



ANNUAL STATEMENT

For the Year Ended December 31, 2012
of the Condition and Affairs of the

Mid-Continent Casualty Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 23418	Employer's ID Number..... 73-0556513
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... February 26, 1947	Commenced Business..... February 26, 1948	
Statutory Home Office	301 E. 4th Street..... Cincinnati OH US 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1437 South Boulder Dr..... Tulsa OK US..... 74119 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	918-587-7221 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 1409..... Tulsa OK US 74101 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1437 South Boulder Dr..... Tulsa OK US 74119 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	918-587-7221 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.mcg-ins.com	
Statutory Statement Contact	Gregory Patrick Jones <i>(Name)</i> gjones@mcg-ins.com <i>(E-Mail Address)</i>	918-587-7221 x 250 <i>(Area Code) (Telephone Number) (Extension)</i> 918-588-1253 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Hubert Michael Coon	President	2. Loretta Fay Jessee	Secretary
3. Gregory Patrick Jones	Treasurer	4.	

OTHER

Todd Anthony Bazata	Vice-President	Richard Leon Simpson	Vice-President
Stephen Kirby Pancoast	Vice-President	Gregory Patrick Jones	Vice-President
Jeral Clinton Hunter	Vice-President	Nora Anne Webb	Vice-President
John Allen Gant	Vice-President	James Steven Davis	Vice-President
David Bernard Dyke	Vice-President	Robert Dewayne Martin #	Vice-President

DIRECTORS OR TRUSTEES

Eve Cutler Rosen	Donald Dumford Larson	Gary John Gruber	Keith Alan Jensen
David John Witzgall	Hubert Michael Coon	Ronald James Brichler	James Steven Davis #

State of..... Ohio
County of..... Hamilton

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.

_____ (Signature) Hubert Michael Coon	_____ (Signature) Loretta Fay Jessee	_____ (Signature) Gregory Patrick Jones
1. (Printed Name) President	2. (Printed Name) Secretary	3. (Printed Name) Treasurer
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This 22nd day of February 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 _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	4,923,589	1.1	4,923,589		4,923,589	1.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	66,615	0.0	66,615		66,615	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	2,030,067	0.5	2,030,067		2,030,067	0.5
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	9,870,480	2.3	9,870,480		9,870,480	2.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	16,809,594	3.9	16,809,594		16,809,594	3.9
1.43 Revenue and assessment obligations.....	109,032,000	25.4	109,032,000		109,032,000	25.4
1.44 Industrial development and similar obligations.....	16,017,004	3.7	16,017,004		16,017,004	3.7
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	1,119,635	0.3	1,119,635		1,119,635	0.3
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	57,508,159	13.4	57,508,159		57,508,159	13.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	68,250,862	15.9	68,250,862		68,250,862	15.9
2.2 Unaffiliated non-U.S. securities (including Canada).....	22,136,902	5.2	22,136,902		22,136,902	5.2
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	21,281,140	5.0	21,281,140		21,281,140	5.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	6,939,991	1.6	6,939,991		6,939,991	1.6
3.4 Other equity securities:						
3.41 Affiliated.....	58,133,635	13.5	58,083,635		58,083,635	13.5
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	21,165	0.0	21,165		21,165	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	35,636,677	8.3	35,636,677		35,636,677	8.3
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	429,777,516	100.0	429,727,516	0	429,727,516	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
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.....	NONE	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
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.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

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).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	NONE	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
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.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	NONE	
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		476,893,866
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		29,569,408
3.	Accrual of discount.....		1,715,159
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(80,402)	
4.2	Part 2, Section 1, Column 15.....	1,734,342	
4.3	Part 2, Section 2, Column 13.....	5,424,251	
4.4	Part 4, Column 11.....	(32,313)	7,045,878
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,234,359
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		117,995,401
7.	Deduct amortization of premium.....		2,921,244
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	41,942	
9.2	Part 2, Section 1, Column 17.....	630,000	
9.3	Part 2, Section 2, Column 14.....	750,411	
9.4	Part 4, Column 13.....		1,422,353
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9).....		394,119,674
11.	Deduct total nonadmitted amounts.....		50,000
12.	Statement value at end of current period (Line 10 minus Line 11).....		394,069,674

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.....	4,990,204	5,114,991	5,063,274	4,936,615
Governments (Including all obligations guaranteed by governments)				
2. Canada.....	2,030,067	2,108,317	2,094,580	2,000,000
3. Other Countries.....				
4. Totals.....	7,020,271	7,223,308	7,157,854	6,936,615
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	9,870,480	10,638,514	10,045,330	9,565,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	16,809,594	17,879,121	17,437,583	15,845,000
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.....	126,168,639	134,638,283	127,735,377	123,912,458
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)				
8. United States.....	125,759,024	134,694,715	135,656,001	139,165,467
9. Canada.....	3,647,509	3,987,190	3,756,150	3,500,000
10. Other Countries.....	18,489,391	19,252,466	18,472,590	18,500,000
11. Totals.....	147,895,924	157,934,371	157,884,741	161,165,467
Parent, Subsidiaries and Affiliates				
12. Totals.....				
13. Total Bonds.....	307,764,908	328,313,597	320,260,885	317,424,540
PREFERRED STOCKS				
Industrial and Miscellaneous (Unaffiliated)				
14. United States.....	21,281,140	22,563,679	22,808,496	
15. Canada.....				
16. Other Countries.....				
17. Totals.....	21,281,140	22,563,679	22,808,496	
Parent, Subsidiaries and Affiliates				
18. Totals.....				
19. Total Preferred Stocks.....	21,281,140	22,563,679	22,808,496	
COMMON STOCKS				
Industrial and Miscellaneous (Unaffiliated)				
20. United States.....	6,939,991	6,939,991	7,356,264	
21. Canada.....				
22. Other Countries.....				
23. Totals.....	6,939,991	6,939,991	7,356,264	
Parent, Subsidiaries and Affiliates				
24. Totals.....	58,133,635	58,133,635	23,450,000	
25. Total Common Stocks.....	65,073,626	65,073,626	30,806,264	
26. Total Stocks.....	86,354,766	87,637,305	53,614,760	
27. Total Bonds and Stocks....	394,119,674	415,950,902	373,875,644	

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 Column 6 as a % of Line 9.7	8 Total from Column 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.....	25,823,865	3,576,978				29,400,842	8.9	20,493,968	4.9	29,400,842	
1.2 Class 2.....						0	0.0		0.0		
1.3 Class 3.....						0	0.0		0.0		
1.4 Class 4.....						0	0.0		0.0		
1.5 Class 5.....						0	0.0		0.0		
1.6 Class 6.....						0	0.0		0.0		
1.7 Totals.....	25,823,865	3,576,978	0	0	0	29,400,842	8.9	20,493,968	4.9	29,400,842	0
2. All Other Governments											
2.1 Class 1.....		2,030,067				2,030,067	0.6	2,049,762	0.5	2,030,067	
2.2 Class 2.....						0	0.0		0.0		
2.3 Class 3.....						0	0.0		0.0		
2.4 Class 4.....						0	0.0		0.0		
2.5 Class 5.....						0	0.0		0.0		
2.6 Class 6.....						0	0.0		0.0		
2.7 Totals.....	0	2,030,067	0	0	0	2,030,067	0.6	2,049,762	0.5	2,030,067	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....		8,195,256	1,675,224			9,870,480	3.0	6,808,850	1.6	9,870,480	
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	0	8,195,256	1,675,224	0	0	9,870,480	3.0	6,808,850	1.6	9,870,480	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....	1,623,761	7,909,949	2,246,682	2,325,126		14,105,518	4.2	18,253,918	4.3	14,105,518	
4.2 Class 2.....		2,704,076				2,704,076	0.8	2,741,030	0.7	2,704,076	
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	1,623,761	10,614,025	2,246,682	2,325,126	0	16,809,594	5.1	20,994,948	5.0	16,809,594	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	2,526,271	37,456,780	11,512,742	30,676,396	29,868,981	112,041,170	33.7	140,376,025	33.3	112,041,170	
5.2 Class 2.....		6,526,027	6,256,193		1,345,248	14,127,468	4.3	24,265,582	5.8	14,127,468	
5.3 Class 3.....						0	0.0		0.0		
5.4 Class 4.....						0	0.0		0.0		
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	2,526,271	43,982,807	17,768,935	30,676,396	31,214,229	126,168,639	38.0	164,641,607	39.1	126,168,639	0

9015

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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	40,977,690	46,083,320	13,174,377	5,995,466	3,390,600	109,621,452	33.0	153,388,081	36.4	75,832,190	33,789,262
6.2 Class 2.....	7,493,449	23,865,054	1,098,759	182,069	12,297	32,651,628	9.8	43,438,976	10.3	20,143,250	12,508,378
6.3 Class 3.....	1,115,267	1,400,048	59,887		1,000,029	3,575,230	1.1	3,255,219	0.8	2,000,297	1,574,933
6.4 Class 4.....						0	0.0	207,917	0.0		
6.5 Class 5.....						0	0.0		0.0		
6.6 Class 6.....		39,911		446	7,255	47,612	0.0		0.0		47,612
6.7 Totals.....	49,586,407	71,388,332	14,333,022	6,177,980	4,410,181	145,895,923	43.9	200,290,193	47.5	97,975,738	47,920,185
7. Hybrid Securities											
7.1 Class 1.....						0	0.0	2,000,000	0.5		
7.2 Class 2.....					2,000,000	2,000,000	0.6	4,000,000	0.9	2,000,000	
7.3 Class 3.....						0	0.0		0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	2,000,000	2,000,000	0.6	6,000,000	1.4	2,000,000	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

901S

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 Column 6 as a % of Line 9.7	8 Total from Column 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).....70,951,588	105,252,350	28,609,024	38,996,988	33,259,581	277,069,531	83.4	XXX	XXX	243,280,269	33,789,262
9.2 Class 2.....	(d).....7,493,449	33,095,157	7,354,952	182,069	3,357,546	51,483,173	15.5	XXX	XXX	38,974,795	12,508,378
9.3 Class 3.....	(d).....1,115,267	1,400,048	59,887	0	1,000,029	3,575,230	1.1	XXX	XXX	2,000,297	1,574,933
9.4 Class 4.....	(d).....0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Class 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
9.6 Class 6.....	(d).....0	39,911	0	446	7,255	(c).....47,612	0.0	XXX	XXX	0	47,612
9.7 Totals.....	79,560,304	139,787,466	36,023,863	39,179,502	37,624,410	(b).....332,175,546	100.0	XXX	XXX	284,255,361	47,920,185
9.8 Line 9.7 as a % of Col. 6.....	24.0	42.1	10.8	11.8	11.3	100.0	XXX	XXX	XXX	85.6	14.4
10. Total Bonds Prior Year											
10.1 Class 1.....	49,371,480	168,009,733	87,574,376	18,706,577	19,708,438	XXX	XXX	343,370,604	81.5	343,370,604	0
10.2 Class 2.....	26,763,096	31,184,824	12,091,460	2,484,939	1,921,269	XXX	XXX	74,445,588	17.7	74,445,588	0
10.3 Class 3.....	0	600,000	1,655,219	0	1,000,000	XXX	XXX	3,255,219	0.8	3,255,219	0
10.4 Class 4.....	0	207,917	0	0	0	XXX	XXX	207,917	0.0	207,917	0
10.5 Class 5.....	0	0	0	0	0	XXX	XXX	(c).....0	0.0	0	0
10.6 Class 6.....	0	0	0	0	0	XXX	XXX	(c).....0	0.0	0	0
10.7 Totals.....	76,134,576	200,002,474	101,321,055	21,191,516	22,629,707	XXX	XXX	(b).....421,279,328	100.0	421,279,328	0
10.8 Line 10.7 as a % of Col. 8.....	18.1	47.5	24.1	5.0	5.4	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Class 1.....	57,563,710	93,714,333	23,267,525	37,672,920	31,061,780	243,280,269	73.2	343,370,604	81.5	243,280,269	XXX
11.2 Class 2.....	6,028,206	23,345,147	6,256,193	0	3,345,249	38,974,795	11.7	74,445,588	17.7	38,974,795	XXX
11.3 Class 3.....	1,000,268	0	0	0	1,000,029	2,000,297	0.6	3,255,219	0.8	2,000,297	XXX
11.4 Class 4.....	0	0	0	0	0	0	0.0	207,917	0.0	0	XXX
11.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.7 Totals.....	64,592,185	117,059,480	29,523,718	37,672,920	35,407,058	284,255,361	85.6	421,279,328	100.0	284,255,361	XXX
11.8 Line 11.7 as a % of Col. 6.....	22.7	41.2	10.4	13.3	12.5	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	19.4	35.2	8.9	11.3	10.7	85.6	XXX	XXX	XXX	85.6	XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	13,387,878	11,538,017	5,341,500	1,324,067	2,197,800	33,789,262	10.2	0	0.0	XXX	33,789,262
12.2 Class 2.....	1,465,243	9,750,010	1,098,759	182,069	12,297	12,508,378	3.8	0	0.0	XXX	12,508,378
12.3 Class 3.....	115,000	1,400,048	59,886	0	0	1,574,933	0.5	0	0.0	XXX	1,574,933
12.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Class 6.....	0	39,911	0	445	7,255	47,612	0.0	0	0.0	XXX	47,612
12.7 Totals.....	14,968,121	22,727,986	6,500,145	1,506,581	2,217,352	47,920,185	14.4	0	0.0	XXX	47,920,185
12.8 Line 12.7 as a % of Col. 6.....	31.2	47.4	13.6	3.1	4.6	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	4.5	6.8	2.0	0.5	0.7	14.4	XXX	XXX	XXX	XXX	14.4

S107

- (a) Includes \$.....47,920,185 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....207,917 prior year of bonds with Z designations and \$.....0 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 \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 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 \$.....24,410,638; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations.....	25,803,205	3,531,022				29,334,227	8.8	20,386,578	4.8	29,334,227	
1.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....	20,659	45,956				66,615	0.0	107,390	0.0	66,615	
1.5 Totals.....	25,823,865	3,576,978	0	0	0	29,400,842	8.9	20,493,968	4.9	29,400,842	0
2. All Other Governments											
2.1 Issuer Obligations.....		2,030,067				2,030,067	0.6	2,049,762	0.5	2,030,067	
2.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5 Totals.....	0	2,030,067	0	0	0	2,030,067	0.6	2,049,762	0.5	2,030,067	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations.....		8,195,256	1,675,224			9,870,480	3.0	6,808,850	1.6	9,870,480	
3.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5 Totals.....	0	8,195,256	1,675,224	0	0	9,870,480	3.0	6,808,850	1.6	9,870,480	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations.....	1,623,761	10,614,025	2,246,682	2,325,126		16,809,594	5.1	20,994,948	5.0	16,809,594	
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5 Totals.....	1,623,761	10,614,025	2,246,682	2,325,126	0	16,809,594	5.1	20,994,948	5.0	16,809,594	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations.....	2,006,694	41,065,136	17,569,321		1,345,248	61,986,399	18.7	160,630,251	38.1	61,986,399	
5.2 Residential Mortgage-Backed Securities.....	149,859	770,162	199,614			1,119,635	0.3	4,011,356	1.0	1,119,635	
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....	369,718	2,147,509		30,676,396	29,868,981	63,062,605	19.0		0.0	63,062,605	
5.5 Totals.....	2,526,271	43,982,807	17,768,935	30,676,396	31,214,229	126,168,639	38.0	164,641,607	39.1	126,168,639	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	26,753,540	48,006,924	6,896,807	1,804,488	1,000,029	84,461,787	25.4	105,536,638	25.1	53,520,686	30,941,101
6.2 Residential Mortgage-Backed Securities.....	7,150,503	15,215,047	5,772,552	4,373,492	3,410,152	35,921,745	10.8	43,186,018	10.3	22,904,081	13,017,664
6.3 Commercial Mortgage-Backed Securities.....	13,384,609	8,166,362				21,550,971	6.5	39,309,010	9.3	21,550,971	
6.4 Other Loan-Backed and Structured Securities.....	2,297,756		1,663,664			3,961,420	1.2	12,258,527	2.9		3,961,420
6.5 Totals.....	49,586,407	71,388,332	14,333,022	6,177,980	4,410,181	145,895,923	43.9	200,290,193	47.5	97,975,738	47,920,185
7. Hybrid Securities											
7.1 Issuer Obligations.....					2,000,000	2,000,000	0.6		0.0	2,000,000	
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0	6,000,000	1.4		
7.5 Totals.....	0	0	0	0	2,000,000	2,000,000	0.6	6,000,000	1.4	2,000,000	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

801S

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 Column 6 as a % of Line 9.5	8 Total from Column 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.....	56,187,201	113,442,430	28,388,033	4,129,614	4,345,278	206,492,556	62.2	XXX	XXX	175,551,455	30,941,101
9.2 Residential Mortgage-Backed Securities.....	7,300,361	15,985,209	5,972,166	4,373,492	3,410,152	37,041,380	11.2	XXX	XXX	24,023,716	13,017,664
9.3 Commercial Mortgage-Backed Securities.....	13,384,609	8,166,362	0	0	0	21,550,971	6.5	XXX	XXX	21,550,971	0
9.4 Other Loan-Backed and Structured Securities.....	2,688,133	2,193,465	1,663,664	30,676,396	29,868,981	67,090,639	20.2	XXX	XXX	63,129,219	3,961,420
9.5 Totals.....	79,560,304	139,787,466	36,023,863	39,179,502	37,624,410	332,175,546	100.0	XXX	XXX	284,255,361	47,920,185
9.6 Line 9.5 as a % of Col. 6.....	24.0	42.1	10.8	11.8	11.3	100.0	XXX	XXX	XXX	85.6	14.4
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	58,822,426	143,618,064	90,519,739	14,789,944	8,656,854	XXX	XXX	316,407,027	75.1	316,407,027	
10.2 Residential Mortgage-Backed Securities.....	6,023,454	19,157,132	9,052,386	4,180,131	8,784,271	XXX	XXX	47,197,374	11.2	47,197,374	
10.3 Commercial Mortgage-Backed Securities.....	5,288,696	28,831,732			5,188,582	XXX	XXX	39,309,010	9.3	39,309,010	
10.4 Other Loan-Backed and Structured Securities.....	6,000,000	8,395,546	1,748,930	2,221,441		XXX	XXX	18,365,917	4.4	18,365,917	
10.5 Totals.....	76,134,576	200,002,474	101,321,055	21,191,516	22,629,707	XXX	XXX	421,279,328	100.0	421,279,328	0
10.6 Line 10.5 as a % of Col. 8.....	18.1	47.5	24.1	5.0	5.4	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	45,337,358	95,557,054	26,182,151	4,129,614	4,345,278	175,551,455	52.8	316,407,027	75.1	175,551,455	XXX
11.2 Residential Mortgage-Backed Securities.....	5,479,841	11,142,599	3,341,567	2,866,910	1,192,799	24,023,716	7.2	47,197,374	11.2	24,023,716	XXX
11.3 Commercial Mortgage-Backed Securities.....	13,384,609	8,166,362				21,550,971	6.5	39,309,010	9.3	21,550,971	XXX
11.4 Other Loan-Backed and Structured Securities.....	390,377	2,193,465		30,676,396	29,868,981	63,129,219	19.0	18,365,917	4.4	63,129,219	XXX
11.5 Totals.....	64,592,185	117,059,480	29,523,718	37,672,920	35,407,058	284,255,361	85.6	421,279,328	100.0	284,255,361	XXX
11.6 Line 11.5 as a % of Col. 6.....	22.7	41.2	10.4	13.3	12.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	19.4	35.2	8.9	11.3	10.7	85.6	XXX	XXX	XXX	85.6	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	10,849,843	17,885,376	2,205,882			30,941,101	9.3	0	0.0	XXX	30,941,101
12.2 Residential Mortgage-Backed Securities.....	1,820,522	4,842,610	2,630,599	1,506,581	2,217,352	13,017,664	3.9	0	0.0	XXX	13,017,664
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....	2,297,756		1,663,664			3,961,420	1.2	0	0.0	XXX	3,961,420
12.5 Totals.....	14,968,121	22,727,986	6,500,145	1,506,581	2,217,352	47,920,185	14.4	0	0.0	XXX	47,920,185
12.6 Line 12.5 as a % of Col. 6.....	31.2	47.4	13.6	3.1	4.6	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	4.5	6.8	2.0	0.5	0.7	14.4	XXX	XXX	XXX	XXX	14.4

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	14,712,500	14,712,500			
2. Cost of short-term investments acquired.....	139,568,011	139,568,011			
3. Accrual of discount.....	.0				
4. Unrealized valuation increase (decrease).....	.0				
5. Total gain (loss) on disposals.....	.0				
6. Deduct consideration received on disposals.....	129,869,873	129,869,873			
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).....	24,410,638	24,410,638	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0				
12. Statement value at end of current period (Line 10 minus Line 11).....	24,410,638	24,410,638	.0	.0	.0

S110

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

Sch. DB-Pt. C-Sn. 1
NONE

Sch. DB-Pt. C-Sn. 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

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	F o r e i g n C H A R	Bond Designation	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																						
912828	HT 0	U.S. TREASURY NOTES 2.75 02/28/13.....	SD	..	.....	1,456,459	100.422	1,395,864	1,390,000	1,392,567	.....	(15,950)	.....	.....	2.750	1.588	FA.....	12,988	35,258	11/20/2008	02/28/2013
912828	MH 0	U.S. TREASURY NOTES 2.25 01/31/2015.....	SD	..	.....	916,231	104.094	916,025	880,000	916,231	.....	.....	.....	.....	2.250	0.263	JJ.....	8,385	.....	12/31/2012	01/31/2015
912828	PM 6	U.S. TREASURY NOTES 2.125 12/31/2015.....	SD	..	.....	2,623,969	105.234	2,736,094	2,600,000	2,614,791	.....	(4,749)	.....	.....	2.125	1.929	JD.....	6,528	76,500	01/14/2011	12/31/2015
0199999		U.S. Government - Issuer Obligations.....				4,996,659	XXX	5,047,983	4,870,000	4,923,589	.....	(20,699)	.....	.....	XXX	XXX	XXX	27,901	111,758	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																						
83162C	HH 9	SBAP 1997-20C 1 7.15 03/01/2017.....	.....	..	.....	66,615	100.590	67,008	66,615	66,615	.....	.....	.....	.....	7.150	7.150	MS.....	1,588	4,763	03/04/1997	03/01/2017
0499999		U.S. Government - Other Loan-Backed and Structured Securities.....				66,615	XXX	67,008	66,615	66,615	.....	.....	.....	.....	XXX	XXX	XXX	1,588	4,763	XXX	XXX
0599999		Total - U.S. Government.....				5,063,274	XXX	5,114,991	4,936,615	4,990,204	.....	(20,699)	.....	.....	XXX	XXX	XXX	29,489	116,521	XXX	XXX
All Other Governments - Issuer Obligations																						
683234	8A 9	ONTARIO PROVINCE 4.10 06/16/2014.....	.....	I	.....	2,094,580	105.416	2,108,317	2,000,000	2,030,067	.....	(19,871)	.....	.....	4.100	3.038	JD.....	3,417	82,000	08/14/2009	06/16/2014
0699999		All Other Governments - Issuer Obligations.....				2,094,580	XXX	2,108,317	2,000,000	2,030,067	.....	(19,871)	.....	.....	XXX	XXX	XXX	3,417	82,000	XXX	XXX
1099999		Total - All Other Governments.....				2,094,580	XXX	2,108,317	2,000,000	2,030,067	.....	(19,871)	.....	.....	XXX	XXX	XXX	3,417	82,000	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
010410	4T 2	ALABAMA ST SER A 5.00 08/01/2017.....	.....	..	.....	2,329,118	119.227	2,402,424	2,015,000	2,205,331	.....	(38,415)	.....	.....	5.000	2.790	FA.....	41,979	100,750	08/31/2009	08/01/2017
302024	EC 4	EXETER TWP PA SD 0.00 5/15/2016.....	2,971,601	96.158	3,375,146	3,510,000	3,185,286	90,404	2.900	07/29/2010	05/15/2016
57582N	H2 4	MA ST REF C 5.50 12/01/2017.....	.....	..	.....	1,811,825	122.124	1,880,710	1,540,000	1,713,285	.....	(32,229)	.....	.....	5.500	3.020	JD.....	7,058	84,700	10/30/2009	12/01/2017
917542	MJ 8	UTAH ST A 5.00 07/01/2016.....	.....	..	.....	1,171,350	115.583	1,155,830	1,000,000	1,091,355	.....	(24,803)	.....	.....	5.000	2.270	JJ.....	25,000	50,000	09/03/2009	07/01/2016
917542	QQ 8	UT SER C 5.00 07/01/2018.....	.....	..	.....	1,761,435	121.627	1,824,405	1,500,000	1,675,224	.....	(29,174)	.....	.....	5.000	2.700	JJ.....	37,500	75,000	12/16/2009	07/01/2018
1199999		U.S. States, Territories & Possessions - Issuer Obligations.....				10,045,330	XXX	10,638,514	9,565,000	9,870,480	.....	(34,218)	.....	.....	XXX	XXX	XXX	111,538	310,450	XXX	XXX
1799999		Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....				10,045,330	XXX	10,638,514	9,565,000	9,870,480	.....	(34,218)	.....	.....	XXX	XXX	XXX	111,538	310,450	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
034132	AS 9	ANDERSON TWP OHIO 4.00 12/01/13.....	.....	..	.....	1,644,381	103.306	1,673,557	1,620,000	1,623,761	.....	(3,963)	.....	.....	4.000	3.740	JD.....	5,400	64,800	04/11/2007	12/01/2013
123345	FM 7	BUTLER & SEDGWICK CNTY 4.00 9/01/2015.....	.....	..	.....	2,814,344	108.311	2,816,086	2,600,000	2,704,076	.....	(37,335)	.....	.....	4.000	2.440	MS.....	34,667	104,000	12/16/2009	09/01/2015
235308	QG 1	DALLAS TX ISD 5.50 02/15/2018.....	.....	..	.....	2,342,320	121.598	2,407,640	1,980,000	2,246,682	.....	(47,976)	.....	.....	5.500	2.669	FA.....	41,140	108,900	12/17/2010	02/15/2018
283734	FB 2	EL PASO TX REF 5.00 08/15/2016.....	.....	..	.....	1,126,690	114.769	1,147,690	1,000,000	1,070,991	.....	(18,325)	.....	.....	5.000	2.920	FA.....	18,889	50,000	11/06/2009	08/15/2016
414004	8S 3	HARRIS CNTY TX C 5.75 10/01/2028.....	.....	..	.....	2,465,540	125.923	2,518,460	2,000,000	2,325,126	.....	(51,644)	.....	.....	5.750	2.680	AO.....	28,750	115,000	03/16/2010	10/01/2028
678519	GN 3	OKLAHOMA CITY OK 5.50 03/01/2015.....	.....	..	.....	1,650,492	110.900	1,580,325	1,425,000	1,519,879	.....	(42,222)	.....	.....	5.500	2.330	MS.....	26,125	78,375	10/26/2009	03/01/2015
686053	DD 8	OR SCH BRDS TXB 5.023 06/30/2016.....	.....	..	.....	3,393,816	113.310	3,648,582	3,220,000	3,319,080	.....	(25,858)	.....	.....	5.023	4.070	JD.....	449	161,741	12/22/2009	06/30/2016
941247	M7 0	WATERBURY CT 4.167 12/01/2014.....	.....	..	.....	2,000,000	104.339	2,086,780	2,000,000	2,000,000	.....	.....	.....	.....	4.167	4.168	JD.....	6,945	83,340	09/02/2009	12/01/2014
1899999		U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....				17,437,583	XXX	17,879,121	15,845,000	16,809,594	.....	(227,322)	.....	.....	XXX	XXX	XXX	162,365	766,156	XXX	XXX
2499999		Total - U.S. Political Subdivisions of States, Territories & Possessions.....				17,437,583	XXX	17,879,121	15,845,000	16,809,594	.....	(227,322)	.....	.....	XXX	XXX	XXX	162,365	766,156	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
011855	BK 8	ALASKA ST LN 5.00 06/01/2017.....	.....	..	.....	1,472,744	108.383	1,517,362	1,400,000	1,439,783	.....	(10,640)	.....	.....	5.000	4.100	JD.....	5,833	70,000	09/29/2009	06/01/2017
01728A	W8 5	ALLEGHENY CNTY PA SER A 5.00 05/15/2016.....	.....	..	.....	2,310,399	113.958	2,393,118	2,100,000	2,220,496	.....	(33,336)	.....	.....	5.000	3.191	MN.....	13,417	105,000	02/19/2010	05/15/2016
01728A	W9 3	ALLEGHENY CNTY PA A 5.00 05/15/2017.....	.....	..	.....	1,499,726	116.930	1,607,788	1,375,000	1,454,988	.....	(16,632)	.....	.....	5.000	3.551	MN.....	8,785	68,750	02/19/2010	05/15/2017
01852L	BC 3	ALLIANCE ARPT AUTH-TX 4.85 04/21 (FDX).....	.....	..	.....	1,000,000	107.658	1,076,580	1,000,000	999,968	.....	.....	.....	.....	4.850	4.850	AO.....	12,125	48,500	04/05/2006	04/01/2021
051589	AK 5	AURORA COLO SWR 4.125 08/01/2017.....	.....	..	.....	1,489,110	110.609	1,548,526	1,400,000	1,450,707	.....	(13,199)	.....	.....	4.125	3.050	FA.....	24,063	57,750	12/28/2009	08/01/2017
074876	AZ 0	BEAVER CNTY PA INDL DEV 4.75 8/20 (DQE).....	.....	..	.....	1,000,000	109.296	1,092,960	1,000,000	999,949	.....	.....	.....	.....	4.750	4.751	MN.....	8,004	47,500	01/20/2011	08/01/2020
10425P	AC 4	BRADFORD CNTY PA 4.70 03/01/19 (IP).....	.....	..	.....	2,910,000	103.451	3,103,530	3,000,000	2,928,478	.....	9,628	.....	.....	4.700	5.156	MS.....	47,000	141,000	01/14/2011	03/01/2019
123563	BK 3	BUTLER CNTY ON TRANSN 5.00 12/01/2020.....	.....	..	.....	1,385,834	115.481	1,553,219	1,345,000	1,368,431	.....	(4,158)	.....	.....	5.000	4.600	JD.....	5,604	67,250	06/13/2008	12/01/2020
199112	HQ 9	COLUMBUS GA BLDG A 4.00 01/01/2018.....	.....	..	.....	1,304,844	113.485	1,361,820	1,200,000	1,269,025	.....	(12,706)	.....	.....	4.000	2.760	JJ.....	24,000	48,000	02/05/2010	01/01/2018

