,236	6,236	468	
76120W-30-2	Resource Capital Corp		09/18/2012	Morgan Stanley	71,600.000	437,152		358,000	401,676	(43,676)	0	0	(43,676)	0	358,000	0	79,152	79,152	46,540	
772739-20-7	Rock - Tenn Company		05/23/2012	Various	1,300.000	78,514		40,601	75,010	(34,409)	0	0	(34,409)	0	40,601	0	37,913	37,913	380	
775711-10-4	Rollins Inc		06/27/2012	Nomura Securities	1,600.000	33,938		34,924	35,552	(628)	0	0	(628)	0	34,924	0	(986)	(986)	256	
777780-10-7	Rosetta Stone Inc		04/17/2012	Various	7,500.000	62,306		57,225	57,225	0	0	0	0	0	57,225	0	5,081	5,081	0	
779382-10-0	Rowan Companies Inc		05/04/2012	Tax Free Exchange	2,000.000	47,386		47,386	60,660	(13,274)	0	0	(13,274)	0	47,386	0	0	0	0	
780287-10-8	Royal Gold Inc		05/23/2012	Morgan Stanley	400.000	26,670		14,320	26,972	(12,652)	0	0	(12,652)	0	14,320	0	12,350	12,350	120	
781258-10-8	Ruddick Corp		04/02/2012	Tax Free Exchange	5,000.000	112,250		112,250	213,200	(100,950)	0	0	(100,950)	0	112,250	0	0	0	1,350	
78503N-10-7	SWS Group Inc		02/29/2012	UBS Securities Inc	12,700.000	81,364		72,916	87,249	(14,333)	0	0	(14,333)	0	72,916	0	8,448	8,448	0	
786514-20-8	Safeway Inc		06/25/2012	Nomura Securities	2,400.000	41,183		51,096	50,496	600	0	0	600	0	51,096	0	(9,913)	(9,913)	1,116	
800013-10-4	Sanderson Farms Inc		06/27/2012	Nomura Securities	1,700.000	82,628		86,880	85,221	1,659	0	0	1,659	0	86,880	0	(4,252)	(4,252)	578	
80007P-30-7	Sandridge Energy Inc		02/29/2012	UBS Securities Inc	7,200.000	61,235		35,778	58,752	(22,974)	0	0	(22,974)	0	35,778	0	25,457	25,457	0	
800907-20-6	Sanmina Corp		11/15/2012	Tax Free Exchange	10,500.000	87,623		87,623	97,755	(10,132)	0	0	(10,132)	0	87,623	0	0	0	0	
803111-10-3	Sara Lee Corp		06/29/2012	Spin Off	0.000	45,027		45,027	94,522	(49,496)	0	0	(49,496)	0	45,027	0	0	0	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
803111-10-3	Sara Lee Corp		06/29/2012	Tax Free Exchange	8,800.000	34,285		34,285	71,974	(37,688)	0	0	(37,688)	0	34,285	0	0	0	2,024	
80517Q-10-0	Savient Pharmaceuticals Inc.		05/23/2012	Morgan Stanley	3,600.000	2,813		12,406	8,028	4,378	0	0	4,378	0	12,406	0	(9,593)	(9,593)	0	
807863-10-5	School Specialty Inc		01/26/2012	UBS Securities Inc	8,900.000	27,759		80,015	22,250	57,765	0	0	57,765	0	80,015	0	(52,255)	(52,255)	0	
81616X-10-3	Select Comfort Corporation		06/27/2012	Nomura Securities	1,100.000	21,343		20,747	23,859	(3,112)	0	0	(3,112)	0	20,747	0	596	596	0	
81663A-10-5	SemGroup Corp.		06/27/2012	Nomura Securities	2,700.000	83,127		76,195	70,254	5,941	0	0	5,941	0	76,195	0	6,931	6,931	0	
81721M-10-9	Senior Housing Prop Trust		04/17/2012	Various	10,700.000	230,992		157,034	240,108	(83,074)	0	0	(83,074)	0	157,034	0	73,958	73,958	6,118	
820280-10-5	Shaw Group Inc		05/23/2012	Morgan Stanley	900.000	23,234		18,423	24,210	(5,787)	0	0	(5,787)	0	18,423	0	4,811	4,811	0	
82669G-10-4	Signature Bank		04/17/2012	Various	5,300.000	342,824		165,047	317,947	(152,900)	0	0	(152,900)	0	165,047	0	177,777	177,777	0	
82705T-10-2	Silicon Image Inc		05/23/2012	Morgan Stanley	5,400.000	22,896		13,419	25,380	(11,961)	0	0	(11,961)	0	13,419	0	9,477	9,477	0	
82706L-10-8	Silicon Graphics International		02/29/2012	UBS Securities Inc	9,300.000	113,075		81,272	106,578	(25,306)	0	0	(25,306)	0	81,272	0	31,803	31,803	0	
829226-10-9	Sinclair Broadcast G		09/17/2012	Morgan Stanley	2,300.000	27,908		24,276	26,059	(1,783)	0	0	(1,783)	0	24,276	0	3,632	3,632	897	
830830-10-5	Skyline Corp		01/26/2012	UBS Securities Inc	6,600.000	45,659		45,870	28,710	17,160	0	0	17,160	0	45,870	0	(211)	(211)	0	
83413U-10-0	Solar Capital Ltd		11/07/2012	Morgan Stanley	3,100.000	71,077		68,868	68,479	389	0	0	389	0	68,868	0	2,208	2,208	5,580	
834376-50-1	Solutia Inc		07/03/2012	Taxable Exchange	5,600.000	157,398		34,076	96,768	(62,692)	0	0	(62,692)	0	34,076	0	123,322	123,322	210	
83545G-10-2	Sonic Automotive Inc		06/27/2012	Nomura Securities	3,800.000	48,399		54,124	56,278	(2,154)	0	0	(2,154)	0	54,124	0	(5,726)	(5,726)	285	
84265V-10-5	Southern Copper Corp		12/11/2012	Various	6,800.000	263,662		160,256	205,224	(44,968)	0	0	(44,968)	0	160,256	0	103,406	103,406	14,410	
844741-10-8	Southwest Airlines		05/23/2012	Various	9,687.000	77,881		66,567	82,921	(16,353)	0	0	(16,353)	0	66,567	0	11,314	11,314	87	
844767-10-3	Southwest Bancorp Inc/Stillwat		01/26/2012	UBS Securities Inc	4,800.000	37,898		23,123	28,608	(5,485)	0	0	(5,485)	0	23,123	0	14,775	14,775	0	
84610H-10-8	Sovran Self Storage		09/17/2012	Various	2,600.000	149,594		63,960	110,942	(46,982)	0	0	(46,982)	0	63,960	0	85,634	85,634	3,510	
846819-10-0	Spartan Motors Inc		09/18/2012	Morgan Stanley	6,400.000	34,028		30,272	30,784	(512)	0	0	(512)	0	30,272	0	3,756	3,756	320	
847220-20-9	Spartech Corp		09/18/2012	Morgan Stanley	8,000.000	43,847		33,474	37,840	(4,366)	0	0	(4,366)	0	33,474	0	10,373	10,373	0	
852061-10-0	Sprint Nextel Corp		06/25/2012	Nomura Securities	4,500.000	13,883		10,530	10,530	0	0	0	0	0	10,530	0	3,353	3,353	0	
852857-20-0	Stamps.com Inc		01/26/2012	UBS Securities Inc	1,100.000	34,520		14,526	28,743	(14,217)	0	0	(14,217)	0	14,526	0	19,994	19,994	0	
853626-10-9	Standard Microsystems Corp		08/03/2012	Corporate Action	1,700.000	62,900		42,512	43,809	(1,297)	0	0	(1,297)	0	42,512	0	20,388	20,388	0	
853666-10-5	Standard Motor Products		05/23/2012	Morgan Stanley	2,800.000	36,853		55,694	56,140	(446)	0	0	(446)	0	55,694	0	(18,841)	(18,841)	504	
856190-10-3	State Bank Financial Corp		09/17/2012	Morgan Stanley	1,500.000	24,704		20,021	22,650	(2,629)	0	0	(2,629)	0	20,021	0	4,683	4,683	45	
859152-10-0	Steris Corp		05/23/2012	Morgan Stanley	2,300.000	67,580		67,551	68,586	(1,035)	0	0	(1,035)	0	67,551	0	29	29	391	
85916J-10-2	Stereotaxis Inc		01/26/2012	UBS Securities Inc	6,200.000	4,883		5,109	5,109	0	0	0	0	0	5,109	0	(226)	(226)	0	
859241-10-1	Sterling Construction Co		02/29/2012	UBS Securities Inc	1,100.000	11,399		12,799	11,847	952	0	0	952	0	12,799	0	(1,399)	(1,399)	0	
860630-10-2	Stifel Financial Corp		11/05/2012	Morgan Stanley	800.000	26,118		18,805	25,640	(6,835)	0	0	(6,835)	0	18,805	0	7,313	7,313	0	
86183P-10-2	Stoneridge Inc		11/07/2012	Morgan Stanley	5,500.000	27,248		26,318	46,365	(20,048)	0	0	(20,048)	0	26,318	0	931	931	0	
86272T-10-6	Strategic Hotel Capital Inc		06/27/2012	Nomura Securities	20,100.000	121,612		98,506	107,937	(9,431)	0	0	(9,431)	0	98,506	0	23,106	23,106	0	
863236-10-5	Strayer Education		04/17/2012	Various	2,000.000	195,388		244,740	194,380	50,360	0	0	50,360	0	244,740	0	(49,351)	(49,351)	1,700	
866674-10-4	Sun Communities		08/06/2012	UBS Securities Inc	500.000	23,604		6,306	18,265	(11,959)	0	0	(11,959)	0	6,306	0	17,297	17,297	945	
86677E-10-0	Sun healthcare Group		12/04/2012	Various	31,800.000	210,283		97,109	123,384	(26,275)	0	0	(26,275)	0	97,109	0	113,174	113,174	0	
867892-10-1	Sunstone Hotel Investors Inc		06/27/2012	Various	17,400.000	171,244		115,440	141,810	(26,370)	0	0	(26,370)	0	115,440	0	55,805	55,805	0	
868157-10-8	Superior Energy Services Inc		02/16/2012	Direct	1.000	14		8	14	(6)	0	0	(6)	0	8	0	6	6	0	
868536-10-3	Supervalu Inc		08/06/2012	UBS Securities Inc	2,900.000	7,017		23,446	23,548	(102)	0	0	(102)	0	23,446	0	(16,429)	(16,429)	508	
869099-10-1	Susquehanna Bancshares Inc		02/29/2012	Various	14,001.000	130,125		82,464	117,325	(34,862)	0	0	(34,862)	0	82,464	0	47,661	47,661	420	
870738-10-1	Swift Energy Co		06/26/2012	Nomura Securities	1,800.000	27,275		51,465	53,496	(2,031)	0	0	(2,031)	0	51,465	0	(24,190)	(24,190)	0	
871237-10-3	Sykes Enterprises Inc		09/17/2012	Morgan Stanley	3,100.000	42,325		49,187	48,546	641	0	0	641	0	49,187	0	(6,862)	(6,862)	0	
87161C-10-5	Synovus Financial Corp		04/17/2012	Various	41,700.000	75,576		48,869	58,797	(9,928)	0	0	(9,928)	0	48,869	0	26,707	26,707	542	
872443-40-3	THQ INC		01/26/2012	UBS Securities Inc	6,500.000	4,591		4,940	4,940	0	0	0	0	0	4,940	0	(349)	(349)	0	
874054-10-9	Take - Two Interactive Softwre		08/06/2012	UBS Securities Inc	10,500.000	134,989		99,383	142,275	(42,893)	0	0	(42,893)	0	99,383	0	35,606	35,606	0	
874161-10-2	Talbots Inc		08/06/2012	Corporate Action	22,500.000	61,875		67,032	59,850	7,182	0	0	7,182	0	67,032	0	(5,157)	(5,157)	0	
87612E-10-6	Target Corporation		02/29/2012	UBS Securities Inc	1,500.000	77,931		51,795	76,830	(25,035)	0	0	(25,035)	0	51,795	0	26,136	26,136	120	
876851-10-6	Taylor Capital Group Inc		09/17/2012	Morgan Stanley	1,750.000	29,580		13,075	17,010	(3,935)	0	0	(3,935)	0	13,075	0	16,505	16,505	0	
878895-20-0	Tecumseh Products Co-Cl A		04/18/2012	Citigroup Global Markets	9,900.000	40,336		39,798	46,530	51,658	0	58,390	(6,732)	0	39,798	0	538	538	0	
879101-10-3	Tekelec		01/30/2012	Corporate Action	8,800.000	96,800		86,314	96,184	(9,870)	0	0	(9,870)	0	86,314	0	10,486	10,486	0	
879664-10-0	Tellabs Inc		02/29/2012	UBS Securities Inc	17,500.000	71,170		77,523	70,700	6,823	0	0	6,823	0	77,523	0	(6,353)	(6,353)	240	
88146M-10-1	Terreno Realty Corp		01/26/2012	UBS Securities Inc	2,400.000	34,019		29,512	36,336	(6,824)	0	0	(6,824)	0	29,512	0	4,507	4,507	240	
88162F-10-5	Tetra Technologies I		11/05/2012	Morgan Stanley	8,500.000	51,953		67,121	79,390	(12,269)	0	0	(12,269)	0	67,121	0	(15,168)	(15,168)	0	
886547-10-8	Tiffany & Co		06/25/2012	Nomura Securities	300.000	15,387		19,198	19,878	(680)	0	0	(680)	0	19,198	0	(3,811)	(3,811)	270	
88830M-10-2	Titan Inernational Inc.		05/23/2012	Various	1,900.000	45,223		14,675	36,974	(22,299)	0	0	(22,299)	0	14,675	0	30,548	30,548	15	
88830R-10-1	Titan Machinery Inc		11/05/2012	Morgan Stanley	1,100.000	24,849		12,529	23,903	(11,374)	0	0	(11,374)	0	12,529	0	12,320	12,320	0	
890516-10-7	Tootsie Roll Industries Inc		06/27/2012	Various	4,370.000	102,721		99,547	103,435	(3,888)	0	0	(3,888)	0	99,547	0	3,174	3,174	1,049	
891027-10-4	Torchmark Corp		02/29/2012	UBS Securities Inc	3,150.000	147,653		92,295	136,679	(44,384)	0	0	(44,384)	0	92,295	0	55,358	55,358	378	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
891709-10-7	Tower Group Inc		02/17/2012	Various	3,896.000	115,716		98,014	111,192	(13,178)	0	0	(13,178)	0	98,014	0	17,702	17,702	363	
891709-10-7	Tower Group Inc		02/17/2012	Tax Free Exchange	5,704.000	154,326		154,326	162,792	(8,466)	0	0	(8,466)	0	154,326	0	0	0	1,597	
894650-10-0	Tredegar Corp		05/23/2012	Morgan Stanley	2,800.000	38,555		60,276	62,216	(1,940)	0	0	(1,940)	0	60,276	0	(21,721)	(21,721)	252	
89531P-10-5	Trex Company Inc		05/23/2012	Morgan Stanley	800.000	22,500		8,656	18,328	(9,672)	0	0	(9,672)	0	8,656	0	13,844	13,844	0	
895848-10-9	Triangle Capital Corp		05/23/2012	Various	10,700.000	209,685		171,394	204,584	(33,190)	0	0	(33,190)	0	171,394	0	38,291	38,291	1,692	
896818-10-1	Triumph Group Inc		11/05/2012	Various	2,400.000	148,540		56,520	140,280	(83,760)	0	0	(83,760)	0	56,520	0	92,020	92,020	252	
901109-10-8	Tutor Perini Corporation		05/23/2012	Morgan Stanley	4,400.000	50,718		65,628	54,296	11,332	0	0	11,332	0	65,628	0	(14,910)	(14,910)	0	
903293-40-5	USG Corp		08/06/2012	UBS Securities Inc	1,400.000	23,552		19,935	14,224	5,711	0	0	5,711	0	19,935	0	3,617	3,617	0	
90333E-10-8	Usec Inc		04/17/2012	Various	28,600.000	37,656		59,640	32,604	27,036	0	0	27,036	0	59,640	0	(21,984)	(21,984)	0	
90341G-10-3	USA Mobility Inc		11/06/2012	Morgan Stanley	3,300.000	36,757		30,239	45,771	(15,532)	0	0	(15,532)	0	30,239	0	6,518	6,518	2,063	
90341W-10-8	US Airways Group Inc		08/06/2012	Various	20,500.000	242,167		50,430	103,935	(53,505)	0	0	(53,505)	0	50,430	0	191,737	191,737	0	
90478E-10-3	Unilife Corp		11/06/2012	Various	26,200.000	95,318		123,616	81,744	41,872	0	0	41,872	0	123,616	0	(28,298)	(28,298)	0	
90653P-10-5	Union Drilling Inc		11/06/2012	Various	18,700.000	111,330		102,224	116,688	(14,464)	0	0	(14,464)	0	102,224	0	9,106	9,106	0	
907818-10-8	Union Pacific Corp		11/05/2012	Various	2,000.000	235,833		120,050	211,880	(91,830)	0	0	(91,830)	0	120,050	0	115,783	115,783	3,840	
909205-10-6	Unisource Energy Corp		05/14/2012	Tax Free Exchange	7,600.000	209,822		209,822	280,592	(70,770)	0	0	(70,770)	0	209,822	0	0	0	3,268	
909214-30-6	Unisys Corp		11/05/2012	Morgan Stanley	4,500.000	92,016		66,375	88,695	(22,320)	0	0	(22,320)	0	66,375	0	25,641	25,641	0	
90984P-30-3	United Community Banks/GA		11/05/2012	Morgan Stanley	9,400.000	80,390		89,132	65,706	29,798	0	6,372	23,426	0	89,132	0	(8,742)	(8,742)	0	
910047-10-9	United Continental Holdings		01/26/2012	UBS Securities Inc	1,000.000	21,785		9,056	18,870	(9,814)	0	0	(9,814)	0	9,056	0	12,729	12,729	0	
911268-10-0	United Online Inc		09/18/2012	Various	44,300.000	206,996		212,082	240,992	310	0	29,221	(28,911)	0	212,082	0	(5,086)	(5,086)	9,510	
911363-10-9	United Rentals Inc		09/17/2012	Various	10,100.000	315,915		66,812	298,455	(231,644)	0	0	(231,644)	0	66,812	0	249,104	249,104	0	
911805-10-9	US Energy Corp		06/27/2012	Nomura Securities	4,600.000	10,343		11,613	13,386	(1,773)	0	0	(1,773)	0	11,613	0	(1,270)	(1,270)	0	
91307C-10-2	United Therapeutics Corp		05/23/2012	Various	2,400.000	110,177		79,308	113,400	(34,092)	0	0	(34,092)	0	79,308	0	30,869	30,869	0	
91338E-10-1	Universal American Corp		09/18/2012	Morgan Stanley	9,100.000	87,866		84,903	115,661	(30,758)	0	0	(30,758)	0	84,903	0	2,963	2,963	0	
91347P-10-5	Universal Display Corp		08/06/2012	UBS Securities Inc	600.000	19,076		20,264	22,014	(1,750)	0	0	(1,750)	0	20,264	0	(1,188)	(1,188)	0	
91359V-10-7	Universal Insurance Holdings		05/23/2012	Various	46,100.000	176,199		209,484	165,038	44,446	0	0	44,446	0	209,484	0	(33,286)	(33,286)	4,000	
913837-10-0	Universal Stainless & Alloy		09/17/2012	Morgan Stanley	1,100.000	43,540		38,952	41,096	(2,144)	0	0	(2,144)	0	38,952	0	4,588	4,588	0	
919794-10-7	Valley Nationalbancorp		11/05/2012	Various	18,381.000	190,495		235,748	227,373	8,375	0	0	8,375	0	235,748	0	(45,253)	(45,253)	12,315	
920437-10-0	Value Line Inc		09/18/2012	Morgan Stanley	1,400.000	12,706		17,192	14,392	6,027	0	3,227	2,800	0	17,192	0	(4,486)	(4,486)	2,755	
92276F-10-0	Ventas Inc		05/23/2012	Various	1,600.000	91,459		45,136	88,208	(43,072)	0	0	(43,072)	0	45,136	0	46,323	46,323	992	
92343E-10-2	Versign Inc		06/27/2012	Various	10,800.000	414,433		330,256	385,776	(55,520)	0	0	(55,520)	0	330,256	0	84,177	84,177	0	
925602-10-4	Vical Inc		05/23/2012	Citigroup Global Markets	4,900.000	13,867		21,268	21,609	(341)	0	0	(341)	0	21,268	0	(7,401)	(7,401)	0	
92672A-10-1	Viewpoint Financial Group		04/17/2012	Various	3,900.000	52,831		49,143	50,739	(1,596)	0	0	(1,596)	0	49,143	0	3,687	3,687	6	
92823T-10-8	Virnetx Holding Corp		11/05/2012	Various	3,000.000	74,967		32,896	74,910	(42,014)	0	0	(42,014)	0	32,896	0	42,071	42,071	0	
92886T-20-1	Vonage Holdings Corp		04/17/2012	Citigroup Global Markets	9,700.000	20,594		21,117	23,765	(2,648)	0	0	(2,648)	0	21,117	0	(523)	(523)	0	
929740-10-8	Wabtec Corp		11/05/2012	Various	2,200.000	168,973		58,036	153,890	(95,854)	0	0	(95,854)	0	58,036	0	110,937	110,937	146	
931142-10-3	Wal-Mart Stores Inc		11/05/2012	Morgan Stanley	600.000	43,787		28,515	35,856	(7,341)	0	0	(7,341)	0	28,515	0	15,272	15,272	935	
93564A-10-0	Warren Resources Inc		11/07/2012	Morgan Stanley	8,800.000	24,762		19,294	28,688	(9,394)	0	0	(9,394)	0	19,294	0	5,468	5,468	0	
939653-10-1	Washington Real Estate Inv		09/17/2012	Morgan Stanley	900.000	25,787		15,570	24,615	(9,045)	0	0	(9,045)	0	15,570	0	10,217	10,217	1,051	
941053-10-0	Waste Connections Inc		08/06/2012	UBS Securities Inc	3,225.000	98,997		65,346	106,877	(41,530)	0	0	(41,530)	0	65,346	0	33,651	33,651	727	
94106L-10-9	Waste Management Inc		08/06/2012	UBS Securities Inc	3,600.000	125,786		110,608	117,756	(7,148)	0	0	(7,148)	0	110,608	0	15,178	15,178	2,556	
959319-10-4	Western Refining Inc		01/26/2012	UBS Securities Inc	2,600.000	41,038		14,453	34,554	(20,101)	0	0	(20,101)	0	14,453	0	26,585	26,585	104	
959802-10-9	Western Union Co		11/06/2012	Morgan Stanley	4,000.000	54,929		50,280	73,040	(22,760)	0	0	(22,760)	0	50,280	0	4,649	4,649	940	
966837-10-6	Whole Foods Market Inc		06/25/2012	Nomura Securities	1,200.000	114,601		79,655	83,496	(3,841)	0	0	(3,841)	0	79,655	0	34,947	34,947	336	
969457-10-0	Williams Cos Inc		01/03/2012	Spin Off	0.000	14,817		14,817	33,917	(19,101)	0	0	(19,101)	0	14,817	0	0	0	0	
97186T-10-8	Wilshire Bancorp Inc		05/23/2012	Various	15,000.000	63,517		44,168	54,450	(10,283)	0	0	(10,283)	0	44,168	0	19,349	19,349	0	
97381W-10-4	Windstream Corp		11/06/2012	Morgan Stanley	26,750.000	253,853		269,908	314,045	31,030	0	75,168	(44,138)	0	269,908	0	(16,054)	(16,054)	26,750	
974280-30-7	Winn-Dixie Stores Inc		03/12/2012	Corporate Action	18,700.000	177,650		112,333	175,406	(63,073)	0	0	(63,073)	0	112,333	0	65,317	65,317	0	
978097-10-3	Wolverine World		09/17/2012	Various	4,200.000	167,732		92,836	149,688	(56,852)	0	0	(56,852)	0	92,836	0	74,896	74,896	828	
981419-10-4	World Acceptance Corp		01/26/2012	UBS Securities Inc	1,100.000	70,638		37,812	80,850	(43,038)	0	0	(43,038)	0	37,812	0	32,826	32,826	0	
98156Q-10-8	WWE		04/19/2012	Various	63,300.000	528,648		595,477	589,956	172,869	0	167,348	5,521	0	595,477	0	(66,829)	(66,829)	5,760	
98235T-10-7	Wright Medical Group Inc		06/26/2012	Nomura Securities	1,300.000	26,698		22,482	21,450	1,032	0	0	1,032	0	22,482	0	4,216	4,216	0	
98411C-10-0	XENOPORT INC		02/29/2012	UBS Securities Inc	13,300.000	53,572		82,424	50,673	31,751	0	0	31,751	0	82,424	0	(28,852)	(28,852)	0	
98944B-10-8	Zep Inc		09/17/2012	Morgan Stanley	4,450.000	62,355		61,442	62,211	(769)	0	0	(769)	0	61,442	0	913	913	534	
04878Q-86-3	Atlantic Power Corp	A	09/17/2012	Morgan Stanley	2,300.000	33,500		30,401	32,890	(2,489)	0	0	(2,489)	0	30,401	0	3,099	3,099	1,976	
38119T-10-4	Golden Star Resources Ltd	L	04/17/2012	Various	39,300.000	73,618		86,338	64,845	21,493	0	0	21,493	0	86,338	0	(12,720)	(12,720)	0	
47009M-10-3	Jaguar Mining Inc	A	02/29/2012	UBS Securities Inc	8,600.000	53,433		61,276	54,868	6,408	0	0	6,408	0	61,276	0	(7,842)	(7,842)	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
884768-10-2	Thompson Creek Metals Co	A	06/27/2012	Various	27,600.000	116,708		193,301	192,096	1,205	0	0	1,205	0	193,301	0	(76,594)	(76,594)	0	
884903-10-5	Thomson Reuters Corp	A	11/06/2012	Various	23,600.000	664,742		781,196	629,412	233,404	0	81,620	151,784	0	781,196	0	(116,454)	(116,454)	12,384	
12640Y-20-5	CSR Plc- ADR	F	06/25/2012	Various	1,045.000	14,203		15,044	11,950	3,095	0	0	3,095	0	15,044	0	(842)	(842)	0	
80105N-11-3	Sanofi-Aventis	F	10/05/2012	Corporate Action	2,400.000	4,200		2,880	2,880	0	0	0	0	0	2,880	0	1,320	1,320	0	
G0229R-10-8	Alterra Capital Holdings LTD	F	09/17/2012	Morgan Stanley	3,600.000	87,511		81,538	85,068	(3,530)	0	0	(3,530)	0	81,538	0	5,973	5,973	1,584	
G0464B-10-7	Argo Group International	F	06/27/2012	Nomura Securities	1,900.000	52,790		56,971	55,024	1,947	0	0	1,947	0	56,971	0	(4,181)	(4,181)	456	
G0585R-10-6	Assured Guaranty Ltd	F	01/26/2012	UBS Securities Inc	4,200.000	64,180		52,368	55,188	(2,820)	0	0	(2,820)	0	52,368	0	11,812	11,812	0	
G20045-20-2	Central European Media Ent - A	F	06/25/2012	Nomura Securities	1,300.000	6,257		12,548	8,476	4,072	0	0	4,072	0	12,548	0	(6,291)	(6,291)	0	
G23773-10-7	Consolidated Water Co	F	09/18/2012	Morgan Stanley	4,500.000	38,028		37,305	38,610	5,313	0	6,618	(1,305)	0	37,305	0	723	723	1,013	
G3075P-10-1	Enstar Group LTD	F	06/27/2012	Nomura Securities	400.000	38,596		39,263	39,280	(17)	0	0	(17)	0	39,263	0	(666)	(666)	0	
G36738-10-5	Fresh Del Monte Produce Inc	F	06/27/2012	Nomura Securities	1,700.000	38,273		42,348	42,517	(169)	0	0	(169)	0	42,348	0	(4,075)	(4,075)	340	
G3682E-12-7	Frontline Ltd	F	08/06/2012	UBS Securities Inc	12,400.000	54,057		79,717	53,196	26,521	0	0	26,521	0	79,717	0	(25,660)	(25,660)	0	
G4095J-10-9	Greenlight Capital Re LTD	F	09/18/2012	Morgan Stanley	3,300.000	83,739		54,373	78,111	(23,738)	0	0	(23,738)	0	54,373	0	29,366	29,366	0	
G5299G-10-6	Knightsbridge Tankers Ltd	F	06/27/2012	Nomura Securities	20,500.000	161,668		283,070	280,235	2,835	0	0	2,835	0	283,070	0	(121,402)	(121,402)	17,425	
G62185-10-6	Montpelier Re Holdings Ltd	F	06/26/2012	Nomura Securities	3,200.000	66,149		54,416	56,800	(2,384)	0	0	(2,384)	0	54,416	0	11,733	11,733	672	
G65773-10-6	Nordic Amer Tanker Shipping	F	09/18/2012	Various	16,400.000	198,306		196,636	196,636	0	0	0	0	0	196,636	0	1,670	1,670	10,740	
G7127P-10-0	Platinum Underwriters Hldgs	F	06/27/2012	Nomura Securities	4,600.000	169,619		144,950	156,906	(11,956)	0	0	(11,956)	0	144,950	0	24,670	24,670	736	
G81075-10-6	Ship Finance International Ltd	F	12/11/2012	Citigroup Global Markets	41,900.000	600,485		410,658	391,346	19,312	0	0	19,312	0	410,658	0	189,827	189,827	19,824	
G9618E-10-7	White Mountains	F	06/27/2012	Nomura Securities	100.000	50,182		41,434	45,346	(3,912)	0	0	(3,912)	0	41,434	0	8,748	8,748	100	
H2906T-10-9	Garmin Ltd	F	11/05/2012	Morgan Stanley	1,200.000	44,927		23,004	47,772	(24,768)	0	0	(24,768)	0	23,004	0	21,923	21,923	1,560	
H89128-10-4	Tyco International LTD	F	10/01/2012	Spin Off	0.000	70,486		70,486	73,238	(2,752)	0	0	(2,752)	0	70,486	0	0	0	0	
L3466T-10-4	Flagstone Reinsurance Holdings	F	08/06/2012	UBS Securities Inc	17,400.000	121,618		149,167	144,246	4,921	0	0	4,921	0	149,167	0	(27,549)	(27,549)	1,072	
P94398-10-7	Ultrapetrol (Bahamas) LTD	F	02/29/2012	UBS Securities Inc	4,800.000	13,594		15,312	14,304	1,008	0	0	1,008	0	15,312	0	(1,718)	(1,718)	0	
Y0553W-10-3	Baltic Trading LTD	F	06/25/2012	Various	21,600.000	93,359		110,762	102,600	27,050	0	18,887	8,163	0	110,762	0	(17,404)	(17,404)	2,111	
Y2065G-10-5	DHT Holdings Inc	F	04/19/2012	Citigroup Global Markets	41,600.000	33,655		30,784	30,784	0	0	0	0	0	30,784	0	2,871	2,871	1,248	
Y2065G-10-5	DHT Holdings Inc	F	03/29/2012	Spin Off	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
Y2685T-10-7	Genco Shipping & Trading Ltd	F	04/17/2012	Citigroup Global Markets	500.000	2,720		4,468	3,380	1,088	0	0	1,088	0	4,468	0	(1,748)	(1,748)	0	
Y8565N-10-2	Teekay Tankers Ltd-Class A	F	09/18/2012	Various	27,300.000	125,049		96,096	96,096	0	0	0	0	0	96,096	0	28,953	28,953	2,128	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						54,243,011	XXX	46,123,373	53,952,571	(6,821,513)	0	1,007,701	(7,829,214)	0	46,123,373	0	8,119,642	8,119,642	1,474,367	XXX
9799997. Total - Common Stocks - Part 4						54,243,011	XXX	46,123,373	53,952,571	(6,821,513)	0	1,007,701	(7,829,214)	0	46,123,373	0	8,119,642	8,119,642	1,474,367	XXX
9799998. Total - Common Stocks - Part 5						19,931,129	XXX	21,007,129		0	0	0	0	0	21,005,094	(2,035)	(1,073,964)	(1,075,999)	469,575	XXX
9799999. Total - Common Stocks						74,174,140	XXX	67,130,502	53,952,571	(6,821,513)	0	1,007,701	(7,829,214)	0	67,128,467	(2,035)	7,045,678	7,043,643	1,943,942	XXX
9899999. Total - Preferred and Common Stocks						74,174,140	XXX	67,130,502	53,952,571	(6,821,513)	0	1,007,701	(7,829,214)	0	67,128,467	(2,035)	7,045,678	7,043,643	1,943,942	XXX
9999999 - Totals						1,541,511,630	XXX	1,511,159,901	686,050,267	(4,212,503)	(6,084,690)	1,007,701	(11,304,894)	0	1,503,382,930	(2,035)	38,128,646	38,126,611	30,944,213	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01N030-69-5	GNMA TBA 3.000% 09/15/42		08/31/2012	Bony/Barclays Capital Inc	08/31/2012	Bony/Barclays Capital Inc	300,000	314,672	314,672	314,672	0	0	0	0	0	0	0	0	475	475
01N032-61-8	GNMA TBA 3.500% 01/15/42		01/03/2012	Goldman Sachs & Co	01/03/2012	Goldman Sachs & Co	250,000	260,615	260,615	260,614	0	(1)	0	(1)	0	0	1	1	535	535
01N032-62-6	GNMA Pool TBA 3.500% 02/15/42		01/31/2012	J P Morgan	01/31/2012	J P Morgan	100,000	105,250	105,250	105,249	0	(1)	0	(1)	0	0	1	1	194	194
01N032-63-4	GNMA Pool TBA 3.500% 03/15/42		02/29/2012	J P Morgan	02/29/2012	J P Morgan	225,000	236,057	236,057	236,055	0	(1)	0	(1)	0	0	1	1	394	394
01N032-65-9	GNMA Pool TBA 3.500% 05/15/42		04/30/2012	Goldman Sachs & Co	05/14/2012	Goldman Sachs & Co	225,000	236,927	238,755	236,927	0	0	0	0	0	0	1,828	1,828	438	438
01N032-66-7	GNMA TBA 3.500% 06/15/42		05/14/2012	Goldman Sachs & Co	05/14/2012	Goldman Sachs & Co	225,000	238,113	238,113	238,113	0	0	0	0	0	0	0	0	416	416
01N032-67-5	GNMA TBA 3.500% 07/15/42		07/02/2012	J P Morgan	07/02/2012	J P Morgan	475,000	508,324	508,324	508,324	0	0	0	0	0	0	0	0	831	831
01N040-6C-7	GNMA TBA 4.000% 04/01/38		11/30/2012	Morgan Stanley	11/30/2012	Morgan Stanley	250,000	273,584	273,584	273,584	0	0	0	0	0	0	0	0	528	528
01N042-64-1	GNMA Pool TBA 4.500% 04/01/39		04/09/2012	Goldman Sachs & Co	04/09/2012	Goldman Sachs & Co	175,000	191,673	191,673	191,668	0	(5)	0	(5)	0	0	5	5	394	394
36176F-T4-0	GNMA Pool 764971 3.500% 01/15/42		01/31/2012	J P Morgan	12/01/2012	Paydown	14,285	15,035	14,285	14,285	0	(750)	0	(750)	0	0	0	0	376	28
36176L-4T-9	GNMA Pool 769734 3.000% 07/15/42		07/31/2012	Citigroup Global Markets	12/01/2012	Paydown	1,666	1,758	1,666	1,666	0	(92)	0	(92)	0	0	0	0	10	3
36176W-YD-7	GNMA Pool 778608 3.500% 11/15/41		03/28/2012	J P Morgan	12/01/2012	Paydown	18,904	19,758	18,904	18,904	0	(854)	0	(854)	0	0	0	0	349	53
36177P-PW-9	GNMA Pool 794936 3.500% 05/15/42		05/14/2012	Goldman Sachs & Co	12/01/2012	Paydown	45,841	48,513	45,841	45,841	0	(2,672)	0	(2,672)	0	0	0	0	639	85
36177T-AG-2	GNMA Pool 798106 3.500% 03/15/42		02/29/2012	J P Morgan	12/01/2012	Paydown	16,469	17,278	16,469	16,469	0	(809)	0	(809)	0	0	0	0	392	29
36177X-RU-4	GNMA Pool AA1399 3.500% 07/15/42		07/02/2012	J P Morgan	12/01/2012	Paydown	4,895	5,239	4,895	4,895	0	(343)	0	(343)	0	0	0	0	46	9
36178Q-BS-0	GNMA Pool AB3649 3.000% 09/15/42		08/31/2012	Bony/Barclays Capital Inc	12/01/2012	Paydown	1,526	1,601	1,526	1,526	0	(75)	0	(75)	0	0	0	0	8	2
36202F-Q6-6	GNMA Pool G24977 4.000% 03/20/41		10/09/2012	Morgan Stanley	11/23/2012	J P Morgan	5,526,186	6,056,354	6,009,727	6,053,485	0	(2,869)	0	(2,869)	0	0	(43,758)	(43,758)	34,999	10,438
36202F-Q6-6	GNMA Pool G24977 4.000% 03/20/41		10/10/2012	Morgan Stanley	12/01/2012	Paydown	611,212	669,785	611,212	611,212	0	(58,572)	0	(58,572)	0	0	0	0	2,888	1,155
3620C0-ZL-5	GNMA Pool 745147 4.500% 06/15/40		04/09/2012	Goldman Sachs & Co	12/01/2012	Paydown	19,608	21,476	19,608	19,608	0	(1,868)	0	(1,868)	0	0	0	0	375	44
36213F-Z3-0	GNMA Pool 553462 3.500% 01/15/42		01/03/2012	Goldman Sachs & Co	12/01/2012	Paydown	16,742	17,452	16,742	16,742	0	(711)	0	(711)	0	0	0	0	378	36
36241L-4U-7	GNMA Pool 783535 4.000% 02/15/42		03/28/2012	J P Morgan	12/01/2012	Paydown	67,554	72,695	67,554	67,554	0	(5,140)	0	(5,140)	0	0	0	0	1,278	218
912810-DS-4	US Treasury Bond 10.625% 08/15/15		06/28/2012	Bony/Barclays Capital Inc	09/10/2012	Goldman Sachs & Co	7,000,000	9,215,961	9,086,875	9,074,293	0	(141,668)	0	(141,668)	0	0	12,582	12,582	426,444	275,841
912810-DT-2	US Treasury Bond 9.875% 11/15/15		06/28/2012	Deutsche Bank	10/03/2012	Various	10,000,000	13,154,721	13,013,386	12,969,985	0	(184,736)	0	(184,736)	0	0	43,401	43,401	317,060	120,754
912810-QX-9	US Treasury Bond 2.750% 08/15/42		08/30/2012	J P Morgan	09/04/2012	Bank of America	900,000	901,410	910,649	901,410	0	0	0	0	0	0	9,239	9,239	1,950	1,950
912828-PX-2	US Treasury Note 3.625% 02/15/21		04/10/2012	Morgan Stanley	04/24/2012	UBS Securities Inc	3,500,000	4,037,592	4,043,033	4,035,707	0	(1,885)	0	(1,885)	0	0	7,326	7,326	24,399	20,216
912828-QN-3	US Treasury Note 3.125% 05/15/21		03/22/2012	UBS Securities Inc	03/29/2012	UBS Securities Inc	3,800,000	4,112,179	4,156,829	4,111,922	0	(257)	0	(257)	0	0	44,906	44,906	44,368	43,389
912828-RC-6	US Treasury Note 2.125% 08/15/21		03/06/2012	UBS Securities Inc	03/29/2012	UBS Securities Inc	2,545,000	2,603,664	2,553,500	2,603,343	0	(322)	0	(322)	0	0	(49,843)	(49,843)	6,423	3,417
912828-RX-0	US Treasury Note 0.875% 12/31/16		01/06/2012	CS First Boston	01/11/2012	Bank of America	4,480,000	4,484,740	4,492,235	4,484,737	0	(3)	0	(3)	0	0	7,498	7,498	1,292	1,185
912828-SF-8	US Treasury Note 2.000% 02/15/22		06/25/2012	Goldman Sachs & Co	07/11/2012	Goldman Sachs & Co	2,500,000	2,594,053	2,620,205	2,593,653	0	(400)	0	(400)	0	0	26,551	26,551	20,330	18,132
912828-SK-7	US Treasury Note 0.375% 03/15/15		04/25/2012	Various	05/04/2012	Bony/Barclays Capital Inc	20,000,000	19,982,489	20,009,308	19,982,607	0	118	0	118	0	0	26,701	26,701	10,802	9,375
912828-SM-3	US Treasury Note 1.000% 03/31/17		04/04/2012	UBS Securities Inc	04/09/2012	HSBC Securities	6,035,000	6,018,283	6,063,976	6,018,292	0	9	0	9	0	0	45,684	45,684	1,649	1,649
912828-SP-6	US Treasury Note 0.375% 04/15/15		05/01/2012	Deutsche Bank	05/29/2012	Various	25,000,000	25,001,060	24,997,684	25,001,045	0	(15)	0	(15)	0	0	(3,361)	(3,361)	8,313	4,355
912828-SU-5	US Treasury Note 0.250% 05/15/15		05/31/2012	Goldman Sachs & Co	06/06/2012	UBS Securities Inc	20,000,000	19,946,875	19,946,027	19,946,975	0	100	0	100	0	0	(948)	(948)	3,125	2,853
912828-TD-2	US Treasury Note 0.250% 07/15/15		07/26/2012	Goldman Sachs & Co	10/05/2012	Various	35,500,000	35,457,072	35,422,741	35,458,960	0	1,888	0	1,888	0	0	(36,219)	(36,219)	14,382	3,281
912828-TG-5	US Treasury Note 0.500% 07/31/17		08/10/2012	Various	09/07/2012	Various	5,612,000	5,583,195	5,571,439	5,583,664	0	469	0	469	0	0	(12,225)	(12,225)	2,476	125
912828-TS-9	US Treasury Note 0.625% 09/30/17		11/23/2012	Various	11/23/2012	Various	8,500,000	8,487,236	8,490,069	8,487,240	0	4	0	4	0	0	2,830	2,830	5,134	4,954
912828-TW-0	US Treasury Note 0.750% 10/31/17		11/13/2012	Deutsche Bank	11/13/2012	J P Morgan	1,175,000	1,182,439	1,182,386	1,182,439	0	0	0	0	0	0	(54)	(54)	390	390
912828-TX-8	US Treasury Note 0.375% 11/15/15		11/23/2012	Deutsche Bank	11/26/2012	Bank of America	4,200,000	4,201,327	4,202,611	4,201,325	0	(1)	0	(1)	0	0	1,286	1,286	522	479
0599999. Subtotal - Bonds - U.S. Governments							169,316,888	176,276,455	175,958,425	175,874,990	0	(401,462)	0	(401,462)	0	0	83,432	83,432	935,002	528,650
01F030-6B-9	FNMA TBA 3.000% 11/15/42		10/31/2012	Citigroup Global Markets	10/31/2012	Citigroup Global Markets	1,400,000	1,466,883	1,466,883	1,466,883	0	0	0	0	0	0	0	0	1,517	1,517
01F032-41-9	FNMA TBA 3.500% 01/15/27		01/03/2012	Bony/Barclays Capital Inc	01/03/2012	Bony/Barclays Capital Inc	175,000	182,848	182,848	182,843	0	(5)	0	(5)	0	0	5	5	289	289
01F032-42-7	FNMA TBA 3.500% 02/15/26		01/31/2012	Chase	01/31/2012	Chase	500,000	525,996	525,996	525,992	0	(4)	0	(4)	0	0	4	4	729	729
01F032-43-5	FNMA TBA 3.500% 03/01/26		02/29/2012	Bony/Barclays Capital Inc	02/29/2012	Bony/Barclays Capital Inc	425,000	446,034	446,034	446,023	0	(11)	0	(11)	0	0	11	11	578	578
01F032-45-0	FNMA TBA 3.500% 05/01/26		04/30/2012	Bony/Barclays Capital Inc	05/11/2012	Chase	450,000	474,715	475,594	474,715	0	0	0	0	0	0	879	879	700	700
01F032-61-7	FNMA TBA 3.500% 01/15/42		01/03/2012	Goldman Sachs & Co	01/03/2012	Goldman Sachs & Co	425,000	436,223	436,223	436,221	0	(2)	0	(2)	0	0	2	2	455	455
01F032-62-5	FNMA TBA 3.500% 02/15/42		01/31/2012	CS First Boston	01/31/2012	CS First Boston	375,000	389,619	389,619	389,617	0	(2)	0	(2)	0	0	2	2	438	438
01F032-66-6	FNMA TBA 3.500% 06/15/42		05/31/2012	Citigroup Global Markets	06/06/2012	Bank of America	325,000	341,237	340,234	341,237	0	0	0	0	0	0	(1,003)	(1,003)	379	379
01F040-45-3	FNMA TBA 4.000% 05/01/24		04/30/2012	Bony/Barclays Capital Inc	04/30/2012	Bony/Barclays Capital Inc	250,000	265,879	265,879	265,879	0	0	0	0	0	0	0	0	444	444
01F040-62-8	FNMA TBA 4.000% 02/01/40		01/31/2012	CS First Boston	01/31/2012	CS First Boston	150,000	158,537	158,537	158,536	0	(1)	0	(1)	0	0	1	1	200	200
01F040-65-1	FNMA Pool TBA 4.000% 05/15/39		04/30/2012	Paribas	04/30/2012	Paribas	500,000	528,809	528,809	528,809	0	0	0	0	0	0	0	0	722	722
01F040-67-7	FNMA TBA 4.000% 07/01/39		07/02/2012	Bony/Barclays Capital Inc	07/10/2012	J P Morgan	425,000	452,426	453,953	452,426	0	0	0	0	0	0	1,527	1,527	519	519

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F040-69-3	FNMA Pool TBA 4.000% 09/01/39		08/31/2012	UBS Securities Inc	08/31/2012	UBS Securities Inc	100,000	107,168	107,168	107,168	0	0	0	0	0	0	0	0	133	133
01F040-6C-6	FNMA TBA 4.000% 12/01/39		11/30/2012	Citigroup Global Markets	11/30/2012	Citigroup Global Markets	125,000	133,940	133,940	133,940	0	0	0	0	0	0	0	0	153	153
01F042-62-4	FNMA TBA 4.500% 07/25/33		01/31/2012	Chase	01/31/2012	Chase	200,000	213,688	213,688	213,685	0	(3)	0	(3)	0	0	3	3	300	300
01F042-68-1	FNMA TBA 4.500% 08/01/39		07/31/2012	CS First Boston	07/31/2012	CS First Boston	150,000	162,281	162,281	162,281	0	0	0	0	0	0	0	0	225	225
01F042-69-9	FNMA TBA 4.500% 09/15/42		08/10/2012	J P Morgan	08/10/2012	J P Morgan	150,000	162,047	162,047	162,047	0	0	0	0	0	0	0	0	225	225
01F042-6C-2	FNMA TBA 4.500% 12/01/34		11/30/2012	Citigroup Global Markets	11/30/2012	Citigroup Global Markets	350,000	377,221	377,221	377,221	0	0	0	0	0	0	0	0	481	481
01F050-61-9	FNMA TBA 5.000% 01/01/36		01/03/2012	Bony/Barclays Capital Inc	01/03/2012	Bony/Barclays Capital Inc	175,000	189,096	189,096	189,093	0	(2)	0	(2)	0	0	2	2	267	267
01F050-63-5	FNMA TBA 5.000% 03/01/33		02/29/2012	Bony/Barclays Capital Inc	02/29/2012	Bony/Barclays Capital Inc	100,000	108,039	108,039	108,037	0	(2)	0	(2)	0	0	2	2	153	153
01F050-68-4	FNMA TBA 5.000% 10/01/33		07/31/2012	Bank of America	07/31/2012	Bank of America	275,000	299,739	299,739	299,739	0	0	0	0	0	0	0	0	458	458
02R022-48-0	FHLMC TBA 2.500% 08/15/27		08/01/2012	Bony/Barclays Capital Inc	08/14/2012	CS First Boston	300,000	311,660	310,125	311,660	0	0	0	0	0	0	(1,535)	(1,535)	313	313
02R032-63-8	FHLMC Gold TBA 3.500% 03/15/41		02/29/2012	CS First Boston	02/29/2012	CS First Boston	275,000	284,088	284,088	284,086	0	(2)	0	(2)	0	0	2	2	294	294
02R040-63-1	FHLMC Gold TBA 4.000% 03/15/41		02/29/2012	Bony/Barclays Capital Inc	02/29/2012	Bony/Barclays Capital Inc	300,000	315,176	315,176	315,170	0	(6)	0	(6)	0	0	6	6	367	367
02R042-63-7	FHLMC Gold TBA 4.500% 01/28/34		02/29/2012	Citigroup Global Markets	02/29/2012	Citigroup Global Markets	150,000	159,434	159,434	159,432	0	(2)	0	(2)	0	0	2	2	206	206
3128M7-M4-5	FHLMC Pool G05479 5.500% 03/01/39		08/30/2012	J P Morgan	11/23/2012	J P Morgan	2,054,994	2,250,218	2,212,329	2,246,812	0	(3,406)	0	(3,406)	0	0	(34,482)	(34,482)	27,314	3,767
3128M7-M4-5	FHLMC Pool G05479 5.500% 03/01/39		08/30/2012	J P Morgan	12/01/2012	Paydown	1,203,628	1,317,973	1,203,628	1,203,628	0	(114,345)	0	(114,345)	0	0	0	0	10,266	2,207
3128MJ-R3-6	FHLMC Gold Pool G08505 3.000% 09/01/42		10/01/2012	CS First Boston	12/01/2012	Paydown	30,517	32,257	30,517	30,517	0	(1,740)	0	(1,740)	0	0	0	0	115	25
3128PV-M6-4	FHLMC Gold Pool J15781 4.000% 06/01/26		08/30/2012	Citigroup Global Markets	12/01/2012	Paydown	240,524	256,234	240,524	240,524	0	(15,709)	0	(15,709)	0	0	0	0	1,790	454
3128Q0-DY-0	FHLMC Pool J19119 2.500% 05/01/27		08/14/2012	CS First Boston	12/01/2012	Paydown	5,694	5,889	5,694	5,694	0	(195)	0	(195)	0	0	0	0	30	6
312938-QK-2	FHLMC Gold Pool A90458 4.500% 01/01/40		02/29/2012	Citigroup Global Markets	12/01/2012	Paydown	52,685	55,998	52,685	52,685	0	(3,313)	0	(3,313)	0	0	0	0	1,021	72
312942-KM-6	FGLMC Pool A93900 4.000% 09/01/40		02/29/2012	Bony/Barclays Capital Inc	12/01/2012	Paydown	90,433	95,008	90,433	90,433	0	(4,575)	0	(4,575)	0	0	0	0	1,604	111
312943-UJ-0	FGLMC Pool A95085 4.000% 11/01/40		08/30/2012	Citigroup Global Markets	10/09/2012	Bank of America	22,388,547	23,962,741	23,973,236	23,963,479	0	(738)	0	(738)	0	0	9,757	9,757	99,505	29,851
312943-UJ-0	FGLMC Pool A95085 4.000% 11/01/40		08/30/2012	Citigroup Global Markets	10/01/2012	Paydown	778,442	833,176	778,442	778,442	0	(54,734)	0	(54,734)	0	0	0	0	2,595	1,038
3132GR-2T-7	FHLMC Pool Q06786 3.500% 03/01/42		02/29/2012	CS First Boston	12/01/2012	Paydown	7,215	7,454	7,215	7,215	0	(238)	0	(238)	0	0	0	0	113	8
3132GU-H4-9	FHLMC Pool Q08951 3.500% 06/01/42		10/03/2012	Morgan Stanley	12/07/2012	Citigroup Global Markets	1,889,671	2,034,349	2,027,853	2,033,886	0	(463)	0	(463)	0	0	(6,033)	(6,033)	13,044	1,837
3132GU-H4-9	FHLMC Pool Q08951 3.500% 06/01/42		10/03/2012	Morgan Stanley	12/01/2012	Paydown	28,436	30,613	28,436	28,436	0	(2,177)	0	(2,177)	0	0	0	0	123	28
3132HM-K2-6	FHLMC Pool Q11213 3.000% 09/01/42		11/02/2012	Bank of America	11/16/2012	Citigroup Global Markets	2,090,218	2,183,298	2,193,422	2,183,228	0	(70)	0	(70)	0	0	10,195	10,195	3,135	2,264
3132HN-C5-6	FHLMC Pool Q11892 3.500% 10/01/42		10/09/2012	Wachovia Securities	12/01/2012	Paydown	78,549	84,465	78,549	78,549	0	(5,916)	0	(5,916)	0	0	0	0	292	76
3135G0-MW-0	FNMA 1.050% 08/09/17		07/20/2012	Paribas	09/19/2012	J P Morgan	3,000,000	2,998,800	3,003,900	2,998,827	0	27	0	27	0	0	5,073	5,073	3,588	0
31385X-AZ-0	FNMA Pool 555424 5.500% 05/01/33		07/10/2012	J P Morgan	12/01/2012	Paydown	570,917	632,290	570,917	570,917	0	(61,374)	0	(61,374)	0	0	0	0	7,787	959
3138A2-QX-0	FNMA Pool AH1369 3.500% 12/01/25		01/03/2012	Bony/Barclays Capital Inc	12/01/2012	Paydown	48,622	50,802	48,622	48,622	0	(2,180)	0	(2,180)	0	0	0	0	969	80
3138A3-6V-4	FNMA Pool AH2683 4.000% 01/01/41		04/19/2012	Various	12/01/2012	Various	2,772,276	2,927,407	2,772,276	2,772,276	0	(155,131)	0	(155,131)	0	0	0	0	43,681	4,295
3138A5-JU-7	FNMA Pool AH3874 4.500% 09/01/41		01/31/2012	Chase	12/01/2012	Paydown	76,169	81,382	76,169	76,169	0	(5,213)	0	(5,213)	0	0	0	0	1,494	114
3138AB-VX-4	FNMA Pool AH9629 3.000% 04/01/27		09/26/2012	J P Morgan	12/01/2012	Paydown	2,546	2,728	2,546	2,546	0	(182)	0	(182)	0	0	0	0	13	6
3138AD-R3-1	FNMA Pool AI0505 3.500% 04/01/26		02/29/2012	Bony/Barclays Capital Inc	12/01/2012	Paydown	135,374	142,074	135,374	135,374	0	(6,700)	0	(6,700)	0	0	0	0	2,985	184
3138AD-DZ-2	FNMA Pool AI4619 4.500% 07/01/41		07/31/2012	CS First Boston	08/10/2012	Paribas	143,693	155,458	155,256	155,456	0	(2)	0	(2)	0	0	(200)	(200)	216	216
3138AJ-DZ-2	FNMA Pool AI4619 4.500% 07/01/41		07/31/2012	CS First Boston	09/01/2012	Paydown	6,306	6,822	6,306	6,306	0	(516)	0	(516)	0	0	0	0	563	9
3138AS-SE-3	FNMA Pool AJ1416 4.500% 09/01/41		04/19/2012	Bony/Barclays Capital Inc	11/23/2012	J P Morgan	6,139,342	6,597,874	6,597,874	6,595,053	0	(2,821)	0	(2,821)	0	0	2,821	2,821	181,878	17,651
3138AS-SE-3	FNMA Pool AJ1416 4.500% 09/01/41		04/19/2012	Bony/Barclays Capital Inc	11/01/2012	Paydown	1,496,540	1,608,313	1,496,540	1,496,540	0	(111,773)	0	(111,773)	0	0	0	0	24,859	4,303
3138AY-GV-5	FNMA Pool AJ6511 4.000% 12/01/41		03/28/2012	J P Morgan	12/01/2012	Paydown	132,338	139,017	132,338	132,338	0	(6,679)	0	(6,679)	0	0	0	0	2,644	426
3138E2-TJ-4	FNMA Pool AH9552 3.500% 01/01/27		05/11/2012	Chase	12/01/2012	Paydown	41,051	43,488	41,051	41,051	0	(2,437)	0	(2,437)	0	0	0	0	478	64
3138E2-YW-9	FNMA Pool AJ9724 4.000% 01/01/42		08/31/2012	UBS Securities Inc	12/01/2012	Paydown	16,608	17,798	16,608	16,608	0	(1,190)	0	(1,190)	0	0	0	0	122	22
3138E3-BC-6	FNMA Pool AJ9934 3.500% 03/01/42		04/30/2012	Bony/Barclays Capital Inc	12/01/2012	Paydown	10,229	10,653	10,229	10,229	0	(424)	0	(424)	0	0	0	0	129	13
3138E4-P4-7	FNMA Pool AK0442 4.000% 01/01/42		07/10/2012	Various	12/01/2012	Various	464,571	499,559	464,571	464,571	0	(34,988)	0	(34,988)	0	0	0	0	5,457	568
3138E7-Y9-9	FNMA Pool AK3435 3.500% 02/01/42		02/28/2012	J P Morgan	03/19/2012	J P Morgan	3,189,886	3,306,517	3,251,192	3,306,352	0	(164)	0	(164)	0	0	(55,160)	(55,160)	6,513	3,411
3138EA-E9-4	FNMA Pool AK5559 4.000% 04/01/42		08/01/2012	Deutsche Bank	12/01/2012	Paydown	7,669	8,320	7,669	7,669	0	(651)	0	(651)	0	0	0	0	73	10
3138EC-EV-1	FNMA Pool AK7347 3.500% 03/01/42		03/07/2012	Bank of America	12/01/2012	Paydown	798,751	827,456	798,751	798,751	0	(28,705)	0	(28,705)	0	0	0	0	15,093	854
3138ED-DJ-7	FNMA Pool AK8204 3.500% 04/01/42		04/16/2012	Morgan Stanley	11/28/2012	Various	10,712,721	11,084,319	11,421,651	11,079,897	0	(4,422)	0	(4,422)	0	0	341,754	341,754	206,351	13,540

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138ED-DJ-7	FNMA Pool AK8204 3.500% 04/01/42		04/16/2012	Morgan Stanley	12/01/2012	Paydown	501,451	518,845	501,451	501,451	0	(17,394)	0	(17,394)	0	0	0	0	22,990	634
3138EE-CZ-0	FNMA Pool AK9087 3.500% 04/01/27		03/30/2012	CS First Boston	12/01/2012	Paydown	24,933	26,355	24,933	24,933	0	(1,422)	0	(1,422)	0	0	0	0	370	70
3138EG-GY-4	FNMA Pool AL0214 5.000% 04/01/41		01/03/2012	Bony/Barclays Capital Inc	12/01/2012	Paydown	50,461	54,526	50,461	50,461	0	(4,064)	0	(4,064)	0	0	0	0	1,251	77
3138EG-P4-0	FNMA Pool AL0442 5.500% 06/01/40		04/10/2012	Morgan Stanley	11/23/2012	J P Morgan	335,429	369,129	363,731	368,504	0	(625)	0	(625)	0	(4,773)	(4,773)	(4,773)	12,145	564
3138EG-P4-0	FNMA Pool AL0442 5.500% 06/01/40		04/10/2012	Morgan Stanley	11/01/2012	Paydown	128,839	141,783	128,839	128,839	0	(12,944)	0	(12,944)	0	0	0	0	2,325	217
3138EH-6R-8	FNMA Pool AL1779 5.500% 12/01/38		05/03/2012	J P Morgan	12/01/2012	Paydown	56,895	62,807	56,895	56,895	0	(5,912)	0	(5,912)	0	0	0	0	1,019	113
3138EH-GD-8	FNMA Pool AL1095 6.000% 04/01/40		04/16/2012	Goldman Sachs & Co	11/23/2012	J P Morgan	1,644,839	1,822,944	1,801,098	1,819,827	0	(3,117)	0	(3,117)	0	(18,728)	(18,728)	(18,728)	56,747	3,564
3138EH-GD-8	FNMA Pool AL1095 6.000% 04/01/40		04/16/2012	Goldman Sachs & Co	12/01/2012	Paydown	1,014,905	1,124,800	1,014,905	1,014,905	0	(109,895)	0	(109,895)	0	0	0	0	18,723	2,199
3138EH-U8-3	FNMA Pool AL1506 3.500% 12/01/26		04/16/2012	Various	12/01/2012	Various	1,162,873	1,226,286	1,162,873	1,162,873	0	(63,413)	0	(63,413)	0	0	0	0	14,468	1,809
3138EJ-4B-1	FNMA Pool AL2617 6.000% 10/01/40		10/16/2012	J P Morgan	12/01/2012	Paydown	31,770	35,289	31,770	31,770	0	(3,520)	0	(3,520)	0	0	0	0	159	69
3138EJ-XR-4	FNMA Pool AL2487 4.000% 06/01/42		10/03/2012	Bank of America	12/07/2012	Bank of America	6,660,349	7,293,082	7,282,675	7,292,026	0	(1,056)	0	(1,056)	0	(9,351)	(9,351)	(9,351)	52,543	7,400
3138EJ-XR-4	FNMA Pool AL2487 4.000% 06/01/42		10/09/2012	Bank of America	12/01/2012	Paydown	512,928	561,282	512,928	512,928	0	(48,354)	0	(48,354)	0	0	0	0	2,575	570
3138LR-QQ-8	FNMA Pool A01362 3.500% 05/01/42		06/06/2012	Bank of America	12/01/2012	Paydown	18,296	19,171	18,296	18,296	0	(875)	0	(875)	0	0	0	0	254	21
3138LU-RR-8	FNMA Pool A04095 3.500% 05/01/42		06/07/2012	Bank of America	12/01/2012	Paydown	411,730	432,574	411,730	411,730	0	(20,844)	0	(20,844)	0	0	0	0	5,760	440
3138LU-SQ-9	FNMA Pool A04126 3.000% 06/01/42		07/31/2012	Goldman Sachs & Co	12/01/2012	Paydown	18,913	19,672	18,913	18,913	0	(759)	0	(759)	0	0	0	0	147	19