E10

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	F o r e i g n B o n d C h a r	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
254845 AN 0	DIST COL WTR & SWR 6.00 10/01/2016.....			..1FE	2,395,080	119.990	2,399,800	2,000,000	2,227,783		(56,877)			6.000	2.780	AO	30,000	120,000	12/17/2009	10/01/2016	
34711G BH 5	FT COLLINS CO SER A 5.375 06/01/2020.....			..1FE	2,071,224	106.339	2,057,660	1,935,000	1,980,120		(30,492)			5.375	3.670	JD	8,667	104,006	11/19/2009	06/01/2020	
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016.....			..1FE	845,000	115.233	973,719	845,000	844,988		3			5.970	5.970	JD	4,204	50,447	06/29/2006	06/01/2016	
452252 AW 9	ILLINOIS ST TOLL A 5.00 01/01/2019.....			..1FE	1,991,052	109.365	1,968,570	1,800,000	1,892,300		(35,124)			5.000	2.860	JJ	45,000	90,000	02/08/2010	01/01/2019	
454624 UC 9	INDIANA BD BK REV 5.00 04/01/2015.....			..1FE	1,075,140	109.690	1,096,900	1,000,000	1,023,866		(9,968)			5.000	3.881	AO	12,500	50,000	05/02/2007	04/01/2015	
455254 FC 1	INDIANAPOLIS ARPT-RF 5.10 01/17 (FDX).....			..2FE	4,624,475	113.265	5,096,925	4,500,000	4,579,954		(17,796)			5.100	4.610	JJ	105,825	229,500	05/25/2010	01/15/2017	
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM.....			..1	3,010,000	91.914	3,676,560	4,000,000	3,379,288		113,358								08/05/2009	07/01/2017	
462583 BC 8	IA ST VISION SPL F 5.50 02/15/2016.....			..1FE	2,311,300	114.775	2,295,500	2,000,000	2,155,984		(47,106)			5.500	2.870	FA	41,556	110,000	07/29/2009	02/15/2016	
478754 3B 8	JOHNSON CNTY KS WTR 5.00 01/01/2014.....			..1FE	1,138,273	104.886	1,054,104	1,005,000	1,037,230		(31,673)			5.000	1.751	JJ	25,125	50,250	09/10/2009	01/01/2014	
546589 QM 7	LOUISVILLE ETC SWR 5.00 05/15/2016.....			..1FE	3,363,960	113.372	3,401,160	3,000,000	3,192,921		(53,617)			5.000	2.981	MN	19,167	150,000	09/09/2009	05/15/2016	
54675P AS 4	LOU & JEFF CNTY KY 5.00 09/01/2017.....			..1FE	2,247,440	117.522	2,350,440	2,000,000	2,145,908		(28,476)			5.000	3.300	MS	33,333	100,000	04/06/2009	09/01/2017	
57652T AG 2	MATAGORDA CNTY TX 4.00 10/15/2015 (CNP).....			..1FE	1,069,208	102.815	1,053,854	1,025,000	1,044,548		(11,509)			4.000	2.800	AO	8,656	41,000	10/22/2010	10/15/2015	
586111 JW 7	MEMPHIS ECT ARPT TN 5.00 03/01/2014.....			..1FE	2,063,940	104.460	2,089,200	2,000,000	2,013,908		(11,386)			5.000	4.381	MS	33,333	100,000	03/26/2008	03/01/2014	
59333M QJ 7	MIAMI DADE CNTY FL 5.00 08/01/2013.....			..1FE	2,053,120	102.271	2,045,420	2,000,000	2,006,694		(11,102)			5.000	4.412	FA	41,667	100,000	06/26/2008	08/01/2013	
645918 YA 5	NJ ECON DEV 5.00 12/15/2017.....			..1FE	2,210,720	117.358	2,347,160	2,000,000	2,143,865		(26,223)			5.000	3.410	JD	4,444	100,000	04/23/2010	12/15/2017	
647110 DY 8	NM EDL ASSIST SER B 4.00 09/01/2016.....			..1FE	2,099,060	108.933	2,178,660	2,000,000	2,054,893		(13,898)			4.000	3.201	MS	26,667	80,000	09/11/2009	09/01/2016	
664754 R9 1	NORTHERN AZ UNIV B 5.00 06/01/15.....			..1FE	1,723,523	109.922	1,703,791	1,550,000	1,634,703		(33,510)			5.000	2.650	JD	6,458	77,500	04/12/2010	06/01/2015	
664754 S2 5	NORTHERN AZ UNIV-B 5.00 06/01/2016.....			..1FE	2,099,771	113.222	2,139,896	1,890,000	2,006,150		(31,761)			5.000	3.091	JD	7,875	94,500	12/09/2009	06/01/2016	
684545 WW 2	ORNG CNTY FL TOURIST 5.00 10/01/2019.....			..1FE	2,224,420	114.307	2,286,140	2,000,000	2,155,606		(29,864)			5.000	3.220	AO	25,000	100,000	08/18/2010	10/01/2019	
71883M FD 1	PHOENIX AZ SER C 5.00 07/01/2021.....			..1FE	1,607,265	116.952	1,754,280	1,500,000	1,573,397		(11,711)			5.000	4.000	JJ	37,500	75,000	12/22/2009	07/01/2021	
721781 AC 6	PIMA CNTY AZ IND DEV 4.95 10/20 (UNS).....			..2FE	1,318,873	114.814	1,578,693	1,375,000	1,327,798		4,770			4.950	5.500	AO	17,016	68,063	02/04/2011	10/01/2020	
79020F AM 8	ST JOHN BAPT MARATHON 5.125 6/37 (MRO).....			..2FE	1,339,905	106.712	1,600,680	1,500,000	1,345,248		2,775			5.125	5.930	JD	6,406	76,875	01/20/2011	06/01/2037	
837147 7A 9	SC PUB SVC SER E 5.00 01/01/2017.....			..1FE	1,114,260	115.452	1,154,520	1,000,000	1,067,100		(15,486)			5.000	3.200	JJ	25,000	50,000	10/23/2009	01/01/2017	
837152 KV 8	SC TRANSN SER A 5.25 10/01/2018.....			..1FE	1,111,240	121.198	1,211,980	1,000,000	1,074,249		(11,353)			5.250	3.800	AO	13,125	52,500	07/29/2009	10/01/2018	
939758 BE 7	WA ECON-TXB-A-CSC 4.10 10/01/2014.....			..2FE	1,806,140	102.390	2,047,800	2,000,000	1,946,073		28,530			4.100	5.743	AO	20,500	82,000	06/08/2007	10/01/2014	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....				63,287,046	XXX	66,818,314	60,745,000	61,986,399	0	(450,526)	0	0	XXX	XXX	XXX	747,854	2,805,390	XXX	XXX	

E10.1

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

31392J 4F 3	FNGT 2003-T3 2A5 SEQ STP 7/25/33.....			..2	433,740	104.001	451,099	433,744	435,838		(552)			5.287	5.066	MON	1,911	22,932	02/20/2003	07/25/2033
38373Y A3 8	GNR 2003-6 BE PAC 5.25 1/16/32.....			..2	686,512	102.485	700,999	684,000	683,797		733			5.250	5.236	MON	2,993	35,910	02/05/2003	01/16/2032
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....				1,120,252	XXX	1,152,098	1,117,744	1,119,635	0	181	0	0	XXX	XXX	XXX	4,904	58,842	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities

01170R AX 0	ALASKA HSG FIN 4.00 06/01/2027.....			..1FE	4,981,250	105.658	5,282,900	5,000,000	4,982,949		858			4.000	4.031	JD	16,667	200,000	10/06/2010	06/01/2027
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039.....			..1FE	6,496,092	108.960	6,785,679	6,227,679	6,469,686		(20,169)			5.250	4.781	MON	27,246	326,996	08/31/2011	12/01/2039
130575 Z7 1	CA RURAL HOME MTG 5.30 02/01/49.....			..1FE	2,332,024	108.226	2,471,341	2,283,500	2,332,857		(3,210)			5.300	5.061	FA	50,427	121,026	01/21/2010	02/01/2049
246395 MC 8	DE HSG AUTH D 4.30 07/01/2017.....			..1FE	2,134,195	107.548	2,333,792	2,170,000	2,147,509		4,408			4.300	4.557	JJ	46,655	93,310	11/05/2009	07/01/2017
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029.....			..1FE	909,650	107.282	938,718	875,000	906,130		(2,963)			4.900	4.394	JJ	21,438	28,941	09/29/2011	07/01/2029
34073N Z8 6	FL HFC SRS 2 4.75 07/01/2027.....			..1FE	600,463	100.675	609,084	605,000	600,860		194			4.750	4.816	JJ	14,369	28,738	12/14/2010	07/01/2027
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....			..1FE	1,045,625	108.104	1,291,843	1,195,000	1,052,705		1,891			5.625	6.662	MON	5,602	67,219	10/29/2008	10/01/2039
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032.....			..1FE	1,121,100	103.110	1,144,521	1,110,000	1,119,732		(786)			5.250	5.131	JD	4,856	58,275	01/19/2011	12/01/2032
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....			..1FE	435,375	102.605	461,723	450,000	436,282		298			4.850	5.074	JJ	10,913	21,825	12/14/2009	07/01/2036
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....			..1FE	956,633	105.123	961,875	915,000	954,644		(1,988)			4.250	3.652	JJ	19,876		06/11/2012	07/01/2033
56052E M3 9	MAINE HSG SER C 5.00 11/15/2029.....			..1FE	2,393,750	110.713	2,767,825	2,500,000	2,400,870		3,544			5.000	5.360	MN	15,972	125,000	12/15/2010	11/15/2029

SCHEDULE D - PART 1

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

E10.2

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	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
57586P ZY 5	MA ST HSG 4.40 12/01/2023.....	.....	1	1FE	1,492,500	107.134	1,607,010	1,500,000	1,493,541		451			4.400	4.450	JD	5,500	66,000	11/04/2010	12/01/2023
575930 ZC 9	MASS ST HSG 5.27 12/01/2013.....	.....	1	1FE	369,538	102.089	377,729	370,000	369,718		75			5.270	5.292	JD	1,625	19,499	05/04/2007	12/01/2013
594659 AQ 7	MICH ST HSG 5.00 12/01/2027.....	.....	1	1FE	3,917,142	108.385	3,918,118	3,615,000	3,879,981		(26,052)			5.000	3.967	JD	15,063	180,750	07/14/2011	12/01/2027
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038.....	.....	1	1FE	1,212,313	105.422	1,254,522	1,190,000	1,204,506		(2,877)			5.200	4.890	JD	5,157	61,880	02/12/2010	06/01/2038
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038.....	.....	1	1FE	1,050,940	100.234	1,002,340	1,000,000	1,049,367		(1,573)			4.000	3.453	JD	3,333	13,222	07/11/2012	12/01/2038
641272 FX 2	NV HSG RIVERWOOD I&II A 4.75 04/01/2039.....	.....	1	1FE	2,009,631	112.069	2,185,346	1,950,000	1,998,963		(10,260)			4.750	4.100	AO	23,156	92,625	12/13/2011	04/01/2039
647200 P5 7	NM SFM B CL I 5.00 03/01/2028.....	.....	1	1FE	1,798,493	109.839	1,878,247	1,710,000	1,788,029		(7,808)			5.000	4.331	MS	28,500	86,925	07/13/2011	03/01/2028
64970H CF 9	NEW YORK CITY HSG DEV 4.95 05/15/2036.....	.....	1	1FE	2,052,900	103.801	2,076,020	2,000,000	2,030,503		(9,906)			4.950	4.372	MN	12,650	99,000	08/25/2010	05/15/2036
658207 FB 6	NC HSG FIN AGY 4.65 07/01/23.....	.....	1	1FE	1,263,650	105.435	1,339,025	1,270,000	1,264,797		376			4.650	4.700	JJ	29,528	59,055	01/26/2010	07/01/2023
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....	.....	1	1FE	3,583,742	116.787	3,924,043	3,360,000	3,555,142		(20,652)			4.500	3.656	JJ	75,600	134,400	07/14/2011	01/01/2028
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037.....	.....	1	1FE	1,818,600	105.925	1,779,540	1,680,000	1,775,724		(29,767)			5.500	3.483	JJ	46,200	92,400	07/13/2011	01/01/2037
676907 MW 5	OH HSG AGY 4.85 09/01/2026.....	.....	1	1FE	701,603	104.832	728,582	695,000	698,866		(1,109)			4.850	4.659	MS	11,236	33,708	05/19/2010	09/01/2026
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025.....	.....	1	1FE	806,975	108.363	915,667	845,000	810,915		1,939			4.000	4.415	MN	5,633	33,800	12/07/2010	11/01/2025
708796 EX 1	PA HFA SFM 4.70 10/01/2037.....	.....	1	1FE	2,500,463	103.452	2,632,853	2,545,000	2,502,609		877			4.700	4.816	AO	29,904	119,615	08/12/2010	10/01/2037
708796 VQ 7	PA HSG SFM 110A 4.75 10/01/2025.....	.....	1	1FE	2,834,125	107.855	3,127,795	2,900,000	2,838,331		2,383			4.750	4.941	AO	34,438	137,750	01/14/2011	10/01/2025
83755G AZ 7	SD HSG SER H 5.00 11/01/26.....	.....	1	1FE	1,567,018	106.600	1,588,340	1,490,000	1,543,444		(11,039)			5.000	4.088	MN	12,417	74,500	09/24/2010	11/01/2026
83755G 5R 4	SD HSG B HMOWNRSP 5.75 05/01/2028.....	.....	1	1FE	324,000	106.493	340,778	320,000	322,929		(584)			5.750	5.510	MN	3,067	18,400	01/12/2011	05/01/2028
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032.....	.....	1	1FE	1,006,957	114.801	1,113,570	970,000	1,003,211		(3,107)			4.250	3.767	MN	6,871	42,498	09/29/2011	05/01/2032
88271H CV 9	TX ST HSG 5.50 12/01/2039.....	.....	1	1FE	2,129,047	106.600	2,141,098	2,008,535	2,106,988		(10,462)			5.500	4.781	MON	9,206	110,469	10/27/2010	12/01/2039
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....	.....	1	1FE	1,475,375	106.589	1,545,541	1,450,000	1,466,668		(3,522)			5.250	4.941	MS	25,375	76,125	05/14/2010	09/01/2032
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....	.....	1	1FE	1,319,500	104.066	1,352,858	1,300,000	1,312,265		(2,585)			5.300	5.046	MS	22,967	68,900	12/10/2009	09/01/2039
898700 FY 0	TUCSON AZ SF MTG 5.20 12/01/2039.....	.....	1	1FE	2,023,125	106.993	2,086,364	1,950,000	2,000,823		(9,019)			5.200	4.602	JD	8,450	101,400	05/26/2010	12/01/2039
917436 YA 9	UT SF MTG REV 5.00 07/01/2038.....	.....	1	1FE	1,679,825	103.437	1,711,882	1,655,000	1,668,946		(4,233)			5.000	4.696	JJ	41,375	82,750	04/14/2010	07/01/2038
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042.....	.....	1	1FE	984,463	104.900	991,305	945,000	982,114		(2,349)			4.125	3.602	MN	6,497	19,382	04/11/2012	11/01/2042
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....	.....			63,328,079	XXX	66,667,871	62,049,714	63,062,605		0	(168,725)	0	XXX	XXX	XXX	697,765	2,896,383	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....	.....			127,735,377	XXX	134,638,283	123,912,458	126,168,639		0	(619,070)	0	XXX	XXX	XXX	1,450,522	5,760,615	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
037411 AT 2	APACHE CORP 5.25 04/15/2013.....	.....		1FE	2,992,530	101.376	3,041,281	3,000,000	2,999,586		1,394			5.250	5.299	AO	33,250	157,500	04/11/2007	04/15/2013
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24.....	.....		1FE	2,079,399	118.303	2,460,000	2,079,399	1,938,919		(131,354)			5.996	6.077	AO	31,170	124,681	06/11/2007	04/01/2024
064159 AM 8	BANK NOVA SCOTIA 2.55 01/12/2017.....	.....	I	1FE	998,000	105.385	1,053,855	1,000,000	998,368		368			2.550	2.593	JJ	11,971	12,750	01/05/2012	01/12/2017
067316 AA 7	BACARDI LTD 7.45 04/01/2014.....	.....	R	2FE	1,998,180	107.897	2,157,944	2,000,000	1,999,368		466			7.450	7.477	AO	37,250	149,000	03/24/2009	04/01/2014
086516 AJ 0	BEST BUY CO 6.75 07/15/2013.....	.....		3FE	1,001,820	101.500	1,015,000	1,000,000	1,000,268		(379)			7.250	7.197	JJ	33,431	67,500	06/24/2008	07/15/2013
093662 AC 8	BLOCK FINANCIAL 5.125 10/30/2014.....	.....		2FE	1,988,240	105.614	2,112,277	2,000,000	1,997,380		1,332			5.125	5.201	AO	17,368	102,500	10/21/2004	10/30/2014
115637 AJ 9	BROWN-FORMAN 5.00 02/01/2014.....	.....		1FE	1,992,680	104.794	2,095,874	2,000,000	1,998,294		1,496			5.000	5.082	FA	41,667	100,000	01/06/2009	02/01/2014
12707P AA 3	CABOT CORP 5.25 9/01/2013.....	.....	R	2FE	994,230	101.221	1,012,211	1,000,000	999,509		706			5.250	5.326	MS	17,500	52,500	09/17/2003	09/01/2013
141781 AY 0	CARGILL INC 4.307 05/14/2021.....	.....		1FE	2,146,000	110.122	2,363,212	2,146,000	2,145,995		0			4.307	4.307	MN	12,067	92,428	05/16/2011	05/14/2021
20030N AE 1	COMCAST CORP 5.30 01/15/2014.....	.....		2FE	1,914,420	104.893	2,097,853	2,000,000	1,983,898		14,584			5.300	6.112	JJ	48,878	106,000	07/31/2007	01/15/2014
20825T AA 5	CONOCOPHILLIPS CA 5.625 10/15/2016.....	.....	I	1FE	2,758,150	117.333	2,933,336	2,500,000	2,649,141		(35,855)			5.625	3.915	AO	29,688	140,625	10/27/2009	10/15/2016
22303Q AK 6	COVIDIEN INTL FIN 2.80 06/15/2015.....	.....	R	1FE	2,994,360	104.484	3,134,518	3,000,000	2,997,102		1,124			2.800	2.841	JD	3,733	84,000	06/21/2010	06/15/2015
22822R AV 2	CROWN CASTLE TOW 3.214 08/15/2015.....	.....		1FE	3,000,000	104.375	3,131,250	3,000,000	3,000,000		0			3.214	3.236	MON	4,285	96,420	07/29/2010	08/15/2015
233851 AK 0	DAIMLER FINANCE 2.95 01/11/2017.....	.....		1FE	998,250	105.090	1,050,900	1,000,000	998,570		320			2.950	2.988	JJ	13,931	14,750	01/04/2012	01/11/2017
291011 BA 1	EMERSON ELECTRIC 5.00 04/15/2019.....	.....		1FE	1,981,100	118.903	2,378,051	2,000,000	1,987,021		1,710			5.000	5.122	AO	21,111	100,000	04/14/2009	04/15/2019

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
	CUSIP Identification	Description	3 Code	4 For Foreign Bond CHAR			5 NAIC Designation	8 Rate Used to Obtain Fair Value			9 Fair 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 B./A.C.V.	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 AV 1	ENTERPRISE PRODU 8.375 08/01/2066			1	.3FE	1,000,000	114,125	1,141,250	1,000,000	1,000,029			(7)		8.375	8.374	FA	34,896	83,750	07/13/2006	08/01/2066
302570 BA 3	FPL GROUP CAPTL 5.35 06/15/2013				.2FE	1,999,840	101,917	2,038,332	2,000,000	1,999,983			36		5.350	5.352	JD	4,756	107,000	06/11/2008	06/15/2013
302570 BC 9	FPL GROUP CAPITAL 7.875 12/15/2015				.2FE	2,000,000	119,331	2,386,629	2,000,000	2,000,000					7.875	7.873	JD	7,000	157,500	12/09/2008	12/15/2015
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18				.3AM	600,785	107,550	646,144	600,785	584,425			(11,310)		7.760	8.918	MON	1,425	46,641	09/22/1999	08/20/2018
41011W BJ 8	JOHN HANCOCK GLB 5.25 02/25/2015				.1FE	994,970	106,296	1,062,958	1,000,000	998,857			490		5.250	5.307	FA	18,375	52,500	02/10/2003	02/25/2015
47102X AC 9	JANUS CAP GROUP 6.119 04/15/2014				.2FE	2,996,730	103,741	3,112,226	3,000,000	2,999,383			448		6.119	6.136	AO	38,754	183,570	06/04/2007	04/15/2014
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019				.1FE	2,298,390	119,742	2,754,077	2,300,000	2,298,750			158		5.250	5.260	JJ	60,375	120,750	03/19/2009	07/01/2019
581557 AU 9	MCKESSON CORP 5.25 03/01/2013				.1FE	1,991,600	100,775	2,015,492	2,000,000	1,999,731			1,582		5.250	5.333	MS	35,000	105,000	02/28/2007	03/01/2013
61532X AC 0	MONUMENT GLOBAL 5.25 01/15/2014				.1FE	2,491,050	104,302	2,607,552	2,500,000	2,498,452			1,413		5.250	5.312	JJ	60,521	131,250	01/10/2007	01/15/2014
61532X BS 4	MONUMENT GLOBAL 5.50 04/22/13				.1FE	2,998,710	101,468	3,044,054	3,000,000	2,999,910			282		5.500	5.510	AO	31,625	165,000	04/18/2008	04/22/2013
6325C0 AR 2	NATL AUSTRALIABK BK 5.35 06/12/2013		R		.1FE	4,999,800	101,992	5,099,622	5,000,000	4,999,980			43		5.350	5.351	JD	14,118	267,500	06/05/2008	06/12/2013
65463P AD 9	NIPSCO CAP MRKTS MTN 7.82 04/03/2017				.2FE	1,024,380	110,357	1,103,569	1,000,000	1,010,175			(1,962)		7.820	7.536	MS	23,026	78,200	01/13/2003	04/03/2017
65548Q AA 2	NORBORD DELAWARE V/R 02/15/2017				.3FE	981,370	107,550	1,075,505	1,000,000	990,509		43,633	1,876		7.700	7.975	FA	29,089	78,250	04/10/2007	02/15/2017
66988A AC 8	NOVANT HEALTH INC 09A 4.65 11/01/2014				.1FE	2,997,450	106,711	3,201,337	3,000,000	2,998,445			795		4.650	4.680	MN	23,250	139,500	09/10/2009	11/01/2014
709599 AE 4	PENSKE TRUCK LEASING 3.75 05/11/2017				.2FE	1,998,560	102,212	2,044,243	2,000,000	1,998,730			170		3.750	3.766	MN	10,417	37,500	05/08/2012	05/11/2017
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18				.1FE	406,364	114,819	464,066	404,173	405,154			(138)		6.415	6.365	JD	2,161	25,928	04/23/1999	06/01/2018
78573A AB 6	SABMILLER HOLDINGS 2.45 01/15/2017				.2FE	1,996,180	104,521	2,090,412	2,000,000	1,996,874			694		2.450	2.491	JJ	22,594	24,228	01/10/2012	01/15/2017
81683R AB 0	SEMINOLE TRIBE 5.798 10/01/2013				.2FE	200,000	102,644	205,288	200,000	199,999			1		5.798	5.798	AO	2,899	11,596	10/06/2005	10/01/2013
822582 AF 9	SHELL INTL FIN 4.00 03/21/2014		R		.1FE	2,999,190	104,427	3,132,818	3,000,000	2,999,785			168		4.000	4.006	MS	33,333	120,000	03/18/2009	03/21/2014
84383Q AA 1	SOUTH STAR CENT 6.00 06/01/2016				.2FE	992,000	109,287	1,092,868	1,000,000	996,807			817		6.000	6.105	JD	5,000	60,000	04/13/2006	06/01/2016
844741 AR 9	SOUTHWEST AIR 7.22 07/01/13				.2FE	263,411	101,066	251,998	249,341	249,382			(2,051)		7.220	6.357	JJ	9,001	18,002	07/27/1998	07/01/2013
87612E AT 3	TARGET CORP 5.125 01/15/2013				.1FE	1,993,480	100,146	2,002,915	2,000,000	1,999,943			1,441		5.125	5.200	JJ	47,264	102,500	01/14/2008	01/15/2013
883556 AS 1	THERMO FISHER 3.2 05/01/15				.2FE	1,493,805	105,440	1,581,607	1,500,000	1,496,992			1,221		3.200	3.290	MN	8,000	48,000	04/20/2010	05/01/2015
88579E AE 5	3M CO 4.375 08/15/2013 MTN				.1FE	2,638,700	102,495	2,562,384	2,500,000	2,521,086			(33,118)		4.375	2.995	FA	41,319	109,375	04/15/2009	08/15/2013
88732J AK 4	TIME WARNER CABLE 6.20 07/01/2013				.2FE	2,993,640	102,797	3,083,905	3,000,000	2,999,288			1,360		6.200	6.249	JJ	93,000	186,000	06/16/2008	07/01/2013
89152U AA 0	TOTAL CAPITAL 3.125 10/02/2015		R		.1FE	2,986,830	106,461	3,193,830	3,000,000	2,993,647			2,174		3.125	3.206	AO	23,177	93,750	09/25/2009	10/02/2015
903243 AA 1	URS CORP 3.85 04/01/2017				.2FE	1,997,240	103,216	2,064,328	2,000,000	1,997,671			431		3.850	3.880	AO	19,250	41,922	03/09/2012	04/01/2017
950840 AA 6	WESFARMERS LTD 6.998 04/10/2013		R		.1FE	1,500,000	101,435	1,521,524	1,500,000	1,500,000					6.998	6.998	AO	23,618	104,970	04/03/2008	04/10/2013
984121 CF 8	XEROX CORP 2.95 03/15/2017				.2FE	998,750	102,380	1,023,798	1,000,000	998,937			187		2.950	2.977	MS	8,686	14,750	03/08/2012	03/15/2017
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					84,670,583		89,642,291	84,479,697	84,426,343		43,633	(176,887)		.XXX	.XXX	.XXX	1,089,227	4,115,586	.XXX	.XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18			2	.1FM	139,926	101,500	142,560	140,453	139,960			243		5.000	5.059	MON	585	7,023	11/07/2003	12/25/2018
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47			2	.1FM	670,656	102,700	688,770	670,662	670,662					6.407	4.458	MON	3,581	41,787	07/20/2007	08/28/2047
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36			2	.2AM	388,942	99,780	388,088	388,944	388,944					6.159	5.228	MON	1,996	25,530	05/08/2007	12/25/2036
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37			2	.1FM	98,816	95,750	135,659	141,680	88,308			371		6.000	10.213	MON	708	9,209	05/31/2009	09/26/2037
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37			2	.2FM	1,126,530	101,000	1,137,796	1,126,530	1,122,263			379		6.000	5.987	MON	5,633	68,059	05/31/2009	07/26/2037
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37			2	.1FM	300,000	40,000	120,000	300,000	224,380			(6,022)	11,778	6.000	5.327	MON	1,500	19,525	05/31/2009	07/26/2037
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37			2	.1FM	150,000	22,500	33,750	150,000	52,677			(1,717)		6.000	13.572	MON	750	9,750	05/31/2009	07/26/2037
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037			2	.1FM	150,000	22,000	33,000	150,000	20,857			(1,488)		6.000	36.059	MON	750	9,750	05/31/2009	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037			2	.1FM	262,842	18,500	55,513	300,068	26,113			(16,240)		6.000	79.644	MON	1,500	19,589	05/31/2009	07/26/2037
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36			2	.1FM	581,152	61,500	430,541	700,067	116,630			40,401		5.852	64.310	MON	3,414	33,266	05/31/2009	05/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36			2	.1FM	161,976	104,500	168,031	160,795	145,240			(5,326)		5.750	2.053	MON	770	9,244	05/31/2009	01/26/2036