3138LV-JJ-3	FNMA Pool A04764 3.000% 05/01/42		08/02/2012	Morgan Stanley	12/01/2012	Paydown	20,590	21,408	20,590	20,590	0	(817)	0	(817)	0	0	0	0	126	21
3138M1-TZ-1	FNMA Pool A09567 3.000% 07/01/27		07/10/2012	J P Morgan	11/23/2012	J P Morgan	1,054,415	1,110,266	1,110,101	1,108,829	0	(1,437)	0	(1,437)	0	1,272	1,272	1,272	12,917	1,406
3138M1-TZ-1	FNMA Pool A09567 3.000% 07/01/27		07/10/2012	J P Morgan	12/01/2012	Paydown	855,176	900,474	855,176	855,176	0	(45,298)	0	(45,298)	0	0	0	0	9,308	1,140
3138M2-A4-8	FNMA Pool A09926 3.500% 07/01/42		07/10/2012	Citigroup Global Markets	10/09/2012	Wachovia Securities	9,931,540	10,525,104	10,620,540	10,520,843	0	(4,261)	0	(4,261)	0	99,697	99,697	99,697	96,557	10,621
3138M2-A4-8	FNMA Pool A09926 3.500% 07/01/42		07/10/2012	Citigroup Global Markets	10/01/2012	Paydown	118,460	125,540	118,460	118,460	0	(7,080)	0	(7,080)	0	0	0	0	757	127
3138M8-J6-1	FNMA Pool AP4784 3.000% 09/01/42		10/31/2012	Citigroup Global Markets	12/01/2012	Paydown	6,729	7,050	6,729	6,729	0	(321)	0	(321)	0	0	0	0	17	7
3138MC-V2-7	FNMA Pool AP8732 3.500% 10/01/42		11/02/2012	J P Morgan	12/01/2012	Paydown	3,552	3,797	3,552	3,552	0	(245)	0	(245)	0	0	0	0	10	4
3138MD-UJ-9	FNMA Pool AP9584 3.000% 10/01/32		10/19/2012	Chase	12/01/2012	Paydown	2,208	2,328	2,208	2,208	0	(119)	0	(119)	0	0	0	0	6	2
3138MD-Y3-0	FNMA Pool AP9729 3.000% 10/01/42		10/03/2012	Morgan Stanley	11/28/2012	Wachovia Securities	1,964,594	2,081,703	2,067,429	2,081,187	0	(515)	0	(515)	0	(13,759)	(13,759)	(13,759)	6,712	1,637
3138MD-Y3-0	FNMA Pool AP9729 3.000% 10/01/42		10/03/2012	Morgan Stanley	12/01/2012	Paydown	10,406	11,026	10,406	10,406	0	(620)	0	(620)	0	0	0	0	4,948	9
31403C-6L-0	FNMA Pool 745275 5.000% 02/01/36		02/29/2012	Bony/Barclays Capital Inc	12/01/2012	Paydown	31,078	33,577	31,078	31,078	0	(2,498)	0	(2,498)	0	0	0	0	647	47
31413C-SN-0	FNMA Pool 941625 3.500% 01/01/42		01/31/2012	CS First Boston	12/01/2012	Paydown	32,554	33,823	32,554	32,554	0	(1,269)	0	(1,269)	0	0	0	0	717	38
31415R-FA-7	FNMA Pool 986761 5.500% 07/01/38		04/10/2012	Goldman Sachs & Co	12/01/2012	Paydown	601,394	660,593	601,394	601,394	0	(59,200)	0	(59,200)	0	0	0	0	12,454	1,011
31416B-TA-6	FNMA Pool 995245 5.000% 01/01/39		07/31/2012	Bank of America	12/01/2012	Paydown	54,147	59,019	54,147	54,147	0	(4,871)	0	(4,871)	0	0	0	0	551	90
31416C-A4-8	FNMA Pool 995627 5.000% 02/01/39		04/09/2012	CS First Boston	07/10/2012	J P Morgan	1,498,286	1,630,791	1,633,600	1,630,638	0	(153)	0	(153)	0	2,962	2,962	2,962	21,018	2,289
31416C-A4-8	FNMA Pool 995627 5.000% 02/01/39		04/09/2012	CS First Boston	12/01/2012	Paydown	1,623,662	1,767,254	1,623,662	1,623,662	0	(143,593)	0	(143,593)	0	0	0	0	28,300	2,481
31416N-E5-7	FNMA Pool AA4655 4.000% 05/01/24		07/10/2012	Nomura Securities	11/23/2012	J P Morgan	3,967,721	4,234,922	4,228,103	4,228,892	0	(6,030)	0	(6,030)	0	(789)	(789)	(789)	64,806	7,054
31416N-E5-7	FNMA Pool AA4655 4.000% 05/01/24		07/10/2012	Nomura Securities	12/01/2012	Paydown	839,298	895,819	839,298	839,298	0	(56,521)	0	(56,521)	0	0	0	0	7,849	1,492
31416W-LZ-3	FNMA Pool AB1243 4.000% 07/01/25		04/30/2012	Bony/Barclays Capital Inc	12/01/2012	Paydown	61,586	65,498	61,586	61,586	0	(3,912)	0	(3,912)	0	0	0	0	839	109
31417A-X4-6	FNMA Pool AB4298 3.500% 01/01/42		06/27/2012	J P Morgan	12/01/2012	Paydown	65,545	68,992	65,545	65,545	0	(3,446)	0	(3,446)	0	0	0	0	791	178
31417C-B6-1	FNMA Pool AB5460 3.000% 06/01/42		08/31/2012	J P Morgan	12/01/2012	Paydown	28,025	29,049	28,025	28,025	0	(1,025)	0	(1,025)	0	0	0	0	151	28
31417C-VM-4	FNMA Pool AB6019 3.500% 08/01/42		08/02/2012	J P Morgan	12/01/2012	Paydown	85,268	90,530	85,268	85,268	0	(5,263)	0	(5,263)	0	0	0	0	844	99
31417D-CA-9	FNMA Pool AB6364 2.500% 10/01/27		10/25/2012	Nomura Securities	12/01/2012	Paydown	25,408	26,468	25,408	25,408	0	(1,060)	0	(1,060)	0	0	0	0	53	32
31418A-CH-9	FNMA Pool MA0971 4.000% 02/01/42		09/27/2012	Morgan Stanley	12/01/2012	Paydown	16,251	17,574	16,251	16,251	0	(1,323)	0	(1,323)	0	0	0	0	105	49
31418A-D9-6	FNMA Pool MA1027 3.500% 04/01/42		03/28/2012	Paribas	12/01/2012	Paydown	50,527	52,068	50,527	50,527	0	(1,541)	0	(1,541)	0	0	0	0	1,018	142
31418A-EG-9	FNMA Pool MA1034 3.500% 04/01/27		04/09/2012	Bank of America	12/01/2012	Paydown	46,311	48,967	46,311	46,311	0	(2,656)	0	(2,656)	0	0	0	0	746	72
31418A-KN-7	FNMA Pool MA1200 3.000% 10/01/32		09/25/2012	Chase	12/01/2012	Paydown	7,774	8,249	7,774	7,774	0	(474)	0	(474)	0	0	0	0	41	18
31418U-EE-0	FNMA Pool AD6432 4.500% 06/01/40		08/10/2012	J P Morgan	12/01/2012	Paydown	17,402	18,799	17,402	17,402	0	(1,398)	0	(1,398)	0	0	0	0	128	26
31419A-4N-4	FNMA Pool AE0828 3.500% 02/01/41		01/03/2012	Goldman Sachs & Co	12/01/2012	Paydown	81,636	83,791	81,636	81,636	0	(2,156)	0	(2,156)	0	0	0	0	1,692	87
31419B-BT-1	FNMA Pool AE0949 4.000% 02/01/41		07/10/2012	J P Morgan	12/01/2012	Paydown	60,360	64,585	60,360	60,360	0	(4,225)	0	(4,225)	0	0	0	0	620	74
31419F-GP-5	FNMA Pool AE4705 4.000% 09/01/40		01/31/2012	CS First Boston	12/01/2012	Paydown	29,342	31,012	29,342	29,342	0	(1,670)	0	(1,670)	0	0	0	0	573	39
31419F-RN-8	FNMA Pool AE4992 3.500% 11/01/25		01/31/2012	Chase	12/01/2012	Paydown	189,242	199,081	189,242	189,242	0	(9,839)	0	(9,839)	0	0	0	0	3,052	276
31419J-RF-7	FNMA Pool AE7685 4.000% 10/01/40		04/30/2012	Paribas	12/01/2012	Paydown	128,371	135,767	128,371	128,371	0	(7,396)	0	(7,396)	0	0	0	0	1,635	185
3199999. Subtotal - Bonds - U.S. Special Revenues							104,838,631	111,537,002	110,559,027	110,228,862	0	(1,308,136)	0	(1,308,136)	0	0	330,166	330,166	1,147,849	147,670
00037B-AA-0	Abb Finance USA Inc 1.625% 05/08/17		05/31/2012	Various	11/29/2012	Various	3,825,000	3,798,849	3,816,385	3,799,233	0	384	0	384	0	0	17,152	17,152	5,470	122
00038A-AA-1	ABB Treasury Center USA Series 144A 2.500% 06/15/16		01/31/2012	Bank of America	03/27/2012	J P Morgan	4,650,000	4,648,187	4,711,334	4,648,277	0	91	0	91	0	0	63,056	63,056	33,906	15,500
00206R-BB-7	AT&T Inc 0.875% 02/13/15		02/08/2012	CS First Boston	03/14/2012	J P Morgan	1,520,000	1,518,921	1,507,506	1,518,956	0	36	0	36	0	0	(11,451)	(11,451)	1,330	0
00287Y-AB-5	Abbvie Inc Series 144A 1.750% 11/06/17		11/05/2012	Morgan Stanley	11/16/2012	RBC Dominion	2,225,000	2,220,350	2,247,117	2,220,382	0	32	0	32	0	0	26,735	26,735	1,406	0
00287Y-AF-6	Abbvie Inc Series 144A 2.000% 11/06/18		11/05/2012	Morgan Stanley	11/20/2012	CS First Boston	4,785,000	4,759,783	4,832,515	4,759,981	0	198	0	198	0	0	72,534	72,534	4,785	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00439T-AE-7	Accuride Corp 9.500% 08/01/18		08/06/2012	CS First Boston	10/31/2012	Various	110,000	111,650	109,575	111,578	0	(72)	0	(72)	0	0	(2,003)	(2,003)	2,425	232
00508X-AE-4	Actuant Corp Series 144A 5.625% 06/15/22		04/02/2012	CS First Boston	07/23/2012	Wells Fargo	1,000,000	1,000,000	1,031,250	1,000,000	0	0	0	0	0	0	31,250	31,250	15,625	0
00817Y-AL-2	Aetna Inc 1.500% 11/15/17		11/02/2012	UBS Securities Inc	11/14/2012	Chase	3,025,000	3,010,450	3,044,753	3,010,539	0	89	0	89	0	0	34,214	34,214	1,513	0
00828K-AF-2	Affinion Group Inc Tranche B 5.676% 10/09/16		08/15/2012	Credit Suisse, New York	12/31/2012	Redemption 100.0000	5,106	4,423	5,106	4,440	0	17	0	17	0	0	666	666	20	0
009127-AA-9	AMGH Merger Sub Inc Series 144A 9.250% 11/01/18		06/11/2012	Grantchester Securities	09/12/2012	Tax Free Exchange	103,000	103,773	103,748	103,748	0	(25)	0	(25)	0	0	0	0	3,467	1,138
00912X-AD-6	Air Lease Corp Series 144A 5.625% 04/01/17		03/21/2012	Various	11/14/2012	Tax Free Exchange	3,000,000	3,000,600	3,000,559	3,000,559	0	(41)	0	(41)	0	0	0	0	111,563	478
013817-AV-3	Alcoa Inc 5.400% 04/15/21		04/02/2012	Various	05/22/2012	Citigroup Global Markets	1,944,000	2,011,287	1,979,158	2,010,366	0	(921)	0	(921)	0	0	(31,208)	(31,208)	63,666	46,854
01449H-AD-1	Alere IM US Holdings LLC B Term Loan 4.750% 06/30/17		04/03/2012	Credit Suisse, New York	11/30/2012	Jeffries & Co	496,241	495,000	497,481	493,871	0	(1,129)	0	(1,129)	0	0	3,611	3,611	15,326	0
01449H-AD-1	Alere IM US Holdings LLC B Term Loan 4.750% 06/30/17		05/04/2012	Various	09/28/2012	Redemption 100.0000	11,303	11,319	11,303	11,306	0	(13)	0	(13)	0	0	(2)	(2)	138	0
01449H-AF-6	Alere IM US Holdings LLC Incremental B-1 Term Loan 4.750% 06/30/17		04/03/2012	Credit Suisse, New York	11/30/2012	Jeffries & Co	498,741	497,494	499,987	496,346	0	(1,148)	0	(1,148)	0	0	3,641	3,641	15,399	0
01449H-AF-6	Alere IM US Holdings LLC Incremental B-1 Term Loan 4.750% 06/30/17		04/03/2012	Credit Suisse, New York	09/28/2012	Redemption 100.0000	2,513	2,506	2,513	2,503	0	(3)	0	(3)	0	0	9	9	37	0
01449H-AG-4	Alere IM US Holdings LLC Incremental B-2 Term Loan 4.750% 06/30/17		03/27/2012	Jeffries & Co	11/30/2012	Jeffries & Co	1,033,270	1,022,937	1,035,853	1,021,664	0	(1,273)	0	(1,273)	0	0	14,189	14,189	36,810	0
01449H-AG-4	Alere IM US Holdings LLC Incremental B-2 Term Loan 4.750% 06/30/17		03/27/2012	Jeffries & Co	10/02/2012	Redemption 100.0000	5,192	5,140	5,192	5,136	0	(4)	0	(4)	0	0	56	56	86	0
01449J-AB-1	Alere Inc 9.000% 05/15/16		03/05/2012	Wells Fargo	07/18/2012	Deutsche Bank	1,250,000	1,325,000	1,300,000	1,317,142	0	(7,858)	0	(7,858)	0	0	(17,142)	(17,142)	77,500	35,313
01973J-AE-9	Allison Transmission Inc Term B-2 3.710% 08/07/17		05/15/2012	Bank of America	12/31/2012	Redemption 100.0000	11,278	11,264	11,278	11,255	0	(9)	0	(9)	0	0	23	23	132	0
01973J-AF-6	Allison Transmission Inc Tranche B3 4.250% 08/08/19		08/21/2012	Bank of America	09/25/2012	Bank of America	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	0	0
01973J-AF-6	Allison Transmission Inc Tranche B3 4.250% 08/08/19		08/21/2012	Bank of America	12/31/2012	Redemption 100.0000	9,918	9,831	9,918	9,825	0	(6)	0	(6)	0	0	93	93	79	0
021332-AC-5	Alta Mesa Holdings Finance 9.625% 10/15/18		03/21/2012	Wells Fargo	10/05/2012	Wells Fargo	70,000	70,350	70,350	70,322	0	(28)	0	(28)	0	0	28	28	6,663	3,013
021441-AD-2	Altera Corporation 1.750% 05/15/17		05/01/2012	Bank of America	10/25/2012	J P Morgan	3,000,000	2,995,410	3,075,660	2,995,833	0	423	0	423	0	0	79,827	79,827	25,083	0
023135-AK-2	Amazon.com Inc 0.650% 11/27/15		11/26/2012	Goldman Sachs & Co	12/07/2012	Deutsche Bank	3,450,000	3,440,616	3,445,056	3,440,728	0	112	0	112	0	0	4,328	4,328	810	0
025815-AA-9	American Expr Centurion 0.875% 11/13/15		11/08/2012	Goldman Sachs & Co	12/07/2012	Various	3,925,000	3,923,509	3,918,828	3,923,543	0	35	0	35	0	0	(4,716)	(4,716)	2,433	0
026874-AX-5	American International Group 5.050% 10/01/15		02/08/2012	Bear Stearns	11/23/2012	J P Morgan	100,000	105,370	109,662	104,258	0	(1,112)	0	(1,112)	0	0	5,404	5,404	5,850	1,852
026874-BT-3	American International Group 8.250% 08/15/18		02/27/2012	Bear Stearns	04/12/2012	Wachovia Securities	883,000	1,050,307	1,062,585	1,046,759	0	(3,548)	0	(3,548)	0	0	15,826	15,826	34,573	22,846
026874-BW-6	American International Group 6.400% 12/15/20		02/08/2012	Bear Stearns	04/12/2012	Goldman Sachs & Co	119,000	133,833	134,551	133,595	0	(239)	0	(239)	0	0	956	956	2,581	1,227
026874-CA-3	American International Group 4.250% 09/15/14		02/08/2012	Bony/Barclays Capital Inc	11/23/2012	National Financial Services	119,000	122,215	125,403	121,261	0	(955)	0	(955)	0	0	4,143	4,143	6,111	2,107
026874-CS-4	American International Group 3.800% 03/22/17		03/19/2012	J P Morgan	11/23/2012	Various	9,850,000	9,830,005	10,100,059	9,831,135	0	1,131	0	1,131	0	0	268,923	268,923	115,441	0
02687Q-DG-0	American Intl Group MTN 5.850% 01/16/18		02/16/2012	Various	06/12/2012	J P Morgan	6,602,000	6,937,037	7,216,941	6,920,048	0	(16,989)	0	(16,989)	0	0	296,893	296,893	154,089	19,403
030288-AA-2	Amer Trans Syst Series 144A 5.250% 01/15/22		03/27/2012	J P Morgan	05/17/2012	Bank of America	2,300,000	2,614,364	2,607,694	2,610,529	0	(3,835)	0	(3,835)	0	0	(2,835)	(2,835)	42,598	25,156
03063P-AC-6	Americredit Automobile Rec Tr Series 2010-3 Class A3 1.140% 04/08/15		05/03/2012	RBC Dominion	10/09/2012	Nomura Securities	650,016	651,844	651,717	651,242	0	(601)	0	(601)	0	0	474	474	2,532	0
03063P-AC-6	Americredit Automobile Rec Tr Series 2010-3 Class A3 1.140% 04/08/15		05/03/2012	RBC Dominion	10/10/2012	Paydown	349,984	350,969	349,984	349,984	0	(984)	0	(984)	0	0	0	0	1,717	0
031162-BQ-2	Amgen Inc 2.125% 05/15/17		05/10/2012	J P Morgan	09/20/2012	Various	6,945,000	6,932,568	7,083,661	6,933,173	0	605	0	605	0	0	150,487	150,487	37,710	0
03234T-AJ-7	AMWINS Group Inc Term Loan 4.074% 05/07/19		05/23/2012	Credit Suisse, New York	12/31/2012	Redemption 100.0000	5,000	4,950	5,000	4,945	0	(5)	0	(5)	0	0	55	55	182	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
035287-AD-3	Anixter Inc 5.625% 05/01/19		04/25/2012	Wells Fargo	04/25/2012	Sterne, Agee, & Leach	667,000	667,000	676,171	667,000	0	0	0	0	0	0	9,171	9,171	0	0
03827F-AH-4	Applied Systems Incremental Term Loan 5.500% 03/08/16		05/30/2012	Credit Suisse, New York	12/07/2012	CS First Boston	424,267	413,660	429,040	414,097	0	437	0	437	0	0	14,943	14,943	12,735	0
03827F-AH-4	Applied Systems Incremental Term Loan 5.500% 03/08/16		05/30/2012	Credit Suisse, New York	12/31/2012	Redemption 100.0000	4,218	4,113	4,218	4,114	0	1	0	1	0	0	105	105	63	0
03938D-AD-4	Arch Coal Inc Term Loan B 5.750% 05/16/18		05/14/2012	Bank of America	12/31/2012	Redemption 100.0000	6,931	6,861	6,931	6,849	0	(12)	0	(12)	0	0	81	81	130	0
04044T-AG-1	Aristotle Holding Inc. Series 144A 2.100% 02/12/15		02/06/2012	Citigroup Global Markets	03/20/2012	Morgan Stanley	3,000,000	2,985,240	3,030,570	2,985,821	0	581	0	581	0	0	44,749	44,749	7,700	0
04349V-AB-9	Ascend Performance Materials Term B Loan 6.750% 03/26/18		04/04/2012	Bank of America	08/29/2012	Bank of America	747,962	733,003	743,028	731,004	0	(1,999)	0	(1,999)	0	0	12,025	12,025	18,733	0
04349V-AB-9	Ascend Performance Materials Term B Loan 6.750% 03/26/18		04/04/2012	Bank of America	12/31/2012	Redemption 100.0000	7,514	7,363	7,514	7,340	0	(24)	0	(24)	0	0	174	174	210	0
04420T-AS-9	Ashland Inc Term B Facility 2.092% 08/23/18		04/25/2012	Citibank	12/24/2012	Redemption 100.0000	388,600	390,057	388,600	389,582	0	(475)	0	(475)	0	0	(983)	(983)	10,088	0
04826N-AL-7	Petco Animal Supplies Inc Term Loan 5.250% 04/04/19		04/03/2012	Credit Suisse, New York	11/30/2012	Redemption 100.0000	1,500,000	1,492,500	1,500,000	1,486,878	0	(5,622)	0	(5,622)	0	0	13,122	13,122	49,403	0
04962C-AN-1	Attachmate Corporation Term Loan First Lien 7.250% 04/27/17		03/06/2012	Credit Suisse, New York	12/31/2012	Redemption 100.0000	104,414	104,414	104,414	104,414	0	0	0	0	0	0	0	0	3,936	0
05070G-AA-6	Audatex North America In Series 144A 6.750% 06/15/18		06/01/2012	Tax Free Exchange	06/14/2012	J P Morgan	700,000	718,560	728,000	718,380	0	(180)	0	(180)	0	0	9,620	9,620	24,150	21,788
05070G-AB-4	Audatex North America In Series 144A 6.750% 06/15/18		04/10/2012	Bank of America	06/01/2012	Tax Free Exchange	700,000	719,040	718,560	718,560	0	(480)	0	(480)	0	0	0	0	21,788	15,488
05329W-AK-8	Autonation Inc 5.500% 02/01/20		01/27/2012	Bank of America	08/07/2012	Baring Securities Inc	1,920,000	1,920,000	2,035,200	1,920,000	0	0	0	0	0	0	115,200	115,200	55,440	0
053332-AM-4	Autozone Inc 3.700% 04/15/22		04/17/2012	J P Morgan	04/25/2012	CS First Boston	3,000,000	2,999,520	3,020,820	2,999,520	0	0	0	0	0	0	21,300	21,300	1,850	0
05349U-AJ-1	Avaya Inc Tranche B1 3.061% 10/26/14		09/27/2012	Citibank	12/31/2012	Redemption 100.0000	501,595	489,682	501,595	490,842	0	1,160	0	1,160	0	0	10,753	10,753	1,859	0
055381-AQ-0	BE Aerospace 8.500% 07/01/18		07/24/2012	Baring Securities Inc	07/25/2012	Corporate Action	640,000	708,800	700,960	708,800	0	0	0	0	0	0	(7,840)	(7,840)	3,324	3,778
06051G-DX-4	Bank of America Corp MTNL 5.650% 05/01/18		09/13/2012	Various	11/06/2012	Scotia Capital	3,040,000	3,486,075	3,519,834	3,475,969	0	(10,107)	0	(10,107)	0	0	43,865	43,865	89,220	65,364
06051G-DZ-9	Bank of America Corp 7.625% 06/01/19		03/14/2012	Bank of America	04/17/2012	Deutsche Bank	4,690,000	5,328,497	5,314,661	5,322,418	0	(6,079)	0	(6,079)	0	0	(7,756)	(7,756)	138,078	107,284
06051G-EM-7	Bank of America Corp 5.700% 01/24/22		02/02/2012	Various	06/07/2012	Various	4,125,000	4,143,326	4,321,610	4,142,606	0	(720)	0	(720)	0	0	179,004	179,004	42,990	1,389
06051G-EQ-8	Bank of America Corp 3.875% 03/22/17		09/07/2012	Various	11/23/2012	Various	5,450,000	5,446,910	5,437,353	5,446,804	0	(106)	0	(106)	0	0	(9,451)	(9,451)	36,942	3,660
07014Q-AC-5	Bass Pro Group LLC Tranche B 4.000% 11/16/19		11/16/2012	J P Morgan	11/20/2012	J P Morgan	3,000,000	2,992,500	3,000,000	2,992,512	0	12	0	12	0	0	7,488	7,488	1,333	0
07014Q-AD-3	Bass Pro Group Tranche B 0.000% 06/13/17		08/29/2012	Citibank	11/28/2012	Direct	1,000,000	1,012,500	1,000,000	1,012,500	0	0	0	0	0	0	(12,500)	(12,500)	0	0
07170L-AK-8	Bausch and Lomb Inc Term Loan 5.250% 04/17/19		08/27/2012	Citibank	12/17/2012	Various	2,921,250	2,903,600	2,950,802	2,898,702	0	(4,898)	0	(4,898)	0	0	52,100	52,100	64,966	0
07170L-AK-8	Bausch and Lomb Inc Term Loan 5.250% 04/17/19		05/10/2012	Citibank	09/28/2012	Redemption 100.0000	7,321	7,248	7,321	7,234	0	(15)	0	(15)	0	0	88	88	124	0
073730-AD-5	Beam Inc 1.875% 05/15/17		05/10/2012	Bank of America	05/17/2012	UBS Securities Inc	3,425,000	3,417,054	3,405,443	3,417,058	0	4	0	4	0	0	(11,615)	(11,615)	178	0
073730-AE-3	Beam Inc 3.250% 05/15/22		05/10/2012	Bank of America	05/21/2012	CS First Boston	625,000	619,425	620,369	619,429	0	4	0	4	0	0	940	940	169	0
09950E-AD-2	Booz Allen & Hamilton Inc Tranche B Term Loan 0.000% 08/03/17		05/15/2012	Deutsche Bank	07/31/2012	Redemption 100.0000	1,500,000	1,509,375	1,500,000	1,509,375	0	0	0	0	0	0	(9,375)	(9,375)	0	0
09950E-AH-3	Booz Allen & Hamilton Inc Tranche B 4.500% 07/10/19		07/27/2012	Bank of America	12/31/2012	Redemption 100.0000	5,000	4,950	5,000	4,942	0	(8)	0	(8)	0	0	58	58	49	0
120111-BH-1	Building Materials Corp Series 144A 7.000% 02/15/20		06/13/2012	Bank of America	10/11/2012	CS First Boston	1,000,000	1,060,000	1,082,955	1,057,104	0	(2,896)	0	(2,896)	0	0	25,851	25,851	46,720	23,917
120111-BL-2	Building Materials Corp Series 144A 6.750% 05/01/21		04/10/2012	Bank of America	10/09/2012	Various	1,000,000	1,042,500	1,094,263	1,040,591	0	(1,909)	0	(1,909)	0	0	53,671	53,671	57,064	30,375
1248EP-AY-9	Cco Hldgs Llc / Cap Corp 5.250% 09/30/22		08/08/2012	Various	09/10/2012	Various	1,000,000	990,229	996,963	990,239	0	10	0	10	0	0	6,724	6,724	3,000	0
12543D-AR-1	Community Health Systems 5.125% 08/15/18		08/08/2012	CS First Boston	09/13/2012	CS First Boston	1,255,000	1,255,000	1,299,250	1,255,000	0	0	0	0	0	0	44,250	44,250	2,692	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
125581-GH-5	CIT Group Inc Series 144A 5.500% 02/15/19		03/07/2012	Various	03/13/2012	Various	1,500,000	1,545,000	1,538,863	1,544,924	0	(76)	0	(76)	0	0	(6,062)	(6,062)	8,811	7,630
125581-GL-6	CIT Group Inc 5.250% 03/15/18		03/14/2012	Various	09/13/2012	Citicorp	1,500,000	1,513,238	1,590,000	1,512,267	0	(970)	0	(970)	0	0	77,733	77,733	40,031	98
127693-AA-7	Ceasars Operating Escrow Series 144A 8.500% 02/15/20		03/06/2012	J P Morgan	10/05/2012	Goldman Sachs & Co	500,000	501,250	502,500	501,201	0	(49)	0	(49)	0	0	1,299	1,299	27,979	2,951
127693-AA-7	Ceasars Operating Escrow Series 144A 8.500% 02/15/20		03/14/2012	Various	12/12/2012	Tax Free Exchange	2,500,000	2,547,500	2,542,984	2,542,984	0	(4,516)	0	(4,516)	0	0	0	0	175,903	18,299
131347-BY-1	Calpine Corporation Series 144A 7.875% 01/15/23		01/20/2012	CS First Boston	10/11/2012	Citicorp	949,000	991,705	1,051,018	988,753	0	(2,952)	0	(2,952)	0	0	62,265	62,265	56,258	2,076
131347-BY-1	Calpine Corporation Series 144A 7.875% 01/15/23		01/20/2012	CS First Boston	11/07/2012	Call 103.0000	106,000	110,770	109,180	110,413	0	(357)	0	(357)	0	0	(1,233)	(1,233)	6,771	232
13134M-BA-0	Calpine Corp Tranche B3 4.500% 09/27/19		09/28/2012	Morgan Stanley	10/24/2012	Dain Bosworth	500,000	497,500	501,250	497,390	0	(110)	0	(110)	0	0	3,860	3,860	1,000	0
13342B-AH-8	Cameron International Corp 1.600% 04/30/15		05/14/2012	Citigroup Global Markets	11/23/2012	National Financial Services	693,000	692,702	698,301	692,753	0	51	0	51	0	0	5,548	5,548	5,883	0
137671-AL-7	Cannery Casino Resorts LLC 6.000% 10/01/18		09/25/2012	Deutsche Bank	12/31/2012	Redemption 100.0000	1,483	1,468	1,483	1,466	0	(2)	0	(2)	0	0	17	17	20	0
14040H-AZ-8	Capital One Financial Corp 2.150% 03/23/15		03/21/2012	J P Morgan	11/23/2012	Goldman Sachs & Co	750,000	749,370	766,193	749,509	0	139	0	139	0	0	16,683	16,683	10,974	0
14912L-4V-0	Caterpillar Finance Series MTN 1.375% 05/20/14		03/28/2012	Citigroup Global Markets	05/31/2012	HSBC Securities	150,000	152,534	151,764	152,321	0	(212)	0	(212)	0	0	(557)	(557)	1,117	745
14987B-AC-7	CC Holdings GS V LLC / CRO Series 144A 3.849% 04/15/23		12/11/2012	Bank of America	12/11/2012	Bank of America	101,000	101,000	102,303	101,000	0	0	0	0	0	0	1,303	1,303	0	0
15018L-AD-3	Cedar Fair LP Term -1 Loans 4.000% 12/15/17		05/14/2012	Direct	09/07/2012	Redemption 100.0000	32,437	32,477	32,437	32,465	0	(12)	0	(12)	0	0	(29)	(29)	131	0
16117L-AX-7	Charter Communications Tranche C Ext 3.460% 09/06/16		08/07/2012	Goldman Sachs & Co	12/31/2012	Redemption 100.0000	666,289	666,289	666,289	666,289	0	0	0	0	0	0	0	0	8,008	0