E10.3

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	F o r e i g n Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36	..	..	..2 .1FM	120,977	104.000	125,816	120,977	120,627		(101)			5.750	5.725	MON...	580	7,534	05/31/2009	01/26/2036
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36	..	..	..2 .1FM	60,487	102.000	61,697	60,487	60,330		(45)			5.750	5.732	MON...	290	3,767	05/31/2009	01/26/2036
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36	..	..	..2 .1FM	60,487	92.000	55,648	60,487	60,342		(42)			5.750	5.737	MON...	290	3,767	05/31/2009	01/26/2036
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	..	..	..2 .1FM	127,698	65.375	83,483	127,698	65,148		(1,856)			5.750	8.371	MON...	612	7,953	05/31/2009	01/26/2036
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	..	..	..2 .1FM	1,342,663	105.500	1,416,509	1,342,663	1,331,913		2,402			6.000	6.167	MON...	6,713	80,548	05/31/2009	06/26/2037
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37	..	..	..2 .1FM	335,426	89.250	299,368	335,426	299,368		(35,558)			6.000	6.054	MON...	1,677	21,802	05/31/2009	06/26/2037
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37	..	..	..2 .1FM	167,713	54.750	91,823	167,713	76,397		(630)			6.000	12.503	MON...	839	10,901	05/31/2009	06/26/2037
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	..	..	..2 .1FM	272,969	47.250	158,489	335,426	81,980		(7,895)			6.000	14.370	MON...	1,677	21,802	05/31/2009	06/26/2037
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	..	..	..2 .1FM	35,633	102.250	36,434	35,633	35,445		373			5.750	5.278	MON...	171	1,988	05/31/2009	04/26/2037
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37	..	..	..2 .1FM	212,184	100.500	213,245	212,184	210,525		(371)			5.750	4.979	MON...	1,017	11,749	05/31/2009	04/26/2037
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37	..	..	..2 .1FM	212,184	93.000	197,331	212,184	209,694		(918)			5.750	4.727	MON...	1,017	11,749	05/31/2009	04/26/2037
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37	..	..	..2 .1FM	212,184	83.250	176,643	212,184	208,839		(1,476)			5.750	4.469	MON...	1,017	11,749	05/31/2009	04/26/2037
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37	..	..	..2 .1FM	1,478,505	63.500	943,159	1,485,290	981,766		(23,044)			5.750	5.310	MON...	7,117	82,242	05/31/2009	04/26/2037
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37	..	..	..2 .1FM	78,814	100.000	78,814	78,814	78,635		53			6.000	6.048	MON...	394	5,123	05/31/2009	09/26/2037
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	..	..	..2 .1FM	2,794,626	70.445	1,968,693	2,794,671	1,408,903		(74,526)			5.227	10.594	MON...	12,172	148,318	12/08/2005	05/25/2036
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034	..	..	..2 .1FM	451,605	102.000	460,793	451,758	449,205		2,535			5.133	5.567	MON...	1,932	23,189	04/13/2004	06/25/2034
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035	..	..	..2 .1FM	266,000	96.833	259,522	268,010	249,141		(942)			5.500	5.305	MON...	1,928	14,763	11/10/2005	11/25/2035
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035	..	..	..2 .1FM	945,554	105.160	994,370	945,579	918,405		(6,791)			5.323	4.285	MON...	4,194	50,333	06/17/2004	02/25/2035
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36	..	..	..2 .1FM	688,133	99.750	686,478	688,198	688,198					5.935	5.894	MON...	3,404	40,022	05/05/2006	06/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036	..	..	..2 .1FM	353,550	68.441	241,977	353,557	190,904		3,503			5.598	10.787	MON...	1,649	19,139	03/22/2006	03/25/2036
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	..	..	..2 .1FM	1,940,813	90.536	1,757,183	1,940,871	1,757,184		(52,186)			5.249	5.907	MON...	8,490	101,876	08/11/2005	08/25/2035
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34	..	..	..2 .1FM	675,567	101.875	689,878	677,180	672,618		1,564			5.250	5.378	MON...	2,963	35,525	09/07/2004	10/25/2034
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033	..	..	..2 .1FM	8,372	99.640	8,343	8,373	8,373					5.170	5.138	MON...	36	427	11/18/2003	10/25/2033
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034	..	..	..2 .1FM	1,354,225	103.563	1,402,786	1,354,531	1,346,077		1,609			5.590	5.757	MON...	6,310	72,963	08/12/2004	07/25/2034
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34	..	..	..2 .1FM	1,366,664	79.750	1,089,914	1,366,664	545,414					5.865	15.154	MON...	6,680	80,155	11/18/2004	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	..	..	..2 .1FM	477,656	89.250	430,886	482,786	475,968		797			5.204	5.383	MON...	2,094	25,105	07/18/2005	09/25/2034
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35	..	..	..2 .1FM	1,214,590	72.219	1,248,630	1,728,954	1,157,308		30,919			0.520	3.679	MON...	325	9,699	07/09/2008	11/19/2035
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45	..	..	..2 .1FM	923,584	75.313	990,141	1,314,710	943,818		30,556			0.520	11.537	MON...	247	7,375	07/09/2008	08/19/2045
46627M JG 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	..	..2 .1FM	1,289,368	64.500	827,762	1,283,352	902,454		(38,155)			2.816	4.039	MON...	3,012	35,771	02/07/2006	03/25/2036
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	..	..	..2 .1FM	444,199	102.082	445,729	436,638	435,570		429,444			5.515	5.260	MON...	2,007	26,339	03/31/2009	01/26/2036
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36	..	..	..2 .1FM	488,312	88.167	423,202	480,000	479,074		(20)			5.515	5.558	MON...	2,206	28,912	03/31/2009	01/26/2036
47232D AY 8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36	..	..	..2 .1FM	244,156	84.181	202,033	240,000	202,033		(37,463)			5.515	5.444	MON...	1,103	14,432	03/31/2009	01/26/2036
47232D AZ 5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36	..	..	..2 .1FM	244,156	67.344	161,627	240,000	161,627		(78,167)			5.515	5.548	MON...	1,103	14,432	03/31/2009	01/26/2036
47232D BA 9	JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36	..	..	..2 .1FM	244,156	45.192	108,460	240,000	234,469		143,948			5.515	2.528	MON...	1,103	14,432	03/31/2009	01/26/2036
47232D BB 7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36	..	..	..2 .1FM	895,239	36.356	319,929	880,000	183,775		(14,570)		30,164	5.515	18.475	MON...	4,044	53,005	03/31/2009	01/26/2036
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	..	..	..2 .1FM	1,001,294	102.070	1,022,020	1,001,294	996,192		1,246			6.500	6.614	MON...	5,424	65,051	03/31/2009	07/26/2037
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37	..	..	..2 .2FM	799,584	98.793	805,980	815,830	808,213		385			6.500	6.674	MON...	4,419	57,421	03/31/2009	07/26/2037
47232D BR 2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37	..	..	..2 .1FM	308,918	93.229	380,297	407,915	283,035		1,328			6.500	10.008	MON...	2,210	28,711	03/31/2009	07/26/2037
47232D BS 0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37	..	..	..2 .1FM	278,533	68.041	277,548	407,915	142,239		(531)			6.500	18.709	MON...	2,210	28,711	03/31/2009	07/26/2037
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	..	..	..2 .1FM	867,855	43.683	623,663	1,427,703	329,516		(23,687)			6.500	20.681	MON...	7,733	100,486	03/31/2009	07/26/2037
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	..	..	..2 .6FM	112,426	27.775	62,864	226,332	7,701		(7,861)			6.500	285.279	MON...	1,226	15,969	03/31/2009	07/26/2037
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	..	..	..2 .1FM	962,431	106.610	1,055,740	990,282	947,323		(12,206)			5.973	5.391	MON...	4,929	43,291	04/12/2012	11/26/2037

E10.4

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	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date		
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		2	1FM	1,015,971	102.790	1,044,317	1,015,971	1,009,581		(3,025)			6.250	5.871	MON	5,292	63,496	03/31/2009	07/26/2037		
47232V AM 4	JMAC 2009-R4 3A2 SUB SSUP 6.25 07/26/37		2	1FM	295,569	74.873	221,302	295,569	231,140		(2,902)			6.250	6.747	MON	1,539	18,473	03/31/2009	07/26/2037		
47232V AN 2	JMAC 2009-R4 3A3 SUB SSUP 6.25 07/26/37		2	1FM	134,349	54.720	73,516	134,349	31,284		(3,627)			6.250	14.500	MON	700	8,397	03/31/2009	07/26/2037		
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37		2	1FM	134,349	41.989	56,412	134,349	18,113		(5,085)			6.250	15.895	MON	700	8,397	03/31/2009	07/26/2037		
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		2	1FM	137,085	31.970	63,743	199,384	7,370		(13,053)			6.250	241.101	MON	1,038	12,461	03/31/2009	07/26/2037		
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		2	1FM	94,307	101.130	95,013	93,951	93,951		1,135			5.750	9.274	MON	450	5,402	03/31/2009	02/26/2036		
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36		2	1FM	133,004	97.113	128,677	132,502	132,108		(156)			5.750	5.619	MON	635	7,619	03/31/2009	02/26/2036		
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36		2	1FM	133,004	86.653	114,817	132,502	132,265		(121)			5.750	5.710	MON	635	7,619	03/31/2009	02/26/2036		
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36		2	1FM	199,508	68.574	136,294	198,754	140,199		(158)			5.750	8.123	MON	952	11,428	03/31/2009	02/26/2036		
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		2	6FM	121,058	55.008	67,867	123,375	39,911		31,961			5.750	18.446	MON	591	6,656	03/31/2009	02/26/2036		
525221 AE 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		2	1FM	2,016,991	81.000	2,230,393	2,753,572	2,044,098		97,864			0.480	9.344	MON	257	14,273	07/09/2008	12/25/2035		
61751D EM 4	MSM 2006-17XS A3A SEQ STP 10/25/46		2	1FM	2,481,406	64.875	1,609,812	2,481,406	1,514,349		(46,866)			5.651	6.690	MON	11,686	114,775	12/12/2006	10/25/2046		
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35		2	2FM	2,415,622	93.702	2,263,498	2,415,630	2,407,833		(174)			5.035	5.078	MON	10,135	121,494	06/16/2005	08/25/2035		
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036		2	1FM	551,575	60.125	331,635	551,576	231,966		(13,273)			6.032	13.315	MON	2,773	33,231	11/03/2006	10/25/2036		
65535V FX 1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034		2	1FM	321,519	100.703	323,787	321,528	321,528					5.018	5.071	MON	1,345	16,134	10/22/2004	10/25/2034		
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		2	1FM	840,122	77.406	650,307	840,122	650,307		(36,819)			5.504	5.718	MON	3,853	36,778	12/12/2005	01/25/2036		
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		2	1FM	430,516	103.844	447,064	430,516	397,307		27,121			5.170	12.429	MON	1,855	22,258	06/22/2004	06/25/2034		
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		2	1FM	1,766,861	86.000	1,519,754	1,767,156	676,905		52,718			5.230	14.048	MON	7,703	92,396	01/20/2006	02/25/2036		
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		2	1FM	768,448	74.500	572,852	768,929	578,927		(2,084)			5.500	7.546	MON	3,524	42,291	02/13/2006	02/25/2036		
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		2	1FM	395,525	92.156	428,038	464,470	422,258		5,906			3.375	4.983	MON	1,306	15,676	05/16/2002	08/25/2031		
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		2	1FM	1,057,628	100.750	1,264,760	1,255,345	1,134,010		32,277			5.560	9.497	MON	5,816	69,797	07/14/2008	05/25/2034		
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				45,834,748	XXX	39,862,473	48,980,421	35,957,189		(96,246)		450,117	41,942	0	XXX	XXX	201,837	2,420,312	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40		2	1FM	2,980,277	101.000	3,015,498	2,985,642	2,936,995		(12,126)			5.251	5.302	MON	13,066	156,788	04/06/2007	04/15/2040		
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		2	1FM	1,254,762	102.230	1,245,004	1,217,846	1,214,887		(1,754)			5.738	5.975	MON	5,823	70,945	12/19/2006	03/15/2049		
17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49		2	1FM	1,475,250	100.137	1,456,537	1,454,544	1,452,015		(1,274)			5.702	5.909	MON	6,912	84,265	03/18/2008	12/10/2049		
36828Q AD 8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038		2	1FM	527,416	100.250	555,010	553,626	553,626		8,500			4.819	5.977	MON	2,224	26,679	06/12/2007	01/10/2038		
46625Y QR 7	JPMCC 2005-CB12 A4 SEQ 4.895 9/12/37		2	1FM	4,659,375	109.420	5,471,000	5,000,000	4,910,414		52,301			4.895	6.153	MON	20,399	244,750	07/06/2007	09/12/2037		
46625Y VU 4	JPMCC 2005-CB13 A31 SEQ CSTR 1/12/43		2	1FM	4,019,872	99.900	3,996,000	4,000,000	4,000,000		1,853			5.292	7.369	MON	17,639	214,911	11/18/2005	01/12/2043		
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		2	1FM	743,689	103.310	787,028	761,812	755,089		4,084			5.447	5.927	MON	3,458	41,496	12/13/2007	06/12/2047		
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049		2	1FM	5,000,704	106.000	5,300,000	5,000,000	4,991,144		(2,054)			5.812	5.850	MON	24,215	295,485	12/14/2007	06/15/2049		
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		2	1FM	728,943	101.128	751,487	743,108	736,800		2,044			5.112	5.888	MON	3,166	37,988	06/13/2008	12/12/2049		
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities				21,390,288	XXX	22,577,568	21,716,580	21,550,970		0		51,570	0	XXX	XXX	XXX	96,902	1,173,306	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015		2	1FE	797,754	100.313	800,260	797,767	797,760		14			2.090	2.102	MON	741	10,607	04/30/2012	01/15/2015		
42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14		2	1FE	1,499,910	100.541	1,508,115	1,500,000	1,499,996		29			4.260	4.300	MON	1,065	63,900	10/16/2009	03/25/2014		
758202 AH 8	REED ELSEVR CPTL 3.125 10/15/2022		1	1AM	1,691,457	98.383	1,663,663	1,691,000	1,663,664		(27,788)			3.125	3.122	AO	11,010		10/24/2012	10/15/2022		
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities				3,989,122	XXX	3,972,039	3,988,768	3,961,420		(27,788)		39	0	XXX	XXX	XXX	12,817	74,507	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated)				155,884,740	XXX	156,054,371	159,165,466	145,895,923		(80,402)		324,839	41,942	0	XXX	XXX	XXX	1,400,782	7,783,711	XXX	XXX
Hybrid Securities - Issuer Obligations																						
58551T AA 5	MELLON CAP IV 6.244 06/29/49 1		1	2FE	2,000,000	94.000	1,880,000	2,000,000	2,000,000					4.000	6.244	MJSD	2,667	103,107	06/12/2007	06/20/2012		
4299999	Hybrid Securities - Issuer Obligations				2,000,000	XXX	1,880,000	2,000,000	2,000,000		0		0	0	XXX	XXX	XXX	2,667	103,107	XXX	XXX	

E10.5

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair 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 B./A.C.V.	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
4899999	Total - Hybrid Securities.....					2,000,000	XXX	1,880,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	2,667	103,107	XXX	XXX
Totals																					
7799999	Total - Issuer Obligations.....					184,531,781	XXX	194,014,540	179,504,697	182,046,473	43,633	(929,523)	0	0	XXX	XXX	XXX	2,144,968	8,294,446	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....					46,955,000	XXX	41,014,571	50,098,165	37,076,824	(96,246)	450,298	41,942	0	XXX	XXX	XXX	206,740	2,479,154	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					21,390,288	XXX	22,577,568	21,716,580	21,550,970	0	51,570	0	0	XXX	XXX	XXX	96,902	1,173,306	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					67,383,816	XXX	70,706,919	66,105,097	67,090,640	(27,788)	(168,686)	0	0	XXX	XXX	XXX	712,169	2,975,653	XXX	XXX
8399999	Grand Total - Bonds.....					320,260,885	XXX	328,313,597	317,424,540	307,764,908	(80,402)	(596,340)	41,942	0	XXX	XXX	XXX	3,160,780	14,922,559	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired			
		3	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.					
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																							
42307T	30 6	HEINZ (H.J.) CO SER B 8.00% 07/15/2013.....			25.000	0.25	99,952,587	2,498,815	104,000,690	2,600,017	2,500,000		200,000			2,070		2,070		RP2UFE	07/10/2008		
459745	70 9	INTL LEASE FIN B 5.59.....			20.000	10,000.00	32,000,000	640,000	64,000,000	1,280,000	2,000,000		6,865					0		P4UFE...	04/20/2006		
486606	50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019.....			60,000.000	25.095	1,505,682	25,390	1,523,400	1,500,000	5,313	44,448		5,682		5,682		5,682		RP1LFE	03/14/2012		
56062Y	20 1	MAINSOURCE FINANCIAL A 5.00.....	R		1,000.000	995.906	995,906	995,906	995,906	995,906	937,780		37,500		58,126		58,126		58,126		P2UZ	03/29/2012	
61747S	50 4	MORGAN STANLEY A 6.1856.....			100,000.000	0.01	18,700	1,870,000	19,430	1,943,000	2,500,000		101,668		1,029,000		630,000		399,000		P3LFE...	06/27/2006	
693475	85 7	PNC FINANCIAL P 6.125.....			80,000.000	25.00	27,740	2,219,200	27,740	2,219,200	2,000,000		63,632		219,200				219,200		P2LFE...	04/19/2012	
693475	AK 1	PNC FINANCIAL SER 0 6.75 12/31/49.....			2,000,000.000	1.005	2,009,570	112,750	2,255,000	2,000,000		136,500		918		918		918		918		P2UFE...	07/20/2011
74251V	20 1	PRINCIPAL FINL A 5.563.....			15,000.000	0.01	97,750	1,466,250	97,750	1,466,250	1,500,000		83,445		41,250		41,250		41,250		P2UFE...	06/14/2005	
876851	80 9	TAYLOR CAP GRP B 5.00.....			1,300.000	0.02	898,220	1,167,686	975,000	1,267,500	1,167,686		32,500					0		0		P5A.....	06/13/2012
902973	15 5	US BANCORP SERIES B F/R.....			100,000.000	0.01	24,680	2,468,000	24,680	2,468,000	2,500,000		88,958		280,440		280,440		280,440		P2LFE...	03/22/2006	
902973	86 6	US BANCORP SER A V/R.....			1,000.000	0.01	866,000	866,000	866,000	866,000	725,000		8,944		35,583		136,000		136,000		P2LFE...	09/21/2011	
902973	88 2	US BANCORP 7.875 C.....			60,000.000	25.00	25,600	1,536,000	25,600	1,536,000	1,500,000		30,188		(103,800)		(103,800)		(103,800)		P2LFE...	03/10/2008	
929328	30 0	WSFS FIN CORP A 5.00.....			1,000.000	995.906	995,906	995,906	995,906	995,906	921,780		37,500		74,126		74,126		74,126		P1UZ	03/29/2012	
949746	PM 7	WELLS FARGO CO K 7.98 3/29/2049.....			1,000,000.000	1.042	1,042,124	114,750	1,147,500	1,147,500	1,056,250		23,497		79,800		(6,506)		(6,506)		P2UFE...	09/21/2010	
8499999		Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....					21,281,140	XXX	22,563,679	22,808,496	90,303	1,068,494	0	1,734,342	2,164	630,000	1,106,506	0	XXX	XXX			
8999999		Total - Preferred Stocks.....					21,281,140	XXX	22,563,679	22,808,496	90,303	1,068,494	0	1,734,342	2,164	630,000	1,106,506	0	XXX	XXX			

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
039380 10 0	ARCH COAL INC.....			55,000,000	402,600	7.320	402,600	600,036		4,950		23,650	221,086	(197,436)	L.....	03/29/2012	
060505 10 4	BANK OF AMERICA CORPORATION.....			77,320,000	897,685	11.610	897,685	985,830		3,093		467,786		467,786	L.....	06/26/2009	
086516 10 1	BEST BUY CO INC.....			26,000,000	308,100	11.850	308,100	640,216		17,160			332,116	(332,116)	L.....	03/30/2012	
24702R 10 1	DELL INC.....			100,000,000	1,014,000	10.140	1,014,000	1,192,105	8,000	8,000		(178,105)		(178,105)	L.....	07/23/2012	
428236 10 3	HEWLETT-PACKARD CO.....			44,000,000	627,000	14.250	627,000	947,849	5,808	8,976		(123,640)	197,209	(320,849)	L.....	07/17/2012	
43785V 10 2	HOMESTREET INC.....			28,000,000	715,400	25.550	715,400	308,000				407,400		407,400	L.....	02/10/2012	
58933Y 10 5	MERCK & CO. INC.....			20,000,000	818,800	40.940	818,800	681,298	8,600	33,600		64,800		64,800	L.....	07/02/2010	
681919 10 6	OMNICOM GROUP.....			12,000,000	599,520	49.960	599,520	591,962		10,800		7,558		7,558	L.....	05/30/2012	
695042 10 1	PACIFIC VENTURES GROUP INC.....			1,000,000	500	0.500	500	204,000				(250)		(250)	U.....	11/20/1996	
717081 10 3	PFIZER INC.....			20,000,000	501,586	25.079	501,586	284,398		17,600		68,786		68,786	L.....	07/02/2010	
92553P 20 1	VIACOM INC CLASS B.....			20,000,000	1,054,800	52.740	1,054,800	920,570		16,500		134,230		134,230	L.....	04/04/2012	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				6,939,991	XXX	6,939,991	7,356,264	22,408	120,679	0	872,215	750,411	121,805	XXX	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates																	
59530Z ZZ 3	MID-CONTINENT ASSURANCE COMPANY.....			100,000,000	23,059,870	230.599	23,059,870	5,000,000				2,137,006		2,137,006	K.....	08/31/1992	
595301 ZZ 8	MID-CONTINENT EXCESS AND SURPLUS INS.....			100,000	16,295,471	162,954.710	16,295,471	15,000,000				434,202		434,202	K.....	12/29/2009	
595302 ZZ 6	MID-CONTINENT SPECIALTY INS SERV INC.....			1,000,000	50,000	50.000	50,000	50,000						0	K.....	06/15/2009	
67920@ 10 4	OKLAHOMA SURETY COMPANY.....			10,000,000	18,728,294	1,872.829	18,728,294	3,400,000				1,980,828		1,980,828	K.....	12/31/1980	
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				58,133,635	XXX	58,133,635	23,450,000	0	0	0	4,552,036	0	4,552,036	XXX	XXX	
9799999	Total - Common Stock.....				65,073,626	XXX	65,073,626	30,806,264	22,408	120,679	0	5,424,251	750,411	4,673,841	XXX	XXX	
9899998	Total - Preferred Stock from Section 1.....				21,281,140	XXX	22,563,679	22,808,496	90,303	1,068,494		1,734,342	630,000	1,106,506	XXX	XXX	
9899999	Total - Preferred and Common Stock.....				86,354,766	XXX	87,637,305	53,614,760	112,711	1,189,173	0	7,158,593	1,380,411	5,780,347	XXX	XXX	

E12

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues....1, the total \$ value (included in Column 8) of all such issues \$.....500.

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
Bonds - U.S. Government								
912828 MH 0	U.S. TREASURY NOTES 2.25 01/31/2015		12/31/2012	GOLDMAN SACHS & CO		916,231	880,000	8,385
0599999	Total - Bonds - U.S. Government					916,231	880,000	8,385
Bonds - U.S. Special Revenue and Special Assessment								
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		06/11/2012	WELLS FARGO BROKERAGE		1,045,500	1,000,000	
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038		07/11/2012	RBC DOMINION		1,050,940	1,000,000	
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042		04/11/2012	CITIGROUP		1,041,760	1,000,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					3,138,200	3,000,000	0
Bonds - Industrial and Miscellaneous								
064159 AM 8	BANK NOVA SCOTIA 2.55 01/12/2017		01/05/2012	BARCLAYS AMERICA		998,000	1,000,000	
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015		04/30/2012	GREENWICH CAPITAL MARKETS, INC		1,999,969	2,000,000	
233851 AK 0	DAIMLER FINANCE 2.95 01/11/2017		01/04/2012	CITIGROUP		998,250	1,000,000	
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		04/12/2012	J. P. MORGAN SECURITIES		1,102,748	1,134,660	3,420
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		12/26/2012	Capital Interest		316	3,090	
709599 AE 4	PENSKE TRUCK LEASING 3.75 05/11/2017		05/08/2012	J. P. MORGAN SECURITIES		1,998,560	2,000,000	
758202 AH 8	REED ELSEVR CPTL 3.125 10/15/2022		10/24/2012	Exchanged		1,691,457	1,691,000	1,174
78573A AB 6	SABMILLER HOLDINGS 2.45 01/15/2017		01/10/2012	J. P. MORGAN SECURITIES		1,996,180	2,000,000	
903243 AA 1	URS CORP 3.85 04/01/2017		03/09/2012	MORGAN STANLEY & CO		1,997,240	2,000,000	
984121 CF 8	XEROX CORP 2.95 03/15/2017		03/08/2012	BANK OF AMER/ML		998,750	1,000,000	
3899999	Total - Bonds - Industrial and Miscellaneous					13,781,470	13,828,750	4,594
8399997	Total - Bonds - Part 3					17,835,901	17,708,750	12,979
8399998	Total - Bonds - Summary Item from Part 5					1,792	1,768	
8399999	Total - Bonds					17,837,693	17,710,518	12,979
Preferred Stocks - Industrial and Miscellaneous								
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019		03/14/2012	BANK OF AMER/ML	60,000,000	1,500,000		
56062Y 20 1	MAINSOURCE FINANCIAL A 5.00		03/29/2012	BANK OF AMER/ML	1,000,000	937,780		
693475 85 7	PNC FINANCIAL P 6.125		04/19/2012	MORGAN STANLEY & CO	80,000,000	2,000,000		
876851 80 9	TAYLOR CAP GRP B 5.00		06/13/2012	BANK OF AMER/ML	1,300,000	1,167,686		
929328 30 0	WSFS FIN CORP A 5.00		03/29/2012	BANK OF AMER/ML	1,000,000	921,780		
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					6,527,246	XXX	0
8999997	Total - Preferred Stocks - Part 3					6,527,246	XXX	0
8999999	Total - Preferred Stocks					6,527,246	XXX	0
Common Stocks - Industrial and Miscellaneous								
039380 10 0	ARCH COAL INC		03/26/2012	ISI GROUP INC	10,000,000	116,485	XXX	
039380 10 0	ARCH COAL INC		03/28/2012	ISI GROUP INC	30,000,000	324,366	XXX	
039380 10 0	ARCH COAL INC		03/29/2012	INTERSTATE	15,000,000	159,185	XXX	
086516 10 1	BEST BUY CO INC		03/29/2012	ISI GROUP INC	20,000,000	496,374	XXX	
086516 10 1	BEST BUY CO INC		03/30/2012	INTERSTATE	6,000,000	143,842	XXX	
24702R 10 1	DELL INC		07/17/2012	BERNSTEIN	50,000,000	607,420	XXX	
24702R 10 1	DELL INC		07/23/2012	BERNSTEIN	50,000,000	584,685	XXX	
428236 10 3	HEWLETT-PACKARD CO		03/28/2012	INTERSTATE	24,000,000	566,376	XXX	
428236 10 3	HEWLETT-PACKARD CO		07/10/2012	ISI GROUP INC	15,000,000	287,685	XXX	
428236 10 3	HEWLETT-PACKARD CO		07/17/2012	BERNSTEIN	5,000,000	93,788	XXX	
43785V 10 2	HOMESTREET INC		02/10/2012	FRIEDMAN BILLINGS RAMSEY	7,000,000	308,000	XXX	
43785V 10 2	HOMESTREET INC		03/09/2012	Stock Split 2.0 for 1.0	7,000,000		XXX	
43785V 10 2	HOMESTREET INC		11/08/2012	Stock Split 2.0 for 1.0	14,000,000		XXX	
681919 10 6	OMNICOM GROUP		04/19/2012	BERNSTEIN	10,000,000	494,508	XXX	

E13

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
681919 10 6 92553P 20 1	OMNICOM GROUP..... VIACOM INC CLASS B.....		05/30/2012 04/04/2012	RAYMOND JAMES & ASSOC..... INTERSTATE.....	2,000,000 20,000,000	97,454 920,570	XXX XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					5,200,736	XXX	.0
9799997.	Total - Common Stocks - Part 3.....					5,200,736	XXX	.0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					3,733	XXX	
9799999.	Total - Common Stocks.....					5,204,469	XXX	.0
9899999.	Total - Preferred and Common Stocks.....					11,731,715	XXX	.0
9999999.	Total - Bonds, Preferred and Common Stocks.....					29,569,408	XXX	12,979

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Government																				
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017		03/01/2012	MBS Paydown 0.04427028		18,536	18,536	18,536	18,536				0		18,536			0	663	03/01/2017
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017		09/01/2012	MBS Paydown 0.03330753		22,239	22,239	22,239	22,239				0		22,239			0	1,590	03/01/2017
912827 7L 0	U.S. TREASURY NOTES 4.875 2/15/2012		02/15/2012	Maturity 100.0		1,645,000	1,645,000	1,719,732	1,646,158		(1,158)		(1,158)		1,645,000			0	40,097	02/15/2012
0599999	Total - Bonds - U.S. Government					1,685,775	1,685,775	1,760,507	1,686,933		0	(1,158)	0	(1,158)	1,685,775	0	0	0	42,350	XXX
Bonds - U.S. Political Subdivisions of States																				
034132 AR 1	ANDERSON TWP OHIO 4.00 12/01/12		12/01/2012	Maturity 100.0		1,660,000	1,660,000	1,686,610	1,664,745		(4,745)		(4,745)		1,660,000			0	66,400	12/01/2012
172252 WX 2	CINCINNATI SD CLAS 5.00 12/01/2012		12/01/2012	Maturity 100.0		1,000,000	1,000,000	1,095,510	1,011,164		(11,164)		(11,164)		1,000,000			0	50,000	12/01/2012
442331 MX 9	HOUSTON TX SER A 5.00 03/01/2012		03/01/2012	Maturity 100.0		1,525,000	1,525,000	1,665,986	1,533,316		(8,316)		(8,316)		1,525,000			0	38,125	03/01/2012
2499999	Total - Bonds - U.S. Political Subdivisions of States					4,185,000	4,185,000	4,448,106	4,209,226		0	(24,226)	0	(24,226)	4,185,000	0	0	0	154,525	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
010541 AM 2	ALABAMA FED HWY 5.25 03/01/2014		03/01/2012	Call 100.0		1,000,000	1,000,000	1,085,710	1,004,844		(4,844)		(4,844)		1,000,000			0	26,250	03/01/2014
010869 CX 1	ALAMEDA CA TRAN SUB D 6.125 10/01/12		10/01/2012	Maturity 100.0		2,000,000	2,000,000	2,102,740	2,018,876		(18,876)		(18,876)		2,000,000			0	122,500	10/01/2012
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		01/01/2012	Partial Call 100.0		10,103	10,103	10,538	10,528		(425)		(425)		10,103			0	44	12/01/2039
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		02/01/2012	Partial Call 100.0		96,023	96,023	100,162	100,065		(4,042)		(4,042)		96,023			0	840	12/01/2039
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		03/01/2012	Partial Call 100.0		10,019	10,019	10,451	10,441		(422)		(422)		10,019			0	132	12/01/2039
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		04/01/2012	Partial Call 100.0		9,951	9,951	10,380	10,370		(419)		(419)		9,951			0	174	12/01/2039
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		05/01/2012	Partial Call 100.0		9,925	9,925	10,353	10,343		(418)		(418)		9,925			0	217	12/01/2039
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		06/01/2012	Partial Call 100.0		10,175	10,175	10,614	10,603		(428)		(428)		10,175			0	267	12/01/2039
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		07/01/2012	Partial Call 100.0		20,886	20,886	21,786	21,765		(879)		(879)		20,886			0	640	12/01/2039
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		09/01/2012	Partial Call 100.0		10,510	10,510	10,963	10,952		(442)		(442)		10,510			0	414	12/01/2039
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		10/01/2012	Partial Call 100.0		109,442	109,442	114,159	114,049		(4,607)		(4,607)		109,442			0	4,789	12/01/2039
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		11/01/2012	Partial Call 100.0		72,832	72,832	75,971	75,898		(3,066)		(3,066)		72,832			0	3,506	12/01/2039
047856 ET 2	ATLANTA SFM A GA 5.25 12/01/2039		12/01/2012	Partial Call 100.0		85,283	85,283	88,959	88,873		(3,590)		(3,590)		85,283			0	4,478	12/01/2039
114760 EG 2	BROOMFIELD CO SER C 6.00 12/01/12		12/01/2012	Maturity 100.0		1,370,000	1,370,000	1,368,767	1,369,850		150		150		1,370,000			0	82,200	12/01/2012
130575 Z7 1	CA RURAL HOME MTG 5.30 02/01/49		11/01/2012	Partial Call 100.0		15,000	15,000	15,319	15,280		(280)		(280)		15,000			0	994	02/01/2049
130575 Z7 1	CA RURAL HOME MTG 5.30 02/01/49		12/01/2012	Partial Call 100.0		301,500	301,500	307,907	307,120		(5,620)		(5,620)		301,500			0	21,306	02/01/2049
246395 MC 8	DE HSG AUTH D 4.30 07/01/2017		07/01/2012	Partial Call 100.0		95,000	95,000	93,433	93,822		1,178		1,178		95,000			0	4,085	07/01/2017
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		01/01/2012	Partial Call 100.0		30,000	30,000	31,188	31,169		(1,169)		(1,169)		30,000			0	257	07/01/2029
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		02/01/2012	Partial Call 100.0		5,000	5,000	5,198	5,195		(195)		(195)		5,000			0	63	07/01/2029
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		03/01/2012	Partial Call 100.0		5,000	5,000	5,198	5,195		(195)		(195)		5,000			0	84	07/01/2029
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		04/01/2012	Partial Call 100.0		5,000	5,000	5,198	5,195		(195)		(195)		5,000			0	104	07/01/2029
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		05/01/2012	Partial Call 100.0		5,000	5,000	5,198	5,195		(195)		(195)		5,000			0	125	07/01/2029
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		06/01/2012	Partial Call 100.0		5,000	5,000	5,198	5,195		(195)		(195)		5,000			0	145	07/01/2029
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		07/01/2012	Partial Call 100.0		30,000	30,000	31,188	31,169		(1,169)		(1,169)		30,000			0	992	07/01/2029
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		09/01/2012	Partial Call 100.0		5,000	5,000	5,198	5,195		(195)		(195)		5,000			0	206	07/01/2029
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		10/01/2012	Partial Call 100.0		15,000	15,000	15,594	15,584		(584)		(584)		15,000			0	680	07/01/2029
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		11/01/2012	Partial Call 100.0		15,000	15,000	15,594	15,584		(584)		(584)		15,000			0	741	07/01/2029
246395 WY 9	DE HSG AUTH A-1 4.90 07/01/2029		12/01/2012	Partial Call 100.0		5,000	5,000	5,198	5,195		(195)		(195)		5,000			0	267	07/01/2029
31392E 3S 7	FNR 2002-71 PD PAC 5.50 10/25/2031		01/25/2012	MBS Paydown 0.02965144		25,253	25,253	25,427	25,258		(92)		(92)		25,253			0	116	10/25/2031
31392E 3S 7	FNR 2002-71 PD PAC 5.50 10/25/2031		02/25/2012	MBS Paydown 0.01752978		30,304	30,304	30,512	30,310		(77)		(77)		30,304			0	278	10/25/2031
31392E 3S 7	FNR 2002-71 PD PAC 5.50 10/25/2031		03/25/2012	MBS Paydown 0.0094185		20,278	20,278	20,418	20,282		(2)		(2)		20,278			0	279	10/25/2031
31392E 3S 7	FNR 2002-71 PD PAC 5.50 10/25/2031		04/25/2012	MBS Paydown 0.0		23,546	23,546	23,708	23,550		153		153		23,546			0	432	10/25/2031

E14

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 rei g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value 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
31392H	TJ	2		01/25/2012	MBS Paydown 0.16873398		129,914	129,914	130,980	129,998		(514)		(514)	129,914			0	595	09/25/2031	
31392H	TJ	2		02/25/2012	MBS Paydown 0.14191814		134,079	134,079	135,179	134,166		(469)		(469)	134,079			0	1,229	09/25/2031	
31392H	TJ	2		03/25/2012	MBS Paydown 0.12345406		92,320	92,320	93,078	92,380		(258)		(258)	92,320			0	1,269	09/25/2031	
31392H	TJ	2		04/25/2012	MBS Paydown 0.10188859		107,827	107,827	108,712	107,897		(258)		(258)	107,827			0	1,977	09/25/2031	
31392H	TJ	2		05/25/2012	MBS Paydown 0.07570125		130,937	130,937	132,011	131,021		(230)		(230)	130,937			0	3,001	09/25/2031	
31392H	TJ	2		06/25/2012	MBS Paydown 0.0499655		128,679	128,679	129,734	128,762		(77)		(77)	128,679			0	3,539	09/25/2031	
31392H	TJ	2		07/25/2012	MBS Paydown 0.03137454		92,955	92,955	93,717	93,015		110		110	92,955			0	2,982	09/25/2031	
31392H	TJ	2		08/25/2012	MBS Paydown 0.01446411		84,552	84,552	85,246	84,607		274		274	84,552			0	3,100	09/25/2031	
31392H	TJ	2		09/25/2012	MBS Paydown 0.0		72,321	72,321	72,914	72,367		793		793	72,321			0	2,983	09/25/2031	
31392W	B3	3		01/15/2012	MBS Paydown 0.05000577		98,632	98,632	100,050	98,919		(469)		(469)	98,632			0	452	02/15/2022	
31392W	B3	3		02/15/2012	MBS Paydown 0.04043346		57,434	57,434	58,259	57,601		(233)		(233)	57,434			0	526	02/15/2022	
31392W	B3	3		03/15/2012	MBS Paydown 0.03040069		60,197	60,197	61,062	60,372		(225)		(225)	60,197			0	828	02/15/2022	
31392W	B3	3		04/15/2012	MBS Paydown 0.01833453		72,397	72,397	73,438	72,608		(234)		(234)	72,397			0	1,327	02/15/2022	
31392W	B3	3		05/15/2012	MBS Paydown 0.00761187		64,336	64,336	65,261	64,523		(129)		(129)	64,336			0	1,474	02/15/2022	
31392W	B3	3		06/15/2012	MBS Paydown 0.0		45,671	45,671	46,328	45,804		129		129	45,671			0	1,256	02/15/2022	
31393G	BZ	6		01/15/2012	MBS Paydown 0.06426247		78,351	78,351	79,795	78,790		(575)		(575)	78,351			0	359	09/15/2031	
31393G	BZ	6		02/15/2012	MBS Paydown 0.05185499		62,037	62,037	63,181	62,385		(429)		(429)	62,037			0	569	09/15/2031	
31393G	BZ	6		03/15/2012	MBS Paydown 0.03813589		68,596	68,596	69,860	68,980		(453)		(453)	68,596			0	943	09/15/2031	
31393G	BZ	6		04/15/2012	MBS Paydown 0.02549626		63,198	63,198	64,363	63,553		(380)		(380)	63,198			0	1,159	09/15/2031	
31393G	BZ	6		05/15/2012	MBS Paydown 0.01706642		42,149	42,149	42,926	42,386		(214)		(214)	42,149			0	966	09/15/2031	
31393G	BZ	6		06/15/2012	MBS Paydown 0.00549879		57,838	57,838	58,905	58,163		(246)		(246)	57,838			0	1,591	09/15/2031	
31393G	BZ	6		07/15/2012	MBS Paydown 0.0		27,494	27,494	28,001	27,648		55		55	27,494			0	882	09/15/2031	
31393H	Z5	4		01/15/2012	MBS Paydown 0.042409		47,762	47,762	48,396	47,954		(280)		(280)	47,762			0	219	12/15/2031	
31393H	Z5	4		02/15/2012	MBS Paydown 0.03110307		56,530	56,530	57,280	56,758		(314)		(314)	56,530			0	518	12/15/2031	
31393H	Z5	4		03/15/2012	MBS Paydown 0.02095028		50,764	50,764	51,438	50,969		(248)		(248)	50,764			0	698	12/15/2031	
31393H	Z5	4		04/15/2012	MBS Paydown 0.00905663		59,468	59,468	60,258	59,708		(239)		(239)	59,468			0	1,090	12/15/2031	
31393H	Z5	4		05/15/2012	MBS Paydown 0.0		45,283	45,283	45,885	45,466		31		31	45,283			0	1,038	12/15/2031	
34073N	Z8	6		01/01/2012	Partial Call 100.0		20,000	20,000	19,850	19,857		143		143	20,000			0	475	07/01/2027	
34073N	Z8	6		07/01/2012	Partial Call 100.0		20,000	20,000	19,850	19,857		143		143	20,000			0	950	07/01/2027	
34073N	Z8	6		10/01/2012	Partial Call 100.0		30,000	30,000	29,775	29,785		215		215	30,000			0	1,781	07/01/2027	
358184	HD	4		07/27/2012	MORGAN KEEGAN & COMPANY		495,000	500,000	487,240	495,217		958		958	496,175		(1,175)	(1,175)	20,708	10/01/2014	
358184	HD	4		08/03/2012	CITIGROUP		566,375	575,000	560,326	569,499		1,138		1,138	570,638		(4,263)	(4,263)	24,370	10/01/2014	
38373Y	A3	8		01/16/2012	MBS Paydown 0.27319572		72,612	72,612	72,879	72,614		(128)		(128)	72,612			0	318	01/16/2032	
38373Y	A3	8		02/16/2012	MBS Paydown 0.26243257		53,816	53,816	54,013	53,817		(83)		(83)	53,816			0	471	01/16/2032	
38373Y	A3	8		03/16/2012	MBS Paydown 0.24598725		82,227	82,227	82,529	82,228		(139)		(139)	82,227			0	1,079	01/16/2032	
38373Y	A3	8		04/16/2012	MBS Paydown 0.23718771		43,998	43,998	44,159	43,999		(57)		(57)	43,998			0	770	01/16/2032	
38373Y	A3	8		05/16/2012	MBS Paydown 0.22639886		53,944	53,944	54,142	53,945		(74)		(74)	53,944			0	1,180	01/16/2032	
38373Y	A3	8		06/16/2012	MBS Paydown 0.21230118		70,488	70,488	70,747	70,490		(100)		(100)	70,488			0	1,850	01/16/2032	
38373Y	A3	8		07/16/2012	MBS Paydown 0.20119081		55,552	55,552	55,756	55,553		(68)		(68)	55,552			0	1,701	01/16/2032	
38373Y	A3	8		08/16/2012	MBS Paydown 0.18954378		58,235	58,235	58,449	58,236		(68)		(68)	58,235			0	2,038	01/16/2032	
38373Y	A3	8		09/16/2012	MBS Paydown 0.1773287		61,075	61,075	61,300	61,077		(67)		(67)	61,075			0	2,405	01/16/2032	
38373Y	A3	8		10/16/2012	MBS Paydown 0.16362397		68,524	68,524	68,775	68,525		(71)		(71)	68,524			0	2,998	01/16/2032	
38373Y	A3	8		11/16/2012	MBS Paydown 0.14781319		79,054	79,054	79,344	79,055		(74)		(74)	79,054			0	3,804	01/16/2032	

E14.1

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	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		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value 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
38373Y A3 8	GNR 2003-6 BE PAC 5.25 1/16/32.....		12/16/2012.	MBS Paydown 0.1368.....		55,066	55,066	55,268	55,067		(36)		(36)	55,066			0	2,891	01/16/2032.	
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016.....		06/01/2012.	Sinking Fund Redemption 100.0.....		185,000	185,000	185,000	184,997		3		3	185,000			0	5,522	06/01/2016.	
407272 K3 6	HAMILTON HOSP-J-OH 4 05/15/2012.....		05/15/2012.	Maturity 100.0.....		1,540,000	1,540,000	1,538,907	1,540,061		(61)		(61)	1,540,000			0	30,800	05/15/2012.	
407793 AK 4	HAMILTON OH ELEC A 3.90 10/15/2012.....		10/15/2012.	Maturity 100.0.....		1,000,000	1,000,000	1,000,000	999,781		219		219	1,000,000			0	39,000	10/15/2012.	
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		01/01/2012.	Partial Call 100.0.....		25,000	25,000	21,875	21,984		3,016		3,016	25,000			0	117	10/01/2039.	
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		04/01/2012.	Partial Call 100.0.....		80,000	80,000	70,000	70,347		9,653		9,653	80,000			0	1,500	10/01/2039.	
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		05/01/2012.	Partial Call 100.0.....		25,000	25,000	21,875	21,984		3,016		3,016	25,000			0	586	10/01/2039.	
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		07/01/2012.	Partial Call 100.0.....		25,000	25,000	21,875	21,984		3,016		3,016	25,000			0	820	10/01/2039.	
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		08/01/2012.	Partial Call 100.0.....		30,000	30,000	26,250	26,380		3,620		3,620	30,000			0	1,125	10/01/2039.	
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		09/01/2012.	Partial Call 100.0.....		135,000	135,000	118,125	118,711		16,289		16,289	135,000			0	5,695	10/01/2039.	
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		10/01/2012.	Partial Call 100.0.....		65,000	65,000	56,875	57,157		7,843		7,843	65,000			0	3,047	10/01/2039.	
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		11/01/2012.	Partial Call 100.0.....		70,000	70,000	61,250	61,554		8,446		8,446	70,000			0	3,609	10/01/2039.	
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039.....		12/01/2012.	Partial Call 100.0.....		80,000	80,000	70,000	70,347		9,653		9,653	80,000			0	4,500	10/01/2039.	
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032.....		05/01/2012.	Partial Call 100.0.....		125,000	125,000	126,250	126,184		(1,184)		(1,184)	125,000			0	2,734	12/01/2032.	
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032.....		06/01/2012.	Partial Call 100.0.....		35,000	35,000	35,350	35,332		(332)		(332)	35,000			0	919	12/01/2032.	
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032.....		09/01/2012.	Partial Call 100.0.....		105,000	105,000	106,050	105,995		(995)		(995)	105,000			0	4,134	12/01/2032.	
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032.....		10/01/2012.	Partial Call 100.0.....		65,000	65,000	65,650	65,616		(616)		(616)	65,000			0	2,844	12/01/2032.	
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032.....		11/01/2012.	Partial Call 100.0.....		80,000	80,000	80,800	80,758		(758)		(758)	80,000			0	3,850	12/01/2032.	
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032.....		12/01/2012.	Partial Call 100.0.....		145,000	145,000	146,450	146,374		(1,374)		(1,374)	145,000			0	7,613	12/01/2032.	
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....		01/01/2012.	Partial Call 100.0.....		5,000	5,000	4,838	4,844		156		156	5,000			0	121	07/01/2036.	
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....		04/01/2012.	Partial Call 100.0.....		10,000	10,000	9,675	9,689		311		311	10,000			0	364	07/01/2036.	
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....		05/01/2012.	Partial Call 100.0.....		25,000	25,000	24,188	24,221		779		779	25,000			0	1,010	07/01/2036.	
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....		07/01/2012.	Partial Call 100.0.....		25,000	25,000	24,188	24,221		779		779	25,000			0	1,213	07/01/2036.	
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....		08/01/2012.	Partial Call 100.0.....		25,000	25,000	24,188	24,221		779		779	25,000			0	1,314	07/01/2036.	
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....		09/01/2012.	Partial Call 100.0.....		10,000	10,000	9,675	9,689		311		311	10,000			0	566	07/01/2036.	
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....		10/01/2012.	Partial Call 100.0.....		50,000	50,000	48,375	48,443		1,557		1,557	50,000			0	3,031	07/01/2036.	
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....		11/01/2012.	Partial Call 100.0.....		15,000	15,000	14,513	14,533		467		467	15,000			0	970	07/01/2036.	
49130P YN 8	KY HSG CORP E 4.85 07/01/2036.....		12/01/2012.	Partial Call 100.0.....		80,000	80,000	77,400	77,508		2,492		2,492	80,000			0	5,497	07/01/2036.	
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....		08/01/2012.	Partial Call 100.0.....		75,000	75,000	78,413	78,413		(3,413)		(3,413)	75,000			0	301	07/01/2033.	
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033.....		09/01/2012.	Partial Call 100.0.....		10,000	10,000	10,455	10,455		(455)		(455)	10,000			0	76	07/01/2033.	
56052E AW 8	ME HSG AUTH F-2 5.25 11/15/2027.....		04/10/2012.	Partial Make Whole Call 100.0.....		120,000	120,000	122,551	122,396		(2,396)		(2,396)	120,000			0	2,538	11/15/2027.	
56052E AW 8	ME HSG AUTH F-2 5.25 11/15/2027.....		06/15/2012.	Make Whole Call 100.0.....		2,160,000	2,160,000	2,205,922	2,203,131		(43,131)		(43,131)	2,160,000			0	66,150	11/15/2027.	
57586P ZY 5	MA ST HSG 4.40 12/01/2023.....		07/01/2012.	Partial Call 100.0.....		30,000	30,000	29,850	29,862		138		138	30,000			0	770	12/01/2023.	
57586P ZY 5	MA ST HSG 4.40 12/01/2023.....		11/08/2012.	Partial Call 100.0.....		170,000	170,000	169,150	169,217		783		783	170,000			0	7,002	12/01/2023.	
575930 ZC 9	MASS ST HSG 5.27 12/01/2013.....		06/01/2012.	Sinking Fund Redemption 100.0.....		195,000	195,000	194,756	194,878		56		56	195,000			0	5,138	12/01/2013.	
575930 ZC 9	MASS ST HSG 5.27 12/01/2013.....		12/01/2012.	Sinking Fund Redemption 100.0.....		200,000	200,000	199,750	199,875		65		65	200,000			0	10,540	12/01/2013.	
594659 AQ 7	MICH ST HSG 5.00 12/01/2027.....		06/01/2012.	Partial Call 100.0.....		10,000	10,000	10,836	10,805		(805)		(805)	10,000			0	250	12/01/2027.	
605155 AD 2	MISSION TX DEV 5.20 04-18 C12 (RSP).....		04/26/2012.	Call 100.0.....		1,500,000	1,500,000	1,517,280	1,503,301		(3,301)		(3,301)	1,500,000			0	44,417	04/01/2018.	
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038.....		06/01/2012.	Partial Call 100.0.....		70,000	70,000	71,313	71,023		(1,023)		(1,023)	70,000			0	1,820	06/01/2038.	
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038.....		12/01/2012.	Partial Call 100.0.....		115,000	115,000	117,156	116,680		(1,680)		(1,680)	115,000			0	5,980	06/01/2038.	
641272 FX 2	NV HSG RIVERWOOD I&IIA 4.75 04/01/2039.....		04/01/2012.	Partial Call 100.0.....		20,000	20,000	20,612	20,607		(607)		(607)	20,000			0	475	04/01/2039.	
641272 FX 2	NV HSG RIVERWOOD I&IIA 4.75 04/01/2039.....		10/01/2012.	Partial Call 100.0.....		30,000	30,000	30,917	30,911		(911)		(911)	30,000			0	1,425	04/01/2039.	
647200 P5 7	NM SFM B CL I 5.00 03/01/2028.....		03/01/2012.	Partial Call 100.0.....		25,000	25,000	26,294	26,255		(1,255)		(1,255)	25,000			0	646	03/01/2028.	

E14.2

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	Forfeign	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value 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
647200 P5 7	NM SFM B CL I 5.00 03/01/2028.....		09/01/2012.	Partial Call 100.0.....		150,000	150,000	157,763	157,530		(7,530)		(7,530)		150,000			0	7,625	03/01/2028.
647200 P5 7	NM SFM B CL I 5.00 03/01/2028.....		11/01/2012.	Partial Call 100.0.....		60,000	60,000	63,105	63,012		(3,012)		(3,012)		60,000			0	3,550	03/01/2028.
647200 P5 7	NM SFM B CL I 5.00 03/01/2028.....		12/01/2012.	Partial Call 100.0.....		55,000	55,000	57,846	57,761		(2,761)		(2,761)		55,000			0	3,483	03/01/2028.
658207 FB 6	NC HSG FIN AGY 4.65 07/01/23.....		06/01/2012.	Partial Call 100.0.....		60,000	60,000	59,700	59,736		264		264		60,000			0	2,558	07/01/2023.
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....		01/01/2012.	Partial Call 100.0.....		35,000	35,000	37,331	37,248		(2,248)		(2,248)		35,000			0	613	01/01/2028.
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....		07/01/2012.	Partial Call 100.0.....		110,000	110,000	117,325	117,065		(7,065)		(7,065)		110,000			0	4,400	01/01/2028.
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037.....		01/01/2012.	Partial Call 100.0.....		150,000	150,000	162,375	161,205		(11,205)		(11,205)		150,000			0	4,125	01/01/2037.
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037.....		07/01/2012.	Partial Call 100.0.....		170,000	170,000	184,025	182,698		(12,698)		(12,698)		170,000			0	9,350	01/01/2037.
658886 EN 2	ND ST HSG FIN AGY 5.80 07/01/2032.....		01/01/2012.	Partial Call 100.0.....		230,000	230,000	238,050	237,007		(7,007)		(7,007)		230,000			0	6,670	07/01/2032.
658886 EN 2	ND ST HSG FIN AGY 5.80 07/01/2032.....		03/01/2012.	Partial Call 100.0.....		930,000	930,000	962,550	958,334		(28,334)		(28,334)		930,000			0	35,960	07/01/2032.
658886 EN 2	ND ST HSG FIN AGY 5.80 07/01/2032.....		05/01/2012.	Partial Call 100.0.....		110,000	110,000	113,850	113,351		(3,351)		(3,351)		110,000			0	5,317	07/01/2032.
658886 EN 2	ND ST HSG FIN AGY 5.80 07/01/2032.....		07/01/2012.	Partial Call 100.0.....		400,000	400,000	414,000	412,187		(12,187)		(12,187)		400,000			0	23,200	07/01/2032.
658886 EN 2	ND ST HSG FIN AGY 5.80 07/01/2032.....		10/01/2012.	Partial Call 100.0.....		5,000	5,000	5,175	5,152		(152)		(152)		5,000			0	363	07/01/2032.
676907 MW 5	OH HSG AGY 4.85 09/01/2026.....		03/01/2012.	Partial Call 100.0.....		450,000	450,000	454,275	453,221		(3,221)		(3,221)		450,000			0	10,913	09/01/2026.
676907 MW 5	OH HSG AGY 4.85 09/01/2026.....		09/01/2012.	Partial Call 100.0.....		485,000	485,000	489,608	488,472		(3,472)		(3,472)		485,000			0	23,523	09/01/2026.
676907 MW 5	OH HSG AGY 4.85 09/01/2026.....		12/01/2012.	Partial Call 100.0.....		615,000	615,000	620,843	619,403		(4,403)		(4,403)		615,000			0	37,284	09/01/2026.
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025.....		02/01/2012.	Partial Call 100.0.....		5,000	5,000	4,775	4,787		213		213		5,000			0	50	11/01/2025.
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025.....		05/01/2012.	Partial Call 100.0.....		50,000	50,000	47,750	47,868		2,132		2,132		50,000			0	1,000	11/01/2025.
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025.....		08/01/2012.	Partial Call 100.0.....		30,000	30,000	28,650	28,721		1,279		1,279		30,000			0	900	11/01/2025.
677377 Q3 0	OH HSG FIN AGY 4.00 11/01/2025.....		11/01/2012.	Partial Call 100.0.....		5,000	5,000	4,775	4,787		213		213		5,000			0	200	11/01/2025.
708796 EX 1	PA HFA SFM 4.70 10/01/2037.....		07/10/2012.	Partial Call 100.0.....		40,000	40,000	39,300	39,320		680		680		40,000			0	1,457	10/01/2037.
708796 EX 1	PA HFA SFM 4.70 10/01/2037.....		10/01/2012.	Partial Call 100.0.....		130,000	130,000	127,725	127,790		2,210		2,210		130,000			0	6,110	10/01/2037.
708796 EX 1	PA HFA SFM 4.70 10/01/2037.....		12/12/2012.	Partial Call 100.0.....		65,000	65,000	63,863	63,895		1,105		1,105		65,000			0	3,658	10/01/2037.
745291 RN 6	PUERTO RICO PUB FIN 5.25 8/01/2030.....		02/01/2012.	Call 100.0.....		2,000,000	2,000,000	2,148,660	2,122,527		(122,527)		(122,527)		2,000,000			0	52,500	08/01/2030.
75913W DQ 7	REGL WST SYS-SER S 4.45 07/01/2012.....		07/01/2012.	Sinking Fund Redemption 100.0.....		615,000	615,000	651,420	617,355		(2,355)		(2,355)		615,000			0	27,368	07/01/2012.
83755G 5R 4	SD HSG B HMOWNRSP 5.75 05/01/2028.....		05/25/2012.	Partial Call 100.0.....		5,000	5,000	5,063	5,055		(55)		(55)		5,000			0	163	05/01/2028.
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032.....		05/25/2012.	Partial Call 100.0.....		5,000	5,000	5,191	5,187		(187)		(187)		5,000			0	113	05/01/2032.
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032.....		08/15/2012.	Partial Call 100.0.....		25,000	25,000	25,953	25,936		(936)		(936)		25,000			0	871	05/01/2032.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		01/01/2012.	Partial Call 100.0.....		22,119	22,119	23,446	23,318		(1,199)		(1,199)		22,119			0	101	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		02/01/2012.	Partial Call 100.0.....		24,464	24,464	25,932	25,791		(1,327)		(1,327)		24,464			0	224	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		03/01/2012.	Partial Call 100.0.....		4,179	4,179	4,430	4,406		(227)		(227)		4,179			0	57	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		04/01/2012.	Partial Call 100.0.....		37,076	37,076	39,301	39,086		(2,010)		(2,010)		37,076			0	680	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		05/01/2012.	Partial Call 100.0.....		52,384	52,384	55,527	55,225		(2,841)		(2,841)		52,384			0	1,200	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		06/01/2012.	Partial Call 100.0.....		16,111	16,111	17,078	16,985		(874)		(874)		16,111			0	443	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		07/01/2012.	Partial Call 100.0.....		76,743	76,743	81,348	80,904		(4,161)		(4,161)		76,743			0	2,462	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		08/01/2012.	Partial Call 100.0.....		124,147	124,147	131,596	130,879		(6,732)		(6,732)		124,147			0	4,552	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		09/01/2012.	Partial Call 100.0.....		32,095	32,095	34,021	33,835		(1,740)		(1,740)		32,095			0	1,324	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		10/01/2012.	Partial Call 100.0.....		68,650	68,650	72,769	72,373		(3,723)		(3,723)		68,650			0	3,146	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		11/01/2012.	Partial Call 100.0.....		73,592	73,592	78,008	77,583		(3,991)		(3,991)		73,592			0	3,710	12/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039.....		12/01/2012.	Partial Call 100.0.....		21,932	21,932	23,248	23,121		(1,189)		(1,189)		21,932			0	1,206	12/01/2039.
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....		09/01/2012.	Partial Call 100.0.....		60,000	60,000	61,050	60,835		(835)		(835)		60,000			0	3,150	09/01/2032.
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032.....		12/01/2012.	Partial Call 100.0.....		230,000	230,000	234,025	233,203		(3,203)		(3,203)		230,000			0	15,094	09/01/2032.