16117L-AZ-2	Charter Communications Inc. Term D Loan 4.000% 05/15/19		05/14/2012	Direct	12/12/2012	Bank of America	248,750	248,595	250,927	248,023	0	(572)	0	(572)	0	0	2,904	2,904	5,859	0
16117L-AZ-2	Charter Communications Inc. Term D Loan 4.000% 05/15/19		05/14/2012	Various	12/31/2012	Redemption 100.0000	6,443	6,417	6,443	6,407	0	(10)	0	(10)	0	0	37	37	109	0
165167-BU-0	Chesapeake Energy Corp 6.875% 11/15/20		08/10/2012	Bank of America	09/12/2012	J P Morgan	2,000,000	2,065,000	2,150,000	2,064,554	0	(446)	0	(446)	0	0	85,446	85,446	46,597	34,375
165167-CF-2	Chesapeake Energy Corp 6.625% 08/15/20		03/02/2012	Various	05/07/2012	Various	1,920,000	1,985,625	1,923,450	1,985,174	0	(451)	0	(451)	0	0	(61,724)	(61,724)	34,135	18,440
165167-CG-0	Chesapeake Energy Corp 6.125% 02/15/21		05/08/2012	Various	08/10/2012	Bank of America	2,000,000	1,909,773	2,000,000	1,912,026	0	2,254	0	2,254	0	0	87,974	87,974	61,250	29,099
16516F-AB-5	Chesapeake Energy Corp Unsecured Asset Sale Bridge 8.500% 12/02/17		05/15/2012	Goldman Sachs & Co	11/09/2012	Redemption 100.0000	400,000	388,000	400,000	386,449	0	(1,551)	0	(1,551)	0	0	13,551	13,551	13,820	0
16524R-AA-1	Chesapeake Midstream Series 144A 5.875% 04/15/21		03/14/2012	Deutsche Bank	04/12/2012	Tax Free Exchange	1,000,000	1,007,500	1,007,479	1,007,479	0	(21)	0	(21)	0	0	0	0	28,885	25,132
16524R-AC-7	Chesapeake Midstream 5.875% 04/15/21		04/12/2012	Tax Free Exchange	09/06/2012	CS First Boston	1,545,000	1,552,479	1,602,938	1,552,046	0	(433)	0	(433)	0	0	50,891	50,891	82,196	44,628
165749-AA-0	Chester Downs & Marina Series 144A 9.250% 02/01/20		03/20/2012	Citicorp	11/28/2012	J P Morgan	220,000	233,200	216,700	231,960	0	(1,240)	0	(1,240)	0	0	(15,260)	(15,260)	16,958	2,826
172967-FH-9	Citigroup Inc 4.587% 12/15/15		02/15/2012	Bank of America	04/25/2012	Morgan Stanley	1,775,000	1,889,594	1,860,804	1,884,151	0	(5,443)	0	(5,443)	0	0	(23,347)	(23,347)	30,532	14,927
172967-FT-3	Citigroup Inc 4.500% 01/14/22		06/06/2012	Various	06/25/2012	HSBC Securities	1,600,000	1,622,088	1,661,488	1,622,059	0	(29)	0	(29)	0	0	39,429	39,429	47,400	44,000
172967-FW-6	Citigroup Inc 4.450% 01/10/17		05/02/2012	Various	06/04/2012	Various	13,075,000	13,110,030	13,761,498	13,109,695	0	(334)	0	(334)	0	0	651,802	651,802	108,989	16,270
172967-FX-4	Citigroup Inc 5.875% 01/30/42		01/19/2012	Citigroup Global Markets	02/14/2012	Citigroup Global Markets	1,775,000	1,749,138	1,860,023	1,749,155	0	17	0	17	0	0	110,867	110,867	6,083	0
172967-FY-2	Citigroup Inc 2.650% 03/02/15		02/22/2012	Citigroup Global Markets	02/28/2012	Citigroup Global Markets	5,000,000	4,991,250	5,006,300	4,991,261	0	11	0	11	0	0	15,039	15,039	1,104	0
172967-GB-1	Citigroup Inc 2.250% 08/07/15		07/31/2012	Citigroup Global Markets	11/23/2012	Morgan Stanley	500,000	498,820	512,080	498,938	0	118	0	118	0	0	13,142	13,142	3,469	0
172967-GD-7	Citigroup Inc 5.950% Perpet.		10/22/2012	Citicorp	10/23/2012	Citicorp	2,000,000	2,000,000	2,032,500	2,000,000	0	0	0	0	0	0	32,500	32,500	0	0
184496-AH-0	Clean Harbors Inc Series 144A 5.250% 08/01/20		07/17/2012	Goldman Sachs & Co	11/01/2012	Goldman Sachs & Co	1,300,000	1,300,000	1,335,750	1,300,000	0	0	0	0	0	0	35,750	35,750	18,200	0
19401N-AK-0	Colfax Corporation Term B Facility 4.500% 01/13/19		04/03/2012	Deutsche Bank	12/31/2012	Redemption 100.0000	11,278	11,335	11,278	11,310	0	(24)	0	(24)	0	0	(32)	(32)	238	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20337E-AK-7	CommScope Inc Tranche 1 Term Loan 7.257% 01/14/18		05/07/2012	J P Morgan	12/31/2012	Redemption 100.0000	11,364	11,406	11,364	11,396	0	(10)	0	(10)	0	0	(32)	(32)	152	0
21036P-AH-1	Constellation Brands 6.000% 05/01/22		04/10/2012	Bank of America	09/06/2012	Deutsche Bank	1,000,000	1,000,000	1,125,000	1,000,000	0	0	0	0	0	0	125,000	125,000	24,000	0
212015-AJ-0	Continental Resources Inc Series 144A 5.000% 09/15/22		08/13/2012	Bank of America	11/15/2012	Tax Free Exchange	1,500,000	1,535,625	1,534,704	1,534,704	0	(921)	0	(921)	0	0	0	0	51,458	32,917
22818V-AB-3	Crown Amer/Cap Corp III 6.250% 02/01/21		04/24/2012	Various	07/27/2012	Various	2,070,000	2,247,850	2,271,300	2,241,034	0	(6,816)	0	(6,816)	0	0	30,266	30,266	60,432	27,967
23108K-AB-4	Cumulus Media Holdings Tranche B 5.750% 09/16/18		08/16/2012	J P Morgan	12/26/2012	Redemption 100.0000	750,000	752,813	750,000	751,471	0	(1,342)	0	(1,342)	0	0	(1,471)	(1,471)	15,174	0
23311V-AB-3	DCP Midstream Operating 4.950% 04/01/22		03/08/2012	Wachovia Securities	03/27/2012	First Tennessee Capital	1,145,000	1,139,676	1,150,977	1,139,676	0	0	0	0	0	0	11,301	11,301	2,676	0
23370P-AC-2	Dae Aviation HIdings & Standar Tranche B1 Loan 7.250% 07/31/14		03/07/2012	Barclays	11/02/2012	Redemption 100.0000	206,612	205,579	206,612	205,587	0	8	0	8	0	0	1,025	1,025	7,094	0
23370P-AD-0	Dae Aviation HIdings & Standar Tranche B2 Loan 7.250% 07/31/14		03/07/2012	Barclays	11/02/2012	Redemption 100.0000	176,697	175,814	176,697	175,811	0	(3)	0	(3)	0	0	886	886	6,040	0
23370P-AG-3	DAE Aviation Holdings Tranche B 6.250% 10/18/17		10/18/2012	Barclays	12/31/2012	Redemption 100.0000	1,117	1,095	1,117	1,095	0	1	0	1	0	0	22	22	0	0
23370P-AH-1	DAE Aviation Holdings Tranche B2 6.250% 11/02/18		10/18/2012	Barclays	12/31/2012	Redemption 100.0000	506	496	506	497	0	0	0	0	0	0	10	10	0	0
233851-AN-4	Daimler Chrysler Finance NA Series 144A 1.650% 04/10/15		04/02/2012	HSBC Securities	11/23/2012	First Tennessee Capital	250,000	249,855	252,815	249,885	0	30	0	30	0	0	2,930	2,930	2,613	0
23918V-AS-3	Davita Inc Tranche B2 Term Loans 4.000% 11/01/19		05/04/2012	J P Morgan	06/13/2012	J P Morgan	1,500,000	1,516,875	1,492,500	1,516,675	0	(200)	0	(200)	0	0	(24,175)	(24,175)	1,500	0
242369-AL-0	Dean Foods Tranche B 1.595% 04/02/14		09/12/2012	J P Morgan	10/31/2012	Redemption 100.0000	1,202,267	1,196,256	1,202,267	1,196,608	0	352	0	352	0	0	5,659	5,659	1,861	0
25459H-BC-8	DIRECTV Holdings/Finance Series 144A 2.400% 03/15/17		03/05/2012	Bank of America	05/09/2012	Tax Free Exchange	100,000	99,896	99,899	99,899	0	3	0	3	0	0	0	0	407	0
25459H-BE-4	DIRECTV Holdings/Finance 2.400% 03/15/17		10/05/2012	Various	11/23/2012	Citigroup Global Markets	2,000,000	2,062,700	2,037,980	2,060,644	0	(2,056)	0	(2,056)	0	0	(22,664)	(22,664)	9,733	2,400
256677-AA-3	Dollar General Corp 4.125% 07/15/17		06/27/2012	Citicorp	10/05/2012	Barclays	450,000	450,000	473,063	450,000	0	0	0	0	0	0	23,063	23,063	4,558	0
260543-CD-3	Dow Chemical 2.500% 02/15/16		05/16/2012	Various	05/31/2012	Mizuho Securities USA	5,796,000	6,006,263	5,936,553	6,003,458	0	(2,805)	0	(2,805)	0	0	(66,905)	(66,905)	44,275	36,777
278865-AN-0	Ecolab Inc 1.000% 08/09/15		08/06/2012	Bank of America	11/23/2012	J P Morgan	750,000	749,625	750,915	749,662	0	37	0	37	0	0	1,253	1,253	2,271	0
28370T-AB-5	El Paso Pipeline Part 4.100% 11/15/15		09/20/2012	Citigroup Global Markets	11/14/2012	RBC Dominion	1,886,000	2,011,815	2,032,844	2,005,958	0	(5,857)	0	(5,857)	0	0	26,886	26,886	39,522	27,923
29084U-AC-5	Beagle Intermediate Holdings Term B-1 Loan 5.000% 11/02/18		04/18/2012	Bank of America	12/31/2012	Redemption 100.0000	9,599	9,599	9,599	9,599	0	0	0	0	0	0	0	0	197	0
29269Q-AE-7	Energy Future EFIH Financial Series 144A 6.875% 08/15/17		08/09/2012	Citicorp	08/09/2012	Various	240,000	240,000	241,200	240,000	0	0	0	0	0	0	1,200	1,200	0	0
29273R-AQ-2	Energy Transfer Partners 5.200% 02/01/22		01/09/2012	J P Morgan	04/10/2012	Bear Stearns	1,775,000	1,770,705	1,888,369	1,770,795	0	90	0	90	0	0	117,575	117,575	22,049	0
29444R-AE-3	Equipower Resources Holdings Term Loan B 1st Lien 5.449% 12/27/18		06/20/2012	Barclays	12/31/2012	Redemption 100.0000	13,804	13,597	13,804	13,570	0	(27)	0	(27)	0	0	234	234	295	0
29669M-AC-6	Essential Power LLC Term Loan B 5.500% 08/18/19		08/07/2012	Barclays	12/31/2012	Redemption 100.0000	76,163	75,021	76,163	74,896	0	(124)	0	(124)	0	0	1,267	1,267	1,414	0
29977H-AC-4	Everest ACQ LLC Series 144A 6.875% 05/01/19		06/26/2012	Deutsche Bank	11/27/2012	Tax Free Exchange	1,000,000	1,040,000	1,037,141	1,037,141	0	(2,859)	0	(2,859)	0	0	0	0	40,677	12,413
30161M-AH-6	Exelon Generation Co LLC 4.000% 10/01/20		07/31/2012	UBS Securities Inc	08/01/2012	J P Morgan	500,000	522,350	524,030	522,330	0	(20)	0	(20)	0	0	1,700	1,700	6,944	6,778
30161M-AK-9	Exelon Generation Co LLC Series 144A 4.250% 06/15/22		08/01/2012	J P Morgan	10/11/2012	Bank of America	1,580,000	1,659,747	1,701,407	1,658,390	0	(1,357)	0	(1,357)	0	0	43,017	43,017	22,010	8,697
313305-AA-2	Fedex Corp Series 144A 2.625% 01/15/18		01/20/2012	Deutsche Bank	02/28/2012	First Tennessee Capital	2,785,000	2,785,000	2,795,444	2,785,000	0	0	0	0	0	0	10,444	10,444	4,468	0
000000-00-0	Federal Mogul Corp Tranche B Exit 2.148% 12/27/14		08/24/2012	Goldman Sachs & Co	12/31/2012	Redemption 100.0000	3,467	3,311	3,467	3,317	0	7	0	7	0	0	149	149	9	0
000000-00-0	Federal Mogul Corp Tranche C Exit 1.118% 12/27/15		08/24/2012	Goldman Sachs & Co	12/31/2012	Redemption 100.0000	1,769	1,689	1,769	1,691	0	2	0	2	0	0	77	77	3	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
314275-AA-6	Federated Retail Holding 5.900% 12/01/16		02/13/2012	Bony/Barclays Capital Inc	11/28/2012	Corporate Action	57,000	66,086	68,138	64,672	0	(1,415)	0	(1,415)	0	0	3,467	3,467	3,335	701
31620M-AG-1	Fidelity National Information Series 144A 5.000% 03/15/22		03/05/2012	Bank of America	05/07/2012	J P Morgan	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	7,083	0
31620M-AG-1	Fidelity National Information Series 144A 5.000% 03/15/22		03/05/2012	Bank of America	08/17/2012	Tax Free Exchange	960,000	960,000	960,000	960,000	0	0	0	0	0	0	0	0	19,733	0
31620M-AH-9	Fidelity National Information 5.000% 03/15/22		08/17/2012	Tax Free Exchange	09/10/2012	Various	960,000	960,000	1,000,350	960,000	0	0	0	0	0	0	40,350	40,350	23,042	19,733
319963-BE-3	First Data Corp Series 144A 6.750% 11/01/20		08/02/2012	Deutsche Bank	09/12/2012	Deutsche Bank	320,000	317,418	327,975	317,418	0	1	0	1	0	0	10,557	10,557	1,860	0
32007U-AL-3	First Data Corp 2018 Dollar Term Loan 4.207% 03/26/18		03/13/2012	Goldman Sachs & Co	03/30/2012	Credit Suisse, New York	123,124	112,043	112,043	112,048	0	5	0	5	0	0	(5)	(5)	0	0
345397-VC-4	Ford Motor Credit Co 8.000% 12/15/16		05/25/2012	CS First Boston	07/25/2012	Bank of America	720,000	864,000	846,914	859,150	0	(4,850)	0	(4,850)	0	0	(12,236)	(12,236)	36,000	26,560
345397-VP-5	Ford Motor Credit Co 6.625% 08/15/17		05/25/2012	Various	07/25/2012	Deutsche Bank	3,080,000	3,567,888	3,487,515	3,553,854	0	(14,033)	0	(14,033)	0	0	(66,339)	(66,339)	93,523	60,081
345397-VU-4	Ford Motor Credit Co 5.875% 08/02/21		06/07/2012	J P Morgan	07/25/2012	Goldman Sachs & Co	1,550,000	1,734,063	1,697,405	1,731,950	0	(2,113)	0	(2,113)	0	0	(34,545)	(34,545)	45,025	32,884
36874V-AF-5	Generac Power Systems Tranche B Term Loans 6.250% 02/11/19		05/07/2012	J P Morgan	06/18/2012	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	0
36874V-AG-3	Generac Power Systems Term Loan B 6.250% 06/22/18		07/09/2012	J P Morgan	12/11/2012	J P Morgan	1,496,250	1,480,700	1,537,397	1,476,792	0	(3,908)	0	(3,908)	0	0	60,605	60,605	21,298	0
36874V-AG-3	Generac Power Systems Term Loan B 6.250% 06/22/18		05/22/2012	J P Morgan	10/01/2012	Redemption 100.0000	3,750	3,675	3,750	3,671	0	(4)	0	(4)	0	0	79	79	56	0
37047Q-AH-2	General Nutrition Center Tranche B New Term Loan 3.750% 03/02/18		07/27/2012	J P Morgan	12/31/2012	Redemption 100.0000	1,240	1,233	1,240	1,232	0	(1)	0	(1)	0	0	7	7	16	0
37247D-AP-1	Genworth Financial Inc 7.625% 09/24/21		03/08/2012	Goldman Sachs & Co	08/01/2012	Various	3,750,000	3,862,500	3,718,716	3,860,531	0	(1,969)	0	(1,969)	0	0	(141,815)	(141,815)	205,921	134,232
373334-JZ-5	Georgia Power Company 0.625% 11/15/15		11/08/2012	Bank of America	11/23/2012	Goldman Sachs & Co	4,200,000	4,197,018	4,191,264	4,197,054	0	36	0	36	0	0	(5,790)	(5,790)	948	0
37948U-AB-6	Global A&T Finco LTD Tranche B 3.334% 10/30/14		08/14/2012	J P Morgan	12/31/2012	Redemption 100.0000	1,969	1,762	1,969	1,778	0	16	0	16	0	0	190	190	12	0
38141G-GQ-1	Goldman Sachs Group Inc 5.250% 07/27/21		06/06/2012	Goldman Sachs & Co	06/25/2012	Various	6,500,000	6,374,170	6,392,662	6,376,676	0	2,506	0	2,506	0	0	15,986	15,986	217,679	150,354
38141G-GS-7	Goldman Sachs Group Inc 5.750% 01/24/22		01/19/2012	Goldman Sachs & Co	04/04/2012	Various	9,250,000	9,237,513	9,520,975	9,237,669	0	156	0	156	0	0	283,306	283,306	88,446	0
38141G-GT-5	Goldman Sachs Group Inc 3.300% 05/03/15		04/30/2012	Merrill Lynch	05/15/2012	Nomura Securities	4,500,000	4,509,585	4,460,400	4,509,457	0	(128)	0	(128)	0	0	(49,057)	(49,057)	6,188	0
38143U-SC-6	Goldman Sachs Group Inc 3.625% 02/07/16		05/02/2012	Goldman Sachs & Co	05/15/2012	Bony/Barclays Capital Inc	2,555,000	2,572,911	2,541,101	2,572,784	0	(126)	0	(126)	0	0	(31,684)	(31,684)	25,985	23,155
39843Q-AL-5	Grifols Inc Tranche B Loan 4.705% 06/04/17		05/07/2012	Deutsche Bank	12/31/2012	Redemption 100.0000	12,994	13,059	12,994	13,036	0	(23)	0	(23)	0	0	(42)	(42)	227	0
40414L-AF-6	HCP Inc 3.750% 02/01/19		01/18/2012	UBS Securities Inc	05/22/2012	Bank of America	2,390,000	2,378,600	2,397,983	2,379,089	0	490	0	490	0	0	18,893	18,893	30,373	0
41283L-AB-1	Harley-Davidson Financial Serv Series 144A 2.700% 03/15/17		01/26/2012	Citigroup Global Markets	03/27/2012	Citigroup Global Markets	1,500,000	1,499,670	1,499,310	1,499,676	0	6	0	6	0	0	(366)	(366)	6,750	0
42206J-AJ-1	HD Supply Inc Term Loan Facility 7.250% 10/12/17		04/05/2012	Bank of America	11/07/2012	Bank of America	204,082	194,388	211,480	194,005	0	(382)	0	(382)	0	0	17,474	17,474	9,346	0
42206J-AJ-1	HD Supply Inc Term Loan Facility 7.250% 10/12/17		04/05/2012	Bank of America	12/31/2012	Redemption 100.0000	4,489	4,275	4,489	4,261	0	(14)	0	(14)	0	0	228	228	188	0
42804V-AM-3	Hertz Corp Term 3.750% 03/11/18		10/03/2012	Morgan Stanley	10/25/2012	Dain Bosworth	1,250,000	1,243,750	1,246,875	1,243,793	0	43	0	43	0	0	3,082	3,082	1,693	0
428236-BE-2	Hewlett-Packard Co 2.200% 12/01/15		05/01/2012	HSBC Securities	07/25/2012	Bank of America	2,300,000	2,333,465	2,312,236	2,331,303	0	(2,162)	0	(2,162)	0	0	(19,067)	(19,067)	33,593	21,505
428302-AA-1	Hexion US Finance Corp 6.625% 04/15/20		06/15/2012	Tax Free Exchange	07/18/2012	Deutsche Bank	2,090,000	2,096,506	2,148,788	2,096,471	0	(35)	0	(35)	0	0	52,316	52,316	49,042	35,000
428302-AB-9	Hexion US Finance Corp Series 144A 6.625% 04/15/20		03/12/2012	J P Morgan	06/15/2012	Tax Free Exchange	2,090,000	2,096,763	2,096,506	2,096,506	0	(256)	0	(256)	0	0	0	0	35,000	37
43644A-AQ-2	Hologic Inc Tranche B 4.500% 07/31/19		08/22/2012	Goldman Sachs & Co	10/31/2012	Redemption 100.0000	8,342	8,324	8,342	8,316	0	(8)	0	(8)	0	0	26	26	73	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
44107T-AM-8	Host Hotels & Resorts LP 5.875% 06/15/19		01/05/2012	Tax Free Exchange	08/28/2012	Bank of America	965,000	957,841	1,059,088	958,392	0	551	0	551	0	0	100,695	100,695	40,316	3,150
44332E-AF-3	Hub International Holdings Inc 2017 Initial Term Loan 4.716% 06/13/17		05/16/2012	Morgan Stanley	12/31/2012	Redemption 100.0000	7,499	7,424	7,499	7,419	0	(5)	0	(5)	0	0	80	80	100	0
446413-AB-2	Huntington Ingalls Industries 6.875% 03/15/18		02/03/2012	Tax Free Exchange	08/14/2012	J P Morgan	485,000	475,232	522,588	475,944	0	712	0	712	0	0	46,643	46,643	30,750	12,782
446413-AD-8	Huntington Ingalls Industries 7.125% 03/15/21		02/03/2012	Tax Free Exchange	08/14/2012	J P Morgan	2,300,000	2,228,453	2,492,625	2,231,334	0	2,881	0	2,881	0	0	261,291	261,291	151,129	62,819
44919P-AA-0	Iac/Interactivecorp Series 144A 4.750% 12/15/22		12/18/2012	J P Morgan	12/18/2012	Various	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	0	0
44969C-AJ-9	IMS Health Inc Tranche B Dollar Term Loan 4.500% 08/26/17		10/17/2012	Bank of America	12/31/2012	Redemption 100.0000	2,036	2,051	2,036	2,051	0	0	0	0	0	0	(15)	(15)	5	0
45252H-AB-8	Immucor Inc Term B Loan 7.250% 08/19/18		03/14/2012	Citibank	06/13/2012	Various	1,496,241	1,513,073	1,502,750	1,508,863	0	(4,210)	0	(4,210)	0	0	(6,113)	(6,113)	23,773	0
45252H-AB-8	Immucor Inc Term B Loan 7.250% 08/19/18		03/14/2012	Citibank	03/30/2012	Redemption 100.0000	3,759	3,802	3,759	3,801	0	(1)	0	(1)	0	0	(41)	(41)	5	0
45672J-AB-6	Ineos Group Limited Dollar Term Loan 6.500% 04/27/18		04/27/2012	Barclays	12/31/2012	Redemption 100.0000	31,875	31,397	31,875	31,320	0	(77)	0	(77)	0	0	555	555	788	0
458140-AL-4	Intel Corp 1.350% 12/15/17		12/04/2012	Bank of America	12/10/2012	RBC Dominion	2,125,000	2,122,748	2,134,456	2,122,749	0	2	0	2	0	0	11,707	11,707	159	0
460690-BJ-8	Interpublic Group Cos Inc 2.250% 11/15/17		11/05/2012	Morgan Stanley	11/23/2012	Wachovia Securities	750,000	748,230	733,418	748,247	0	17	0	17	0	0	(14,830)	(14,830)	938	0
46122Y-AG-6	InVentiv Health Inc Original Term B Loans 6.500% 08/04/16		04/27/2012	Citibank	08/07/2012	Citibank	347,956	329,689	323,599	329,871	0	183	0	183	0	0	(6,272)	(6,272)	4,230	0
46122Y-AG-6	InVentiv Health Inc Original Term B Loans 6.500% 08/04/16		08/24/2012	Citibank	09/28/2012	Redemption 100.0000	2,886	2,715	2,886	2,717	0	2	0	2	0	0	170	170	20	0
46284P-AP-9	Iron Mountain Inc 5.750% 08/15/24		10/11/2012	Various	12/13/2012	Various	1,775,000	1,777,500	1,810,125	1,777,482	0	(18)	0	(18)	0	0	32,643	32,643	30,667	5,271
46625H-JA-9	JP Morgan Chase & Co 3.150% 07/05/16		05/02/2012	Nomura Securities	06/22/2012	Various	1,260,000	1,309,619	1,294,792	1,308,077	0	(1,542)	0	(1,542)	0	0	(13,285)	(13,285)	18,876	13,451
46625H-JD-3	JP Morgan Chase & Co 4.500% 01/24/22		01/13/2012	J P Morgan	03/22/2012	Various	5,100,000	5,072,817	5,326,585	5,073,169	0	352	0	352	0	0	253,416	253,416	37,363	0
46625H-JE-1	JP Morgan Chase & Co 3.250% 09/23/22		09/19/2012	J P Morgan	09/20/2012	J P Morgan	3,425,000	3,404,176	3,397,258	3,404,176	0	0	0	0	0	0	(6,919)	(6,919)	0	0
466313-AG-8	Jabil Circuit Inc 4.700% 09/15/22		07/31/2012	Royal Bank of Scotland	10/19/2012	CS First Boston	391,000	390,969	396,865	390,975	0	7	0	7	0	0	5,890	5,890	4,135	0
47009Y-AC-1	Pharmaceutical Product Develop Term Loan 6.250% 12/05/18		03/02/2012	Barclays	09/18/2012	Bank of America	390,690	396,550	395,696	394,223	0	(2,328)	0	(2,328)	0	0	1,473	1,473	10,152	0
47009Y-AC-1	Pharmaceutical Product Develop Term Loan 6.250% 12/05/18		03/02/2012	Barclays	12/31/2012	Redemption 100.0000	13,037	13,232	13,037	13,190	0	(43)	0	(43)	0	0	(153)	(153)	309	0
48126E-AA-5	JP Morgan Chase & CO 2.000% 08/15/17		08/13/2012	J P Morgan	11/06/2012	CS First Boston	1,300,000	1,297,673	1,312,298	1,297,769	0	96	0	96	0	0	14,529	14,529	5,633	0
494550-BA-3	Kinder Morgan Energy Partners 5.625% 02/15/15		05/03/2012	Citigroup Global Markets	06/22/2012	Wachovia Securities	2,000,000	2,223,040	2,201,880	2,212,305	0	(10,735)	0	(10,735)	0	0	(10,425)	(10,425)	41,250	25,938
50076Q-AH-9	Kraft Foods Inc Series 144A 1.625% 06/04/15		05/30/2012	J P Morgan	11/23/2012	Goldman Sachs & Co	1,250,000	1,246,763	1,269,488	1,247,273	0	511	0	511	0	0	22,214	22,214	9,818	0
50217C-AB-3	LSP Madison Funding LLC Term Loan 5.500% 06/28/19		06/28/2012	CS First Boston	12/31/2012	Redemption 100.0000	73,500	71,663	73,500	71,484	0	(179)	0	(179)	0	0	2,016	2,016	1,997	0
51586H-AF-4	Language Line Tranche B 6.250% 06/20/16		08/24/2012	Bank of America	12/31/2012	Redemption 100.0000	27,519	27,278	27,519	27,261	0	(17)	0	(17)	0	0	258	258	137	0
51861J-AR-0	Laureate Education Inc Extended Term Loan 5.250% 06/15/18		03/13/2012	Citibank	12/31/2012	Redemption 100.0000	11,335	10,938	11,335	10,939	0	1	0	1	0	0	396	396	294	0
52078D-AC-3	Lawson Software Inc Tranch B Term Loan 6.250% 04/05/18		05/03/2012	Bank of America	05/22/2012	Bank of America	1,500,000	1,528,125	1,503,750	1,527,373	0	(752)	0	(752)	0	0	(23,623)	(23,623)	4,427	0
52602E-AD-4	Lender Processing Services 5.750% 04/15/23		09/28/2012	CS First Boston	10/16/2012	Various	2,000,000	2,000,000	2,086,250	2,000,000	0	0	0	0	0	0	86,250	86,250	1,677	0
52729K-AF-3	Level 3 Financing Inc Tranche B B 5.164% 08/01/19		08/02/2012	Bank of America	11/05/2012	Bank of America	592,105	586,184	599,507	585,742	0	(442)	0	(442)	0	0	13,764	13,764	4,417	0
53219L-AK-5	Lifepoint Hospitals 6.625% 10/01/20		03/28/2012	Bank of America	09/19/2012	Jeffries & Co	1,500,000	1,601,250	1,648,125	1,594,756	0	(6,494)	0	(6,494)	0	0	53,369	53,369	47,755	276
53803H-AF-7	Live Nation Entertainment Term Loan B 4.500% 11/06/16		05/23/2012	J P Morgan	12/31/2012	Redemption 100.0000	10,185	10,210	10,185	10,206	0	(4)	0	(4)	0	0	(21)	(21)	60	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55342U-AD-6	MPT Oper Partnersp/Finl 6.375% 02/15/22		02/03/2012	J P Morgan	03/05/2012	J P Morgan	1,265,000	1,265,000	1,315,600	1,265,000	0	0	0	0	0	0	50,600	50,600	4,704	0
55377G-AB-9	MTL Publishing LLC Term Loan 5.500% 03/05/18		05/04/2012	UBS Securities Inc	12/31/2012	Redemption 100.0000	5,000	5,056	5,000	5,047	0	(9)	0	(9)	0	0	(47)	(47)	63	0
563553-AS-5	Manitowoc Company Inc Term B Loan 4.250% 11/13/17		08/29/2012	J P Morgan	12/31/2012	Redemption 100.0000	1,106,299	1,113,589	1,106,299	1,112,260	0	(1,329)	0	(1,329)	0	0	(5,961)	(5,961)	13,984	0