E14.3

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	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value 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
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....		09/01/2012	Partial Call 100.0.....		25,000	25,000	25,375	25,286		(286)		(286)		25,000			0	1,325	09/01/2039
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039.....		12/01/2012	Partial Call 100.0.....		190,000	190,000	192,850	192,170		(2,170)		(2,170)		190,000			0	12,588	09/01/2039
890340 AF 9	TOOLE CNTY UT HAZ WST 5.7 11/26 (UNP).....		04/28/2012	Call 100.0.....		2,500,000	2,500,000	2,484,375	2,484,920		15,080		15,080		2,500,000			0	93,813	11/01/2026
898700 FK 0	TUCSON AZ SF MTG 5.20 12/01/2039.....		12/01/2012	Partial Call 100.0.....		300,000	300,000	311,250	309,206		(9,206)		(9,206)		300,000			0	15,600	12/01/2039
917436 YA 9	UT SF MTG REV 5.00 07/01/2038.....		01/01/2012	Partial Call 100.0.....		45,000	45,000	45,675	45,494		(494)		(494)		45,000			0	1,125	07/01/2038
917436 YA 9	UT SF MTG REV 5.00 07/01/2038.....		07/01/2012	Partial Call 100.0.....		95,000	95,000	96,425	96,044		(1,044)		(1,044)		95,000			0	4,750	07/01/2038
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042.....		11/01/2012	Partial Call 100.0.....		55,000	55,000	57,297	57,297		(2,297)		(2,297)		55,000			0	1,128	11/01/2042
92812U NX 2	VA HSG SER 4.15 07/01/12.....		07/01/2012	Maturity 100.0.....		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000			0	83,000	07/01/2012
93978T AV 1	WA ST HSG FIN 5.00 12/01/2037.....		02/01/2012	Partial Call 100.0.....		10,000	10,000	9,725	9,731		269		269		10,000			0	83	12/01/2037
93978T AV 1	WA ST HSG FIN 5.00 12/01/2037.....		06/01/2012	Partial Call 100.0.....		85,000	85,000	82,663	82,713		2,287		2,287		85,000			0	2,125	12/01/2037
93978T AV 1	WA ST HSG FIN 5.00 12/01/2037.....		09/01/2012	Partial Call 100.0.....		155,000	155,000	150,738	150,830		4,170		4,170		155,000			0	5,813	12/01/2037
93978T AV 1	WA ST HSG FIN 5.00 12/01/2037.....		12/01/2012	Call 100.0.....		2,445,000	2,445,000	2,377,763	2,379,220		65,780		65,780		2,445,000			0	122,250	12/01/2037
93978T BL 2	WA ST HSG FIN 4A 5.10 12/01/2031.....		06/01/2012	Call 100.0.....		1,000,000	1,000,000	1,020,000	1,014,164		(14,164)		(14,164)		1,000,000			0	25,500	12/01/2031
95662M B9 0	VV HSG SER A 4.75 11/01/2027.....		08/01/2012	Call 100.0.....		2,600,000	2,600,000	2,600,000	2,599,841		159		159		2,600,000			0	92,625	11/01/2027
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					37,497,209	37,510,834	38,020,611	37,750,365	0	(248,794)	0	(248,794)	0	37,502,646	0	(5,438)	(5,438)	1,436,389	XXX.....

Bonds - Industrial and Miscellaneous

E14.4

00182E AJ 8	ANZ NAT INTL NZ 6.20 07/19/2013.....	R	09/13/2012	WELLS FARGO BROKERAGE.....		7,329,070	7,000,000	6,993,420	6,997,764		1,006		1,006		6,998,769		330,301	330,301	505,128	07/19/2013
02666Q ZH 9	AMER HONDA FIN 5.1 03/27/12.....		03/27/2012	Maturity 100.0.....		2,500,000	2,500,000	2,497,500	2,499,867		133		133		2,500,000			0	63,750	03/27/2012
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24.....		04/01/2012	Sinking Fund Redemption 100.0.....		137,152	137,152	137,152	136,620		(208)		(208)		137,152			0	4,112	04/01/2024
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24.....		10/01/2012	Sinking Fund Redemption 100.0.....		4,891	4,891	4,891	4,872		(301)		(301)		4,891			0	293	04/01/2024
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		01/25/2012	MBS Paydown 0.10833746.....		9,185	9,185	9,151	9,153						9,185			0	38	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		02/25/2012	MBS Paydown 0.10311682.....		10,441	10,441	10,402	10,404		2		2		10,441			0	87	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		03/25/2012	MBS Paydown 0.09804917.....		10,135	10,135	10,097	10,099		3		3		10,135			0	127	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		04/25/2012	MBS Paydown 0.09698054.....		2,137	2,137	2,129	2,130		1		1		2,137			0	36	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		05/25/2012	MBS Paydown 0.09591073.....		2,140	2,140	2,132	2,132		1		1		2,140			0	45	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		06/25/2012	MBS Paydown 0.09477024.....		2,281	2,281	2,272	2,273		1		1		2,281			0	57	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		07/25/2012	MBS Paydown 0.08979703.....		9,946	9,946	9,909	9,911		6		6		9,946			0	290	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		08/25/2012	MBS Paydown 0.0837713.....		12,051	12,051	12,006	12,009		12		12		12,051			0	402	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		09/25/2012	MBS Paydown 0.07354849.....		20,446	20,446	20,369	20,373		26		26		20,446			0	767	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		10/25/2012	MBS Paydown 0.07200582.....		3,085	3,085	3,074	3,074		5		5		3,085			0	129	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		11/25/2012	MBS Paydown 0.07111877.....		1,774	1,774	1,767	1,768		3		3		1,774			0	81	12/25/2018
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18.....		12/25/2012	MBS Paydown 0.0702264.....		1,785	1,785	1,778	1,778		3		3		1,785			0	89	12/25/2018
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		01/28/2012	MBS Paydown 0.25690308.....		16,026	16,026	16,026	16,026						16,026			0	85	08/28/2047
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		02/28/2012	MBS Paydown 0.24775807.....		36,580	36,580	36,580	36,580						36,580			0	388	08/28/2047
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		03/28/2012	MBS Paydown 0.23656695.....		44,764	44,764	44,764	44,764						44,764			0	712	08/28/2047
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		04/28/2012	MBS Paydown 0.2304875.....		24,318	24,318	24,318	24,318						24,318			0	515	08/28/2047
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		05/28/2012	MBS Paydown 0.2244625.....		24,100	24,100	24,100	24,100						24,100			0	636	08/28/2047
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		06/28/2012	MBS Paydown 0.2178287.....		26,535	26,535	26,535	26,535						26,535			0	839	08/28/2047
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		07/28/2012	MBS Paydown 0.20859252.....		36,945	36,945	36,944	36,945						36,945			0	1,360	08/28/2047
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		08/28/2012	MBS Paydown 0.19390579.....		58,747	58,747	58,746	58,747						58,747			0	2,466	08/28/2047
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		09/28/2012	MBS Paydown 0.18889359.....		20,049	20,049	20,049	20,049						20,049			0	945	08/28/2047
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		10/28/2012	MBS Paydown 0.17751592.....		45,511	45,511	45,510	45,511						45,511			0	2,377	08/28/2047
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		11/28/2012	MBS Paydown 0.17068403.....		27,328	27,328	27,327	27,328						27,328			0	1,565	08/28/2047

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
07324F AB 6	BAYV 2007-B 1A1 SEQ STP 8/28/47.....		12/28/2012.	MBS Paydown 0.16766557.....		12,074	12,074	12,074	12,074				0	12,074			0	752	08/28/2047.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		01/25/2012.	MBS Paydown 0.282849745.....		13,173	13,173	13,173	13,173				0	13,173			0	.82	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		02/25/2012.	MBS Paydown 0.280478052.....		4,743	4,743	4,743	4,743				0	4,743			0	.54	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		03/25/2012.	MBS Paydown 0.271401491.....		18,153	18,153	18,153	18,153				0	18,153			0	.351	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		04/25/2012.	MBS Paydown 0.262691757.....		17,419	17,419	17,419	17,419				0	17,419			0	.374	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		05/25/2012.	MBS Paydown 0.259122042.....		7,139	7,139	7,139	7,139				0	7,139			0	.198	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		06/25/2012.	MBS Paydown 0.244287349.....		29,669	29,669	29,669	29,669				0	29,669			0	.996	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		07/25/2012.	MBS Paydown 0.240950756.....		6,673	6,673	6,673	6,673				0	6,673			0	.254	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		08/25/2012.	MBS Paydown 0.233770072.....		14,361	14,361	14,361	14,361				0	14,361			0	.628	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		09/25/2012.	MBS Paydown 0.228842447.....		9,855	9,855	9,855	9,855				0	9,855			0	.486	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		10/25/2012.	MBS Paydown 0.215307171.....		27,071	27,071	27,070	27,071				0	27,071			0	1,476	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		11/25/2012.	MBS Paydown 0.200498023.....		29,618	29,618	29,618	29,618				0	29,618			0	1,797	12/25/2036.	
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36.....		12/25/2012.	MBS Paydown 0.194472078.....		12,052	12,052	12,052	12,052				0	12,052			0	.791	12/25/2036.	
12641P BS 2	CSMC 2009-6R 7A1 SEQ SSNR 5.50 9/26/35.....		01/26/2012.	MBS Paydown 0.049168097.....		65,952	65,952	66,184	60,548		(12)	(12)	0	65,952			0	.302	09/26/2035.	
12641P BS 2	CSMC 2009-6R 7A1 SEQ SSNR 5.50 9/26/35.....		02/26/2012.	MBS Paydown 0.007115615.....		65,602	65,602	65,832	60,226		573	573	0	65,602		(0)	(0)	.601	09/26/2035.	
12641P BS 2	CSMC 2009-6R 7A1 SEQ SSNR 5.50 9/26/35.....		03/26/2012.	MBS Paydown 0.0.....		11,100	11,100	11,139	10,191		11,129	11,129	0	11,100			0	.153	09/26/2035.	
12641P BT 0	CSMC 2009-6R 7A2 SUB SSUP 5.50 9/26/35.....		03/26/2012.	MBS Paydown 0.753850529.....		54,153	54,153	54,153	53,972		(13)	(13)	0	54,153			0	.745	09/26/2035.	
12641P BT 0	CSMC 2009-6R 7A2 SUB SSUP 5.50 9/26/35.....		04/26/2012.	MBS Paydown 0.544194174.....		46,124	46,124	46,124	45,971		40	40	0	46,124			0	.843	09/26/2035.	
12641P BT 0	CSMC 2009-6R 7A2 SUB SSUP 5.50 9/26/35.....		05/26/2012.	MBS Paydown 0.165360684.....		83,343	83,343	83,343	83,066		184	184	0	83,343			0	1,904	09/26/2035.	
12641P BT 0	CSMC 2009-6R 7A2 SUB SSUP 5.50 9/26/35.....		06/26/2012.	MBS Paydown 0.0.....		36,379	36,379	36,379	36,258		522	522	0	36,379			0	.998	09/26/2035.	
12641P BU 7	CSMC 2009-6R 7A3 SUB SSUP 5.50 9/26/35.....		06/26/2012.	MBS Paydown 0.72161273.....		27,839	27,839	27,839	27,752		(15)	(15)	0	27,839			0	.764	09/26/2035.	
12641P BU 7	CSMC 2009-6R 7A3 SUB SSUP 5.50 9/26/35.....		07/26/2012.	MBS Paydown 0.082847115.....		63,877	63,877	63,877	63,678		51	51	0	63,877			0	2,045	09/26/2035.	
12641P BU 7	CSMC 2009-6R 7A3 SUB SSUP 5.50 9/26/35.....		08/26/2012.	MBS Paydown 0.0.....		8,285	8,285	8,285	8,259		275	275	0	8,285			0	.303	09/26/2035.	
12641P BV 5	CSMC 2009-6R 7A4 SUB SSUP 5.50 9/26/35.....		08/26/2012.	MBS Paydown 0.087783463.....		54,733	54,733	54,733	54,569		(40)	(40)	0	54,733			0	2,003	09/26/2035.	
12641P BV 5	CSMC 2009-6R 7A4 SUB SSUP 5.50 9/26/35.....		09/26/2012.	MBS Paydown 0.0.....		5,267	5,267	5,267	5,251		219	219	0	5,267			0	.217	09/26/2035.	
12641P BW 3	CSMC 2009-6R 7A5 MEZ SSUP 5.50 9/26/35.....		09/26/2012.	MBS Paydown 0.043049526.....		57,417	57,417	57,417	57,250		(47)	(47)	0	57,417			0	2,365	09/26/2035.	
12641P BW 3	CSMC 2009-6R 7A5 MEZ SSUP 5.50 9/26/35.....		10/26/2012.	MBS Paydown 0.0.....		2,583	2,583	2,583	2,575		222	222	0	2,583			0	.118	09/26/2035.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		01/26/2012.	MBS Paydown 0.768284556.....		4,422	4,422	4,422	4,407				0	4,422			0	.22	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		02/26/2012.	MBS Paydown 0.765459919.....		5,084	5,084	5,084	5,067		1	1	0	5,084			0	.51	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		03/26/2012.	MBS Paydown 0.757563553.....		14,213	14,213	14,213	14,166		3	3	0	14,213			0	.215	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		04/26/2012.	MBS Paydown 0.743492425.....		25,328	25,328	25,328	25,243		(1)	(1)	0	25,328			0	.511	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		05/26/2012.	MBS Paydown 0.736124909.....		13,262	13,262	13,262	13,217		2	2	0	13,262			0	.334	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		06/26/2012.	MBS Paydown 0.712342439.....		42,808	42,808	42,808	42,665		(14)	(14)	0	42,808			0	1,292	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		07/26/2012.	MBS Paydown 0.703949868.....		15,107	15,107	15,107	15,056		3	3	0	15,107			0	.532	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		08/26/2012.	MBS Paydown 0.680411229.....		42,370	42,370	42,370	42,228		(9)	(9)	0	42,370			0	1,705	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		09/26/2012.	MBS Paydown 0.671730771.....		15,625	15,625	15,625	15,573		4	4	0	15,625			0	.708	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		10/26/2012.	MBS Paydown 0.653826395.....		32,228	32,228	32,228	32,120		(1)	(1)	0	32,228			0	1,622	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		11/26/2012.	MBS Paydown 0.639280971.....		26,182	26,182	26,182	26,094		2	2	0	26,182			0	1,450	07/26/2037.	
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37.....		12/26/2012.	MBS Paydown 0.625850171.....		24,175	24,175	24,175	24,095		4	4	0	24,175			0	1,461	07/26/2037.	
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		01/26/2012.	Pass-Through Loss.....		6,593	6,593	5,775				0					0	.68	07/26/2037.	
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		02/26/2012.	Pass-Through Loss.....		13,719	13,719	12,017				0					0	.210	07/26/2037.	
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		03/26/2012.	Pass-Through Loss.....		13,506	13,506	11,831				0					0	.274	07/26/2037.	

E14.5

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	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value 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
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		04/26/2012	Pass-Through Loss			25,025	21,921			(292)		(292)					0	633	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		05/26/2012	Pass-Through Loss			330	289			(4)		(4)					0	10	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		06/26/2012	Pass-Through Loss			33,923	29,715			(396)		(396)					0	1,197	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		07/26/2012	Pass-Through Loss			25,489	22,327			(297)		(297)					0	1,027	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		08/26/2012	Pass-Through Loss			30,432	26,657			(355)		(355)					0	1,378	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		09/26/2012	Pass-Through Loss			15,331	13,429			(179)		(179)					0	771	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		10/26/2012	Pass-Through Loss			30,284	26,527			(353)		(353)					0	1,674	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		11/26/2012	Pass-Through Loss			46,969	41,142			(548)		(548)					0	2,831	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		12/26/2012	Pass-Through Loss			24,786	21,711			(519)		(519)					0	1,618	07/26/2037
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		01/26/2012	MBS Paydown 0.60537846		48,068	48,068	39,903	(34,599)				0	48,068				0	208	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		02/26/2012	MBS Paydown 0.57726725		44,978	44,978	37,338	(32,374)		473		473	44,978				0	355	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		03/26/2012	MBS Paydown 0.527771803		79,193	79,193	65,741	(57,002)		1,645		1,645	79,193				0	967	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		04/26/2012	MBS Paydown 0.495570045		51,523	51,523	42,771	(37,085)		1,549		1,549	51,523				0	839	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		05/26/2012	MBS Paydown 0.457877945		60,307	60,307	50,063	(43,408)		47,162		47,162	60,307				0	1,244	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		06/26/2012	MBS Paydown 0.455295598		4,132	4,132	3,430	(2,974)		147		147	4,132				0	102	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		07/26/2012	MBS Paydown 0.450347685		7,917	7,917	6,572	(5,698)		3,211		3,211	7,917				0	224	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		08/26/2012	MBS Paydown 0.448270685		3,323	3,323	2,759	(2,392)		141		141	3,323				0	108	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		09/26/2012	MBS Paydown 0.446019265		3,602	3,602	2,990	(2,593)		162		162	3,602				0	131	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		10/26/2012	MBS Paydown 0.442464233		5,688	5,688	4,722	(4,094)		1,706		1,706	5,688				0	229	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		11/26/2012	MBS Paydown 0.440847488		2,587	2,587	2,147	(1,862)		134		134	2,587				0	114	05/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36		12/26/2012	MBS Paydown 0.437541633		5,289	5,289	4,391	(3,807)		1,607		1,607	5,289				0	251	05/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		01/26/2012	MBS Paydown 0.354132403		17,296	17,296	17,423	17,011	(84)			(84)	17,296				0	83	01/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		02/26/2012	MBS Paydown 0.34170431		12,112	12,112	12,201	11,912	(36)			(36)	12,112				0	116	01/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		04/26/2012	MBS Paydown 0.311345602		29,586	29,586	29,803	29,098	(636)			(636)	29,586				0	567	01/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		05/26/2012	MBS Paydown 0.299313108		11,726	11,726	11,812	11,533	(118)			(118)	11,726				0	281	01/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		06/26/2012	MBS Paydown 0.2791131		19,686	19,686	19,830	19,361	(365)			(365)	19,686				0	566	01/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		07/26/2012	MBS Paydown 0.249600156		28,761	28,761	28,973	28,288	(801)			(801)	28,761				0	965	01/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		08/26/2012	MBS Paydown 0.23249932		16,665	16,665	16,788	16,391	(358)			(358)	16,665				0	639	01/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		09/26/2012	MBS Paydown 0.215745293		16,327	16,327	16,447	16,058	(390)			(390)	16,327				0	704	01/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		10/26/2012	MBS Paydown 0.198568735		16,739	16,739	16,862	16,463	(455)			(455)	16,739				0	802	01/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		11/26/2012	MBS Paydown 0.181738056		16,402	16,402	16,523	16,132	(487)			(487)	16,402				0	864	01/26/2036
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		12/26/2012	MBS Paydown 0.164996506		16,315	16,315	16,435	16,047	(529)			(529)	16,315				0	938	01/26/2036
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		01/26/2012	MBS Paydown 0.495341432		40,672	40,672	40,672	40,343	(132)			(132)	40,672				0	203	06/26/2037
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		02/26/2012	MBS Paydown 0.485783987		32,058	32,058	32,058	31,799	1			1	32,058				0	321	06/26/2037
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		03/26/2012	MBS Paydown 0.48201082		12,656	12,656	12,656	12,554	3			3	12,656				0	190	06/26/2037
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		04/26/2012	MBS Paydown 0.469257281		42,779	42,779	42,779	42,433	150			150	42,779				0	856	06/26/2037
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		05/26/2012	MBS Paydown 0.461561001		25,815	25,815	25,815	25,606	13			13	25,815				0	645	06/26/2037
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		06/26/2012	MBS Paydown 0.456535753		16,856	16,856	16,856	16,720	11			11	16,856				0	506	06/26/2037
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		07/26/2012	MBS Paydown 0.448680925		26,347	26,347	26,347	26,134	20			20	26,347				0	922	06/26/2037
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		08/26/2012	MBS Paydown 0.437819501		36,432	36,432	36,432	36,137	142			142	36,432				0	1,457	06/26/2037
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		09/26/2012	MBS Paydown 0.430392604		24,912	24,912	24,912	24,710	28			28	24,912				0	1,121	06/26/2037
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		10/26/2012	MBS Paydown 0.417395319		43,596	43,596	43,596	43,244	190			190	43,596				0	2,179	06/26/2037
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		11/26/2012	MBS Paydown 0.406896889		35,239	35,239	35,239	34,954	154			154	35,239				0	1,938	06/26/2037

E14.6

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	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value 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
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....		12/26/2012	MBS Paydown 0.400286603.....		22,148	22,148	22,148	21,969		36		36		22,148			0	1,329	06/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		01/26/2012	MBS Paydown 0.724628751.....		20,567	20,567	20,567	20,465		5		5		20,567			0	209	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		02/26/2012	MBS Paydown 0.663153409.....		26,088	26,088	26,088	25,960		18		18		26,088			0	379	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		03/26/2012	MBS Paydown 0.566959622.....		40,822	40,822	40,822	40,620		62		62		40,822			0	760	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		04/26/2012	MBS Paydown 0.479147036.....		37,265	37,265	37,265	37,081		81		81		37,265			0	854	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		05/26/2012	MBS Paydown 0.41549299.....		27,013	27,013	27,013	26,880		75		75		27,013			0	734	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		06/26/2012	MBS Paydown 0.369054364.....		19,707	19,707	19,707	19,610		63		63		19,707			0	618	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		07/26/2012	MBS Paydown 0.339593429.....		12,502	12,502	12,502	12,441		38		38		12,502			0	444	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		08/26/2012	MBS Paydown 0.269138319.....		29,899	29,899	29,899	29,752		139		139		29,899			0	1,187	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		09/26/2012	MBS Paydown 0.206414145.....		26,618	26,618	26,618	26,487		154		154		26,618			0	1,165	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		10/26/2012	MBS Paydown 0.191462369.....		6,345	6,345	6,345	6,314		37		37		6,345			0	304	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		11/26/2012	MBS Paydown 0.124913454.....		28,241	28,241	28,241	28,102		217		217		28,241			0	1,465	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37.....		12/26/2012	MBS Paydown 0.083965874.....		17,377	17,377	17,377	17,291		169		169		17,377			0	970	04/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		01/26/2012	MBS Paydown 0.211719473.....		41,636	41,636	41,636	39,786		(688)		(688)		41,636			0	208	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		02/26/2012	MBS Paydown 0.200347173.....		24,169	24,169	24,169	23,094		(143)		(143)		24,169			0	242	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		03/26/2012	MBS Paydown 0.178558692.....		46,305	46,305	46,305	44,247		(1,138)		(1,138)		46,305			0	695	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		04/26/2012	MBS Paydown 0.157425775.....		44,912	44,912	44,912	42,916		(1,238)		(1,238)		44,912			0	898	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		05/26/2012	MBS Paydown 0.136339539.....		44,813	44,813	44,813	42,821		(1,388)		(1,388)		44,813			0	1,120	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		06/26/2012	MBS Paydown 0.100164151.....		76,880	76,880	76,880	73,464		(3,022)		(3,022)		76,880			0	2,306	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		07/26/2012	MBS Paydown 0.088595212.....		24,586	24,586	24,586	23,494		(782)		(782)		24,586			0	861	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		08/26/2012	MBS Paydown 0.076678381.....		25,326	25,326	25,326	24,200		(904)		(904)		25,326			0	1,013	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		09/26/2012	MBS Paydown 0.051664321.....		53,160	53,160	53,160	50,798		(2,409)		(2,409)		53,160			0	2,392	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		10/26/2012	MBS Paydown 0.031528197.....		42,793	42,793	42,793	40,892		(2,034)		(2,034)		42,793			0	2,140	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		11/26/2012	MBS Paydown 0.009898557.....		45,968	45,968	45,968	43,925		15,286		15,286		45,968			0	2,528	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37.....		12/26/2012	MBS Paydown 0.....		21,036	21,036	21,036	20,102		20,309		20,309		21,036			0	1,262	09/26/2037.
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37.....		12/26/2012	MBS Paydown 0.834416115.....		15,640	15,640	15,640	15,607		(32)		(32)		15,640			0	1,017	09/26/2037.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		05/25/2012	Pass-Through Loss.....			5,418	5,418			(6)		(6)					0	121	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		06/25/2012	Pass-Through Loss.....			48,513	48,513			(65)		(65)					0	1,296	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		07/25/2012	Pass-Through Loss.....			22,370	22,370			(35)		(35)					0	697	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		08/25/2012	Pass-Through Loss.....			26,730	26,729			(49)		(49)					0	951	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		09/25/2012	Pass-Through Loss.....			34,988	34,988			(71)		(71)					0	1,399	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		10/25/2012	MBS Paydown 0.948149853.....		6,682	6,682	6,682	8,847		3,144		3,144		6,682			0	296	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		10/25/2012	Pass-Through Loss.....			10,848	10,848										0	481	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		11/25/2012	MBS Paydown 0.938875708.....		27,822	27,822	27,822	14,040		12,961		12,961		27,822			0	1,355	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		12/25/2012	MBS Paydown 0.931556878.....		11,338	11,338	11,338	11,080		(491)		(491)		11,338			0	602	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		12/25/2012	Pass-Through Loss.....			10,618	10,618										0	564	05/25/2036.
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		01/25/2012	MBS Paydown 0.277246954.....		21,449	21,449	21,441	21,289						21,449			0	92	06/25/2034.
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		02/25/2012	MBS Paydown 0.267553422.....		29,081	29,081	29,071	28,864		10		10		29,081			0	249	06/25/2034.
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		03/25/2012	MBS Paydown 0.263399797.....		12,461	12,461	12,457	12,368		9		9		12,461			0	160	06/25/2034.
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		04/25/2012	MBS Paydown 0.256200931.....		21,597	21,597	21,589	21,436		22		22		21,597			0	370	06/25/2034.
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		05/25/2012	MBS Paydown 0.244557141.....		34,931	34,931	34,920	34,671		48		48		34,931			0	747	06/25/2034.
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		06/25/2012	MBS Paydown 0.230291159.....		42,798	42,798	42,784	42,479		110		110		42,798			0	1,098	06/25/2034.
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		07/25/2012	MBS Paydown 0.216232958.....		42,175	42,175	42,160	41,860		128		128		42,175			0	1,263	06/25/2034.