565849-AJ-5	Marathon Oil Corp 0.900% 11/01/15		10/24/2012	Morgan Stanley	11/23/2012	J P Morgan	1,100,000	1,099,868	1,100,187	1,099,871	0	3	0	3	0	0	316	316	798	0
59870X-AA-8	McRon Finance Sub LLC/MC Series 144A 8.375% 05/15/19		04/20/2012	CS First Boston	04/20/2012	CS First Boston	91,000	91,000	91,910	91,000	0	0	0	0	0	0	910	910	0	0
61747W-AF-6	Morgan Stanley 5.750% 01/25/21		02/03/2012	Morgan Stanley	03/16/2012	Various	4,120,000	4,286,613	4,043,312	4,285,116	0	(1,496)	0	(1,496)	0	0	(241,805)	(241,805)	32,807	8,555
61747W-AL-3	Morgan Stanley 5.500% 07/28/21		02/03/2012	Morgan Stanley	04/25/2012	Various	6,730,000	6,811,384	6,544,228	6,810,124	0	(1,260)	0	(1,260)	0	0	(265,896)	(265,896)	59,796	8,357
61747Y-DT-9	Morgan Stanley 4.750% 03/22/17		03/19/2012	Morgan Stanley	04/04/2012	Morgan Stanley	5,125,000	5,115,775	5,056,479	5,115,859	0	84	0	84	0	0	(59,380)	(59,380)	12,172	0
62704P-AA-1	Murray Energy Corp Series 144A 10.250% 10/15/15		03/14/2012	Gleacher & Co	10/03/2012	Jeffries & Co	400,000	397,000	397,000	397,529	0	529	0	529	0	0	(529)	(529)	33,483	10,706
62718Q-AA-3	Murray St Inv Trust I 4.647% 03/09/17		09/07/2012	Merrill Lynch	11/23/2012	J P Morgan	750,000	792,300	806,168	790,481	0	(1,819)	0	(1,819)	0	0	15,687	15,687	17,136	9,778
628530-AL-1	Mylan Laboratories Series 144A 7.875% 07/15/20		03/13/2012	Various	10/12/2012	Various	3,000,000	3,369,375	3,409,688	3,327,775	0	(41,600)	0	(41,600)	0	0	81,913	81,913	177,516	37,078
62937N-AN-7	NRG Energy Inc Term Loan 2.343% 08/19/18		05/14/2012	Various	12/31/2012	Redemption 100.0000	20,752	20,782	20,752	20,770	0	(12)	0	(12)	0	0	(18)	(18)	515	0
629491-AB-7	NYSE Euronext 2.000% 10/05/17		10/01/2012	Bank of America	11/14/2012	Merrill Lynch	1,710,000	1,704,340	1,752,408	1,704,472	0	132	0	132	0	0	47,936	47,936	4,180	0
651290-AN-8	Newfield Exploration Company 6.875% 02/01/20		03/27/2012	Wells Fargo	10/25/2012	CS First Boston	1,500,000	1,578,750	1,631,250	1,572,134	0	(6,616)	0	(6,616)	0	0	59,116	59,116	77,057	16,901
652482-CF-5	News America Inc Series 144A 3.000% 09/15/22		09/11/2012	J P Morgan	09/20/2012	J P Morgan	1,500,000	1,489,350	1,491,699	1,489,376	0	26	0	26	0	0	2,323	2,323	1,320	0
65409Y-AR-6	Nielsen Finance LLC Class C Dollar Term Loan 3.463% 05/01/16		04/03/2012	Citibank	12/31/2012	Redemption 100.0000	11,450	11,465	11,450	11,455	0	(10)	0	(10)	0	0	(4)	(4)	166	0
68233J-AP-9	Oncor Electric Delivery Series 144A 4.100% 06/01/22		05/15/2012	Morgan Stanley	08/09/2012	CS First Boston	1,438,000	1,435,397	1,506,880	1,435,452	0	55	0	55	0	0	71,428	71,428	14,084	0
68233J-AP-9	Oncor Electric Delivery Series 144A 4.100% 06/01/22		05/15/2012	Morgan Stanley	08/23/2012	Tax Free Exchange	1,437,000	1,434,399	1,434,461	1,434,461	0	62	0	62	0	0	0	0	15,548	0
68233J-AR-5	Oncor Electric Delivery 4.100% 06/01/22		08/23/2012	Tax Free Exchange	10/09/2012	Wachovia Securities	1,437,000	1,434,461	1,533,193	1,434,538	0	77	0	77	0	0	98,655	98,655	23,567	15,548
68268N-AH-6	Oneok Partners LP 2.000% 10/01/17		09/10/2012	Chase	11/13/2012	Suntrust Bank	1,175,000	1,171,628	1,193,083	1,171,737	0	109	0	109	0	0	21,347	21,347	4,113	0
69318F-AA-6	PBF Holding Co LLC Series 144A 8.250% 02/15/20		03/02/2012	CS First Boston	04/09/2012	CS First Boston	1,500,000	1,518,750	1,537,500	1,518,546	0	(204)	0	(204)	0	0	18,954	18,954	21,656	9,625
69349F-AF-8	Tomkins Tranche B 4.205% 09/29/16		09/13/2012	Citibank	09/28/2012	Redemption 100.0000	3,807	3,831	3,807	3,831	0	0	0	0	0	0	(24)	(24)	1	0
69366A-AD-2	PSS World Medical Inc Series 144A 6.375% 03/01/22		02/16/2012	CS First Boston	07/30/2012	Tax Free Exchange	280,000	280,000	280,000	280,000	0	0	0	0	0	0	0	0	7,735	0
695114-CP-1	Pacificorp 2.950% 02/01/22		01/03/2012	Wachovia Securities	01/24/2012	Pershing	3,575,000	3,571,854	3,549,153	3,571,854	0	0	0	0	0	0	(22,701)	(22,701)	6,152	0
69865X-AP-1	Pantry Inc Tranche B 5.750% 08/03/19		08/24/2012	Wells Fargo	12/31/2012	Redemption 100.0000	2,500	2,525	2,500	2,519	0	(6)	0	(6)	0	0	(19)	(19)	47	0
701081-AU-5	Parker Drilling Co Series 144A 9.125% 04/01/18		04/11/2012	Barclays	09/14/2012	Tax Free Exchange	880,000	915,200	912,267	912,267	0	(2,933)	0	(2,933)	0	0	0	0	36,358	5,353
70336Y-AE-3	Patriot Coal Corp DIP Term 31.358% 10/04/13		08/03/2012	Citibank	10/02/2012	Various	551,471	537,684	554,787	537,896	0	212	0	212	0	0	16,891	16,891	4,228	0
70757D-AJ-8	Penn National Gaming Inc Term B Facillity Loans 2.798% 07/14/18		10/22/2012	Various	12/31/2012	Redemption 100.0000	8,675	8,703	8,675	8,692	0	(11)	0	(11)	0	0	(18)	(18)	114	0
709599-AE-4	Penske Truck Leasing/PTL Series 144A 3.750% 05/11/17		05/08/2012	J P Morgan	07/26/2012	Merrill Lynch	5,225,000	5,221,238	5,290,992	5,221,392	0	154	0	154	0	0	69,600	69,600	43,542	0
718546-AG-9	Phillips 66 Series 144A 2.950% 05/01/17		03/07/2012	CS First Boston	05/31/2012	Goldman Sachs & Co	4,115,000	4,114,259	4,223,759	4,114,301	0	42	0	42	0	0	109,459	109,459	27,988	0
718546-AG-9	Phillips 66 Series 144A 2.950% 05/01/17		07/02/2012	Various	12/14/2012	Tax Free Exchange	150,000	151,679	151,539	151,539	0	(140)	0	(140)	0	0	0	0	3,343	467
718592-AK-4	Phillips Van Heusen 7.375% 05/15/20		03/07/2012	PrinceRidge Group, LLC	09/06/2012	J P Morgan	1,500,000	1,648,125	1,687,500	1,634,945	0	(13,180)	0	(13,180)	0	0	52,555	52,555	89,729	35,953
72165N-AJ-8	Pilot Travel Centers Tranche B 4.250% 08/07/19		08/22/2012	Wells Fargo	12/31/2012	Redemption 100.0000	3,750	3,755	3,750	3,766	0	11	0	11	0	0	(16)	(16)	69	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
72165N-AL-3	Pilot Travel Centers Term Loan B 3.750% 03/30/18		10/01/2012	Bank of America	12/31/2012	Redemption 100.0000	2,368	2,368	2,368	2,368	0	0	0	0	0	0	0	0	22	0
72347N-AH-3	Pinnacle Foods Group Inc Tranche E Term Loan 4.750% 10/02/18		03/29/2012	Barclays	08/20/2012	Barclays	423,467	419,232	421,879	418,685	0	(547)	0	(547)	0	0	3,194	3,194	7,599	0
72347N-AH-3	Pinnacle Foods Group Inc Tranche E Term Loan 4.750% 10/02/18		03/29/2012	Barclays	06/29/2012	Redemption 100.0000	1,061	1,051	1,061	1,050	0	(1)	0	(1)	0	0	11	11	9	0
74038R-AB-7	Preferred Proppants LLC Term B Loan 7.500% 12/15/16		04/10/2012	Barclays	12/31/2012	Redemption 100.0000	7,887	7,730	7,887	7,717	0	(13)	0	(13)	0	0	171	171	220	0
74251V-AG-7	Principal Financial Group 1.850% 11/15/17		11/13/2012	UBS Securities Inc	11/20/2012	Nomura Securities	1,950,000	1,947,972	1,954,154	1,947,983	0	11	0	11	0	0	6,171	6,171	1,002	0
74254P-YF-3	Principal Life Inc Fndg Series MTN 5.550% 04/27/15		03/07/2012	Goldman Sachs & Co	11/23/2012	J P Morgan	500,000	555,510	553,740	543,165	0	(12,345)	0	(12,345)	0	0	10,575	10,575	30,140	10,406
74256L-AB-5	Principal Life Glb Fnd Series 144A 1.125% 09/18/15		09/12/2012	Deutsche Bank	11/23/2012	Citigroup Global Markets	750,000	749,933	749,423	749,937	0	4	0	4	0	0	(514)	(514)	1,617	0
74347C-AB-6	Proquest LLC Tranche B 6.000% 04/13/18		08/27/2012	Morgan Stanley	12/31/2012	Redemption 100.0000	2,506	2,506	2,506	2,506	0	0	0	0	0	0	0	0	26	0
74432N-AA-0	Prudential Covered Trust Series 144A 2.997% 09/30/15		03/27/2012	Deutsche Bank	09/30/2012	Redemption 100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	1,499	0
74966U-AD-2	RPI Finance Trust Incremental Term Loan 4.000% 11/09/18		05/24/2012	Bank of America	12/31/2012	Redemption 100.0000	13,419	13,218	13,419	13,215	0	(3)	0	(3)	0	0	205	205	188	0
75281A-AJ-8	Range Resources Corp 7.250% 05/01/18		04/18/2012	Wells Fargo	12/04/2012	Seaport Securities Corp	1,500,000	1,593,750	1,576,875	1,569,969	0	(23,781)	0	(23,781)	0	0	6,906	6,906	119,625	51,958
76168J-AH-9	RBS Global & Rexnord Corp Term Facility 4.500% 04/30/18		10/04/2012	Various	12/17/2012	Credit Suisse, New York	872,536	868,214	881,261	866,005	0	(2,209)	0	(2,209)	0	0	15,256	15,256	33,250	0
76168J-AH-9	RBS Global & Rexnord Corp Term Facility 4.500% 04/30/18		03/13/2012	Credit Suisse, New York	09/28/2012	Redemption 100.0000	6,532	6,500	6,532	6,491	0	(8)	0	(8)	0	0	41	41	93	0
761735-AD-1	Reynolds GRP Iss/Reynold 6.875% 02/15/21		07/26/2012	Tax Free Exchange	10/24/2012	Deutsche Bank	450,000	450,000	482,625	450,000	0	0	0	0	0	0	32,625	32,625	22,600	13,836
761735-AG-4	Reynolds GRP Iss/Reynold 7.875% 08/15/19		07/24/2012	Tax Free Exchange	10/24/2012	Deutsche Bank	1,685,000	1,713,312	1,836,650	1,712,119	0	(1,193)	0	(1,193)	0	0	124,531	124,531	93,623	58,606
761735-AK-5	Reynolds GRP Iss/Reynold 7.125% 04/15/19		07/25/2012	Tax Free Exchange	10/25/2012	CS First Boston	1,185,000	1,185,000	1,267,950	1,185,000	0	0	0	0	0	0	82,950	82,950	48,318	23,453
76173F-AM-9	Reynolds Group Term Loan 6.485% 02/09/18		08/22/2012	Various	11/26/2012	Redemption 100.0000	1,802,956	1,822,993	1,802,956	1,819,129	0	(3,864)	0	(3,864)	0	0	(16,173)	(16,173)	28,176	0
77927L-AK-7	Roundy's Supermarket Tranche B 5.671% 02/13/19		08/24/2012	CS First Boston	12/31/2012	Redemption 100.0000	3,763	3,621	3,763	3,619	0	(2)	0	(2)	0	0	143	143	39	0
77937N-AC-9	Rovi Solutions Corp Tranche B-2 Loan 4.000% 03/29/19		05/15/2012	Citibank	08/28/2012	J P Morgan	1,496,250	1,496,250	1,437,027	1,496,250	0	0	0	0	0	0	(59,223)	(59,223)	1,347	0
78401F-AE-7	SBA Telecom Inc Series 144A 5.750% 07/15/20		07/10/2012	J P Morgan	07/17/2012	J P Morgan	1,500,000	1,500,000	1,539,375	1,500,000	0	0	0	0	0	0	39,375	39,375	1,358	0
78404X-AC-9	SBA Senior Finance II LLC Term Loan 3.952% 06/30/18		09/21/2012	Citibank	10/24/2012	Citibank	631,579	630,000	634,737	629,914	0	(86)	0	(86)	0	0	4,823	4,823	0	0
78404X-AC-9	SBA Senior Finance II LLC Term Loan 3.952% 06/30/18		05/07/2012	Bank of America	12/31/2012	Redemption 100.0000	7,557	7,594	7,557	7,587	0	(8)	0	(8)	0	0	(30)	(30)	83	0
78442F-CJ-5	SLM Corp MTNA 5.375% 05/15/14		01/26/2012	Bank of America	11/23/2012	J P Morgan	350,000	362,250	367,066	357,967	0	(4,283)	0	(4,283)	0	0	9,099	9,099	19,492	3,972
78442F-EF-1	SLM Corp MTN 0.615% 01/27/14		02/03/2012	Goldman Sachs & Co	12/07/2012	Bank of America	560,000	526,400	554,400	540,470	0	14,070	0	14,070	0	0	13,930	13,930	3,830	187
78442F-EM-6	SLM Corp Series MTN 6.000% 01/25/17		01/24/2012	Deutsche Bank	04/25/2012	J P Morgan	3,000,000	2,968,260	3,045,000	2,969,677	0	1,417	0	1,417	0	0	75,323	75,323	46,500	0
78488C-AA-8	SeaWorld Parks & Entertainment Incremental Term Loan 4.000% 08/16/16		03/20/2012	Various	12/31/2012	Redemption 100.0000	104,189	102,888	104,189	102,890	0	3	0	3	0	0	1,299	1,299	2,056	0
78488C-AC-4	SeaWorld Parks & Entertainment Tranche B Term Loan Facility 4.000% 08/17/17		05/14/2012	Direct	12/31/2012	Redemption 100.0000	9,350	9,356	9,350	9,346	0	(10)	0	(10)	0	0	4	4	88	0
78573A-AA-8	Sabmiller Holdings Inc Series 144A 3.750% 01/15/22		01/10/2012	Morgan Stanley	02/14/2012	Morgan Stanley	2,510,000	2,498,002	2,572,750	2,498,085	0	82	0	82	0	0	74,665	74,665	7,844	0
80281A-AB-5	Santander Drive Auto Receivabl Series 2012-1 Class A2 1.250% 04/15/15		05/03/2012	J P Morgan	10/05/2012	Morgan Stanley	4,607,325	4,628,202	4,627,302	4,620,433	0	(7,769)	0	(7,769)	0	0	6,869	6,869	28,156	3,679
80281A-AB-5	Santander Drive Auto Receivabl Series 2012-1 Class A2 1.250% 04/15/15		05/03/2012	J P Morgan	09/15/2012	Paydown	875,675	879,643	875,675	875,675	0	(3,968)	0	(3,968)	0	0	0	0	3,884	699

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
80282J-AB-5	Santander Drive Auto Receivabl Series 2011-4 Class A2 1.370% 03/16/15		05/03/2012	Chase	10/09/2012	Goldman Sachs & Co	650,373	652,939	652,939	652,041	0	(898)	0	(898)	0	0	898	898	4,356	569
80282J-AB-5	Santander Drive Auto Receivabl Series 2011-4 Class A2 1.370% 03/16/15		05/03/2012	Chase	09/15/2012	Paydown	384,627	386,144	384,627	384,627	0	(1,517)	0	(1,517)	0	0	0	0	1,322	337
80282W-AB-6	Santander Drive Auto Receivabl Series 2012-3 Class A2 0.830% 04/15/15		05/07/2012	Deutsche Bank	10/09/2012	Nomura Securities	5,000,000	4,999,892	5,012,109	4,999,938	0	46	0	46	0	0	12,171	12,171	16,831	0
80516U-AF-9	Savers Inc Term Loan 4.874% 06/27/19		06/28/2012	Goldman Sachs & Co	12/31/2012	Redemption 100.0000	5,374	5,321	5,374	5,314	0	(7)	0	(7)	0	0	60	60	133	0
808513-AH-8	Charles Schwab Corp 0.850% 12/04/15		12/03/2012	Citigroup Global Markets	12/07/2012	Suntrust Bank	3,450,000	3,450,000	3,454,175	3,450,000	0	0	0	0	0	0	4,175	4,175	326	0
80874Y-AL-4	Scientific Games Corp Series 144A 6.250% 09/01/20		08/28/2012	Bank of America	11/01/2012	Various	2,000,000	2,005,000	2,030,000	2,004,919	0	(81)	0	(81)	0	0	25,081	25,081	24,662	3,819
81211L-AP-3	Sealed Air Corp Term B Advance 4.000% 10/03/18		11/14/2012	Citibank	12/14/2012	Redemption 100.0000	1,510,000	1,530,600	1,510,000	1,527,667	0	(2,933)	0	(2,933)	0	0	(17,667)	(17,667)	32,863	0
000000-00-0	Sensata Technologies BV Term Loan 3.750% 05/12/18		12/05/2012	Morgan Stanley	12/31/2012	Redemption 100.0000	1,889	1,889	1,889	1,889	0	0	0	0	0	0	0	0	0	0
81726J-AC-5	Sensata Technologies BV Term Loan 3.865% 05/14/18		05/14/2012	Various	12/06/2012	Redemption 100.0000	757,538	758,485	757,538	757,211	0	(1,273)	0	(1,273)	0	0	326	326	15,909	0
818149-AB-2	Severstal Columbus LLC 10.250% 02/15/18		03/06/2012	CS First Boston	11/08/2012	CS First Boston	1,000,000	1,087,500	1,042,500	1,074,190	0	(13,310)	0	(13,310)	0	0	(31,690)	(31,690)	76,590	6,833
82379W-AE-0	Sheridan Production Partner I 5.000% 04/20/17		09/25/2012	UBS Securities Inc	12/31/2012	Redemption 100.0000	2,670	2,644	2,670	2,643	0	0	0	0	0	0	27	27	14	0
82382F-AE-2	Sheridan Production Partner I-A 5.000% 04/20/17		09/25/2012	UBS Securities Inc	12/31/2012	Redemption 100.0000	354	350	354	350	0	0	0	0	0	0	4	4	2	0
82382G-AE-0	Sheridan Production Partner I-M 5.000% 04/20/17		09/25/2012	UBS Securities Inc	12/31/2012	Redemption 100.0000	216	214	216	214	0	0	0	0	0	0	2	2	1	0
827048-AN-9	Silgan Holdings Inc 144A 5.000% 04/01/20		03/16/2012	Various	08/08/2012	Tax Free Exchange	3,010,000	3,019,750	3,019,232	3,019,232	0	(518)	0	(518)	0	0	0	0	56,438	0
83547U-AC-3	Sonneborn LLC Term Loan 6.500% 03/26/18		03/26/2012	Macquarie Equities	12/31/2012	Redemption 100.0000	3,586	3,514	3,586	3,507	0	(8)	0	(8)	0	0	79	79	172	0
83547U-AE-9	Sonneborn, LLC Initial BV Term Loan 6.500% 03/30/18		03/26/2012	Macquarie Equities	12/31/2012	Redemption 100.0000	633	620	633	619	0	(1)	0	(1)	0	0	14	14	28	0
84857H-AK-6	Spirit Aerosystems Inc Term B Loan 3.750% 04/18/19		04/12/2012	Bank of America	12/31/2012	Redemption 100.0000	14,877	14,803	14,877	14,785	0	(17)	0	(17)	0	0	92	92	204	0
85571N-AA-7	Starz LLC Starz Fin Corp Series 144A 5.000% 09/15/19		09/06/2012	Suntrust Capital Markets Inc	09/07/2012	Barclays	174,000	174,000	177,915	174,000	0	0	0	0	0	0	3,915	3,915	0	0
85590A-AL-8	Starwood Hotels & Resorts 6.750% 05/15/18		10/09/2012	Morgan Stanley	11/07/2012	J P Morgan	3,450,000	4,191,750	4,168,808	4,181,222	0	(10,528)	0	(10,528)	0	0	(12,414)	(12,414)	115,144	95,091
85590A-AM-6	Starwood Hotels & Resorts 7.875% 10/15/14		03/01/2012	Deutsche Bank	12/10/2012	Corporate Action	2,489,000	2,860,503	2,812,570	2,753,287	0	(107,216)	0	(107,216)	0	0	59,283	59,283	225,955	75,239
87311X-AC-2	TWCC Holding Corp Series 144A 5.375% 10/01/22		09/27/2012	CS First Boston	12/06/2012	CS First Boston	310,000	310,000	324,063	310,000	0	0	0	0	0	0	14,063	14,063	3,100	0
87509M-AC-8	Taminco Global Chemical Corp Tranche B-1 Dollar Term Loan 5.250% 02/15/19		05/11/2012	Citibank	06/04/2012	Citibank	1,464,920	1,464,920	1,457,595	1,464,920	0	0	0	0	0	0	(7,325)	(7,325)	3,205	0
87612B-AH-5	Targa Resources Partners 6.875% 02/01/21		09/19/2012	Various	11/02/2012	Various	3,000,000	3,247,500	3,255,000	3,237,293	0	(10,207)	0	(10,207)	0	0	17,707	17,707	103,125	28,932
87612B-AJ-1	Targa Resources Partners Series 144A 6.375% 08/01/22		03/07/2012	Deutsche Bank	11/02/2012	Various	1,660,000	1,720,000	1,697,000	1,717,549	0	(2,451)	0	(2,451)	0	0	(20,549)	(20,549)	50,911	11,156
87612B-AL-6	Targa Resources Partners Series 144A 5.250% 05/01/23		10/22/2012	CS First Boston	12/04/2012	J P Morgan	1,500,000	1,492,500	1,533,750	1,492,559	0	59	0	59	0	0	41,191	41,191	9,188	0
880451-AT-6	Tennessee Gas Pipeline 7.500% 04/01/17		03/28/2012	CS First Boston	11/14/2012	J P Morgan	1,280,000	1,516,326	1,586,074	1,488,438	0	(27,888)	0	(27,888)	0	0	97,636	97,636	108,800	47,733
882508-AT-1	Texas Instruments Inc 0.450% 08/03/15		07/30/2012	J P Morgan	11/23/2012	Goldman Sachs & Co	2,600,000	2,588,222	2,584,686	2,589,438	0	1,216	0	1,216	0	0	(4,752)	(4,752)	3,640	0
89334G-AG-9	TransUnion Corp Term Loan 5.233% 02/10/18		05/04/2012	Deutsche Bank	12/31/2012	Redemption 100.0000	33,453	33,871	33,453	33,784	0	(87)	0	(87)	0	0	(331)	(331)	768	0
900212-AE-1	Turlock Corp Series 144A 0.950% 11/02/15		11/14/2012	Citigroup Global Markets	11/23/2012	RBC Dominion	750,000	749,348	749,205	749,352	0	5	0	5	0	0	(147)	(147)	158	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
902134-AA-3	Tyco Flow Control Finance Series 144A 1.875% 09/15/17		09/10/2012	J P Morgan	11/14/2012	J P Morgan	1,775,000	1,772,071	1,770,669	1,772,156	0	85	0	85	0	0	(1,487)	(1,487)	5,085	0
903243-AA-1	URS Corp Series 144A 3.850% 04/01/17		03/08/2012	Morgan Stanley	11/23/2012	J P Morgan	800,000	798,896	823,448	799,050	0	154	0	154	0	0	24,398	24,398	21,646	0
904764-AN-7	Unilever Capital Corporation 0.450% 07/30/15		07/30/2012	J P Morgan	10/18/2012	Merrill Lynch	3,050,000	3,037,892	3,037,190	3,038,784	0	892	0	892	0	0	(1,594)	(1,594)	3,050	0
913017-BU-2	United Technologies Corp 1.800% 06/01/17		05/24/2012	Bank of America	09/20/2012	Various	14,500,000	14,487,530	14,874,321	14,487,956	0	426	0	426	0	0	386,365	386,365	46,408	0
91301P-AG-4	United Surgical Partners, Intl New Tranche B Term Loan 6.000% 03/19/19		03/19/2012	J P Morgan	12/31/2012	Redemption 100.0000	8,189	8,067	8,189	8,041	0	(25)	0	(25)	0	0	148	148	230	0
92933B-AB-0	WMG Acquistion Corp 9.500% 06/15/16		05/22/2012	CS First Boston	08/13/2012	CS First Boston	1,247,000	1,337,408	1,371,700	1,330,965	0	(6,442)	0	(6,442)	0	0	40,735	40,735	79,306	52,651
92956R-AB-7	Wabash National Corp Term Loan 6.000% 05/01/19		05/02/2012	Morgan Stanley	12/31/2012	Redemption 100.0000	6,618	6,551	6,618	6,535	0	(16)	0	(16)	0	0	82	82	150	0
931422-AJ-8	Walgreen Co 1.800% 09/15/17		09/10/2012	Bank of America	10/25/2012	Chase	2,775,000	2,769,173	2,808,994	2,769,318	0	145	0	145	0	0	39,676	39,676	6,521	0
93316U-AD-9	Walter Energy 5.750% 04/01/18		10/19/2012	Various	12/11/2012	Morgan Stanley	1,328,533	1,312,724	1,338,497	1,313,256	0	533	0	533	0	0	25,240	25,240	1,348	0
93316U-AD-9	Walter Energy 5.750% 04/01/18		10/18/2012	Morgan Stanley	11/21/2012	Redemption 100.0000	171,467	168,895	171,467	168,880	0	(15)	0	(15)	0	0	2,587	2,587	0	0
93443N-AW-9	Warner Chilcott Tranche B1 4.250% 03/15/18		08/22/2012	Bank of America	12/31/2012	Redemption 100.0000	1,972	1,965	1,972	1,965	0	0	0	0	0	0	7	7	1	0
93443N-AX-7	Warner Chilcott Tranche B2 4.250% 03/15/18		08/22/2012	Bank of America	12/31/2012	Redemption 100.0000	986	982	986	982	0	(1)	0	(1)	0	0	4	4	11	0
93443N-AY-5	Warner Chilcott Tranche B3 4.250% 03/15/18		08/22/2012	Bank of America	12/31/2012	Redemption 100.0000	1,356	1,351	1,356	1,351	0	0	0	0	0	0	5	5	16	0
93443N-AZ-2	Warner Chilcott Tranche B1 New 4.250% 03/15/18		08/22/2012	Bank of America	12/31/2012	Redemption 100.0000	740	737	740	737	0	0	0	0	0	0	3	3	1	0
94732Y-AF-0	Web.Com Group Inc Term Loan 7.000% 10/27/17		08/22/2012	J P Morgan	11/20/2012	Redemption 100.0000	1,700,000	1,698,875	1,700,000	1,697,299	0	(1,576)	0	(1,576)	0	0	2,701	2,701	27,099	0
95235L-AK-6	West Corp Tranche B6 4.193% 06/30/18		08/24/2012	Wells Fargo	12/31/2012	Redemption 100.0000	2,500	2,519	2,500	2,515	0	(3)	0	(3)	0	0	(15)	(15)	59	0
96758D-AL-7	Wide Open West Finance Series A New Term Loan 6.739% 06/27/14		04/10/2012	Credit Suisse, New York	07/17/2012		1,500,000	1,501,875	1,500,000	1,500,454	0	(1,421)	0	(1,421)	0	0	(454)	(454)	25,540	0
969457-BG-4	Williams Cos Inc 7.875% 09/01/21		02/01/2012	Various	03/27/2012	J P Morgan	1,150,000	1,426,879	1,446,677	1,423,131	0	(3,747)	0	(3,747)	0	0	23,546	23,546	52,577	37,505
97381H-AM-9	Winstream Corp Tranche B3 4.000% 08/08/19		08/03/2012	J P Morgan	12/31/2012	Redemption 100.0000	2,679	2,652	2,679	2,650	0	(2)	0	(2)	0	0	29	29	27	0
97381W-AF-1	Windstream Corp 7.000% 03/15/19		03/27/2012	Deutsche Bank	08/13/2012	J P Morgan	1,500,000	1,545,000	1,516,875	1,539,702	0	(5,298)	0	(5,298)	0	0	(22,827)	(22,827)	44,042	4,375
98310W-AH-1	Wyndham Worldwide Corp 2.950% 03/01/17		02/27/2012	J P Morgan	11/23/2012	J P Morgan	500,000	498,945	509,280	499,088	0	143	0	143	0	0	10,192	10,192	10,694	0
98919M-AD-7	Zayo Group LLC Tranche B 5.326% 07/02/19		08/24/2012	Morgan Stanley	09/28/2012	Redemption 100.0000	3,750	3,806	3,750	3,807	0	0	0	0	0	0	(57)	(57)	0	0
99AA41-46-6	Obsidian Natural Gas Trust Term Loan 7.000% 11/02/15		04/18/2012	Barclays	12/05/2012	Redemption 100.0000	348,612	353,841	348,612	352,813	0	(1,028)	0	(1,028)	0	0	(4,201)	(4,201)	8,011	0
99AA52-15-8	Verifone Inc Tranche A 2.710% 12/28/16		09/12/2012	Barclays	12/31/2012	Redemption 100.0000	76,764	76,764	76,764	76,764	0	0	0	0	0	0	0	0	324	0
99AA53-34-7	Monitronics International Inc Term Facility 5.500% 03/06/18		03/16/2012	Bank of America	10/15/2012	Bank of America	1,099,737	1,088,739	1,110,734	1,086,158	0	(2,581)	0	(2,581)	0	0	24,576	24,576	35,451	0