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 eig n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value 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
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		08/25/2012.	MBS Paydown 0.203312351.....		38,762	38,762	38,749	38,473		130		130	38,762			0	1,326	06/25/2034.	
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		09/25/2012.	MBS Paydown 0.186556445.....		50,268	50,268	50,251	49,893		221		221	50,268			0	1,935	06/25/2034.	
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		10/25/2012.	MBS Paydown 0.183429327.....		9,381	9,381	9,378	9,311		38		38	9,381			0	401	06/25/2034.	
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		11/25/2012.	MBS Paydown 0.176330166.....		21,297	21,297	21,290	21,139		92		92	21,297			0	1,002	06/25/2034.	
12667F FJ 9	CWALT 2004-J4 1A4 SEQ STP 6/25/2034.....		12/25/2012.	MBS Paydown 0.150585868.....		77,233	77,233	77,207	76,658		461		461	77,233			0	3,964	06/25/2034.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		01/25/2012.	MBS Paydown 0.341715894.....		86,002	86,002	85,357	84,023		233		233	86,002			0	396	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		02/25/2012.	MBS Paydown 0.313238211.....		85,433	85,433	84,792	83,467		356		356	85,433			0	788	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		03/25/2012.	MBS Paydown 0.284949312.....		84,867	84,867	84,230	82,914		495		495	84,867			0	1,174	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		04/25/2012.	MBS Paydown 0.256848226.....		84,303	84,303	83,671	82,363		727		727	84,303			0	1,553	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		05/25/2012.	MBS Paydown 0.229281089.....		82,701	82,701	82,081	80,798		713		713	82,701			0	1,902	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		06/25/2012.	MBS Paydown 0.201737533.....		82,631	82,631	82,011	80,729		850		850	82,631			0	2,279	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		07/25/2012.	MBS Paydown 0.175227444.....		79,530	79,530	78,934	77,700		979		979	79,530			0	2,558	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		08/25/2012.	MBS Paydown 0.14939642.....		77,493	77,493	76,912	75,710		1,097		1,097	77,493			0	2,848	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		09/25/2012.	MBS Paydown 0.134905187.....		43,474	43,474	43,148	42,473		28		28	43,474			0	1,797	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		10/25/2012.	MBS Paydown 0.107574608.....		81,992	81,992	81,377	80,105		2,105		2,105	81,992			0	3,765	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		11/25/2012.	MBS Paydown 0.091395409.....		48,538	48,538	48,174	47,421		38		38	48,538			0	2,451	11/25/2035.	
12669A HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		12/25/2012.	MBS Paydown 0.089336763.....		6,176	6,176	6,130	6,034		24		24	6,176			0	340	11/25/2035.	
140661 AJ 8	CAPMARK FINL GRP LIBOR+500 9/30/2014.....		02/01/2012.	Call 100.0.....		68,132	68,132	67,877	67,849		283		283	68,132			0	1,219	09/30/2014.	
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....		02/01/2012.	Partial Call 100.0.....		7,239	7,239	7,112	7,112		127		127	7,239			0	167	09/30/2015.	
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....		05/01/2012.	Partial Call 100.0.....		40,383	40,383	39,676	39,676		707		707	40,383			0	1,837	09/30/2015.	
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....		06/29/2012.	Partial Call 100.0.....		35,739	35,739	35,114	35,113		626		626	35,739			0	2,153	09/30/2015.	
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....		08/01/2012.	Partial Call 100.0.....		34,437	34,437	33,834	33,834		603		603	34,437			0	2,359	09/30/2015.	
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....		09/05/2012.	Call 100.0.....		24,586	24,586	24,156	24,155		431		431	24,586			0	1,899	09/30/2015.	
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015.....		06/15/2012.	MBS Paydown 0.852141697.....		295,717	295,717	295,712	295,712		1		1	295,717			0	481	01/15/2015.	
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015.....		07/15/2012.	MBS Paydown 0.768985475.....		166,312	166,312	166,310	166,310		1		1	166,312			0	309	01/15/2015.	
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015.....		08/15/2012.	MBS Paydown 0.69551604.....		146,939	146,939	146,937	146,937		1		1	146,939			0	300	01/15/2015.	
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015.....		09/15/2012.	MBS Paydown 0.611602526.....		167,827	167,827	167,824	167,824		2		2	167,827			0	1,354	01/15/2015.	
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015.....		10/15/2012.	MBS Paydown 0.542314222.....		138,577	138,577	138,574	138,574		2		2	138,577			0	1,360	01/15/2015.	
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015.....		11/15/2012.	MBS Paydown 0.471655961.....		141,317	141,317	141,314	141,314		2		2	141,317			0	1,633	01/15/2015.	
14366U AA 0	CNART 2012-1A A ABS 2.09 01/15/2015.....		12/15/2012.	MBS Paydown 0.398883326.....		145,545	145,545	145,543	145,543		2		2	145,545			0	1,935	01/15/2015.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		01/25/2012.	MBS Paydown 0.283648264.....		8,529	8,529	8,528	8,382		0		0	8,529			0	38	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		02/25/2012.	MBS Paydown 0.279716138.....		15,729	15,729	15,728	15,458		(8)		(8)	15,729			0	140	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		03/25/2012.	MBS Paydown 0.278475433.....		4,963	4,963	4,963	4,877		(6)		(6)	4,963			0	66	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		04/25/2012.	MBS Paydown 0.273497882.....		19,910	19,910	19,910	19,567		(33)		(33)	19,910			0	353	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		05/25/2012.	MBS Paydown 0.268960259.....		18,150	18,150	18,150	17,838		(41)		(41)	18,150			0	403	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		06/25/2012.	MBS Paydown 0.266332348.....		10,512	10,512	10,511	10,331		(31)		(31)	10,512			0	280	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		07/25/2012.	MBS Paydown 0.259533462.....		27,196	27,196	27,195	26,727		(94)		(94)	27,196			0	844	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		08/25/2012.	MBS Paydown 0.257349822.....		8,735	8,735	8,735	8,584		(36)		(36)	8,735			0	310	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		09/25/2012.	MBS Paydown 0.252109019.....		20,963	20,963	20,963	20,602		(98)		(98)	20,963			0	837	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		10/25/2012.	MBS Paydown 0.248415644.....		14,774	14,774	14,773	14,519		(78)		(78)	14,774			0	655	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		11/25/2012.	MBS Paydown 0.244898044.....		14,070	14,070	14,070	13,828		(83)		(83)	14,070			0	687	02/25/2035.	
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035.....		12/25/2012.	MBS Paydown 0.236394645.....		34,014	34,014	34,013	33,428		(190)		(190)	34,014			0	1,811	02/25/2035.	
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....		01/25/2012.	MBS Paydown 0.293064571.....		748	748	748	748		0		0	748			0	4	06/25/2036.	

E14.8

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 e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value 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
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	02/25/2012	MBS Paydown 0.267543671.....	.....	102,084	102,084	102,074	102,084	.....	.....	.....	.....0	.....	102,084	.....	.....	.....0	1,010	06/25/2036
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	03/25/2012	MBS Paydown 0.255438664.....	.....	48,420	48,420	48,415	48,420	.....	.....	.....	.....0	.....	48,420	.....	.....	.....0	718	06/25/2036
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	04/25/2012	MBS Paydown 0.247645884.....	.....	31,171	31,171	31,168	31,171	.....	.....	.....	.....0	.....	31,171	.....	.....	.....0	615	06/25/2036
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	05/25/2012	MBS Paydown 0.239652834.....	.....	31,972	31,972	31,969	31,972	.....	.....	.....	.....0	.....	31,972	.....	.....	.....0	786	06/25/2036
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	06/25/2012	MBS Paydown 0.234254292.....	.....	21,594	21,594	21,592	21,594	.....	.....	.....	.....0	.....	21,594	.....	.....	.....0	635	06/25/2036
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	07/25/2012	MBS Paydown 0.22106511.....	.....	52,757	52,757	52,752	52,757	.....	.....	.....	.....0	.....	52,757	.....	.....	.....0	1,807	06/25/2036
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	08/25/2012	MBS Paydown 0.210446033.....	.....	42,476	42,476	42,472	42,476	.....	.....	.....	.....0	.....	42,476	.....	.....	.....0	1,659	06/25/2036
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	09/25/2012	MBS Paydown 0.197102333.....	.....	53,375	53,375	53,370	53,375	.....	.....	.....	.....0	.....	53,375	.....	.....	.....0	2,342	06/25/2036
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	10/25/2012	MBS Paydown 0.183395146.....	.....	54,829	54,829	54,824	54,829	.....	.....	.....	.....0	.....	54,829	.....	.....	.....0	2,669	06/25/2036
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	11/25/2012	MBS Paydown 0.179037767.....	.....	17,430	17,430	17,428	17,430	.....	.....	.....	.....0	.....	17,430	.....	.....	.....0	931	06/25/2036
16165L AC 4	CFLX 2006-1 A2A SEQ SSNR 5.935 6/25/36.....	...	12/25/2012	MBS Paydown 0.17204951.....	.....	27,953	27,953	27,950	27,953	.....	.....	.....	.....0	.....	27,953	.....	.....	.....0	1,626	06/25/2036
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	01/15/2012	MBS Paydown 0.52701461.....	.....	192,057	192,057	191,711	190,184	.....	4,101	.....	4,101	.....	192,057	.....	.....	.....0	840	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	02/15/2012	MBS Paydown 0.519934201.....	.....	49,563	49,563	49,474	49,080	.....	6	.....	6	.....	49,563	.....	.....	.....0	434	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	03/15/2012	MBS Paydown 0.511710459.....	.....	57,566	57,566	57,463	57,005	.....	(255)	.....	(255)	.....	57,566	.....	.....	.....0	756	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	04/15/2012	MBS Paydown 0.504539754.....	.....	50,195	50,195	50,105	49,706	.....	(221)	.....	(221)	.....	50,195	.....	.....	.....0	879	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	05/15/2012	MBS Paydown 0.496793179.....	.....	54,226	54,226	54,129	53,697	.....	(238)	.....	(238)	.....	54,226	.....	.....	.....0	1,187	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	06/15/2012	MBS Paydown 0.489552163.....	.....	50,687	50,687	50,596	50,193	.....	(221)	.....	(221)	.....	50,687	.....	.....	.....0	1,331	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	07/15/2012	MBS Paydown 0.481737203.....	.....	54,705	54,705	54,606	54,171	.....	(237)	.....	(237)	.....	54,705	.....	.....	.....0	1,676	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	08/15/2012	MBS Paydown 0.474426607.....	.....	51,174	51,174	51,082	50,675	.....	(220)	.....	(220)	.....	51,174	.....	.....	.....0	1,792	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	09/15/2012	MBS Paydown 0.46708224.....	.....	51,411	51,411	51,318	50,909	.....	(219)	.....	(219)	.....	51,411	.....	.....	.....0	2,025	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	10/15/2012	MBS Paydown 0.459168539.....	.....	55,396	55,396	55,296	54,856	.....	(235)	.....	(235)	.....	55,396	.....	.....	.....0	2,424	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	11/15/2012	MBS Paydown 0.434470499.....	.....	172,886	172,886	172,576	171,201	.....	(724)	.....	(724)	.....	172,886	.....	.....	.....0	8,322	04/15/2040
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40.....	...	12/15/2012	MBS Paydown 0.426520291.....	.....	55,651	55,651	55,551	55,109	.....	(228)	.....	(228)	.....	55,651	.....	.....	.....0	2,922	04/15/2040
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	01/25/2012	MBS Paydown 0.147838952.....	.....	19,644	19,644	19,643	11,180	.....	6,712	.....	6,712	.....	19,644	.....	.....	.....0	92	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	02/25/2012	MBS Paydown 0.139752562.....	.....	24,259	24,259	24,259	13,807	.....	8,871	.....	8,871	.....	24,259	.....	.....	.....0	226	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	03/25/2012	MBS Paydown 0.125975564.....	.....	41,331	41,331	41,330	23,524	.....	16,546	.....	16,546	.....	41,331	.....	.....	.....0	578	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	04/25/2012	MBS Paydown 0.125069901.....	.....	2,717	2,717	2,717	1,546	.....	6	.....	6	.....	2,717	.....	.....	.....0	51	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	05/25/2012	MBS Paydown 0.12386127.....	.....	3,626	3,626	3,626	2,064	.....	8	.....	8	.....	3,626	.....	.....	.....0	84	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	06/25/2012	MBS Paydown 0.123285471.....	.....	1,727	1,727	1,727	983	.....	5	.....	5	.....	1,727	.....	.....	.....0	48	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	07/25/2012	MBS Paydown 0.122923089.....	.....	1,087	1,087	1,087	619	.....	2	.....	2	.....	1,087	.....	.....	.....0	35	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	08/25/2012	MBS Paydown 0.121853859.....	.....	3,208	3,208	3,208	1,826	.....	(1)	.....	(1)	.....	3,208	.....	.....	.....0	118	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	09/25/2012	MBS Paydown 0.121113038.....	.....	2,222	2,222	2,222	1,265	.....	0	.....	0	.....	2,222	.....	.....	.....0	91	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	10/25/2012	MBS Paydown 0.11921966.....	.....	5,680	5,680	5,680	3,233	.....	1,220	.....	1,220	.....	5,680	.....	.....	.....0	258	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	11/25/2012	MBS Paydown 0.118676481.....	.....	1,630	1,630	1,630	927	.....	(1)	.....	(1)	.....	1,630	.....	.....	.....0	81	03/25/2036
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....	...	12/25/2012	MBS Paydown 0.117852328.....	.....	2,472	2,472	2,472	1,407	.....	29	.....	29	.....	2,472	.....	.....	.....0	134	03/25/2036
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	...	01/25/2012	MBS Paydown 0.77294907.....	.....	29,214	29,214	29,213	27,481	.....	339	.....	339	.....	29,214	.....	.....	.....0	128	08/25/2035
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	...	02/25/2012	MBS Paydown 0.764306059.....	.....	25,929	25,929	25,928	24,391	.....	205	.....	205	.....	25,929	.....	.....	.....0	227	08/25/2035
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	...	03/25/2012	MBS Paydown 0.754292364.....	.....	30,041	30,041	30,040	28,259	.....	480	.....	480	.....	30,041	.....	.....	.....0	394	08/25/2035
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	...	04/25/2012	MBS Paydown 0.748410844.....	.....	17,645	17,645	17,644	16,598	.....	14	.....	14	.....	17,645	.....	.....	.....0	309	08/25/2035
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	...	05/25/2012	MBS Paydown 0.74436573.....	.....	12,135	12,135	12,135	11,415	.....	11	.....	11	.....	12,135	.....	.....	.....0	265	08/25/2035
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	...	06/25/2012	MBS Paydown 0.737083837.....	.....	21,846	21,846	21,845	20,550	.....	19	.....	19	.....	21,846	.....	.....	.....0	573	08/25/2035
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....	...	07/25/2012	MBS Paydown 0.73224931.....	.....	14,504	14,504	14,503	13,643	.....	16	.....	16	.....	14,504	.....	.....	.....0	444	08/25/2035

E14.9

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	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value 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
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		08/25/2012	MBS Paydown 0.722941933		27,922	27,922	27,921	26,266		409		409		27,922			0	977	08/25/2035
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		09/25/2012	MBS Paydown 0.71732757		16,843	16,843	16,843	15,844		24		24		16,843			0	663	08/25/2035
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		10/25/2012	MBS Paydown 0.70232372		45,012	45,012	45,010	42,341		67		67		45,012			0	1,969	08/25/2035
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		11/25/2012	MBS Paydown 0.673266295		87,172	87,172	87,170	82,001		1,589		1,589		87,172			0	4,194	08/25/2035
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		12/25/2012	MBS Paydown 0.646957125		78,928	78,928	78,925	74,245		1,147		1,147		78,928			0	4,143	08/25/2035
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		04/15/2012	MBS Paydown 0.999708451		1,458	1,458	1,502	1,461		1,379		1,379		1,458			0	28	03/15/2049
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		11/15/2012	MBS Paydown 0.386652637		3,065,279	3,065,279	3,158,195	3,072,080		(11,553)		(11,553)		3,065,279			0	163,909	03/15/2049
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49		12/15/2012	MBS Paydown 0.243569252		715,417	715,417	737,103	717,004		(2,126)		(2,126)		715,417			0	41,676	03/15/2049
17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49		04/10/2012	MBS Paydown 0.942103187		305,695	305,695	310,047	305,791		(110)		(110)		305,695			0	5,901	12/10/2049
17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49		05/10/2012	MBS Paydown 0.880304357		326,298	326,298	330,943	326,400		(197)		(197)		326,298			0	7,848	12/10/2049
17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49		06/10/2012	MBS Paydown 0.684170815		1,035,585	1,035,585	1,050,327	1,035,909		(821)		(821)		1,035,585			0	29,991	12/10/2049
17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49		07/10/2012	MBS Paydown 0.66368464		108,167	108,167	109,707	108,201		(100)		(100)		108,167			0	3,646	12/10/2049
17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49		09/10/2012	MBS Paydown 0.53032544		704,137	704,137	714,160	704,357		(628)		(628)		704,137			0	30,647	12/10/2049
17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49		11/10/2012	MBS Paydown 0.276111957		1,342,247	1,342,247	1,361,354	1,342,667		(1,047)		(1,047)		1,342,247			0	71,381	12/10/2049
17311Q BF 6	CGCMT 2007-C6 A2 SEQ CSTR 12/10/49		12/10/2012	MBS Paydown 0.275481882		3,327	3,327	3,374	3,328		(3)		(3)		3,327			0	193	12/10/2049
189054 AP 4	CLOROX 5.45 10/15/2012		10/15/2012	Maturity 100.0		3,000,000	3,000,000	2,995,920	2,999,291		709		709		3,000,000			0	163,500	10/15/2012
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		01/25/2012	MBS Paydown 0.33345742		81,539	81,539	81,344	80,966		267		267		81,539			0	357	10/25/2034
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		02/25/2012	MBS Paydown 0.32796191		16,487	16,487	16,447	16,371		5		5		16,487			0	144	10/25/2034
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		04/25/2012	MBS Paydown 0.32681585		3,438	3,438	3,430	3,414		2		2		3,438			0	60	10/25/2034
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		05/25/2012	MBS Paydown 0.29337585		100,320	100,320	100,081	99,615		379		379		100,320			0	2,195	10/25/2034
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		06/25/2012	MBS Paydown 0.28278945		31,759	31,759	31,684	31,536		123		123		31,759			0	833	10/25/2034
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		07/25/2012	MBS Paydown 0.25322087		88,706	88,706	88,494	88,083		386		386		88,706			0	2,713	10/25/2034
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		08/25/2012	MBS Paydown 0.235317		53,712	53,712	53,584	53,334		252		252		53,712			0	1,878	10/25/2034
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		09/25/2012	MBS Paydown 0.2344709		2,538	2,538	2,532	2,520		5		5		2,538			0	100	10/25/2034
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		10/25/2012	MBS Paydown 0.23287472		4,789	4,789	4,777	4,755		9		9		4,789			0	209	10/25/2034
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		11/25/2012	MBS Paydown 0.22660088		18,822	18,822	18,777	18,689		39		39		18,822			0	905	10/25/2034
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34		12/25/2012	MBS Paydown 0.22572683		2,622	2,622	2,616	2,604		6		6		2,622			0	138	10/25/2034
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		01/25/2012	MBS Paydown 0.02040497		252	252	252	252		0		0		252			0	1	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		02/25/2012	MBS Paydown 0.02016627		477	477	477	477		0		0		477			0	4	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		03/25/2012	MBS Paydown 0.01965855		1,015	1,015	1,015	1,015		0		0		1,015			0	13	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		04/25/2012	MBS Paydown 0.01924858		820	820	820	820		0		0		820			0	14	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		05/25/2012	MBS Paydown 0.01825348		1,990	1,990	1,990	1,990		0		0		1,990			0	43	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		06/25/2012	MBS Paydown 0.01608098		4,345	4,345	4,344	4,345		0		0		4,345			0	112	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		07/25/2012	MBS Paydown 0.01494595		2,270	2,270	2,270	2,270		0		0		2,270			0	68	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		08/25/2012	MBS Paydown 0.01341633		3,059	3,059	3,059	3,059		0		0		3,059			0	105	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		09/25/2012	MBS Paydown 0.01013374		6,565	6,565	6,564	6,565		0		0		6,565			0	255	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		10/25/2012	MBS Paydown 0.00942571		1,416	1,416	1,416	1,416		0		0		1,416			0	61	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		11/25/2012	MBS Paydown 0.00572267		7,406	7,406	7,405	7,406		0		0		7,406			0	351	10/25/2033
251510 CE 1	DBALT 2003-4XS A4 SEQ 5.17 10/25/2033		12/25/2012	MBS Paydown 0.00418657		3,072	3,072	3,072	3,072		0		0		3,072			0	157	10/25/2033
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		01/25/2012	MBS Paydown 0.60648076		9,905	9,905	9,903	9,839		0		0		9,905			0	45	07/25/2034
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		02/25/2012	MBS Paydown 0.60360943		7,178	7,178	7,177	7,130		1		1		7,178			0	65	07/25/2034
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		03/25/2012	MBS Paydown 0.59882333		11,965	11,965	11,963	11,885		2		2		11,965			0	162	07/25/2034
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		04/25/2012	MBS Paydown 0.59367002		12,883	12,883	12,880	12,797		3		3		12,883			0	232	07/25/2034

SCHEDULE D - PART 4

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

E14.11

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	F o r e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value 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
251563	FY 3		05/25/2012	MBS Paydown 0.5893328		10,843	10,843	10,841	10,771				4		10,843			0	244	07/25/2034
251563	FY 3		06/25/2012	MBS Paydown 0.58277532		16,394	16,394	16,390	16,284				7		16,394			0	443	07/25/2034
251563	FY 3		07/25/2012	MBS Paydown 0.57700764		14,419	14,419	14,416	14,323				8		14,419			0	454	07/25/2034
251563	FY 3		08/25/2012	MBS Paydown 0.57166712		13,351	13,351	13,348	13,262				8		13,351			0	480	07/25/2034
251563	FY 3		09/25/2012	MBS Paydown 0.55863261		32,586	32,586	32,579	32,368				63		32,586			0	1,318	07/25/2034
251563	FY 3		10/25/2012	MBS Paydown 0.555335		8,244	8,244	8,242	8,189				7		8,244			0	371	07/25/2034
251563	FY 3		11/25/2012	MBS Paydown 0.55042393		12,278	12,278	12,275	12,196				12		12,278			0	606	07/25/2034
251563	FY 3		12/25/2012	MBS Paydown 0.54181248		21,529	21,529	21,524	21,385				32		21,529			0	1,160	07/25/2034
361856	DX 2		01/25/2012	MBS Paydown 0.493985932		9,252	9,252	9,252	4,157				0		9,252			0	45	09/25/2034
361856	DX 2		02/25/2012	MBS Paydown 0.492438057		4,644	4,644	4,644	2,086				0		4,644			0	45	09/25/2034
361856	DX 2		03/25/2012	MBS Paydown 0.489910317		7,583	7,583	7,583	3,407				0		7,583			0	111	09/25/2034
361856	DX 2		04/25/2012	MBS Paydown 0.487154126		8,269	8,269	8,269	3,715				0		8,269			0	162	09/25/2034
361856	DX 2		05/25/2012	MBS Paydown 0.484463279		8,073	8,073	8,073	3,627				0		8,073			0	197	09/25/2034
361856	DX 2		06/25/2012	MBS Paydown 0.48104501		10,255	10,255	10,255	4,607				0		10,255			0	301	09/25/2034
361856	DX 2		07/25/2012	MBS Paydown 0.476827278		12,653	12,653	12,653	5,685				0		12,653			0	433	09/25/2034
361856	DX 2		08/25/2012	MBS Paydown 0.473329931		10,492	10,492	10,492	4,714				0		10,492			0	410	09/25/2034
361856	DX 2		09/25/2012	MBS Paydown 0.469370715		11,878	11,878	11,878	5,336				0		11,878			0	522	09/25/2034
361856	DX 2		10/25/2012	MBS Paydown 0.465509801		11,583	11,583	11,583	5,204				0		11,583			0	566	09/25/2034
361856	DX 2		11/25/2012	MBS Paydown 0.460906739		13,809	13,809	13,809	6,204				0		13,809			0	742	09/25/2034
361856	DX 2		12/25/2012	MBS Paydown 0.455554601		16,056	16,056	16,056	7,214				0		16,056			0	942	09/25/2034
36242D	UZ 4		01/25/2012	MBS Paydown 0.193072656		34,714	34,714	35,275	34,645				0		34,714			0	159	02/25/2035
36242D	UZ 4		02/25/2012	MBS Paydown 0.170202873		34,305	34,305	34,859	34,237				3		34,305			0	314	02/25/2035
36242D	UZ 4		03/25/2012	MBS Paydown 0.155611082		21,888	21,888	22,242	21,844				5		21,888			0	301	02/25/2035
36242D	UZ 4		04/25/2012	MBS Paydown 0.124825828		46,178	46,178	46,925	46,086			(2)	(2)		46,178			0	847	02/25/2035
36242D	UZ 4		05/25/2012	MBS Paydown 0.102317319		33,763	33,763	34,309	33,696				27		33,763			0	774	02/25/2035
36242D	UZ 4		06/25/2012	MBS Paydown 0.079927991		33,584	33,584	34,127	33,517				41		33,584			0	924	02/25/2035
36242D	UZ 4		07/25/2012	MBS Paydown 0.059709147		30,328	30,328	30,819	30,268				56		30,328			0	973	02/25/2035
36242D	UZ 4		08/25/2012	MBS Paydown 0.03550442		36,307	36,307	36,894	36,235				97		36,307			0	1,331	02/25/2035
36242D	UZ 4		09/25/2012	MBS Paydown 0.013468954		33,053	33,053	33,588	32,988				153		33,053			0	1,363	02/25/2035
36242D	UZ 4		10/25/2012	MBS Paydown 0.0		20,203	20,203	20,530	20,163				267		20,203			0	926	02/25/2035
36242D	W5 8		01/25/2012	MBS Paydown 0.074507138		407,645	407,645	412,295	406,636			(170)	(170)		407,645			0	1,868	05/25/2035
36242D	W5 8		02/25/2012	MBS Paydown 0.012693162		247,256	247,256	250,076	246,644				830		247,256			0	2,267	05/25/2035
36242D	W5 8		03/25/2012	MBS Paydown 0.0		50,773	50,773	51,352	50,647			1,087	1,087		50,773			0	698	05/25/2035
36828Q	AD 8		01/10/2012	MBS Paydown 0.934180555		23,596	23,596	22,479	23,435				0		23,596			0	95	01/10/2038
36828Q	AD 8		02/10/2012	MBS Paydown 0.930940646		22,679	22,679	21,606	22,524				11		22,679			0	182	01/10/2038
36828Q	AD 8		03/10/2012	MBS Paydown 0.927171851		26,382	26,382	25,133	26,201				25		26,382			0	318	01/10/2038
36828Q	AD 8		04/10/2012	MBS Paydown 0.923895706		22,933	22,933	21,847	22,776				32		22,933			0	368	01/10/2038
36828Q	AD 8		05/10/2012	MBS Paydown 0.816606108		751,027	751,027	715,471	745,898				1,586		751,027			0	15,080	01/10/2038
36828Q	AD 8		06/10/2012	MBS Paydown 0.81347211		21,938	21,938	20,899	21,788				65		21,938			0	529	01/10/2038
36828Q	AD 8		07/10/2012	MBS Paydown 0.753443359		420,201	420,201	400,307	417,331				234		420,201			0	11,812	01/10/2038
36828Q	AD 8		08/10/2012	MBS Paydown 0.750406361		21,259	21,259	20,253	21,114				94		21,259			0	683	01/10/2038
36828Q	AD 8		09/10/2012	MBS Paydown 0.674858313		528,836	528,836	503,799	525,224				1,428		528,836			0	19,113	01/10/2038
36828Q	AD 8		10/10/2012	MBS Paydown 0.544307364		913,857	913,857	870,591	907,615				4,954		913,857			0	36,699	01/10/2038

SCHEDULE D - PART 4

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

E14.12

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
36828Q AD 8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038		11/10/2012	MBS Paydown 0.247305288		2,079,015	2,079,015	1,980,586	2,064,815		16,022		16,022		2,079,015			0	91,839	01/10/2038
36828Q AD 8	GECMC 2003-C1 A4 SEQ 4.819 1/10/2038		12/10/2012	MBS Paydown 0.079089476		1,177,511	1,177,511	1,121,763	1,169,468		11,874		11,874		1,177,511			0	56,744	01/10/2038
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		01/20/2012	Sinking Fund Redemption 100.0		9,302	9,302	9,302	9,248		(2)		(2)		9,302			0	60	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		02/20/2012	Sinking Fund Redemption 100.0		8,620	8,620	8,620	8,569		(10)		(10)		8,620			0	111	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		03/20/2012	Sinking Fund Redemption 100.0		8,676	8,676	8,676	8,625		(18)		(18)		8,676			0	168	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		04/20/2012	Sinking Fund Redemption 100.0		10,021	10,021	10,021	9,962		(29)		(29)		10,021			0	259	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		05/20/2012	Sinking Fund Redemption 100.0		8,771	8,771	8,771	8,720		(42)		(42)		8,771			0	284	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		06/20/2012	Sinking Fund Redemption 100.0		8,828	8,828	8,828	8,776		(59)		(59)		8,828			0	343	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		07/20/2012	Sinking Fund Redemption 100.0		8,885	8,885	8,885	8,833		(75)		(75)		8,885			0	402	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		08/20/2012	Sinking Fund Redemption 100.0		8,943	8,943	8,943	8,890		(90)		(90)		8,943			0	463	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		09/20/2012	Sinking Fund Redemption 100.0		9,868	9,868	9,868	9,810		(115)		(115)		9,868			0	574	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		10/20/2012	Sinking Fund Redemption 100.0		9,114	9,114	9,114	9,061		(127)		(127)		9,114			0	589	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		11/20/2012	Sinking Fund Redemption 100.0		9,173	9,173	9,173	9,119		(145)		(145)		9,173			0	643	08/20/2018
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		12/20/2012	Sinking Fund Redemption 100.0		9,233	9,233	9,233	9,178		(165)		(165)		9,233			0	707	08/20/2018
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		01/25/2012	MBS Paydown 0.278293852		8,609	8,609	8,517	8,489				0		8,609			0	37	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		02/25/2012	MBS Paydown 0.274877805		6,832	6,832	6,760	6,737		1		1		6,832			0	59	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		03/25/2012	MBS Paydown 0.271054295		7,647	7,647	7,566	7,541		2		2		7,647			0	99	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		04/25/2012	MBS Paydown 0.267935501		6,238	6,238	6,171	6,151		3		3		6,238			0	108	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		05/25/2012	MBS Paydown 0.264431558		7,008	7,008	6,933	6,911		4		4		7,008			0	151	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		06/25/2012	MBS Paydown 0.26055746		7,748	7,748	7,666	7,641		6		6		7,748			0	201	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		07/25/2012	MBS Paydown 0.258395362		4,324	4,324	4,278	4,264		4		4		4,324			0	131	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		08/25/2012	MBS Paydown 0.25424568		8,299	8,299	8,211	8,184		69		69		8,299			0	287	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		09/25/2012	MBS Paydown 0.252109975		4,271	4,271	4,226	4,212		5		5		4,271			0	167	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		10/25/2012	MBS Paydown 0.247034758		10,150	10,150	10,043	10,010		111		111		10,150			0	440	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		11/25/2012	MBS Paydown 0.244248632		5,572	5,572	5,513	5,495		7		7		5,572			0	266	09/25/2034
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		12/25/2012	MBS Paydown 0.241392921		5,711	5,711	5,651	5,632		8		8		5,711			0	297	09/25/2034
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		01/19/2012	MBS Paydown 0.32081345		14,224	14,224	9,992	9,676		172		172		14,224			0	7	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		02/19/2012	MBS Paydown 0.318783071		12,182	12,182	8,558	8,287		31		31		12,182			0	13	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		03/19/2012	MBS Paydown 0.316928905		11,125	11,125	7,815	7,568		44		44		11,125			0	16	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		04/19/2012	MBS Paydown 0.313271206		21,946	21,946	15,417	14,929		2,611		2,611		21,946			0	43	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		05/19/2012	MBS Paydown 0.309831263		20,640	20,640	14,499	14,040		2,099		2,099		20,640			0	50	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		06/19/2012	MBS Paydown 0.307185087		15,877	15,877	11,154	10,800		604		604		15,877			0	46	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		07/19/2012	MBS Paydown 0.305355018		10,980	10,980	7,714	7,469		111		111		10,980			0	37	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		08/19/2012	MBS Paydown 0.301917802		20,623	20,623	14,488	14,029		1,979		1,979		20,623			0	79	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		09/19/2012	MBS Paydown 0.299732304		13,113	13,113	9,212	8,920		165		165		13,113			0	56	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		10/19/2012	MBS Paydown 0.297064537		16,007	16,007	11,245	10,888		664		664		16,007			0	76	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		11/19/2012	MBS Paydown 0.292442174		27,734	27,734	19,483	18,866		4,798		4,798		27,734			0	144	11/19/2035
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		12/19/2012	MBS Paydown 0.288158935		25,699	25,699	18,054	17,482		4,211		4,211		25,699			0	144	11/19/2035
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		01/19/2012	MBS Paydown 0.23578539		2,612	2,612	1,835	1,872		7		7		2,612			0	1	08/19/2045
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		02/19/2012	MBS Paydown 0.23246106		19,946	19,946	14,012	14,293		(327)		(327)		19,946			0	21	08/19/2045
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		03/19/2012	MBS Paydown 0.23203967		2,528	2,528	1,776	1,812		19		19		2,528			0	4	08/19/2045
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		04/19/2012	MBS Paydown 0.22891325		18,759	18,759	13,178	13,442		(487)		(487)		18,759			0	36	08/19/2045

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	F o r e i g n	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 Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value 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
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45...	...	05/19/2012.	MBS Paydown 0.22665073.....	.....	.....13,575	.....13,575	.....9,537	.....9,727	.....	.....170	.....	.....170	.....	.....13,575	.....	.....	.....0	.....33	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45...	...	06/19/2012.	MBS Paydown 0.2262005.....	.....	.....2,701	.....2,701	.....1,898	.....1,936	.....	.....42	.....	.....42	.....	.....2,701	.....	.....	.....0	.....8	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45...	...	07/19/2012.	MBS Paydown 0.22577113.....	.....	.....2,576	.....2,576	.....1,810	.....1,846	.....	.....42	.....	.....42	.....	.....2,576	.....	.....	.....0	.....9	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45...	...	08/19/2012.	MBS Paydown 0.22402125.....	.....	.....10,499	.....10,499	.....7,376	.....7,523	.....	.....177	.....	.....177	.....	.....10,499	.....	.....	.....0	.....40	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45...	...	09/19/2012.	MBS Paydown 0.2225028.....	.....	.....9,111	.....9,111	.....6,400	.....6,528	.....	.....175	.....	.....175	.....	.....9,111	.....	.....	.....0	.....39	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45...	...	10/19/2012.	MBS Paydown 0.22128327.....	.....	.....7,317	.....7,317	.....5,140	.....5,243	.....	.....155	.....	.....155	.....	.....7,317	.....	.....	.....0	.....35	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45...	...	11/19/2012.	MBS Paydown 0.22085071.....	.....	.....2,595	.....2,595	.....1,823	.....1,860	.....	.....59	.....	.....59	.....	.....2,595	.....	.....	.....0	.....13	08/19/2045.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45...	...	12/19/2012.	MBS Paydown 0.2191184.....	.....	.....10,394	.....10,394	.....7,302	.....7,448	.....	.....244	.....	.....244	.....	.....10,394	.....	.....	.....0	.....58	08/19/2045.
42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14.....	...	10/25/2012.	MBS Paydown 0.833333333.....	.....	.....500,000	.....500,000	.....499,970	.....499,990	.....	.....8	.....	.....8	.....	.....500,000	.....	.....	.....0	.....17,750	03/25/2014.
42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14.....	...	11/25/2012.	MBS Paydown 0.666666667.....	.....	.....500,000	.....500,000	.....499,970	.....499,990	.....	.....9	.....	.....9	.....	.....500,000	.....	.....	.....0	.....19,525	03/25/2014.
42805R AU 3	HERTZ 2009-2A A1 4.26 3/25/14.....	...	12/25/2012.	MBS Paydown 0.5.....	.....	.....500,000	.....500,000	.....499,970	.....499,990	.....	.....9	.....	.....9	.....	.....500,000	.....	.....	.....0	.....21,300	03/25/2014.
461202 AA 1	INTUIT INC 5.40 03/15/2012.....	...	03/15/2012.	Maturity 100.0.....	.....	.....1,000,000	.....1,000,000	.....999,950	.....999,998	.....	.....2	.....	.....2	.....	.....1,000,000	.....	.....	.....0	.....27,000	03/15/2012.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	01/25/2012.	MBS Paydown 0.48553953.....	.....	.....8,064	.....8,064	.....8,102	.....5,797	.....	.....507	.....	.....507	.....	.....8,064	.....	.....	.....0	.....18	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	02/25/2012.	MBS Paydown 0.47617948.....	.....	.....28,080	.....28,080	.....28,212	.....20,183	.....	.....6,166	.....	.....6,166	.....	.....28,080	.....	.....	.....0	.....128	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	03/25/2012.	MBS Paydown 0.4735016.....	.....	.....8,034	.....8,034	.....8,071	.....5,774	.....	.....579	.....	.....579	.....	.....8,034	.....	.....	.....0	.....55	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	04/25/2012.	MBS Paydown 0.47236578.....	.....	.....3,407	.....3,407	.....3,423	.....2,449	.....	.....6	.....	.....6	.....	.....3,407	.....	.....	.....0	.....31	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	05/25/2012.	MBS Paydown 0.46658586.....	.....	.....9,893	.....9,893	.....9,939	.....12,463	.....	.....1,127	.....	.....1,127	.....	.....9,893	.....	.....	.....0	.....114	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	05/25/2012.	Pass-Through Loss.....	.....	.....7,447	.....7,447	.....7,482	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....86	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	06/25/2012.	MBS Paydown 0.46102589.....	.....	.....11,935	.....11,935	.....11,991	.....11,989	.....	.....1,724	.....	.....1,724	.....	.....11,935	.....	.....	.....0	.....165	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	06/25/2012.	Pass-Through Loss.....	.....	.....4,745	.....4,745	.....4,767	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....66	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	07/25/2012.	MBS Paydown 0.45235629.....	.....	.....19,903	.....19,903	.....19,997	.....18,695	.....	.....3,919	.....	.....3,919	.....	.....19,903	.....	.....	.....0	.....322	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	07/25/2012.	Pass-Through Loss.....	.....	.....6,106	.....6,106	.....6,134	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....99	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	08/25/2012.	MBS Paydown 0.44856462.....	.....	.....11,375	.....11,375	.....11,428	.....8,176	.....	.....1,687	.....	.....1,687	.....	.....11,375	.....	.....	.....0	.....211	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	09/25/2012.	MBS Paydown 0.43923055.....	.....	.....13,535	.....13,535	.....13,598	.....20,127	.....	.....2,324	.....	.....2,324	.....	.....13,535	.....	.....	.....0	.....282	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	09/25/2012.	Pass-Through Loss.....	.....	.....14,468	.....14,468	.....14,535	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....302	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	10/25/2012.	MBS Paydown 0.43613281.....	.....	.....6,834	.....6,834	.....6,866	.....6,680	.....	.....399	.....	.....399	.....	.....6,834	.....	.....	.....0	.....158	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	10/25/2012.	Pass-Through Loss.....	.....	.....2,459	.....2,459	.....2,471	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....57	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	11/25/2012.	MBS Paydown 0.43385643.....	.....	.....3,027	.....3,027	.....3,041	.....4,909	.....	.....(837)	.....	.....(837)	.....	.....3,027	.....	.....	.....0	.....77	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	11/25/2012.	Pass-Through Loss.....	.....	.....3,803	.....3,803	.....3,820	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....97	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	12/25/2012.	MBS Paydown 0.42778406.....	.....	.....5,145	.....5,145	.....5,169	.....13,094	.....	.....(542)	.....	.....(542)	.....	.....5,145	.....	.....	.....0	.....143	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....	...	12/25/2012.	Pass-Through Loss.....	.....	.....13,072	.....13,072	.....13,133	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....364	03/25/2036.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	01/12/2012.	MBS Paydown 0.91421957.....	.....	.....129,585	.....129,585	.....126,503	.....128,144	.....	.....1,211	.....	.....1,211	.....	.....129,585	.....	.....	.....0	.....588	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	02/12/2012.	MBS Paydown 0.895452985.....	.....	.....37,533	.....37,533	.....36,640	.....37,116	.....	.....356	.....	.....356	.....	.....37,533	.....	.....	.....0	.....341	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	03/12/2012.	MBS Paydown 0.882944569.....	.....	.....25,017	.....25,017	.....24,422	.....24,739	.....	.....238	.....	.....238	.....	.....25,017	.....	.....	.....0	.....341	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	04/12/2012.	MBS Paydown 0.870151396.....	.....	.....25,586	.....25,586	.....24,978	.....25,302	.....	.....28	.....	.....28	.....	.....25,586	.....	.....	.....0	.....465	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	05/12/2012.	MBS Paydown 0.860395311.....	.....	.....19,512	.....19,512	.....19,048	.....19,295	.....	.....27	.....	.....27	.....	.....19,512	.....	.....	.....0	.....443	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	06/12/2012.	MBS Paydown 0.833940115.....	.....	.....52,910	.....52,910	.....51,652	.....52,322	.....	.....278	.....	.....278	.....	.....52,910	.....	.....	.....0	.....1,441	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	07/12/2012.	MBS Paydown 0.80994734.....	.....	.....47,986	.....47,986	.....46,844	.....47,452	.....	.....246	.....	.....246	.....	.....47,986	.....	.....	.....0	.....1,525	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	08/12/2012.	MBS Paydown 0.614734232.....	.....	.....390,426	.....390,426	.....381,138	.....386,085	.....	.....3,802	.....	.....3,802	.....	.....390,426	.....	.....	.....0	.....14,178	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	09/12/2012.	MBS Paydown 0.593762946.....	.....	.....41,943	.....41,943	.....40,945	.....41,476	.....	.....285	.....	.....285	.....	.....41,943	.....	.....	.....0	.....1,713	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	10/12/2012.	MBS Paydown 0.583602405.....	.....	.....20,321	.....20,321	.....19,838	.....20,095	.....	.....73	.....	.....73	.....	.....20,321	.....	.....	.....0	.....922	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	11/12/2012.	MBS Paydown 0.474783182.....	.....	.....217,638	.....217,638	.....212,461	.....215,218	.....	.....2,314	.....	.....2,314	.....	.....217,638	.....	.....	.....0	.....10,867	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47.....	...	12/12/2012.	MBS Paydown 0.380905805.....	.....	.....187,755	.....187,755	.....183,288	.....185,667	.....	.....2,108	.....	.....2,108	.....	.....187,755	.....	.....	.....0	.....10,227	06/12/2047.

E14.13

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
46849E AF 4	JACKSON NAT LIFE 6.125 05/30/2012.....		05/30/2012.	Maturity 100.0.....		2,000,000	2,000,000	2,192,860	2,012,478				(12,478)	(12,478)	2,000,000				0	61,250	05/30/2012.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		01/26/2012.	MBS Paydown 0.32769399.....		17,415	17,415	17,717	17,415				(629,172)	(629,172)	17,415				0	171	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		02/26/2012.	MBS Paydown 0.32295843.....		9,092	9,092	9,250	9,092				9,092	9,092	9,092				0	131	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		03/26/2012.	MBS Paydown 0.300494753.....		43,130	43,130	43,877	43,130				43,130	43,130	43,130				0	820	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		04/26/2012.	MBS Paydown 0.287087899.....		25,741	25,741	26,187	25,741				25,741	25,741	25,741				0	608	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		05/26/2012.	MBS Paydown 0.280812568.....		12,049	12,049	12,257	12,049				12,049	12,049	12,049				0	340	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		06/26/2012.	MBS Paydown 0.272452566.....		16,051	16,051	16,329	16,051				16,051	16,051	16,051				0	526	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		07/26/2012.	MBS Paydown 0.263816661.....		16,581	16,581	16,868	16,581				16,581	16,581	16,581				0	620	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		08/26/2012.	MBS Paydown 0.253487312.....		19,832	19,832	20,176	19,832				19,832	19,832	19,832				0	833	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		09/26/2012.	MBS Paydown 0.247442306.....		11,606	11,606	11,807	11,606				11,606	11,606	11,606				0	541	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		10/26/2012.	MBS Paydown 0.235894446.....		22,172	22,172	22,556	22,172				22,172	22,172	22,172				0	1,135	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		11/30/2012.	Book Value Adjustment.....									0	0					0	(0)	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36.....		12/26/2012.	MBS Paydown 0.227415437.....		16,280	16,280	16,562	16,280				22,405	22,405	16,280				0	982	01/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		01/26/2012.	MBS Paydown 0.466948111.....		19,122	19,122	19,122	19,025				0	0	19,122				0	104	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		02/26/2012.	MBS Paydown 0.455278952.....		31,734	31,734	31,734	31,572				11	11	31,734				0	344	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		03/26/2012.	MBS Paydown 0.449172436.....		16,606	16,606	16,606	16,522				2	2	16,606				0	270	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		04/26/2012.	MBS Paydown 0.446055848.....		8,475	8,475	8,475	8,432				2	2	8,475				0	184	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		05/26/2012.	MBS Paydown 0.430813276.....		41,451	41,451	41,451	41,240				27	27	41,451				0	1,122	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		06/26/2012.	MBS Paydown 0.418368566.....		33,843	33,843	33,843	33,670				26	26	33,843				0	1,099	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		07/26/2012.	MBS Paydown 0.416908123.....		3,972	3,972	3,972	3,951				2	2	3,972				0	151	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		08/26/2012.	MBS Paydown 0.41231989.....		12,477	12,477	12,477	12,414				7	7	12,477				0	540	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		09/26/2012.	MBS Paydown 0.398383004.....		37,900	37,900	37,900	37,708				39	39	37,900				0	1,847	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		10/26/2012.	MBS Paydown 0.391242033.....		19,419	19,419	19,419	19,321				16	16	19,419				0	1,051	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		11/26/2012.	MBS Paydown 0.380493163.....		29,231	29,231	29,231	29,082				36	36	29,231				0	1,741	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37.....		12/26/2012.	MBS Paydown 0.368199139.....		33,433	33,433	33,433	33,263				47	47	33,433				0	2,172	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		01/26/2012.	Pass-Through Loss.....		30,927	30,927	15,362											0	340	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		02/26/2012.	Pass-Through Loss.....		(17,522)	43,880	21,796							(16,948)				0	720	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		03/26/2012.	Pass-Through Loss.....			15,848	7,872							0				0	346	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		04/26/2012.	Pass-Through Loss.....			25,629	12,731					(80)	(80)	0				0	698	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		05/26/2012.	Pass-Through Loss.....			35,504	17,636					(111)	(111)	0				0	1,160	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		06/26/2012.	Pass-Through Loss.....			16,783	8,337					(53)	(53)	0				0	639	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		07/26/2012.	Pass-Through Loss.....			21,204	10,533					(66)	(66)	0				0	922	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		08/26/2012.	Pass-Through Loss.....			20,218	10,043					(63)	(63)	0				0	989	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		09/26/2012.	Pass-Through Loss.....			38,847	19,297					(122)	(122)	0				0	2,110	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		10/26/2012.	Pass-Through Loss.....			19,461	9,667					(61)	(61)	0				0	1,162	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		11/26/2012.	Pass-Through Loss.....			28,713	14,263					(90)	(90)	0				0	1,870	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		12/26/2012.	Pass-Through Loss.....			26,342	13,085					(741)	(741)	0				0	1,859	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37.....		12/31/2012.	Book Value Adjustment.....									0	0	(0)				0		07/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		05/26/2012.	MBS Paydown 0.566544019.....		1,572	1,572	1,528	1,528				(1)	(1)	1,572				0	9	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		06/26/2012.	MBS Paydown 0.555995684.....		21,097	21,097	20,503	20,503				143	143	21,097				0	238	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		07/26/2012.	MBS Paydown 0.547753373.....		16,485	16,485	16,021	16,021				15	15	16,485				0	279	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		08/26/2012.	MBS Paydown 0.53902521.....		17,456	17,456	16,965	16,965				27	27	17,456				0	394	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		09/26/2012.	MBS Paydown 0.527688467.....		22,673	22,673	22,036	22,036				151	151	22,673				0	639	11/26/2037.

E14.14

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 e i g n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value 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
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		10/26/2012	MBS Paydown 0.501346987		52,683	52,683	51,201	51,201		947		947		52,683			0	1,781	11/26/2037
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		11/26/2012	MBS Paydown 0.498215605		6,263	6,263	6,087	6,087		(57)		(57)		6,263			0	243	11/26/2037
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		12/26/2012	MBS Paydown 0.495141112		6,149	6,149	5,976	5,976		(66)		(66)		6,149			0	269	11/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		01/26/2012	MBS Paydown 0.637431168		9,508	9,508	9,508	9,485				0		9,508			0	50	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		02/26/2012	MBS Paydown 0.632550193		8,787	8,787	8,787	8,766		(2)		(2)		8,787			0	92	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		03/26/2012	MBS Paydown 0.626555584		10,792	10,792	10,792	10,766		(5)		(5)		10,792			0	169	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		04/26/2012	MBS Paydown 0.621936128		8,316	8,316	8,316	8,296		(6)		(6)		8,316			0	173	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		05/26/2012	MBS Paydown 0.618639798		5,934	5,934	5,934	5,920		(6)		(6)		5,934			0	155	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		06/26/2012	MBS Paydown 0.610701073		14,292	14,292	14,292	14,257		(18)		(18)		14,292			0	447	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		07/26/2012	MBS Paydown 0.603996023		12,071	12,071	12,071	12,042		(19)		(19)		12,071			0	440	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		08/26/2012	MBS Paydown 0.593535382		18,832	18,832	18,832	18,787		(153)		(153)		18,832			0	785	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		09/26/2012	MBS Paydown 0.587153171		11,490	11,490	11,490	11,462		(24)		(24)		11,490			0	539	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		10/26/2012	MBS Paydown 0.583654237		6,299	6,299	6,299	6,284		(15)		(15)		6,299			0	328	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		11/26/2012	MBS Paydown 0.579500915		7,477	7,477	7,477	7,459		(19)		(19)		7,477			0	428	07/26/2037
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37		12/26/2012	MBS Paydown 0.564340094		27,294	27,294	27,294	27,228		(303)		(303)		27,294			0	1,706	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		01/26/2012	Pass-Through Loss			5,070	3,486					0					0	26	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		02/26/2012	Pass-Through Loss			6,365	4,376					0					0	66	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		03/26/2012	Pass-Through Loss			7,081	4,869					0					0	111	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		04/26/2012	Pass-Through Loss			4,592	3,157			(88)		(88)					0	96	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		05/26/2012	Pass-Through Loss			2,837	1,951			(54)		(54)					0	74	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		06/26/2012	Pass-Through Loss			4,130	2,840			(79)		(79)					0	129	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		07/26/2012	Pass-Through Loss			6,693	4,602			(128)		(128)					0	244	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		08/26/2012	Pass-Through Loss			8,935	6,143			(171)		(171)					0	372	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		09/26/2012	Pass-Through Loss			11,786	8,103			(226)		(226)					0	552	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		10/26/2012	Pass-Through Loss			7,656	5,264			(147)		(147)					0	399	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		11/26/2012	Pass-Through Loss			4,874	3,351			(93)		(93)					0	279	07/26/2037
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37		12/26/2012	Pass-Through Loss			13,028	8,957			354		354					0	814	07/26/2037
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		01/26/2012	MBS Paydown 0.688608412		7,316	7,316	7,343	7,239				0		7,316			0	35	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		02/26/2012	MBS Paydown 0.652101392		9,675	9,675	9,711	9,573		17		17		9,675			0	93	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		03/26/2012	MBS Paydown 0.604870918		12,516	12,516	12,564	12,385		46		46		12,516			0	180	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		04/26/2012	MBS Paydown 0.556238642		12,888	12,888	12,937	12,752		154		154		12,888			0	247	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		05/26/2012	MBS Paydown 0.533208749		6,103	6,103	6,126	6,039		74		74		6,103			0	146	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		06/26/2012	MBS Paydown 0.489320354		11,631	11,631	11,675	11,508		140		140		11,631			0	334	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		07/26/2012	MBS Paydown 0.455520894		8,957	8,957	8,991	8,863		108		108		8,957			0	300	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		08/26/2012	MBS Paydown 0.43404573		5,691	5,691	5,713	5,631		69		69		5,691			0	218	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		09/26/2012	MBS Paydown 0.425763134		2,195	2,195	2,203	2,172		27		27		2,195			0	95	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		10/26/2012	MBS Paydown 0.420396325		1,422	1,422	1,428	1,407		17		17		1,422			0	68	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		11/26/2012	MBS Paydown 0.401350965		5,047	5,047	5,066	4,994		61		61		5,047			0	266	02/26/2036
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36		12/26/2012	MBS Paydown 0.354524781		12,409	12,409	12,456	12,279		150		150		12,409			0	713	02/26/2036
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		05/26/2012	Pass-Through Loss			569	571			(2)		(2)					0	14	02/26/2036
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		06/26/2012	Pass-Through Loss			3,066	3,077			(11)		(11)					0	88	02/26/2036
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		07/26/2012	Pass-Through Loss			1,842	1,849			(8)		(8)					0	62	02/26/2036

E14.15

SCHEDULE D - PART 4

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

E14.16

1	2	3 F o r e i g n	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		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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value 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
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		08/26/2012.	Pass-Through Loss.....			155	156			(1)		(1)					0	6	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		09/26/2012.	Pass-Through Loss.....			1,846	1,853			(11)		(11)					0	80	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		10/26/2012.	Pass-Through Loss.....			2,671	2,681			(19)		(19)					0	128	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....		11/26/2012.	Pass-Through Loss.....			2,068	2,076			(17)		(17)					0	109	02/26/2036.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		01/25/2012.	MBS Paydown 0.310345278.....		24,410	24,410	17,880	17,864		6,545		6,545		24,410			0	11	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		02/25/2012.	MBS Paydown 0.307831386.....		25,139	25,139	18,414	18,398		6,741		6,741		25,139			0	24	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		03/25/2012.	MBS Paydown 0.303500926.....		43,305	43,305	31,721	31,693		9,128		9,128		43,305			0	59	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		04/25/2012.	MBS Paydown 0.299256793.....		42,441	42,441	31,088	31,061		1,802		1,802		42,441			0	76	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		05/25/2012.	MBS Paydown 0.29510493.....		41,519	41,519	30,412	30,386		1,800		1,800		41,519			0	92	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		06/25/2012.	MBS Paydown 0.292026226.....		30,787	30,787	22,552	22,532		599		599		30,787			0	81	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		07/25/2012.	MBS Paydown 0.288658074.....		33,682	33,682	24,672	24,650		742		742		33,682			0	103	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		08/25/2012.	MBS Paydown 0.28548273.....		31,753	31,753	23,259	23,239		799		799		31,753			0	113	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		09/25/2012.	MBS Paydown 0.282902539.....		25,802	25,802	18,900	18,883		727		727		25,802			0	102	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		10/25/2012.	MBS Paydown 0.280330795.....		25,717	25,717	18,838	18,821		789		789		25,717			0	112	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		11/25/2012.	MBS Paydown 0.27781105.....		25,197	25,197	18,457	18,441		836		836		25,197			0	121	12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....		12/25/2012.	MBS Paydown 0.275357172.....		24,539	24,539	17,975	17,959		876		876		24,539			0	127	12/25/2035.
55259P AC 0	MARSHALL & ILSLEY BK 5.25 9-04-12.....		09/04/2012.	Maturity 100.0.....		2,000,000	2,000,000	1,983,680	1,998,027		1,973		1,973		2,000,000			0	105,000	09/04/2012.
55261F AA 2	M&T BANK CORP 5.375 05/24/2012.....		04/17/2012.	CITIGROUP.....		3,014,070	3,000,000	2,998,950	2,999,906		71		71		2,999,978		14,092	14,092	65,396	05/24/2012.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		01/12/2012.	MBS Paydown 0.328154877.....		359,658	359,658	352,802	356,336		2,539		2,539		359,658			0	1,532	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		02/12/2012.	MBS Paydown 0.324220121.....		15,287	15,287	14,995	15,145		12		12		15,287			0	130	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		04/12/2012.	MBS Paydown 0.32411789.....		397	397	390	394		0		0		397			0	7	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		05/12/2012.	MBS Paydown 0.217817956.....		412,975	412,975	405,103	409,160		3,302		3,302		412,975			0	8,796	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		06/12/2012.	MBS Paydown 0.217514504.....		1,179	1,179	1,156	1,168		3		3		1,179			0	30	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		08/12/2012.	MBS Paydown 0.215850429.....		6,465	6,465	6,342	6,405		18		18		6,465			0	220	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		09/12/2012.	MBS Paydown 0.215565585.....		1,107	1,107	1,086	1,096		3		3		1,107			0	42	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		10/12/2012.	MBS Paydown 0.215364493.....		781	781	766	774		1		1		781			0	33	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		11/12/2012.	MBS Paydown 0.193229569.....		85,994	85,994	84,355	85,200		850		850		85,994			0	4,030	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049.....		12/12/2012.	MBS Paydown 0.19127631.....		7,588	7,588	7,444	7,518		18		18		7,588			0	388	12/12/2049.
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39.....		01/15/2012.	MBS Paydown 0.43833299.....		172,762	172,762	175,745	172,648		195		195		172,762			0	861	01/15/2039.
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39.....		02/15/2012.	MBS Paydown 0.300116786.....		312,092	312,092	317,481	311,885		(136)		(136)		312,092			0	3,111	01/15/2039.
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39.....		03/15/2012.	MBS Paydown 0.0686696.....		522,608	522,608	531,631	522,261		(394)		(394)		522,608			0	7,813	01/15/2039.
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39.....		04/15/2012.	MBS Paydown 0.0.....		155,056	155,056	157,733	154,953		1,107		1,107		155,056			0	3,091	01/15/2039.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		01/25/2012.	MBS Paydown 0.88501278.....		41,779	41,779	41,779	27,254		8,079		8,079		41,779			0	180	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		02/25/2012.	MBS Paydown 0.88209997.....		8,738	8,738	8,738	5,700		(9)		(9)		8,738			0	75	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		03/25/2012.	MBS Paydown 0.87965391.....		7,338	7,338	7,338	4,787		(24)		(24)		7,338			0	95	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		04/25/2012.	MBS Paydown 0.87127981.....		25,122	25,122	25,122	16,388		2,613		2,613		25,122			0	430	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		05/25/2012.	MBS Paydown 0.86882555.....		7,363	7,363	7,363	4,803		(49)		(49)		7,363			0	157	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		06/25/2012.	MBS Paydown 0.86013744.....		26,064	26,064	26,064	17,002		2,767		2,767		26,064			0	663	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		07/25/2012.	MBS Paydown 0.85507499.....		15,187	15,187	15,187	9,907		(155)		(155)		15,187			0	442	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		08/25/2012.	MBS Paydown 0.84642998.....		25,935	25,935	25,935	16,918		2,829		2,829		25,935			0	850	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		09/25/2012.	MBS Paydown 0.84174572.....		14,053	14,053	14,053	9,167		(176)		(176)		14,053			0	497	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		10/25/2012.	MBS Paydown 0.84031364.....		4,296	4,296	4,296	2,803		(60)		(60)		4,296			0	167	10/25/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		11/25/2012.	MBS Paydown 0.83405009.....		18,791	18,791	18,791	12,258		283		283		18,791			0	802	10/25/2046.