99AA53-34-7	Monitronics International Inc Term Facility 5.500% 03/06/18		03/16/2012	Bank of America	09/28/2012	Redemption 100.0000	5,526	5,471	5,526	5,465	0	(6)	0	(6)	0	0	62	62	118	0
99AA60-21-9	Progressive Waste Solutions 3.415% 10/22/19		10/22/2012	Bank of America	12/31/2012	Redemption 100.0000	1,750	1,741	1,750	1,740	0	(1)	0	(1)	0	0	10	10	42	0
99AA60-56-5	Consolidated Container, LLC Term Loan Facility 5.076% 06/26/19		06/28/2012	Bank of America	10/18/2012	Bank of America	150,000	144,750	150,188	144,708	0	(42)	0	(42)	0	0	5,480	5,480	3,444	0
99AA60-56-5	Consolidated Container, LLC Term Loan Facility 5.076% 06/26/19		06/28/2012	Bank of America	12/31/2012	Redemption 100.0000	3,375	3,257	3,375	3,257	0	0	0	0	0	0	118	118	75	0
C3927N-AE-0	Gibson Energy LLC Tranche B 3.750% 06/15/18		08/24/2012	Bank of America	12/31/2012	Redemption 100.0000	5,013	5,063	5,013	5,063	0	0	0	0	0	0	(50)	(50)	0	0
EJ3582-92-5	Conl Rubber Crp America Series 144A 4.500% 09/15/19		09/12/2012	Dain Bosworth	10/24/2012	J P Morgan	550,000	550,000	552,750	550,000	0	0	0	0	0	0	2,750	2,750	2,406	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
L2465B-AE-6	Alpha Topco Term Loan B 2.469% 04/19/17		04/19/2012	Royal Bank of Scotland	07/05/2012	Various	760,785	753,177	761,707	753,058	0	(120)	0	(120)	0	0	8,649	8,649	11,161	0
L2465B-AE-6	Alpha Topco Term Loan B 2.469% 04/19/17		04/19/2012	Various	12/31/2012	Redemption 100.0000	9,639	9,542	9,639	9,542	0	0	0	0	0	0	97	97	190	0
Q3930A-AB-4	Fortescue Metals Group Ltd Tranche B 5.250% 09/18/17		10/12/2012	CS First Boston	12/31/2012	Redemption 100.0000	7,167	7,095	7,167	7,090	0	(5)	0	(5)	0	0	77	77	66	0
284902-AC-7	Eldorado Gold Corp Series 144A 6.125% 12/15/20	A	12/10/2012	J P Morgan	12/10/2012	J P Morgan	86,000	86,000	86,860	86,000	0	0	0	0	0	0	860	860	0	0
552704-AB-4	Meg Energy Corp Series 144A 6.375% 01/30/23	A	07/16/2012	Baring Securities Inc	07/16/2012	Baring Securities Inc	150,000	150,000	152,063	150,000	0	0	0	0	0	0	2,063	2,063	0	0
58515U-AM-1	MEG Energy Corp Initial Term Loan 4.000% 03/18/18	A	05/14/2012	Various	12/31/2012	Redemption 100.0000	18,844	18,882	18,844	18,856	0	(26)	0	(26)	0	0	(12)	(12)	268	0
65334H-AE-2	Nexen Inc 5.875% 03/10/35	A	10/26/2012	J P Morgan	11/06/2012	CS First Boston	1,275,000	1,527,335	1,515,682	1,527,176	0	(160)	0	(160)	0	0	(11,494)	(11,494)	12,276	10,612
65334H-AK-8	Nexen Inc 6.200% 07/30/19	A	09/12/2012	Morgan Stanley	11/14/2012	Scotia Capital	320,000	385,200	389,869	383,720	0	(1,480)	0	(1,480)	0	0	6,149	6,149	6,007	2,590
878742-AM-7	Teck Resources Limited 10.250% 05/15/16	A	02/06/2012	Bony/Barclays Capital Inc	02/28/2012	HSBC Securities	1,750,000	2,019,063	2,012,675	2,010,121	0	(8,941)	0	(8,941)	0	0	2,554	2,554	53,314	41,854
98417E-AU-4	Xstrata Finance Canada Series 144A 2.450% 10/25/17	A	10/18/2012	J P Morgan	11/23/2012	Bony/Barclays Capital Inc	450,000	449,244	448,920	449,257	0	13	0	13	0	0	(337)	(337)	1,011	0
007643-AA-7	Aercap Aviation Solutions Series 144A 6.375% 05/30/17	F	05/17/2012	Citicorp	10/18/2012	Tax Free Exchange	1,231,000	1,231,000	1,231,000	1,231,000	0	0	0	0	0	0	0	0	31,826	0
00928Q-AD-3	Aircastle LTD Series 144A 6.750% 04/15/17	F	03/30/2012	Goldman Sachs & Co	06/08/2012	Tax Free Exchange	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	12,000	0
00928Q-AF-8	Aircastle LTD 6.750% 04/15/17	F	06/08/2012	Tax Free Exchange	09/26/2012	Goldman Sachs & Co	1,000,000	1,000,000	1,080,000	1,000,000	0	0	0	0	0	0	80,000	80,000	33,188	12,000
02364W-BD-6	America Movil S.A. de C.V. 3.125% 07/16/22	F	07/09/2012	Morgan Stanley	07/25/2012	Morgan Stanley	1,875,000	1,865,438	1,912,725	1,865,469	0	32	0	32	0	0	47,256	47,256	2,279	0
03938L-AW-4	Arcelormittal 4.500% 02/25/17	F	02/23/2012	J P Morgan	04/23/2012	Various	3,875,000	3,863,026	3,877,300	3,863,347	0	321	0	321	0	0	13,953	13,953	26,219	0
03968X-AB-7	Ardagh Pkg Fin 7.375% 10/15/17	F	07/20/2012	Various	10/24/2012	Various	498,000	524,597	538,703	523,250	0	(1,346)	0	(1,346)	0	0	15,452	15,452	19,509	10,304
055299-AL-5	BBVA US Senior Uniper 4.664% 10/09/15	F	10/04/2012	Morgan Stanley	11/23/2012	Bear Stearns	250,000	250,000	252,483	250,000	0	0	0	0	0	0	2,483	2,483	1,555	0
05565Q-BY-3	BP Capital Markets 1.846% 05/05/17	F	05/02/2012	CS First Boston	05/31/2012	Deutsche Bank	4,500,000	4,500,000	4,502,070	4,500,000	0	0	0	0	0	0	2,070	2,070	6,461	0
05567L-7E-1	BNP Paribas SA Series MTN 2.375% 09/14/17	F	09/07/2012	Paribas	11/23/2012	Morgan Stanley	500,000	499,345	505,705	499,371	0	26	0	26	0	0	6,334	6,334	2,441	0
06740L-8C-2	Barclays Bank PLC 7.625% 11/21/22	F	11/14/2012	Bony/Barclays Capital Inc	11/26/2012	Pershing	400,000	400,000	398,800	400,000	0	0	0	0	0	0	(1,200)	(1,200)	593	0
142812-AB-2	Carlson Wagonlit BV Series 144A 6.875% 06/15/19	F	05/09/2012	J P Morgan	10/03/2012	Various	500,000	500,000	524,295	500,000	0	0	0	0	0	0	24,295	24,295	12,216	0
21685W-DD-6	Rabobank Nederland 3.875% 02/08/22	F	02/01/2012	Bank of America	04/11/2012	Various	7,500,000	7,441,650	7,276,560	7,442,319	0	669	0	669	0	0	(165,759)	(165,759)	40,445	0
21686C-AD-2	Rabobank Nederland Utrec 3.375% 01/19/17	F	01/11/2012	Morgan Stanley	04/25/2012	Various	5,490,000	5,485,224	5,600,409	5,485,458	0	234	0	234	0	0	114,951	114,951	49,002	0
2515A1-4E-8	Deutsche Bank AG London 3.250% 01/11/16	F	02/06/2012	Deutsche Bank	04/12/2012	Deutsche Bank	2,825,000	2,897,292	2,868,134	2,894,207	0	(3,085)	0	(3,085)	0	0	(26,073)	(26,073)	23,289	7,141
377373-AB-1	Glaxosmithkline Cap PLC 0.750% 05/08/15	F	05/02/2012	Citigroup Global Markets	10/11/2012	CS First Boston	3,155,000	3,146,986	3,178,505	3,148,140	0	1,154	0	1,154	0	0	30,365	30,365	10,319	0
404280-AN-9	HSBC Holdings 4.000% 03/30/22	F	03/27/2012	HSBC Securities	04/10/2012	Various	3,890,000	3,864,637	3,843,580	3,864,704	0	67	0	67	0	0	(21,123)	(21,123)	4,977	0
423012-AB-9	Heineken NV 1.400% 10/01/17	F	10/02/2012	Citigroup Global Markets	10/25/2012	Bony/Barclays Capital Inc	3,800,000	3,787,460	3,789,740	3,787,595	0	135	0	135	0	0	2,145	2,145	2,956	0
552081-AC-5	LyondellBasell Ind Nv Series 144A 6.000% 11/15/21	F	03/22/2012	Various	07/17/2012	Various	2,900,000	3,148,163	3,140,729	3,140,729	0	(7,434)	0	(7,434)	0	0	0	0	117,450	51,003
552081-AD-3	LyondellBasell Ind Nv 6.000% 11/15/21	F	07/17/2012	Tax Free Exchange	09/17/2012	Various	2,900,000	3,140,729	3,376,913	3,138,696	0	(2,032)	0	(2,032)	0	0	238,216	238,216	47,482	29,967
71645W-AV-3	Petrobras Intl Finance 2.875% 02/06/15	F	02/01/2012	Morgan Stanley	06/22/2012	Bear Stearns	2,800,000	2,785,972	2,839,200	2,787,735	0	1,763	0	1,763	0	0	51,465	51,465	31,529	0
716599-AC-9	Petroleum Geo Services Series 144A 7.375% 12/15/18	F	12/19/2012	UBS Securities Inc	12/19/2012	UBS Securities Inc	345,000	370,875	371,738	370,875	0	0	0	0	0	0	863	863	848	848
806854-AE-5	Schlumberger Investment Series 144A 1.250% 08/01/17	F	07/24/2012	J P Morgan	08/13/2012	Bear Stearns	950,000	949,126	946,736	949,133	0	7	0	7	0	0	(2,397)	(2,397)	504	0
81180W-AE-1	Seagate HDD Cayman 7.750% 12/15/18	F	01/05/2012	Tax Free Exchange	03/05/2012	Bank of America	550,000	550,000	613,938	550,000	0	0	0	0	0	0	63,938	63,938	9,827	2,368
874060-AA-4	Takeda Pharmeceutical Series 144A 1.031% 03/17/15	F	07/09/2012	Nomura Securities	10/11/2012	CS First Boston	12,425,000	12,425,000	12,502,284	12,425,000	0	0	0	0	0	0	77,284	77,284	31,670	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
893830-BD-0	Transocean Inc 2.500% 10/15/17	F	09/10/2012	J P Morgan	11/23/2012	SG Americas Securities LLC	1,000,000	997,140	1,006,340	997,245	0	105	0	105	0	0	9,095	9,095	5,208	0
902118-BN-7	Tyco International Group 3.375% 10/15/15	F	05/02/2012	Various	11/23/2012	Various	2,293,000	2,445,874	2,418,557	2,436,293	0	(9,581)	0	(9,581)	0	0	(17,736)	(17,736)	83,352	4,729
913364-AB-1	Unitymedia Hessen Series 144A 5.500% 01/15/23	F	11/30/2012	J P Morgan	11/30/2012	Various	900,000	900,000	914,250	900,000	0	0	0	0	0	0	14,250	14,250	0	0
92852T-AB-8	Vivendi SA Series 144A 3.450% 01/12/18	F	04/03/2012	J P Morgan	05/30/2012	RBC Dominion	5,000,000	4,998,100	4,790,246	4,998,100	0	0	0	0	0	0	(207,854)	(207,854)	23,893	0
92857W-AY-6	Vodafone Group 1.250% 09/26/17	F	09/19/2012	Morgan Stanley	10/09/2012	Chase	2,950,000	2,940,885	2,963,187	2,940,963	0	79	0	79	0	0	22,223	22,223	1,639	0
L8882W-AD-4	Trinseo Materials Operating Term Loan 8.000% 08/02/17	F	03/13/2012	Credit Suisse, New York	08/13/2012	Redemption 100.0000	159,091	142,784	159,091	143,094	0	310	0	310	0	0	15,997	15,997	3,865	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							511,039,269	519,596,180	524,877,302	519,094,035	0	(502,120)	0	(502,120)	0	0	5,783,248	5,783,248	7,363,164	2,356,586
04622D-AA-9	Assured Guaranty US Holdings 6.400% 12/15/66		02/13/2012	Goldman Sachs & Co	04/09/2012	CS First Boston	80,000	61,400	58,200	61,408	0	8	0	8	0	0	(3,208)	(3,208)	1,664	868
31769P-AB-6	Assured Guarnty Muni Series 144A 6.400% 12/15/66		02/10/2012	Imperial Capital LLC	05/10/2012	Goldman Sachs & Co	225,000	161,438	157,500	161,475	0	38	0	38	0	0	(3,975)	(3,975)	6,000	2,400
4899999. Subtotal - Bonds - Hybrid Securities							305,000	222,838	215,700	222,883	0	46	0	46	0	0	(7,183)	(7,183)	7,664	3,268
8399998. Total - Bonds							785,499,788	807,632,475	811,610,454	805,420,770	0	(2,211,672)	0	(2,211,672)	0	0	6,189,663	6,189,663	9,453,679	3,036,174
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
001547-10-8	AK Steel Holding Corp		09/17/2012	Morgan Stanley	11/06/2012	Morgan Stanley	5,200.000	29,225	27,730	29,225	0	0	0	0	0	0	(1,495)	(1,495)	0	0
00187E-20-3	API Technologies Corp		06/27/2012	Nomura Securities	11/05/2012	Various	32,300.000	116,900	92,669	116,900	0	0	0	0	0	0	(24,231)	(24,231)	0	0
00234P-10-2	AV Homes Inc		02/16/2012	Tax Free Exchange	05/23/2012	Morgan Stanley	1,900.000	14,023	21,723	14,023	0	0	0	0	0	0	7,700	7,700	0	0
00246W-10-3	AXT Inc		06/27/2012	Nomura Securities	11/06/2012	Morgan Stanley	18,900.000	75,650	56,050	75,650	0	0	0	0	0	0	(19,600)	(19,600)	0	0
004397-10-5	Accuray Inc		02/29/2012	UBS Securities Inc	09/18/2012	Morgan Stanley	5,600.000	38,830	33,439	38,830	0	0	0	0	0	0	(5,391)	(5,391)	0	0
00439T-20-6	Accuride Corp		06/27/2012	Nomura Securities	11/07/2012	Morgan Stanley	10,800.000	61,974	25,701	61,974	0	0	0	0	0	0	(36,273)	(36,273)	0	0
00448Q-20-1	Achillion Pharmeceuticals		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	2,700.000	24,561	16,811	24,561	0	0	0	0	0	0	(7,750)	(7,750)	0	0
00826T-10-8	Affymetrix Inc.		04/17/2012	Citigroup Global Markets	09/18/2012	Morgan Stanley	1,500.000	6,159	6,084	6,159	0	0	0	0	0	0	(75)	(75)	0	0
00971T-10-1	Akamai Technologies		01/26/2012	UBS Securities Inc	06/25/2012	Nomura Securities	1,500.000	47,345	45,121	47,345	0	0	0	0	0	0	(2,224)	(2,224)	0	0
011659-10-9	Alaska Airgroup Inc		03/19/2012	Stock Split	06/27/2012	Nomura Securities	4,500.000	0	0	0	0	0	0	0	0	0	0	0	0	0
014481-10-5	Alexander & Baldwin Holdings		06/25/2012	Nomura Securities	07/02/2012	Spin Off	0.000	4,544	4,544	4,544	0	0	0	0	0	0	0	0	0	0
014481-10-5	Alexander & Baldwin Holdings		06/25/2012	Nomura Securities	07/02/2012	Tax Free Exchange	200.000	5,070	5,070	5,070	0	0	0	0	0	0	0	0	0	0
014491-10-4	Alexander & Baldwin Inc		07/02/2012	Spin Off	08/06/2012	UBS Securities Inc	200.000	4,544	6,416	4,544	0	0	0	0	0	0	1,872	1,872	0	0
016259-10-3	Alimera Sciences Inc		02/29/2012	UBS Securities Inc	06/27/2012	Nomura Securities	6,900.000	25,401	22,435	25,401	0	0	0	0	0	0	(2,966)	(2,966)	0	0
030111-10-8	American Superconductor Corp		06/25/2012	Nomura Securities	11/05/2012	Barclays	10,100.000	47,267	36,838	47,267	0	0	0	0	0	0	(10,429)	(10,429)	0	0
03027X-10-0	American Tower Corp		01/03/2012	Tax Free Exchange	06/25/2012	Various	5,300.000	161,279	342,891	161,279	0	0	0	0	0	0	181,612	181,612	1,113	0
030371-10-8	American Vanguard Corp		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	1,100.000	27,163	27,700	27,163	0	0	0	0	0	0	537	537	0	0
030420-10-3	American Water Works Co Inc		05/23/2012	Morgan Stanley	06/27/2012	Nomura Securities	1,500.000	50,057	49,766	50,057	0	0	0	0	0	0	(291)	(291)	0	0
03152W-10-9	Amicus Therapeutics Inc		02/29/2012	UBS Securities Inc	09/18/2012	Morgan Stanley	4,000.000	24,099	20,547	24,099	0	0	0	0	0	0	(3,552)	(3,552)	0	0
03209T-10-9	Ampio Pharmaceuticals Inc		06/27/2012	Nomura Securities	09/17/2012	Morgan Stanley	1,500.000	5,908	4,408	5,908	0	0	0	0	0	0	(1,500)	(1,500)	0	0
032346-10-8	Amylin Pharmaceuticals Inc		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	2,200.000	51,755	60,417	51,755	0	0	0	0	0	0	8,661	8,661	0	0
034754-10-1	Angies List Inc		04/17/2012	Citigroup Global Markets	09/17/2012	Morgan Stanley	1,900.000	29,208	21,418	29,208	0	0	0	0	0	0	(7,789)	(7,789)	0	0
035710-40-9	Annaly Capital Management In		02/29/2012	UBS Securities Inc	12/11/2012	Citigroup Global Markets	39,700.000	666,561	575,323	666,561	0	0	0	0	0	0	(91,237)	(91,237)	63,520	0
03674U-10-2	Anthera Pharmeceuticals Inc		01/26/2012	UBS Securities Inc	04/17/2012	Citigroup Global Markets	3,100.000	23,328	5,891	23,328	0	0	0	0	0	0	(17,436)	(17,436)	0	0
03762U-10-5	Apollo Commercial Real Est		01/26/2012	UBS Securities Inc	05/23/2012	Morgan Stanley	3,900.000	57,506	62,036	57,506	0	0	0	0	0	0	4,530	4,530	1,560	0
039483-10-2	Archer-Daniels-Midland Co		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	1,100.000	34,326	31,625	34,326	0	0	0	0	0	0	(2,701)	(2,701)	193	0
039670-10-4	Arctic Cat Inc		04/17/2012	Various	06/27/2012	Nomura Securities	1,700.000	69,578	56,022	69,578	0	0	0	0	0	0	(13,556)	(13,556)	0	0
040047-10-2	Arena Pharmaceuticals Inc		04/17/2012	Citigroup Global Markets	08/06/2012	Various	13,900.000	35,045	108,909	35,045	0	0	0	0	0	0	73,864	73,864	0	0
041356-20-5	Arlington Asset Investment		04/19/2012	Various	08/06/2012	Various	13,800.000	316,052	295,319	316,052	0	0	0	0	0	0	(20,733)	(20,733)	17,238	0
04351G-10-1	Ascena Retail Group Inc		04/04/2012	Stock Split	05/23/2012	Morgan Stanley	700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
052800-10-9	Autoliv Inc		01/26/2012	UBS Securities Inc	06/25/2012	Nomura Securities	400.000	25,645	20,951	25,645	0	0	0	0	0	0	(4,694)	(4,694)	368	0
053588-10-9	Aveo Pharmaceuticals Inc		09/18/2012	Morgan Stanley	11/06/2012	Morgan Stanley	4,100.000	43,625	29,857	43,625	0	0	0	0	0	0	(13,767)	(13,767)	0	0
055639-10-8	BPZ Resources Inc		08/06/2012	Various	11/06/2012	Morgan Stanley	8,800.000	30,923	25,061	30,923	0	0	0	0	0	0	(5,862)	(5,862)	0	0
075560-10-5	Beazer Homes USA		02/29/2012	UBS Securities Inc	08/06/2012	UBS Securities Inc	24,400.000	78,498	56,946	78,498	0	0	0	0	0	0	(21,552)	(21,552)	0	0
075560-10-5	Beazer Homes USA		05/23/2012	Morgan Stanley	10/11/2012	Tax Free Exchange	14,200.000	36,667	36,667	36,667	0	0	0	0	0	0	0	0	0	0
075560-88-1	Beazer Homes USA		10/11/2012	Tax Free Exchange	10/12/2012	Tax Free Exchange	11,360.000	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
075571-10-9	Bebe Stores Inc		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	2,700.000	23,690	14,728	23,690	0	0	0	0	0	0	(8,962)	(8,962)	68	0
082047-10-1	Benihana Inc		04/17/2012	Citigroup Global Markets	08/06/2012	UBS Securities Inc	2,200.000	30,657	35,706	30,657	0	0	0	0	0	0	5,050	5,050	176	0
08861T-10-7	BG Medicine Inc		06/27/2012	Various	09/18/2012	Morgan Stanley	5,300.000	38,280	19,261	38,280	0	0	0	0	0	0	(19,019)	(19,019)	0	0
09058V-10-3	Biocryst Pharmaceuticals Inc		11/07/2012	Morgan Stanley	12/11/2012	Citigroup Global Markets	9,500.000	24,332	13,247	24,332	0	0	0	0	0	0	(11,085)	(11,085)	0	0
090911-10-8	Biolase Technology Inc		06/06/2012	Stock Dividend	07/11/2012	Various	81.000	0	0	0	0	0	0	0	0	0	0	0	0	0
09227Q-10-0	Blackbaud Inc		04/17/2012	Citigroup Global Markets	06/26/2012	Nomura Securities	700.000	22,828	17,792	22,828	0	0	0	0	0	0	(5,035)	(5,035)	84	0
092533-10-8	Blackrock Kelso Capital Corp		06/27/2012	Nomura Securities	12/11/2012	Various	35,800.000	345,352	355,229	345,352	0	0	0	0	0	0	9,877	9,877	9,308	0
095229-10-0	Blucora Inc		06/08/2012	Tax Free Exchange	06/27/2012	Nomura Securities	3,200.000	30,018	39,787	30,018	0	0	0	0	0	0	9,769	9,769	0	0
09534T-50-8	Blue Coat Systems Inc		01/26/2012	UBS Securities Inc	02/15/2012	Corporate Action	1,400.000	36,030	36,134	36,030	0	0	0	0	0	0	104	104	0	0
09746Y-10-5	Boise Inc		06/25/2012	Nomura Securities	09/18/2012	Morgan Stanley	6,000.000	39,358	49,537	39,358	0	0	0	0	0	0	10,179	10,179	0	0
10921T-10-1	Brightcove		04/17/2012	Citigroup Global Markets	08/06/2012	UBS Securities Inc	1,300.000	22,911	19,093	22,911	0	0	0	0	0	0	(3,817)	(3,817)	0	0
12541W-20-9	C H Robinson Worldwide Inc		04/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	700.000	45,697	39,473	45,697	0	0	0	0	0	0	(6,224)	(6,224)	231	0
12673A-10-8	CVS Investments Inc		04/19/2012	Citigroup Global Markets	12/11/2012	Various	143,000.000	1,917,897	1,868,317	1,917,897	0	0	0	0	0	0	(49,580)	(49,580)	130,540	0
127686-10-3	Caesars Entertainment Corp		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	3,900.000	53,728	45,620	53,728	0	0	0	0	0	0	(8,108)	(8,108)	0	0
12802T-10-1	Cal Dive International Inc		06/27/2012	Various	11/07/2012	Various	64,200.000	169,527	87,257	169,527	0	0	0	0	0	0	(82,269)	(82,269)	0	0
13201A-10-7	Cambium Learning Group Inc		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	6,300.000	15,410	6,160	15,410	0	0	0	0	0	0	(9,250)	(9,250)	0	0
139793-10-3	Capital Bank Corp		06/27/2012	Various	09/25/2012	Tax Free Exchange	7,100.000	16,938	16,938	16,938	0	0	0	0	0	0	0	0	0	0
139794-10-1	Capital Bank Financial CL		09/25/2012	Tax Free Exchange	11/05/2012	Various	961.000	16,938	17,425	16,938	0	0	0	0	0	0	486	486	0	0
14057J-10-1	Capitol Federal Financial		01/26/2012	UBS Securities Inc	09/18/2012	Various	43,037.000	497,714	503,735	497,714	0	0	0	0	0	0	6,020	6,020	6,190	0
14888B-10-3	Catalyst Health Solutions Inc		05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	300.000	25,791	26,714	25,791	0	0	0	0	0	0	923	923	0	0
156710-10-5	Ceradyne Inc		05/23/2012	Morgan Stanley	12/28/2012	Corporate Action	3,200.000	77,810	112,000	77,810	0	0	0	0	0	0	34,190	34,190	960	0
156782-10-4	Cerner Corp		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	400.000	29,727	31,276	29,727	0	0	0	0	0	0	1,549	1,549	0	0
157085-10-1	Cerus Corp		02/29/2012	UBS Securities Inc	06/27/2012	Nomura Securities	5,900.000	22,988	19,016	22,988	0	0	0	0	0	0	(3,973)	(3,973)	0	0
16444H-10-2	Cherokee Inc		06/25/2012	Nomura Securities	11/07/2012	Morgan Stanley	3,000.000	40,577	43,742	40,577	0	0	0	0	0	0	3,165	3,165	600	0
16934Q-10-9	Chimera Investment Corp		11/06/2012	Various	12/11/2012	Various	526,500.000	1,386,630	1,423,339	1,386,630	0	0	0	0	0	0	36,708	36,708	64,679	0
171484-10-8	Churchill Downs Inc		04/17/2012	Citigroup Global Markets	06/26/2012	Nomura Securities	500.000	29,642	29,046	29,642	0	0	0	0	0	0	(596)	(596)	0	0
18451C-10-9	Clear Channel Outdoor		06/26/2012	Various	11/06/2012	Various	34,400.000	234,709	201,936	234,709	0	0	0	0	0	0	(32,773)	(32,773)	0	0
185860-10-3	Cleveland Biolabs Inc		02/29/2012	UBS Securities Inc	04/17/2012	Citigroup Global Markets	8,200.000	30,689	12,665	30,689	0	0	0	0	0	0	(18,024)	(18,024)	0	0
192005-10-6	Codexis Inc		01/26/2012	UBS Securities Inc	09/17/2012	Morgan Stanley	4,200.000	22,995	12,023	22,995	0	0	0	0	0	0	(10,972)	(10,972)	0	0
202608-10-5	Commercial Vehicle Group Inc		01/26/2012	UBS Securities Inc	08/06/2012	UBS Securities Inc	2,000.000	23,256	15,870	23,256	0	0	0	0	0	0	(7,386)	(7,386)	0	0
20454K-10-4	Complete Genomics Inc		02/29/2012	UBS Securities Inc	04/17/2012	Citigroup Global Markets	7,500.000	27,114	20,190	27,114	0	0	0	0	0	0	(6,924)	(6,924)	0	0
209034-10-7	Consolidated Communications		06/26/2012	Nomura Securities	08/07/2012	UBS Securities Inc	13,301.000	190,633	214,979	190,633	0	0	0	0	0	0	24,346	24,346	5,153	0
221485-10-5	Cost Plus Inc/California		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	1,300.000	23,767	28,561	23,767	0	0	0	0	0	0	4,794	4,794	0	0
225223-30-4	Cray Inc		05/23/2012	Morgan Stanley	08/06/2012	UBS Securities Inc	2,800.000	29,561	31,993	29,561	0	0	0	0	0	0	2,433	2,433	0	0
231269-10-1	Curis		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	4,800.000	23,457	25,057	23,457	0	0	0	0	0	0	1,600	1,600	0	0
232806-10-9	Cypress Semiconductor Corp		08/06/2012	UBS Securities Inc	12/24/2012	Capital Distribution	0.000	770	770	770	0	0	0	0	0	0	0	0	0	0
23331A-10-9	D R Horton Inc		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	1,600.000	24,100	26,051	24,100	0	0	0	0	0	0	1,951	1,951	60	0
24802N-10-9	Demand Media Inc		05/23/2012	Morgan Stanley	11/05/2012	Morgan Stanley	4,600.000	45,172	39,371	45,172	0	0	0	0	0	0	(5,801)	(5,801)	0	0
25247X-10-7	Dial Global Inc		06/26/2012	Nomura Securities	11/06/2012	Morgan Stanley	1,500.000	4,536	3,593	4,536	0	0	0	0	0	0	(943)	(943)	0	0
25386U-10-4	Digital Domain Media Group		05/23/2012	Morgan Stanley	08/06/2012	UBS Securities Inc	6,200.000	43,221	26,290	43,221	0	0	0	0	0	0	(16,932)	(16,932)	0	0
25490A-30-9	DirectTV		08/28/2012	Tax Free Exchange	11/05/2012	Morgan Stanley	3,300.000	59,241	169,091	59,241	0	0	0	0	0	0	109,850	109,850	0	0
257867-10-1	RR Donnelley and Sons Co		06/25/2012	Various	11/05/2012	Various	17,000.000	237,758	198,814	237,758	0	0	0	0	0	0	(38,944)	(38,944)	6,916	0
26441C-20-4	Duke Energy Corp		07/03/2012	Tax Free Exchange	07/17/2012	Direct	1.000	32	11	32	0	0	0	0	0	0	(21)	(21)	0	0
277432-10-0	Eastman Chemical Company		07/03/2012	Taxable Exchange	08/06/2012	UBS Securities Inc	672.000	34,198	36,432	34,198	0	0	0	0	0	0	2,234	2,234	0	0
290846-20-3	Emcore Corp		04/19/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	9,800.000	41,894	38,052	41,894	0	0	0	0	0	0	(3,842)	(3,842)	0	0
29259G-20-0	Endeavor International Corp		06/25/2012	Various	11/06/2012	Morgan Stanley	6,200.000	51,707	49,359	51,707	0	0	0	0	0	0	(2,348)	(2,348)	0	0
292764-10-7	Enernoc INC		09/17/2012	Morgan Stanley	11/06/2012	Morgan Stanley	2,100.000	24,738	24,794	24,738	0	0	0	0	0	0	56	56	0	0
294429-10-5	Equifax Inc		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	500.000	22,240	22,607	22,240	0	0	0	0	0	0	367	367	90	0
297187-10-6	Essex Rental Corp		04/19/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	7,800.000	29,869	23,306	29,869	0	0	0	0	0	0	(6,563)	(6,563)	0	0
30219G-10-8	Express Scripts Holding Co		05/23/2012	Morgan Stanley	06/27/2012	Nomura Securities	6,700.000	344,221	349,060	344,221	0	0	0	0	0	0	4,839	4,839	0	0
30219G-10-8	Express Scripts Holding Co		04/02/2012	Taxable Exchange	04/17/2012	Citigroup Global Markets	4,860.000	421,800	282,797	421,800	0	0	0	0	0	0	(139,003)	(139,003)	0	0
30219G-10-8	Express Scripts Holding Co		04/03/2012	Tax Free Exchange	04/17/2012	Citigroup Global Markets	5,800.000	140,196	337,494	140,196	0	0	0	0	0	0	197,298	197,298	0	0
30247C-30-1	FBR & Co		05/23/2012	Morgan Stanley	12/18/2012	Corporate Action	19,300.000	52,704	67,550	52,704	0	0	0	0	0	0	14,846	14,846	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
302695-10-1	FX Energy Inc.		06/26/2012	Various	11/06/2012	Morgan Stanley	12,900.000	67,434	62,156	67,434	0	0	0	0	0	0	(5,278)	(5,278)	0	0
303075-10-5	Factset Research Systems Inc		05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	200.000	21,064	18,215	21,064	0	0	0	0	0	0	(2,849)	(2,849)	62	0
307675-10-8	Farmer Brothers Co		04/17/2012	Citigroup Global Markets	09/17/2012	Morgan Stanley	2,600.000	23,957	25,177	23,957	0	0	0	0	0	0	1,221	1,221	0	0
313549-40-4	Federal-Mogul Corporation		06/25/2012	Nomura Securities	08/06/2012	UBS Securities Inc	2,500.000	27,115	24,387	27,115	0	0	0	0	0	0	(2,728)	(2,728)	0	0
316645-10-0	Fifth & Pacific Co Inc		05/15/2012	Tax Free Exchange	06/27/2012	Nomura Securities	9,800.000	78,263	100,261	78,263	0	0	0	0	0	0	21,998	21,998	0	0
31678A-10-3	Fifth Street Finance Corp		01/26/2012	UBS Securities Inc	11/07/2012	Morgan Stanley	12,000.000	120,246	131,182	120,246	0	0	0	0	0	0	10,936	10,936	10,346	0
33766Y-10-0	Firsthand Technology Value		06/25/2012	Nomura Securities	08/06/2012	UBS Securities Inc	900.000	16,593	14,470	16,593	0	0	0	0	0	0	(2,123)	(2,123)	0	0
343468-10-4	Flow Intl Corp		06/27/2012	Nomura Securities	11/07/2012	Morgan Stanley	13,900.000	39,677	46,742	39,677	0	0	0	0	0	0	7,065	7,065	0	0
346375-10-8	Formfactor Inc		04/17/2012	Citigroup Global Markets	11/07/2012	Morgan Stanley	7,800.000	44,864	34,929	44,864	0	0	0	0	0	0	(9,935)	(9,935)	0	0
349882-10-0	Fossil Inc		04/17/2012	Citigroup Global Markets	05/23/2012	Morgan Stanley	200.000	25,933	14,138	25,933	0	0	0	0	0	0	(11,795)	(11,795)	0	0
351793-10-4	Francescas Holdings Corp		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	800.000	22,417	20,345	22,417	0	0	0	0	0	0	(2,072)	(2,072)	0	0
35804H-10-6	Fresh Market, Inc		04/17/2012	Various	06/25/2012	Nomura Securities	1,400.000	69,707	72,892	69,707	0	0	0	0	0	0	3,185	3,185	0	0
35906A-10-8	Frontier Communications Corp		02/29/2012	UBS Securities Inc	11/06/2012	Morgan Stanley	105,500.000	481,618	488,799	481,618	0	0	0	0	0	0	7,181	7,181	31,650	0
36106P-10-1	Furiex Pharmaceuticals		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	1,900.000	41,730	39,408	41,730	0	0	0	0	0	0	(2,322)	(2,322)	0	0
361652-20-9	GFI Group Inc		06/26/2012	Various	08/07/2012	UBS Securities Inc	28,200.000	82,226	88,068	82,226	0	0	0	0	0	0	5,842	5,842	0	0
368736-10-4	Generac Holdings Inc		08/06/2012	UBS Securities Inc	11/05/2012	Morgan Stanley	1,100.000	24,948	41,295	24,948	0	0	0	0	0	0	16,348	16,348	0	0
37244E-10-7	GenOn Energy Inc		08/06/2012	UBS Securities Inc	12/17/2012	Tax Free Exchange	149,300.000	349,735	349,735	349,735	0	0	0	0	0	0	0	0	0	0
374396-10-9	Gevo Inc		06/27/2012	Various	09/17/2012	Various	37,400.000	314,780	142,411	314,780	0	0	0	0	0	0	(172,369)	(172,369)	0	0
375558-10-3	Gilead Sciences Inc		05/23/2012	Various	06/25/2012	Nomura Securities	2,700.000	132,413	135,543	132,413	0	0	0	0	0	0	3,130	3,130	0	0
378967-10-3	Global Cash Access Holdings		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	4,300.000	34,735	30,120	34,735	0	0	0	0	0	0	(4,615)	(4,615)	0	0
37946S-10-7	Global Geophysical Services		05/23/2012	Morgan Stanley	11/06/2012	Morgan Stanley	3,000.000	22,460	13,547	22,460	0	0	0	0	0	0	(8,913)	(8,913)	0	0
399473-10-7	Groupon Inc		01/26/2012	UBS Securities Inc	06/25/2012	Nomura Securities	1,100.000	21,573	10,866	21,573	0	0	0	0	0	0	(10,707)	(10,707)	0	0
404303-10-9	HSN Inc		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	600.000	22,965	23,552	22,965	0	0	0	0	0	0	587	587	75	0
40637H-10-9	Halozyme Therapeutics Inc		05/23/2012	Morgan Stanley	08/06/2012	UBS Securities Inc	2,800.000	22,455	13,733	22,455	0	0	0	0	0	0	(8,722)	(8,722)	0	0
411307-10-1	Hansen Medical Inc		02/29/2012	UBS Securities Inc	09/18/2012	Morgan Stanley	8,000.000	26,094	12,551	26,094	0	0	0	0	0	0	(13,543)	(13,543)	0	0
412824-10-4	Harleysville Group I		01/26/2012	UBS Securities Inc	05/02/2012	Corporate Action	1,000.000	56,973	60,000	56,973	0	0	0	0	0	0	3,027	3,027	0	0
413160-10-2	Harmonic Inc		01/26/2012	UBS Securities Inc	09/18/2012	Morgan Stanley	4,500.000	26,734	21,774	26,734	0	0	0	0	0	0	(4,960)	(4,960)	0	0
414585-10-9	Harris Teeter Supermarkets I		05/23/2012	Morgan Stanley	06/27/2012	Nomura Securities	1,500.000	56,936	58,109	56,936	0	0	0	0	0	0	1,173	1,173	210	0
414585-10-9	Harris Teeter Supermarkets I		04/02/2012	Tax Free Exchange	04/17/2012	Citigroup Global Markets	5,000.000	112,250	192,943	112,250	0	0	0	0	0	0	80,693	80,693	0	0
41754V-10-3	Harvest Natural Resources Inc		06/25/2012	Nomura Securities	11/06/2012	Morgan Stanley	9,100.000	80,115	81,360	80,115	0	0	0	0	0	0	1,244	1,244	0	0
422245-10-0	Healthways Inc		04/17/2012	Citigroup Global Markets	11/06/2012	Morgan Stanley	500.000	3,462	4,782	3,462	0	0	0	0	0	0	1,320	1,320	0	0
422680-10-8	Heckmann Corp		02/29/2012	UBS Securities Inc	06/25/2012	Nomura Securities	5,400.000	27,914	16,581	27,914	0	0	0	0	0	0	(11,333)	(11,333)	0	0
423074-10-3	HJ Heinz Co		05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	600.000	32,183	31,922	32,183	0	0	0	0	0	0	(261)	(261)	309	0
432589-10-9	Hillshire Brands Co		06/29/2012	Tax Free Exchange	06/29/2012	Capital Distribution	0.000	26,400	26,400	26,400	0	0	0	0	0	0	0	0	0	0
44047T-10-9	Horizon Pharma Inc		08/06/2012	UBS Securities Inc	11/06/2012	Morgan Stanley	5,200.000	26,932	12,492	26,932	0	0	0	0	0	0	(14,441)	(14,441)	0	0
441339-10-8	Hot Topic Inc		01/26/2012	UBS Securities Inc	09/17/2012	Morgan Stanley	2,800.000	20,748	25,458	20,748	0	0	0	0	0	0	4,710	4,710	448	0
442487-20-3	Hovnanian Enterprises		02/29/2012	UBS Securities Inc	08/06/2012	UBS Securities Inc	22,700.000	63,121	53,285	63,121	0	0	0	0	0	0	(9,837)	(9,837)	0	0
448954-10-7	Hyperdynamics Corporation		01/26/2012	UBS Securities Inc	02/29/2012	UBS Securities Inc	7,200.000	25,080	9,911	25,080	0	0	0	0	0	0	(15,169)	(15,169)	0	0
449172-10-5	Hyster Yale Materials		10/01/2012	Spin Off	11/05/2012	Morgan Stanley	400.000	18,119	17,271	18,119	0	0	0	0	0	0	(848)	(848)	0	0
449172-20-4	Hyster Yale Materials		10/01/2012	Spin Off	11/14/2012	Tax Free Exchange	400.000	17,239	17,239	17,239	0	0	0	0	0	0	0	0	0	0
45031X-20-4	Ista Pharmaceuticals Inc		01/26/2012	UBS Securities Inc	06/07/2012	Corporate Action	3,100.000	25,184	28,210	25,184	0	0	0	0	0	0	3,026	3,026	0	0
452327-10-9	Illumina Inc		01/26/2012	UBS Securities Inc	06/25/2012	Nomura Securities	400.000	21,136	15,908	21,136	0	0	0	0	0	0	(5,228)	(5,228)	0	0
45253H-10-1	Immunogen Inc		09/18/2012	Morgan Stanley	11/06/2012	Morgan Stanley	7,200.000	105,767	82,454	105,767	0	0	0	0	0	0	(23,313)	(23,313)	0	0
453096-20-8	Imperial Sugar Co		02/29/2012	UBS Securities Inc	06/22/2012	Corporate Action	4,400.000	25,895	27,940	25,895	0	0	0	0	0	0	2,045	2,045	0	0
45667G-10-3	Infinera Corp		01/26/2012	UBS Securities Inc	11/05/2012	Barclays	4,300.000	31,780	21,708	31,780	0	0	0	0	0	0	(10,071)	(10,071)	0	0
45772F-10-7	Inphi Corp		06/27/2012	Nomura Securities	11/06/2012	Morgan Stanley	14,000.000	124,845	117,788	124,845	0	0	0	0	0	0	(7,057)	(7,057)	0	0
460981-30-1	Intersections Inc		06/25/2012	Various	09/18/2012	Morgan Stanley	3,000.000	38,651	32,251	38,651	0	0	0	0	0	0	(6,400)	(6,400)	980	0
46118H-10-4	Intralinks Holdings Inc		09/17/2012	Morgan Stanley	11/07/2012	Morgan Stanley	12,600.000	83,355	69,739	83,355	0	0	0	0	0	0	(13,616)	(13,616)	0	0
461202-10-3	Intuit Inc		05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	400.000	22,335	22,547	22,335	0	0	0	0	0	0	212	212	0	0
46612K-10-8	JDA Software Group Inc		11/05/2012	Morgan Stanley	12/24/2012	Corporate Action	1,800.000	60,168	81,000	60,168	0	0	0	0	0	0	20,832	20,832	0	0
47023A-10-1	Jamba Inc		02/29/2012	UBS Securities Inc	09/18/2012	Morgan Stanley	10,100.000	21,777	24,352	21,777	0	0	0	0	0	0	2,576	2,576	0	0
482470-20-0	Kit Digital Inc		01/26/2012	UBS Securities Inc	05/23/2012	Morgan Stanley	2,700.000	30,067	9,226	30,067	0	0	0	0	0	0	(20,841)	(20,841)	0	0
486587-10-8	Kaydon Corp		01/26/2012	UBS Securities Inc	06/27/2012	Nomura Securities	700.000	23,959	14,107	23,959	0	0	0	0	0	0	(9,852)	(9,852)	7,630	0
48668E-10-1	KCAP Financial Inc		07/10/2012	Tax Free Exchange	11/07/2012	Morgan Stanley	10,600.000	69,357	93,699	69,357	0	0	0	0	0	0	24,342	24,342	2,544	0
488360-20-7	Kemet		04/17/2012	Citigroup Global Markets	08/06/2012	UBS Securities Inc	3,200.000	29,691	14,617	29,691	0	0	0	0	0	0	(15,074)	(15,074)	0	0
492515-10-1	Keryx Biopharmaceuticals		01/26/2012	UBS Securities Inc	04/17/2012	Citigroup Global Markets	12,600.000	38,843	17,338	38,843	0	0	0	0	0	0	(21,505)	(21,505)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
49456B-11-9	Kinder Morgan Inc		05/25/2012	Tax Free Exchange	06/19/2012	Barclays	2,048.000	19,560	4,588	19,560	0	0	0	0	0	0	(14,972)	(14,972)	0	0
500233-10-1	Kohlberg Capital Corp		06/27/2012	Various	07/10/2012	Tax Free Exchange	56,800.000	367,137	367,137	367,137	0	0	0	0	0	0	0	0	13,632	0
50105F-10-5	Kronos Worldwide Inc		08/06/2012	UBS Securities Inc	11/05/2012	Morgan Stanley	2,900.000	51,998	44,265	51,998	0	0	0	0	0	0	(7,733)	(7,733)	435	0
50212V-10-0	LPL Financial Holdings Inc		06/25/2012	Nomura Securities	08/06/2012	UBS Securities Inc	100.000	3,261	2,792	3,261	0	0	0	0	0	0	(470)	(470)	0	0
521863-30-8	Leap Wireless Intl Inc		01/26/2012	UBS Securities Inc	06/27/2012	Nomura Securities	2,900.000	26,901	17,635	26,901	0	0	0	0	0	0	(9,265)	(9,265)	0	0
52186N-10-6	Leapfrog Enterprises Inc		04/17/2012	Various	08/06/2012	UBS Securities Inc	6,100.000	47,441	65,394	47,441	0	0	0	0	0	0	17,953	17,953	0	0
526057-10-4	Lennar Corp		05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	800.000	22,270	21,242	22,270	0	0	0	0	0	0	(1,028)	(1,028)	0	0
528872-10-4	Lexicon Genetics Inc		08/06/2012	UBS Securities Inc	11/06/2012	Morgan Stanley	21,700.000	51,227	42,394	51,227	0	0	0	0	0	0	(8,833)	(8,833)	0	0
53071M-10-4	Liberty Media Corp INTER A		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	1,300.000	24,295	21,854	24,295	0	0	0	0	0	0	(2,441)	(2,441)	0	0
564563-10-4	Mantech International Corp - A		02/29/2012	UBS Securities Inc	09/17/2012	Morgan Stanley	2,400.000	83,489	57,292	83,489	0	0	0	0	0	0	(26,196)	(26,196)	1,512	0
579489-10-5	McClatchy Company		04/17/2012	Citigroup Global Markets	08/06/2012	UBS Securities Inc	8,600.000	24,215	13,353	24,215	0	0	0	0	0	0	(10,862)	(10,862)	0	0
58039P-10-7	Mcewan Mining Inc		11/06/2012	Morgan Stanley	11/06/2012	Spin Off	0.000	2,345	2,345	2,345	0	0	0	0	0	0	0	0	0	0
58039P-11-5	Mcewan Mining Inc		11/06/2012	Spin Off	12/13/2012	Corporate Action	11,500.000	2,345	1,752	2,345	0	0	0	0	0	0	(593)	(593)	0	0
589499-10-2	Merge Healthcare Inc		06/27/2012	Nomura Securities	11/07/2012	Morgan Stanley	27,700.000	67,525	94,320	67,525	0	0	0	0	0	0	26,795	26,795	0	0
59509C-10-5	Micromet Inc		01/26/2012	UBS Securities Inc	03/06/2012	Corporate Action	2,800.000	30,622	30,800	30,622	0	0	0	0	0	0	178	178	0	0
600527-10-5	Miller Energy Resources Inc		06/25/2012	Nomura Securities	11/06/2012	Morgan Stanley	5,200.000	23,264	25,265	23,264	0	0	0	0	0	0	2,001	2,001	0	0
608753-10-9	Molycorp Inc		01/26/2012	UBS Securities Inc	05/23/2012	Various	1,500.000	45,919	38,952	45,919	0	0	0	0	0	0	(6,967)	(6,967)	0	0
609207-10-5	Mondelez International		10/02/2012	Tax Free Exchange	10/02/2012	Spin Off	0.000	104,500	104,500	104,500	0	0	0	0	0	0	0	0	0	0
624580-10-6	Movado Group		05/23/2012	Various	08/06/2012	Various	1,800.000	49,219	42,450	49,219	0	0	0	0	0	0	(6,769)	(6,769)	540	0
625453-10-5	Multimedia Games Inc		02/29/2012	UBS Securities Inc	08/06/2012	UBS Securities Inc	1,600.000	16,516	22,537	16,516	0	0	0	0	0	0	6,021	6,021	0	0
629337-10-6	NN Inc		08/06/2012	UBS Securities Inc	09/18/2012	Morgan Stanley	4,700.000	42,275	39,736	42,275	0	0	0	0	0	0	(2,538)	(2,538)	0	0
629579-10-3	Nacco Industries		04/17/2012	Various	10/01/2012	Spin Off	0.000	35,358	35,358	35,358	0	0	0	0	0	0	0	0	0	0
635309-10-7	National Cinemedia Inc		06/25/2012	Nomura Securities	11/07/2012	Morgan Stanley	3,000.000	42,415	41,815	42,415	0	0	0	0	0	0	(600)	(600)	660	0
64110L-10-6	Netflix Inc		02/29/2012	UBS Securities Inc	05/23/2012	Morgan Stanley	200.000	22,145	13,950	22,145	0	0	0	0	0	0	(8,195)	(8,195)	0	0
649295-10-2	New York & Co		04/17/2012	Citigroup Global Markets	11/07/2012	Morgan Stanley	8,900.000	33,403	30,724	33,403	0	0	0	0	0	0	(2,679)	(2,679)	0	0
65339F-10-1	Nextera Energy		05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	1,200.000	77,884	80,319	77,884	0	0	0	0	0	0	2,435	2,435	720	0
670200-30-5	Ntelos Holdings Corp		06/27/2012	Nomura Securities	11/06/2012	Morgan Stanley	3,500.000	67,516	52,897	67,516	0	0	0	0	0	0	(14,619)	(14,619)	1,470	0
67086E-30-3	OCZ Technology Group Inc		08/06/2012	UBS Securities Inc	09/17/2012	Morgan Stanley	4,300.000	24,124	18,887	24,124	0	0	0	0	0	0	(5,237)	(5,237)	0	0
675232-10-2	Oceaneering Intl Inc		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	500.000	25,871	21,857	25,871	0	0	0	0	0	0	(4,014)	(4,014)	90	0
67555N-20-6	Oclaro Inc		06/25/2012	Nomura Securities	11/07/2012	Morgan Stanley	15,700.000	44,626	27,789	44,626	0	0	0	0	0	0	(16,837)	(16,837)	0	0
682680-10-3	Oneok Inc		06/04/2012	Stock Split	06/27/2012	Nomura Securities	1,100.000	0	0	0	0	0	0	0	0	0	0	0	0	0
683718-30-8	Openwave Systems Inc		04/23/2012	Various	05/09/2012	Tax Free Exchange	38,200.000	90,643	90,643	90,643	0	0	0	0	0	0	0	0	0	0
683757-10-8	Opnet Technologies Inc		05/23/2012	Morgan Stanley	12/18/2012	Taxable Exchange	700.000	18,880	29,257	18,880	0	0	0	0	0	0	10,377	10,377	210	0
686164-10-4	Orexigen Therapeutics Inc		02/29/2012	UBS Securities Inc	08/06/2012	UBS Securities Inc	6,400.000	25,131	28,753	25,131	0	0	0	0	0	0	3,622	3,622	0	0
686688-10-2	Ormat Technologies Inc		05/23/2012	Morgan Stanley	09/17/2012	Morgan Stanley	1,100.000	22,491	21,058	22,491	0	0	0	0	0	0	(1,433)	(1,433)	44	0
690768-40-3	Owens-Illinois Inc		05/23/2012	Morgan Stanley	09/17/2012	Morgan Stanley	1,100.000	21,122	21,374	21,122	0	0	0	0	0	0	252	252	0	0
693506-10-7	PPG Industries Inc		05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	200.000	19,827	20,289	19,827	0	0	0	0	0	0	461	461	0	0
699462-10-7	Parexel International Corp		05/23/2012	Morgan Stanley	06/27/2012	Nomura Securities	900.000	23,594	24,596	23,594	0	0	0	0	0	0	1,001	1,001	0	0
701094-10-4	Parker Hannifin Corp		05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	300.000	24,845	22,343	24,845	0	0	0	0	0	0	(2,502)	(2,502)	0	0
707882-10-6	Penn Va Corp		08/06/2012	UBS Securities Inc	11/06/2012	Morgan Stanley	16,800.000	120,930	78,725	120,930	0	0	0	0	0	0	(42,205)	(42,205)	0	0
708062-10-4	Pennantpark Investment Corp		04/17/2012	Various	11/07/2012	Morgan Stanley	26,400.000	275,688	286,545	275,688	0	0	0	0	0	0	10,858	10,858	19,768	0
709631-10-5	Pentair Inc		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	800.000	35,389	29,931	35,389	0	0	0	0	0	0	(5,458)	(5,458)	176	0
718546-10-4	Phillips 66		05/01/2012	Spin Off	05/23/2012	Various	7,930.000	171,129	247,610	171,129	0	0	0	0	0	0	76,481	76,481	0	0
72147K-99-1	Pilgrim's Pride Corporation Rights		01/12/2012	Spin Off	03/12/2012	Corporate Action	20,900.000	3,459	0	3,459	0	0	0	0	0	0	(3,459)	(3,459)	0	0
723664-10-8	Pioneer Energy Services Corp		08/06/2012	UBS Securities Inc	11/05/2012	Morgan Stanley	7,200.000	60,623	45,872	60,623	0	0	0	0	0	0	(14,752)	(14,752)	0	0
723664-10-8	Pioneer Energy Services Corp		07/30/2012	Tax Free Exchange	11/05/2012	Morgan Stanley	2,300.000	20,639	14,653	20,639	0	0	0	0	0	0	(5,985)	(5,985)	0	0
724479-10-0	Pitney Bowes Inc		06/25/2012	Nomura Securities	11/06/2012	Morgan Stanley	7,100.000	102,846	90,039	102,846	0	0	0	0	0	0	(12,807)	(12,807)	2,663	0
733174-70-0	Popular Inc		05/30/2012	Tax Free Exchange	08/06/2012	UBS Securities Inc	900.000	19,950	13,953	19,950	0	0	0	0	0	0	(5,997)	(5,997)	0	0
741929-30-1	Primus Telecommunications GR		09/18/2012	Various	11/07/2012	Morgan Stanley	4,500.000	69,883	63,402	69,883	0	0	0	0	0	0	(6,481)	(6,481)	0	0
74348T-10-2	Prospect Capital Corp		02/29/2012	UBS Securities Inc	09/18/2012	Various	39,600.000	429,501	452,278	429,501	0	0	0	0	0	0	22,777	22,777	13,472	0
747301-10-9	Quad Graphics Inc		08/06/2012	UBS Securities Inc	11/06/2012	Morgan Stanley	600.000	9,348	10,918	9,348	0	0	0	0	0	0	1,570	1,570	150	0
74972L-10-2	RSC Holdings Inc		01/26/2012	UBS Securities Inc	05/01/2012	Taxable Exchange	1,300.000	27,430	30,284	27,430	0	0	0	0	0	0	2,854	2,854	0	0
75605L-70-8	Real Networks Inc		04/17/2012	Various	09/17/2012	Various	9,200.000	91,405	74,769	91,405	0	0	0	0	0	0	(16,636)	(16,636)	0	0
756577-10-2	Red Hat Inc		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	900.000	54,013	48,256	54,013	0	0	0	0	0	0	(5,757)	(5,757)	0	0
760112-10-2	Rentech Inc		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	11,100.000	24,190	21,359	24,190	0	0	0	0	0	0	(2,831)	(2,831)	0	0
76117W-10-9	Resolute Forest Products		08/06/2012	UBS Securities Inc	11/05/2012	Morgan Stanley	2,500.000	30,041	29,371	30,041	0	0	0	0	0	0	(670)	(670)	0	0
766721-10-4	Rimage Corp		04/23/2012	Morgan Stanley	06/27/2012	Nomura Securities	2,700.000	24,963	21,358	24,963	0	0	0	0	0	0	(3,605)	(3,605)	459	0
775043-10-2	Rofin-Sinar Technologies Inc		01/26/2012	UBS Securities Inc	06/25/2012	Nomura Securities	800.000	22,679	14,628	22,679	0	0	0	0	0	0	(8,051)	(8,051)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
779268-10-1	Roundys Inc		09/18/2012	Various	12/11/2012	Citigroup Global Markets	28,800.000	263,790	136,016	263,790	0	0	0	0	0	0	(127,773)	(127,773)	7,711	0
779287-10-1	Rouse Properties Inc		01/13/2012	Spin Off	02/29/2012	Various	184.000	1,913	2,694	1,913	0	0	0	0	0	0	780	780	0	0
779287-11-9	Rouse Properties Inc		02/13/2012	Spin Off	03/29/2012	Corporate Action	183.000	0	0	0	0	0	0	0	0	0	0	0	0	0
78112T-10-7	Rubicon Technology Inc		06/27/2012	Nomura Securities	11/06/2012	Morgan Stanley	3,900.000	37,694	34,128	37,694	0	0	0	0	0	0	(3,566)	(3,566)	0	0
78377T-10-7	Ryman Hospitality Properties		10/01/2012	Tax Free Exchange	11/05/2012	Morgan Stanley	600.000	4,998	22,816	4,998	0	0	0	0	0	0	17,818	17,818	0	0
78467J-10-0	SS&C Technologies Holdings Inc		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	1,900.000	43,946	43,229	43,946	0	0	0	0	0	0	(717)	(717)	0	0
78478V-10-0	STR Holdings Inc		01/26/2012	UBS Securities Inc	04/17/2012	Citigroup Global Markets	2,200.000	22,818	9,095	22,818	0	0	0	0	0	0	(13,723)	(13,723)	0	0
784932-60-0	Saba Software Inc		04/17/2012	Citigroup Global Markets	08/06/2012	UBS Securities Inc	2,400.000	24,164	19,951	24,164	0	0	0	0	0	0	(4,214)	(4,214)	0	0
790148-10-0	The St Joe Co		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	1,300.000	23,094	18,898	23,094	0	0	0	0	0	0	(4,196)	(4,196)	0	0
800677-10-6	Sangamo Biosciences Inc		02/29/2012	UBS Securities Inc	11/07/2012	Morgan Stanley	6,600.000	35,849	34,809	35,849	0	0	0	0	0	0	(1,040)	(1,040)	0	0
800907-20-6	Sanmina Corp		05/23/2012	Various	11/15/2012	Tax Free Exchange	5,200.000	45,419	45,419	45,419	0	0	0	0	0	0	0	0	0	0
80874P-10-9	Scientific Games Corp-A		02/29/2012	UBS Securities Inc	06/27/2012	Nomura Securities	2,000.000	21,441	16,612	21,441	0	0	0	0	0	0	(4,829)	(4,829)	0	0
812350-10-6	Sears Holdings Corp		04/17/2012	Citigroup Global Markets	10/31/2012	Spin Off	0.000	2,347	2,347	2,347	0	0	0	0	0	0	0	0	0	0
812350-11-4	Sears Holdings Corp Rights		09/13/2012	Spin Off	10/08/2012	Corporate Action	400.000	807	0	807	0	0	0	0	0	0	(807)	(807)	0	0
830566-10-5	Skechers USA Inc Cl A		05/23/2012	Morgan Stanley	08/06/2012	Various	2,100.000	35,714	42,748	35,714	0	0	0	0	0	0	7,034	7,034	0	0
833551-10-4	Snyders-Lance Inc		04/17/2012	Various	06/27/2012	Nomura Securities	5,100.000	121,489	124,452	121,489	0	0	0	0	0	0	2,964	2,964	1,328	0
84265V-10-5	Southern Copper Corp		06/25/2012	Various	12/11/2012	Citigroup Global Markets	1,328.000	39,931	51,115	39,931	0	0	0	0	0	0	11,183	11,183	4,660	0
84265V-10-5	Southern Copper Corp		02/13/2012	Stock Dividend	12/11/2012	Various	73.000	0	0	0	0	0	0	0	0	0	0	0	140	0
84649R-20-0	Spansion Inc-Class A		08/06/2012	Various	11/07/2012	Morgan Stanley	15,600.000	189,112	180,815	189,112	0	0	0	0	0	0	(8,296)	(8,296)	0	0
852312-30-5	Staar Surgical Comp.		09/18/2012	Morgan Stanley	11/06/2012	Morgan Stanley	4,000.000	28,999	21,573	28,999	0	0	0	0	0	0	(7,426)	(7,426)	0	0
854231-10-7	Standex International Corp		05/23/2012	Morgan Stanley	09/17/2012	Morgan Stanley	500.000	20,418	22,135	20,418	0	0	0	0	0	0	1,717	1,717	35	0
85517P-10-1	Star Scientific Inc		09/18/2012	Morgan Stanley	11/06/2012	Morgan Stanley	31,200.000	119,886	83,225	119,886	0	0	0	0	0	0	(36,661)	(36,661)	0	0
858586-10-0	Stepan Co		05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	200.000	17,884	17,924	17,884	0	0	0	0	0	0	39	39	56	0
86323M-10-0	Stream Global Services Inc		04/17/2012	Citigroup Global Markets	04/27/2012	Corporate Action	300.000	992	975	992	0	0	0	0	0	0	(17)	(17)	0	0
86764P-10-9	Sunoco Inc		05/23/2012	Various	06/27/2012	Nomura Securities	2,100.000	85,131	99,634	85,131	0	0	0	0	0	0	14,502	14,502	320	0
868536-10-3	Supervalu Inc		06/25/2012	Various	09/18/2012	Various	23,500.000	120,575	55,405	120,575	0	0	0	0	0	0	(65,170)	(65,170)	1,173	0
868733-10-6	Surewest Communications		04/17/2012	Citigroup Global Markets	07/03/2012	Corporate Action	1,238.000	28,031	28,474	28,031	0	0	0	0	0	0	443	443	124	0
868733-10-6	Surewest Communications		04/17/2012	Citigroup Global Markets	07/03/2012	Tax Free Exchange	562.000	12,725	12,725	12,725	0	0	0	0	0	0	0	0	56	0
870738-10-1	Swift Energy Co		01/26/2012	UBS Securities Inc	06/27/2012	Nomura Securities	1,200.000	40,510	18,516	40,510	0	0	0	0	0	0	(21,995)	(21,995)	0	0
87074U-10-1	Swift Transportation		05/23/2012	Various	06/27/2012	Nomura Securities	6,300.000	70,101	56,848	70,101	0	0	0	0	0	0	(13,252)	(13,252)	0	0
870808-10-2	Swisher Hygene Inc		06/27/2012	Nomura Securities	11/06/2012	Various	81,000.000	209,628	153,779	209,628	0	0	0	0	0	0	(55,849)	(55,849)	0	0
871206-40-5	Sycamore Networks Inc		02/29/2012	UBS Securities Inc	09/18/2012	Morgan Stanley	9,500.000	182,547	137,520	182,547	0	0	0	0	0	0	(45,027)	(45,027)	0	0
871237-10-3	Sykes Enterprises Inc		05/23/2012	Morgan Stanley	09/18/2012	Morgan Stanley	1,500.000	23,412	20,415	23,412	0	0	0	0	0	0	(2,997)	(2,997)	0	0
871503-10-8	Symantec Corp		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	2,800.000	51,732	39,343	51,732	0	0	0	0	0	0	(12,389)	(12,389)	0	0
87164P-10-3	Synergy Resources Corp		06/27/2012	Nomura Securities	09/18/2012	Morgan Stanley	22,300.000	61,549	73,426	61,549	0	0	0	0	0	0	11,877	11,877	0	0
876851-10-6	Taylor Capital Group Inc		04/17/2012	Citigroup Global Markets	09/18/2012	Morgan Stanley	2,800.000	40,235	47,516	40,235	0	0	0	0	0	0	7,281	7,281	0	0
88033G-10-0	Tenet Healthcare Corporation		01/26/2012	UBS Securities Inc	06/25/2012	Nomura Securities	4,200.000	22,820	19,435	22,820	0	0	0	0	0	0	(3,385)	(3,385)	0	0
88162F-10-5	Tetra Technologies I		02/29/2012	UBS Securities Inc	11/06/2012	Morgan Stanley	2,400.000	22,312	13,171	22,312	0	0	0	0	0	0	(9,141)	(9,141)	0	0
890516-10-7	Tootsie Roll Industries Inc		03/02/2012	Stock Dividend	06/27/2012	Various	131.000	0	0	0	0	0	0	0	0	0	0	0	10	0
891906-10-9	Total System Services Inc		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	1,200.000	27,867	27,832	27,867	0	0	0	0	0	0	(35)	(35)	120	0
892000-10-0	Towerstream Corp		06/25/2012	Various	09/18/2012	Morgan Stanley	6,400.000	28,188	24,439	28,188	0	0	0	0	0	0	(3,749)	(3,749)	0	0
89236Y-10-4	TPC Group Inc		04/17/2012	Citigroup Global Markets	06/26/2012	Nomura Securities	600.000	26,436	19,592	26,436	0	0	0	0	0	0	(6,844)	(6,844)	0	0
90385V-10-7	Ultra Clean Holdings		06/27/2012	Nomura Securities	09/18/2012	Morgan Stanley	14,100.000	94,774	82,666	94,774	0	0	0	0	0	0	(12,108)	(12,108)	0	0
90478E-10-3	Unilife Corp		08/06/2012	UBS Securities Inc	11/06/2012	Morgan Stanley	3,200.000	9,995	8,555	9,995	0	0	0	0	0	0	(1,440)	(1,440)	0	0
90653P-10-5	Union Drilling Inc		06/27/2012	Nomura Securities	11/06/2012	Corporate Action	8,700.000	38,959	56,550	38,959	0	0	0	0	0	0	17,591	17,591	0	0
910340-10-8	United Fire Group Inc		05/23/2012	Morgan Stanley	09/17/2012	Morgan Stanley	1,100.000	23,082	25,000	23,082	0	0	0	0	0	0	1,918	1,918	330	0
911268-10-0	United Online Inc		06/27/2012	Nomura Securities	12/11/2012	Various	34,300.000	136,951	192,136	136,951	0	0	0	0	0	0	55,185	55,185	5,830	0
911363-10-9	United Rentals Inc		05/01/2012	Taxable Exchange	09/17/2012	Morgan Stanley	3,173.000	142,451	113,806	142,451	0	0	0	0	0	0	(28,645)	(28,645)	0	0
913543-10-4	Universal Forest Products		05/23/2012	Morgan Stanley	11/05/2012	Morgan Stanley	1,800.000	65,057	69,829	65,057	0	0	0	0	0	0	4,772	4,772	360	0
91388P-10-5	Universal Truckload Services		06/27/2012	Nomura Securities	09/18/2012	Morgan Stanley	2,000.000	28,238	31,018	28,238	0	0	0	0	0	0	2,781	2,781	0	0
91531F-10-3	Unwired Planet Inc		05/09/2012	Tax Free Exchange	11/07/2012	Morgan Stanley	38,200.000	90,643	49,864	90,643	0	0	0	0	0	0	(40,779)	(40,779)	0	0
919794-10-7	Valley Nationalbancorp		05/09/2012	Stock Dividend	11/05/2012	Various	919.000	0	0	0	0	0	0	0	0	0	0	0	299	0
92230Y-10-4	Vasco Data Security Intl		08/06/2012	UBS Securities Inc	11/06/2012	Morgan Stanley	2,600.000	24,577	19,020	24,577	0	0	0	0	0	0	(5,557)	(5,557)	0	0
92532F-10-0	Vertex Pharmaceuticals		05/23/2012	Morgan Stanley	09/17/2012	Morgan Stanley	400.000	25,108	23,006	25,108	0	0	0	0	0	0	(2,102)	(2,102)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
925602-10-4	Vical Inc		04/17/2012	Citigroup Global Markets	05/23/2012	Citigroup Global Markets	3,000.000	9,297	8,490	9,297	0	0	0	0	0	0	(807)	(807)	0	0
925815-10-2	Vicor Corp		01/26/2012	UBS Securities Inc	11/07/2012	Morgan Stanley	2,800.000	23,175	17,098	23,175	0	0	0	0	0	0	(6,078)	(6,078)	0	0
929566-10-7	Wabash National Corp		01/26/2012	UBS Securities Inc	06/27/2012	Nomura Securities	3,300.000	29,086	19,818	29,086	0	0	0	0	0	0	(9,268)	(9,268)	0	0
955306-10-5	West Pharmaceutical		05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	400.000	18,281	19,455	18,281	0	0	0	0	0	0	1,174	1,174	0	0
966837-10-6	Whole Foods Market Inc		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	600.000	51,547	57,301	51,547	0	0	0	0	0	0	5,753	5,753	0	0
97381W-10-4	Windstream Corp		06/25/2012	Nomura Securities	11/06/2012	Morgan Stanley	50.000	481	476	481	0	0	0	0	0	0	(5)	(5)	25	0
98212B-10-3	WPX Energy Inc		01/03/2012	Spin Off	01/26/2012	Various	1,401.000	11,104	21,896	11,104	0	0	0	0	0	0	10,792	10,792	0	0
98235T-10-7	Wright Medical Group Inc		05/23/2012	Various	06/27/2012	Nomura Securities	2,800.000	53,587	57,606	53,587	0	0	0	0	0	0	4,020	4,020	0	0
988858-10-6	Zale Corp		04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	8,500.000	23,334	21,036	23,334	0	0	0	0	0	0	(2,298)	(2,298)	0	0
98919T-10-0	Zaza Energy Corp		06/27/2012	Nomura Securities	11/06/2012	Morgan Stanley	41,400.000	173,990	106,681	173,990	0	0	0	0	0	0	(67,309)	(67,309)	0	0
98974X-10-3	Zipcar Inc		06/26/2012	Various	11/06/2012	Various	9,700.000	107,616	62,902	107,616	0	0	0	0	0	0	(44,714)	(44,714)	0	0
98975W-10-4	Zoltek Companies Inc		01/26/2012	UBS Securities Inc	11/07/2012	Morgan Stanley	2,700.000	23,168	18,174	23,168	0	0	0	0	0	0	(4,994)	(4,994)	0	0
98978L-10-5	Zogenix Inc		06/27/2012	Various	12/11/2012	Various	44,800.000	112,222	80,357	112,222	0	0	0	0	0	0	(31,865)	(31,865)	0	0
N63218-10-6	Nielsen Holdings NV		04/17/2012	Citigroup Global Markets	06/25/2012	Nomura Securities	1,200.000	35,066	31,706	35,066	0	0	0	0	0	0	(3,360)	(3,360)	0	0
04878Q-86-3	Atlantic Power Corp	A	01/26/2012	UBS Securities Inc	09/18/2012	Morgan Stanley	4,600.000	68,396	67,210	68,396	0	0	0	0	0	0	(1,187)	(1,187)	3,511	0
367299-20-3	Gastar Exploration LTD	A	06/27/2012	Nomura Securities	11/07/2012	Morgan Stanley	33,200.000	65,476	33,674	65,476	0	0	0	0	0	0	(31,802)	(31,802)	0	0
78505P-10-0	SXC Health Solutions Corp	A	05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	200.000	17,850	18,524	17,850	0	0	0	0	0	0	673	673	0	0
81234D-10-9	Sears Canada Inc	A	10/31/2012	Spin Off	11/29/2012	Various	171.000	1,539	2,074	1,539	0	0	0	0	0	0	535	535	0	0
873868-10-3	Tahoe Resources Inc	A	06/25/2012	Nomura Securities	08/06/2012	UBS Securities Inc	100.000	1,674	1,593	1,674	0	0	0	0	0	0	(81)	(81)	0	0
88157K-10-1	Tesco Corp	A	05/23/2012	Various	09/17/2012	Morgan Stanley	2,300.000	31,993	25,224	31,993	0	0	0	0	0	0	(6,768)	(6,768)	0	0
G0229R-10-8	Alterra Capital Holdings LTD	F	05/23/2012	Various	09/17/2012	Morgan Stanley	1,500.000	34,650	36,463	34,650	0	0	0	0	0	0	1,813	1,813	394	0
G20045-20-2	Central European Media Ent - A	F	09/18/2012	Morgan Stanley	11/07/2012	Morgan Stanley	11,900.000	88,787	63,444	88,787	0	0	0	0	0	0	(25,343)	(25,343)	0	0
G2554F-11-3	Covidien PLC	F	05/23/2012	Morgan Stanley	06/25/2012	Nomura Securities	900.000	47,412	47,000	47,412	0	0	0	0	0	0	(412)	(412)	0	0
G39300-10-1	Global Sources Ltd.	F	06/27/2012	Nomura Securities	09/18/2012	Morgan Stanley	4,200.000	27,630	25,896	27,630	0	0	0	0	0	0	(1,734)	(1,734)	0	0
G50871-10-5	Jazz Pharmaceuticals Plc	F	01/18/2012	Tax Free Exchange	06/25/2012	Nomura Securities	900.000	32,533	40,049	32,533	0	0	0	0	0	0	7,516	7,516	0	0
G5299G-10-6	Knightsbridge Tankers Ltd	F	05/23/2012	Various	11/07/2012	Various	29,100.000	395,332	228,063	395,332	0	0	0	0	0	0	(167,269)	(167,269)	14,400	0
G62185-10-6	Montpelier Re Holdings Ltd	F	05/23/2012	Morgan Stanley	06/27/2012	Nomura Securities	3,100.000	63,769	64,581	63,769	0	0	0	0	0	0	811	811	135	0
G81075-10-6	Ship Finance International Ltd	F	01/26/2012	UBS Securities Inc	12/11/2012	Citigroup Global Markets	5,100.000	57,496	85,114	57,496	0	0	0	0	0	0	27,618	27,618	5,508	0
G98290-10-2	XL Group PLC	F	04/17/2012	Citigroup Global Markets	06/27/2012	Nomura Securities	5,000.000	105,872	98,934	105,872	0	0	0	0	0	0	(6,938)	(6,938)	550	0
H2906T-10-9	Garmin Ltd	F	08/06/2012	UBS Securities Inc	11/05/2012	Morgan Stanley	4,100.000	171,117	153,501	171,117	0	0	0	0	0	0	(17,616)	(17,616)	3,035	0
H6169Q-10-8	Pentair LTD	F	10/01/2012	Spin Off	11/05/2012	Various	744.000	26,196	33,711	26,196	0	0	0	0	0	0	7,515	7,515	163	0
N2563N-10-9	De Master Blenders	D	06/29/2012	Spin Off	07/23/2012	Corporate Action	8,800.000	45,027	97,513	42,992	0	0	0	0	0	(2,035)	54,521	52,486	0	0
Y2065G-99-8	DHT Holdings Inc Rights	F	03/29/2012	Spin Off	05/07/2012	Corporate Action	166.000	0	0	0	0	0	0	0	0	0	0	0	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								21,007,129	19,931,129	21,005,094	0	0	0	0	0	(2,035)	(1,073,964)	(1,075,999)	469,575	0
9799998. Total - Common Stocks								21,007,129	19,931,129	21,005,094	0	0	0	0	0	(2,035)	(1,073,964)	(1,075,999)	469,575	0
9899999. Total - Preferred and Common Stocks								21,007,129	19,931,129	21,005,094	0	0	0	0	0	(2,035)	(1,073,964)	(1,075,999)	469,575	0
9999999 - Totals								828,639,604	831,541,583	826,425,864	0	(2,211,672)	0	(2,211,672)	0	(2,035)	5,115,699	5,113,664	9,923,254	3,036,174

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	US Treasury Bill			12/28/2012	Nomura Securities	04/04/2013	499,972	0	1	0	0	500,000	499,970	0	0	0.000	0.022	MAT	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							499,972	0	1	0	0	500,000	499,970	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds							499,972	0	1	0	0	500,000	499,970	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							499,972	0	1	0	0	500,000	499,970	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							499,972	0	1	0	0	500,000	499,970	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
996085-25-4	Dreyfus Cash Management Admin			12/31/2012	Direct	XXX	122,602	0	0	0	0	0	122,602	0	0	0.000	0.000	MON	8	0
996138-63-2	Dreyfus Instl Cash Advantage			12/31/2012	Various	XXX	48,467,679	0	0	0	0	0	48,467,679	0	0	0.000	0.000	MON	77	0
8999999. Subtotal - Class One Money Market Mutual Funds							48,590,281	0	0	0	0	XXX	48,590,281	0	0	XXX	XXX	XXX	85	0
9199999 - Totals							49,090,253	0	1	0	0	XXX	49,090,251	0	0	XXX	XXX	XXX	85	0

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part B - Section 2B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3133EA-M5-4	FEDERAL FARM CREDIT BANK		1	1,600,664	1,599,372	07/21/2014
3133EA-XM-5	FEDERAL FARM CREDIT BANK		1	1,399,812	1,399,860	04/16/2014
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				3,000,476	2,999,232	XXX
3199999. Total - U.S. Special Revenues Bonds				3,000,476	2,999,232	XXX
06366V-J6-4	BANK OF MONTREAL-CHICAGO		1	200,060	200,000	08/15/2013
06366X-FD-9	BANK OF MONTREAL-CHICAGO		1	600,053	599,968	11/15/2013
06417F-CK-4	BANK OF NOVA SCOTIA HOUS		1	1,199,705	1,199,701	03/27/2014
22550D-VZ-9	CREDIT SUISSE NEW YORK		1	1,600,029	1,600,000	01/03/2013
63253T-LJ-5	NATIONAL AUSTRALIA BANK LTD		1	1,500,123	1,500,000	01/10/2013
78009J-ZA-6	ROYAL BANK OF CANADA NY		1	300,028	300,012	01/28/2013
78009N-EJ-1	ROYAL BANK OF CANADA NY		1	1,001,142	1,001,183	09/03/2013
86959B-RG-2	SVENSKA HANDELSBANKEN INC NEW YORK BRANCH		1	1,001,045	1,000,000	03/18/2013
87019Q-RK-6	SWEDBANK (NEW YORK)		1	1,000,377	1,000,000	03/26/2013
96121T-LA-4	WESTPAC BANKING CORP NY		1	1,500,021	1,500,000	01/04/2013
06538B-N4-1	BANK OF TOKYO-MITSUBISHI UFJ		1	1,999,962	1,999,972	01/04/2013
2254EA-P1-5	CREDIT SUISSE NEW YORK		1	799,865	799,773	02/01/2013
2332K0-NQ-1	DNB BANK ASA		1	1,499,850	1,499,665	01/24/2013
6555P0-PD-5	NORDEA NORTH AMERICA INC		1	1,399,727	1,399,398	02/13/2013
83050T-SF-9	SKANDINAVISKA ENSKILDA BANKEN AB (SEB)		1	899,005	898,694	05/15/2013
87019R-P5-9	SWEDBANK (Non-Guarantee Issues)		1	1,499,688	1,499,096	02/05/2013
02666Q-L9-2	AMERICAN HONDA FINANCE		1	799,432	800,000	12/05/2013
055451-AM-0	BHP BILLITON FINANCE (USA) LTD		1	1,850,057	1,849,476	02/18/2014
084670-AY-4	BERKSHIRE HATHAWAY INC		1	100,074	100,040	02/11/2013
084670-AY-4	BERKSHIRE HATHAWAY INC		1	900,666	900,599	02/11/2013
084670-AY-4	BERKSHIRE HATHAWAY INC		1	400,296	400,169	02/11/2013
084670-BA-5	BERKSHIRE HATHAWAY INC		1	303,097	302,950	08/15/2014
14912L-4R-9	CATERPILLAR FIN SERV CRP		1	1,100,437	1,100,144	02/22/2013
14912L-4Z-1	CATERPILLAR FIN SERV CRP		1	1,605,454	1,600,000	12/11/2013
24422E-RD-3	JOHN DEERE CAPITAL CORP		1	400,470	400,044	07/15/2013
24422E-RJ-0	JOHN DEERE CAPITAL CORP		1	902,860	900,000	10/04/2013
24422E-RU-5	JOHN DEERE CAPITAL CORP		1	1,001,411	1,000,000	04/25/2014
36962G-4K-7	GENERAL ELECTRIC CAPITAL CORP		1	2,000,528	2,000,425	01/15/2013
36962G-5X-8	GENERAL ELECTRIC CAPITAL CORP		1	805,822	800,000	04/24/2014
46623E-JA-8	JPMORGAN CHASE & CO		1	1,201,610	1,200,632	02/26/2013
46623E-JA-8	JPMORGAN CHASE & CO		1	600,805	600,096	02/26/2013
46623E-JC-4	JPMORGAN CHASE & CO		1	703,626	699,499	09/30/2013
46623E-JC-4	JPMORGAN CHASE & CO		1	904,662	899,368	09/30/2013
46623E-JC-4	JPMORGAN CHASE & CO		1	402,072	400,343	09/30/2013
46623E-JF-7	JPMORGAN CHASE & CO		1	503,354	500,591	01/24/2014
59157B-AF-9	METLIFE INSTITUTIONAL FD		1	1,714,445	1,704,859	04/04/2014
65558E-AY-4	NORDEA BANK FINLAND PLC, NY BRANCH		1	501,712	501,226	01/27/2014
65558E-AY-4	NORDEA BANK FINLAND PLC, NY BRANCH		1	501,712	501,229	01/27/2014
69371R-J8-0	PACCAR FINANCIAL CORP		1	1,601,845	1,601,849	04/05/2013
74256L-AA-7	PRINCIPAL LIFE GLOBAL FUNDING II		1	699,774	700,000	07/09/2014
742718-DX-4	PROCTER & GAMBLE CO		1	799,593	800,282	02/06/2014
742718-DZ-9	PROCTER & GAMBLE CO		1	1,199,233	1,200,000	02/14/2014
80105N-AE-5	SANOFI		1	300,215	300,101	03/28/2013
80105N-AE-5	SANOFI		1	800,572	800,000	03/28/2013
89233P-5U-6	TOYOTA MOTOR CREDIT		1	1,600,264	1,600,000	01/14/2013
89233P-5X-0	TOYOTA MOTOR CREDIT		1	1,401,050	1,400,000	04/23/2013
000000-00-0	PAYABLE/RECEIVABLE		1	12,947	(24,597)	01/02/2013
000000-00-0	HSBC SECURITIES USA INC REPO.		1	2,238,508	2,238,508	01/02/2013
000000-00-0	MERRILL LYNCH, PIERCE, FENNER & SMITH INC REPO.		1	382,831	382,831	01/02/2013
000000-00-0	NORDEA BANK FINLAND PLC, NY BRANCH (CAYMAN)		1	2,101,000	2,101,000	01/02/2013
000000-00-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (CAYMAN)		1	4,748,000	4,748,000	01/02/2013
000000-00-0	DEUTSCHE BANK AG NEW YORK BRANCH (CAYMAN)		1	2,942,000	2,942,000	01/02/2013
428236-BG-7	HEWLETT-PACKARD CO		2	199,421	200,114	05/24/2013
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				58,232,535	58,149,236	XXX
000000-00-0	JP MORGAN SECURITIES LLC		1	13,810,995	13,810,995	01/02/2013
000000-00-0	MORGAN, STANLEY & CO. LLC REPO.		1	21,500,156	21,500,156	01/02/2013
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				35,311,151	35,311,151	XXX
02582J-GB-0	AMXCA2011-2		1	2,501,472	2,500,000	06/15/2016
042700-AA-2	ARRAN 2012-1		1	1,202,542	1,200,000	07/15/2015
161571-EZ-3	CHAIT2011-A3		1	1,001,169	1,000,000	12/15/2015
254684-AE-3	DCMT2006-2		1	900,295	899,858	01/19/2016
34528Q-BA-1	FORDF 2011-1		1	652,684	650,000	02/15/2016
34528Q-BF-0	FORDF2011-2		1	1,504,418	1,500,000	09/15/2015
34528Q-BK-9	FORDF2012-1		1	1,705,731	1,700,000	01/15/2016
380881-BH-4	GCCT2011-2		1	1,904,305	1,900,000	10/15/2015
38406E-AB-5	BCARD2011-5A		1	1,800,378	1,800,000	04/15/2015
55264T-DX-6	MBNAS2006-A5		1	899,721	899,834	10/15/2015
58768U-AB-9	MBMOT 2012-B		1	700,110	700,000	11/15/2016
65475N-AC-2	NALT2011-B		1	453,432	453,286	02/17/2014
70659P-AB-7	PENAR 2011-1A		1	200,257	200,000	05/18/2015
70659P-AB-7	PENAR 2011-1A		1	300,385	300,116	05/18/2015
70659P-AC-5	PENAR2011-2		1	1,305,157	1,300,000	11/18/2015
81378E-AA-1	SABR2007-BR4		4	518,383	1,041,198	05/25/2037
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				17,550,438	18,044,292	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				111,094,124	111,504,679	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				61,233,011	61,148,468	XXX
6299999. Total - Residential Mortgage-Backed Securities				35,311,151	35,311,151	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				17,550,438	18,044,292	XXX
6599999. Total Bonds				114,094,600	114,503,911	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				114,094,600	114,503,911	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (44,378,016) Book/Adjusted Carrying Value $ (44,707,581)
2. Average balance for the year Fair Value $ 135,369,939 Book/Adjusted Carrying Value $ 135,908,089
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 113,262,599 NAIC 2 $ 200,114 NAIC 3 $ NAIC 4 $ 1,041,198 NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENGING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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 — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Chase Manhattan	New York, NY		0.000	0	0	1,089,174	XXX
First Union Wacovia National Bank	St. Louis, MO					(150,792,730)	XXX
National City	Cleveland, OH					58,187	XXX
Sun Trust	Orlando, FL					(8,218,967)	XXX
Bank of America	Atlanta, GA					(109,628,740)	XXX
Huntington Bank	Cincinnati, OH					324,684	XXX
Bank of New York Mellon	New York, NY					(37,085,796)	XXX
US Bank, NA	Cincinnati, OH					110,950	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(304,143,237)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(304,143,237)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(304,143,237)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(588,656,885)	4. April	(397,839,034)	7. July	(441,560,722)	10. October	(414,474,568)
2. February	(290,742,812)	5. May	(367,700,739)	8. August	(312,627,446)	11. November	(241,727,943)
3. March	(213,675,102)	6. June	(373,505,385)	9. September	(423,005,233)	12. December	(304,143,237)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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
US Treasury Bill	LS	12/27/2012	0.000	01/03/2013	14,000,000	0	0
US Treasury Bill	LS	12/26/2012	0.000	01/17/2013	24,999,745	0	80
US Treasury Bill		12/31/2012	0.025	03/28/2013	12,704,550	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					51,704,295	0	80
0599999. Total - U.S. Government Bonds					51,704,295	0	80
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					51,704,295	0	80
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					51,704,295	0	80
Bsdt - Late Money Deposit Acct		12/31/2012			21,127		5
8499999. Subtotal - Sweep Accounts					21,127	0	5
8699999 - Total Cash Equivalents					51,725,422	0	85

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Department of Insurance	401,073	415,500		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	401,073	415,500	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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