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 re ig n	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value 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
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46.....		12/25/2012	MBS Paydown 0.82713548.....		20,744	20,744	20,744	13,532		1,328		1,328		20,744				959	10/25/2046.
620076 AY 5	MOTOROLA INC 5.375 11/15/2012.....		06/14/2012	Make Whole Call 102.086.....		1,020,860	1,000,000	999,010	999,815		185		185		1,000,000		20,860	20,860	31,205	11/15/2012.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		01/25/2012	MBS Paydown 0.853733211.....		9,966	9,966	9,966	9,937				0		9,966				42	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		02/25/2012	MBS Paydown 0.849623598.....		12,329	12,329	12,329	12,292		(0)		(0)		12,329				103	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		03/25/2012	MBS Paydown 0.845603239.....		12,061	12,061	12,061	12,025		(0)		(0)		12,061				152	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		04/25/2012	MBS Paydown 0.842381567.....		9,665	9,665	9,665	9,636		(0)		(0)		9,665				162	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		05/25/2012	MBS Paydown 0.836906689.....		16,425	16,425	16,425	16,376		(1)		(1)		16,425				345	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		06/25/2012	MBS Paydown 0.831898851.....		15,024	15,024	15,024	14,979		(0)		(0)		15,024				378	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		07/25/2012	MBS Paydown 0.828256365.....		10,927	10,927	10,927	10,895		(0)		(0)		10,927				321	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		08/25/2012	MBS Paydown 0.822151731.....		18,314	18,314	18,314	18,260		(1)		(1)		18,314				614	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		09/25/2012	MBS Paydown 0.815222444.....		20,788	20,788	20,788	20,726		(1)		(1)		20,788				784	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		10/25/2012	MBS Paydown 0.810679743.....		13,628	13,628	13,628	13,588		(1)		(1)		13,628				571	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		11/25/2012	MBS Paydown 0.808817046.....		5,588	5,588	5,588	5,572		(0)		(0)		5,588				258	08/25/2035.
64352V MN 8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....		12/25/2012	MBS Paydown 0.805209849.....		10,822	10,822	10,822	10,790		(1)		(1)		10,822				544	08/25/2035.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		01/25/2012	MBS Paydown 0.1142731.....		1,147	1,147	1,147	532				0		1,147				6	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		02/25/2012	MBS Paydown 0.11369594.....		2,886	2,886	2,886	1,340		(8)		(8)		2,886				29	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		03/25/2012	MBS Paydown 0.11323772.....		2,291	2,291	2,291	1,064		(8)		(8)		2,291				35	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		04/25/2012	MBS Paydown 0.11298774.....		1,250	1,250	1,250	580		(6)		(6)		1,250				25	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		05/25/2012	MBS Paydown 0.1129305.....		286	286	286	133		(2)		(2)		286				7	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		06/25/2012	MBS Paydown 0.11272457.....		1,030	1,030	1,030	478		(11)		(11)		1,030				31	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		07/25/2012	MBS Paydown 0.11254756.....		885	885	885	411		(12)		(12)		885				31	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		08/25/2012	MBS Paydown 0.11219395.....		1,768	1,768	1,768	821		(28)		(28)		1,768				71	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		09/25/2012	MBS Paydown 0.11122245.....		4,858	4,858	4,857	2,255		549		549		4,858				219	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		10/25/2012	MBS Paydown 0.11083076.....		1,958	1,958	1,958	909		(35)		(35)		1,958				98	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		11/25/2012	MBS Paydown 0.11056728.....		1,317	1,317	1,317	612		(26)		(26)		1,317				73	10/25/2036.
65535A AA 2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....		12/25/2012	MBS Paydown 0.11031527.....		1,260	1,260	1,260	585		(27)		(27)		1,260				76	10/25/2036.
65535V FX 1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....		10/25/2012	MBS Paydown 0.13046379.....		369	369	369	369				0		369				15	10/25/2034.
65535V FX 1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....		11/25/2012	MBS Paydown 0.13015569.....		770	770	770	770				0		770				35	10/25/2034.
65535V FX 1	NAA 2004-AP3 A4A SEQ 5.018 10/25/2034.....		12/25/2012	MBS Paydown 0.12861108.....		3,862	3,862	3,861	3,862				0		3,862				194	10/25/2034.
659421 AD 3	NORTH FORK BANC 5.875 08/15/2012.....		08/15/2012	Maturity 100.0.....		2,570,000	2,570,000	2,768,481	2,588,870		(18,870)		(18,870)		2,570,000				150,988	08/15/2012.
705322 AD 8	PEDERN ELEC COOP 4.093 11/15/12.....		11/15/2012	Maturity 100.0.....		606,620	606,620	606,620	606,623		(3)		(3)		606,620				24,829	11/15/2012.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		01/25/2012	MBS Paydown 0.473281348.....		939	939	939	850		117		117		939				3	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		02/25/2012	MBS Paydown 0.468073539.....		10,416	10,416	10,416	9,430		1,293		1,284		10,416				62	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		03/25/2012	MBS Paydown 0.46673378.....		2,680	2,680	2,680	2,426		333		329		2,680				25	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		04/25/2012	MBS Paydown 0.460267625.....		12,932	12,932	12,932	11,708		1,605		1,576		12,932				124	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		05/25/2012	MBS Paydown 0.455506592.....		9,522	9,522	9,522	8,621		1,182		1,156		9,522				133	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		07/25/2012	MBS Paydown 0.448138729.....		14,736	14,736	14,736	13,341		1,829		1,762		14,736				339	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		08/25/2012	MBS Paydown 0.446432739.....		3,412	3,412	3,412	3,089		424		406		3,412				94	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		09/25/2012	MBS Paydown 0.433788253.....		25,289	25,289	25,289	22,895		3,139		3,292		25,289				788	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		10/25/2012	MBS Paydown 0.430991035.....		5,594	5,594	5,594	5,065		694		658		5,594				198	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		11/25/2012	MBS Paydown 0.42279712.....		16,388	16,388	16,388	14,836		2,034		1,910		16,388				649	01/25/2036.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....		12/25/2012	MBS Paydown 0.420060898.....		5,472	5,472	5,472	4,954		679		635		5,472				240	01/25/2036.

E14.17

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	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value 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
744593 AC 8		STEER-IBM-Z2 6.415 06/01/18		06/01/2012	Sinking Fund Redemption 100.0		29,313	29,313	29,472	29,393		(72)		(72)		29,313			0	940	06/01/2018
744593 AC 8		STEER-IBM-Z2 6.415 06/01/18		12/01/2012	Sinking Fund Redemption 100.0		30,254	30,254	30,418	30,336		(74)		(74)		30,254			0	1,941	06/01/2018
758202 AD 7		REED ELSEVR CPTL 4.625 06/15/2012		01/10/2012	Make Whole Call 101.8826285		3,056,479	3,000,000	2,995,920	2,999,693		307		307		3,000,000		56,479	56,479	9,635	06/15/2012
758202 AF 2		REED ELSEVIER PL 7.75 01/15/2014		10/24/2012	Consent Fee		150,000			3,017,171				0		150,000			0		01/15/2014
758202 AF 2		REED ELSEVIER PL 7.75 01/15/2014		10/24/2012	Exchanged		3,131,457	3,000,000	3,037,740	3,017,171		(6,565)		(6,565)		2,860,606		270,851	270,851	296,438	01/15/2014
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		01/25/2012	MBS Paydown 0.31746717		90,809	90,809	90,809	83,614		2,137		2,137		90,809			0	391	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		02/25/2012	MBS Paydown 0.298479461		55,064	55,064	55,064	50,701		312		312		55,064			0	474	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		03/25/2012	MBS Paydown 0.285475538		37,711	37,711	37,711	34,723		409		409		37,711			0	487	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		04/25/2012	MBS Paydown 0.266599841		54,740	54,740	54,740	50,402		1,022		1,022		54,740			0	943	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		05/25/2012	MBS Paydown 0.250537471		46,581	46,581	46,581	42,890		935		935		46,581			0	1,003	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		06/25/2012	MBS Paydown 0.229033122		62,363	62,363	62,363	57,421		2,839		2,839		62,363			0	1,612	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		07/25/2012	MBS Paydown 0.213340603		45,508	45,508	45,508	41,903		1,682		1,682		45,508			0	1,372	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		08/25/2012	MBS Paydown 0.198273721		43,694	43,694	43,694	40,232		1,938		1,938		43,694			0	1,506	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		09/25/2012	MBS Paydown 0.186408852		34,408	34,408	34,408	31,682		1,442		1,442		34,408			0	1,334	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		10/25/2012	MBS Paydown 0.169721088		48,395	48,395	48,395	44,560		3,334		3,334		48,395			0	2,085	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		11/25/2012	MBS Paydown 0.157208167		36,287	36,287	36,287	33,412		2,286		2,286		36,287			0	1,720	06/25/2034
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34		12/25/2012	MBS Paydown 0.148453687		25,388	25,388	25,388	23,376		1,479		1,479		25,388			0	1,313	06/25/2034
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		01/25/2012	Pass-Through Loss			11,278	11,277					0					0	49	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		02/25/2012	MBS Paydown 0.81110578		47,018	47,018	47,010	4,585				0		47,018			0	410	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		02/25/2012	Pass-Through Loss			12,330	12,328					0					0	107	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		03/25/2012	MBS Paydown 0.791991775		46,395	46,395	46,387	4,430				0		46,395			0	607	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		03/25/2012	Pass-Through Loss			10,947	10,945					0					0	143	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		04/25/2012	MBS Paydown 0.765472165		67,714	67,714	67,703	6,147		507		507		67,714			0	1,180	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		04/25/2012	Pass-Through Loss			11,845	11,843					0					0	206	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		05/25/2012	MBS Paydown 0.749087026		43,428	43,428	43,421	3,798		313		313		43,428			0	946	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		05/25/2012	Pass-Through Loss			5,727	5,726					0					0	125	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		06/25/2012	MBS Paydown 0.725118745		60,830	60,830	60,820	5,555		458		458		60,830			0	1,590	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		06/25/2012	Pass-Through Loss			11,075	11,073					0					0	290	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		07/25/2012	MBS Paydown 0.703647548		58,383	58,383	58,374	4,977		411		411		58,383			0	1,781	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		07/25/2012	Pass-Through Loss			6,030	6,029					0					0	184	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		08/25/2012	MBS Paydown 0.677526869		60,313	60,313	60,303	6,054		499		499		60,313			0	2,102	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		08/25/2012	Pass-Through Loss			18,049	18,046					0					0	629	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		09/25/2012	MBS Paydown 0.651324137		68,301	68,301	68,290	6,073		501		501		68,301			0	2,678	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		09/25/2012	Pass-Through Loss			10,307	10,305					0					0	404	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		10/25/2012	MBS Paydown 0.632284408		51,971	51,971	51,963	4,413		364		364		51,971			0	2,264	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		10/25/2012	Pass-Through Loss			5,148	5,147					0					0	224	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		11/25/2012	MBS Paydown 0.609151299		61,950	61,950	61,940	5,362		442		442		61,950			0	2,969	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		11/25/2012	Pass-Through Loss			7,449	7,448					0					0	357	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		12/25/2012	MBS Paydown 0.589051896		54,842	54,842	54,833	4,659		1,278		1,278		54,842			0	2,867	02/25/2036
76110V TE 8		RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		12/25/2012	Pass-Through Loss			5,456	5,455					0					0	285	02/25/2036
761118 UQ 9		RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		01/25/2012	MBS Paydown 0.289922038		6,391	6,391	6,387	1,353				0		6,391			0	29	02/25/2036
761118 UQ 9		RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		01/25/2012	Pass-Through Loss			4,312	4,309					0					0	20	02/25/2036
761118 UQ 9		RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		02/25/2012	MBS Paydown 0.287694149		4,481	4,481	4,478	845				0		4,481			0	41	02/25/2036

E14.18

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		02/25/2012	Pass-Through Loss			2,203	2,202					0			0		20	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2012	MBS Paydown 0.285139467		5,763	5,763	5,759	969				0		5,763		0	79	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		03/25/2012	Pass-Through Loss			1,901	1,900					0				0	26	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		04/25/2012	MBS Paydown 0.282391168		4,667	4,667	4,664	1,042		(22)		(22)		4,667		0	86	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		04/25/2012	Pass-Through Loss			3,578	3,575					0				0	66	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/25/2012	MBS Paydown 0.279685729		4,609	4,609	4,606	1,026		(22)		(22)		4,609		0	106	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/25/2012	Pass-Through Loss			3,508	3,506					0				0	80	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2012	MBS Paydown 0.275845498		7,726	7,726	7,721	1,456		(31)		(31)		7,726		0	212	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		06/25/2012	Pass-Through Loss			3,794	3,792					0				0	104	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/25/2012	MBS Paydown 0.271637489		7,948	7,948	7,943	1,596		(34)		(34)		7,948		0	255	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/25/2012	Pass-Through Loss			4,676	4,673					0				0	150	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		08/25/2012	MBS Paydown 0.269706455		2,167	2,167	2,166	732		(16)		(16)		2,167		0	79	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		08/25/2012	Pass-Through Loss			3,626	3,624					0				0	133	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2012	MBS Paydown 0.266777976		5,012	5,012	5,009	1,110		(24)		(24)		5,012		0	207	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		09/25/2012	Pass-Through Loss			3,773	3,771					0				0	156	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		10/25/2012	MBS Paydown 0.262757294		9,845	9,845	9,839	1,524		(33)		(33)		9,845		0	451	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		10/25/2012	Pass-Through Loss			2,217	2,216					0				0	102	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		11/25/2012	MBS Paydown 0.25911274		7,516	7,516	7,511	1,382		(30)		(30)		7,516		0	379	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		11/25/2012	Pass-Through Loss			3,418	3,415					0				0	172	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2012	MBS Paydown 0.25630962		4,808	4,808	4,805	1,063		(23)		(23)		4,808		0	264	02/25/2036	
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2012	Pass-Through Loss			3,601	3,599					0				0	198	02/25/2036	
81683R AB 0	SEMINOLE TRIBE 5.798 10/01/2013		10/01/2012	Sinking Fund Redemption 100.0		400,000	400,000	400,000	399,998		2		2		400,000		0	23,192	10/01/2013	
844741 AR 9	SOUTHWEST AIR 7.22 07/01/13		01/01/2012	Sinking Fund Redemption 100.0		228,146	228,146	241,020	229,146				0		228,146		0	8,236	07/01/2013	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		01/25/2012	MBS Paydown 0.305981359		3,040	3,040	2,589	2,748				0		3,040		0	9	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		02/25/2012	MBS Paydown 0.303818592		3,677	3,677	3,131	3,324		4		4		3,677		0	21	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		03/25/2012	MBS Paydown 0.301603749		3,765	3,765	3,206	3,404		8		8		3,765		0	32	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		04/25/2012	MBS Paydown 0.293485466		13,801	13,801	11,752	12,478		963		963		13,801		0	155	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		05/25/2012	MBS Paydown 0.290066801		5,812	5,812	4,949	5,255		281		281		5,812		0	82	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		06/25/2012	MBS Paydown 0.287667744		4,078	4,078	3,473	3,687		22		22		4,078		0	69	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		07/25/2012	MBS Paydown 0.285958337		2,906	2,906	2,475	2,627		19		19		2,906		0	57	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		08/25/2012	MBS Paydown 0.284264875		2,879	2,879	2,452	2,603		22		22		2,879		0	65	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		09/25/2012	MBS Paydown 0.280615886		6,203	6,203	5,282	5,609		333		333		6,203		0	157	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		10/25/2012	MBS Paydown 0.277088273		5,997	5,997	5,107	5,422		320		320		5,997		0	169	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		11/25/2012	MBS Paydown 0.274841693		3,819	3,819	3,252	3,453		40		40		3,819		0	118	08/25/2031	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		12/25/2012	MBS Paydown 0.273217773		2,761	2,761	2,351	2,496		32		32		2,761		0	93	08/25/2031	
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		01/25/2012	MBS Paydown 0.354305238		8,279	8,279	6,975	7,515				0		8,279		0	38	05/25/2034	
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		02/25/2012	MBS Paydown 0.352033425		8,906	8,905	7,503	7,915		17		17		8,906		0	83	05/25/2034	
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		03/25/2012	MBS Paydown 0.350852751		4,628	4,628	3,899	4,113		17		17		4,628		0	64	05/25/2034	
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		04/25/2012	MBS Paydown 0.349321021		6,004	6,004	5,059	5,336		32		32		6,004		0	111	05/25/2034	
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		05/25/2012	MBS Paydown 0.346090161		12,665	12,665	10,670	11,256		89		89		12,665		0	293	05/25/2034	
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		06/25/2012	MBS Paydown 0.343618307		9,690	9,690	8,164	8,612		89		89		9,690		0	269	05/25/2034	
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		07/25/2012	MBS Paydown 0.338716597		19,215	19,215	16,188	17,077		215		215		19,215		0	623	05/25/2034	
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		08/25/2012	MBS Paydown 0.337617909		4,307	4,307	3,629	3,828		60		60		4,307		0	160	05/25/2034	

E14.19

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....		09/25/2012	MBS Paydown 0.334894129.....		10,677	10,677	8,996	9,489		165		165		10,677			0	445	05/25/2034
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....		10/25/2012	MBS Paydown 0.329251147.....		22,120	22,120	18,637	19,659		388		388		22,120			0	1,025	05/25/2034
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....		11/25/2012	MBS Paydown 0.323502974.....		22,532	22,533	18,984	20,026		461		461		22,533			0	1,148	05/25/2034
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34.....		12/25/2012	MBS Paydown 0.320240977.....		12,787	12,787	10,773	11,364		300		300		12,787			0	711	05/25/2034
88732J AG 3	TIME WARNER CABLE 5.40 07/02/12.....		07/02/2012	Maturity 100.0.....		4,500,000	4,500,000	4,450,175	4,494,254		5,746		5,746		4,500,000			0	243,000	07/02/2012
999999 ZZ 1	AMORTIZATION ADJUSTMENT.....		01/01/2012	Amortization Adjustment.....							11,833	(184,191)	(172,358)				0		01/01/2012	
3899999	Total - Bonds - Industrial and Miscellaneous.....					68,653,230	69,021,657	68,740,683	69,195,779		25,163	(335,750)	(310,587)		67,961,222	0	692,008	692,008	2,884,006	XXX
Bonds - Hybrid Securities																				
635421 AA 8	NAT CITY PRF VR.....		12/10/2012	Call 100.0.....		4,000,120	4,000,000	4,000,000	3,999,731		269		269		4,000,000		120	120	480,000	12/10/2012
4899999	Total - Bonds - Hybrid Securities.....					4,000,120	4,000,000	4,000,000	3,999,731		0	269	269		4,000,000	0	120	120	480,000	XXX
8399997	Total - Bonds - Part 4.....					116,021,333	116,403,265	116,969,907	116,842,034		25,163	(609,659)	(584,495)		115,334,643	0	686,691	686,691	4,997,270	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					1,768	1,768	1,792				(27)	(27)		1,764		4	4	71	XXX
8399999	Total - Bonds.....					116,023,101	116,405,033	116,971,699	116,842,034		25,163	(609,686)	(584,523)		115,336,407	0	686,694	686,694	4,997,341	XXX
Preferred Stocks - Industrial and Miscellaneous																				
19075Q 30 0	COBANK, ACB 7.00.....		10/01/2012	Call 50.0.....		20,000,000	1,000,000	1,000,000	920,000		80,000		80,000		1,000,000			0	70,000	XXX
999999 ZZ 1	AMORTIZATION ADJUSTMENT.....		01/01/2012	Amortization Adjustment.....							40,000	(2,222)	37,778				0	0	0	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					1,000,000	XXX	1,000,000	920,000		120,000	(2,222)	117,778		1,000,000	0	0	0	70,000	XXX
8999997	Total - Preferred Stocks - Part 4.....					1,000,000	XXX	1,000,000	920,000		120,000	(2,222)	117,778		1,000,000	0	0	0	70,000	XXX
8999999	Total - Preferred Stocks.....					1,000,000	XXX	1,000,000	920,000		120,000	(2,222)	117,778		1,000,000	0	0	0	70,000	XXX
Common Stocks - Industrial and Miscellaneous																				
140661 10 9	CAPMARK FINANCIAL GROUP INC.....		10/01/2012	INTERSTATE.....		27,978,000	726,992	XXX	372,107	464,435	(92,327)		(92,327)		372,107		354,885	354,885	XXX	
670823 10 3	O'CHARLEY'S INC.....		05/11/2012	Distribution.....		24,398,000	240,320	XXX	380,026	(87,007)	(85,150)		(85,150)		48,796		191,524	191,524	XXX	
695042 10 1	PACIFIC VENTURES GROUP INC.....		11/08/2012	Stock Split 1.0 for 50.0.....		49,000,000		XXX		(199,919)			0				0	0	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					967,311	XXX	752,134	177,509	(177,476)	0	0	(177,476)		420,902	0	546,409	546,409	0	XXX
9799997	Total - Common Stocks - Part 4.....					967,311	XXX	752,134	177,509	(177,476)	0	0	(177,476)		420,902	0	546,409	546,409	0	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					4,989	XXX	3,733			0		0		3,733		1,256	1,256	0	XXX
9799999	Total - Common Stocks.....					972,300	XXX	755,867	177,509	(177,476)	0	0	(177,476)		424,635	0	547,665	547,665	0	XXX
9899999	Total - Preferred and Common Stocks.....					1,972,300	XXX	1,755,867	1,097,509	(57,476)	(2,222)	0	(59,698)		1,424,635	0	547,665	547,665	70,000	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					117,995,401	XXX	118,727,566	117,939,544	(32,313)	(611,908)	0	(644,221)		116,761,042	0	1,234,359	1,234,359	5,067,341	XXX

E14.20

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
Bonds - Industrial and Miscellaneous																					
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....	...	01/10/2012	Liquidation.....	09/05/2012	Call 100.0.....	.....673	.....686	.....673	.....673	.....	.....(13)	.....	.....(13)	.....	.....	.....	.....	.....	.....	.....
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15.....	...	08/23/2012	Liquidation.....	09/05/2012	Call 100.0.....	.....85	.....85	.....85	.....85	.....	.....(0)	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....
140661 AJ 8	CAPMARK FINL GRP LIBOR+500 9/30/2014.....	...	01/10/2012	Liquidation.....	02/01/2012	Call 100.0.....	.....1,010	.....1,020	.....1,010	.....1,006	.....	.....(14)	.....	.....(14)	.....	.....	.....	.....	.....	.....	.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						.....1,768	.....1,792	.....1,768	.....1,764	.....0	.....(27)	.....0	.....(27)	.....0	.....0	.....4	.....4	.....	.....71	.....0
8399998.	Total - Bonds.....						.....1,768	.....1,792	.....1,768	.....1,764	.....0	.....(27)	.....0	.....(27)	.....0	.....0	.....4	.....4	.....	.....71	.....0
Common Stocks - Industrial and Miscellaneous																					
140661 10 9	CAPMARK FINANCIAL GROUP INC.....	...	01/10/2012	Liquidation.....	10/01/2012	INTERSTATE.....	.....88.000	.....1,509	.....2,287	.....1,509	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....
140661 10 9	CAPMARK FINANCIAL GROUP INC.....	...	08/23/2012	Liquidation.....	10/01/2012	INTERSTATE.....	.....52.000	.....1,332	.....1,351	.....1,332	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....
140661 10 9	CAPMARK FINANCIAL GROUP INC.....	...	01/10/2012	Liquidation.....	10/02/2012	INTERSTATE.....	.....52.000	.....892	.....1,351	.....892	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							.....3,733	.....4,989	.....3,733	.....0	.....0	.....0	.....0	.....0	.....0	.....1,256	.....1,256	.....	.....0	.....0
9799998.	Total - Common Stocks.....							.....3,733	.....4,989	.....3,733	.....0	.....0	.....0	.....0	.....0	.....0	.....1,256	.....1,256	.....	.....0	.....0
9899999.	Total - Preferred and Common Stocks.....							.....3,733	.....4,989	.....3,733	.....0	.....0	.....0	.....0	.....0	.....0	.....1,256	.....1,256	.....	.....0	.....0
9999999.	Total - Bonds, Preferred and Common Stocks.....							.....5,525	.....6,757	.....5,498	.....0	.....(27)	.....0	.....(27)	.....0	.....0	.....1,259	.....1,259	.....	.....71	.....0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
Common Stocks - U.S. Property and Casualty Insurer									
59530Z ZZ 3	Mid-Continent Assurance Company.....		15380.....	2ciB1.....	..NO.....		23,059,870	100,000,000	100.0
595301 ZZ 8	Mid-Continent Excess and Surplus Ins.....		13794.....	2ciB1.....	..NO.....		16,295,471	100,000	100.0
67920@ 10 4	Oklahoma Surety Company.....		23426.....	2ciB1.....	..NO.....		18,728,294	10,000,000	100.0
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer.....					0	58,083,635	XXX	XXX
Common Stocks - Other Affiliates									
595302 ZZ 6	Mid-Continent Specialty Insurance Services, Inc.....			2ciB2.....	..NO.....		50,000	1,000,000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	50,000	XXX	XXX
1899999.	Total - Common Stocks.....					0	58,133,635	XXX	XXX
1999999.	Total - Preferred and Common Stock.....					0	58,133,635	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.

2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management			12/31/2012	The Bank of New York Mellon	XXX	24,410,638						24,410,638			0.020	0.020	Mtly	7,229	
8899999. Total - Exempt Money Market Mutual Funds							24,410,638	0	0	0	0	XXX	24,410,638	0	0	XXX	XXX	XXX	7,229	0
9199999. Total - Short-Term Investments							24,410,638	0	0	0	0	XXX	24,410,638	0	0	XXX	XXX	XXX	7,229	0

Sch. DB-Pt. A-Sn. 1
NONE

Sch. DB-Pt. A-Sn. 2
NONE

Sch. DB-Pt. B-Sn. 1
NONE

Sch. DB-Pt. B-Sn 1B-Broker List
NONE

Sch. DB-Pt. B-Sn. 2
NONE

Sch. DB-Pt. B-Sn 2B-Broker List
NONE

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
F & M Bank & Trust Company.....	Tulsa, Oklahoma.....	0.300	1,519		11,027,920	XXX
The Bank of New York Mellon.....	New York, New York.....	0.010			45,700	XXX
Commerce Bank-Certificate of Deposit.....	Tulsa, Oklahoma.....	0.349	601		151,008	XXX
0199999. Total - Open Depositories.....	XXX	XXX	2,120	0	11,224,628	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	2,120	0	11,224,628	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	1,411	XXX
0599999. Total Cash.....	XXX	XXX	2,120	0	11,226,039	XXX

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

1. January.....	3,249,349	4. April.....	9,553,670	7. July.....	6,005,131	10. October.....	6,161,184
2. February.....	4,750,995	5. May.....	9,504,513	8. August.....	6,364,256	11. November.....	6,455,395
3. March.....	8,200,355	6. June.....	3,705,253	9. September.....	10,279,231	12. December.....	11,224,628

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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
------------------	-----------	-----------------------	--------------------------	---------------	--------------------------------------	--	-------------------------------------

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR	B...	PROPERTY AND CASUALTY.....			251,422	263,086
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL	B...	PROPERTY AND CASUALTY.....			205,398	206,105
11. Georgia.....GA	B...	PROPERTY AND CASUALTY.....			35,199	36,832
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	B...	PROPERTY AND CASUALTY.....			380,702	381,603
33. New York.....NY						
34. North Carolina.....NC	B...	PROPERTY AND CASUALTY.....			301,707	315,703
35. North Dakota.....ND						
36. Ohio.....OH	B...	PROPERTY AND CASUALTY.....	2,011,377	2,104,688		
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	B...	PROPERTY AND CASUALTY.....			100,185	100,422
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	PROPERTY AND CASUALTY.....			210,426	211,367
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. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	...XXX	...XXX	0	0	0	0
59. Total.....	...XXX	...XXX	2,011,377	2,104,688	1,485,039	1,515,119

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. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	...XXX	...XXX	0	0	0	0

2012 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	59
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	59
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	59
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	60
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	60
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	60
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	60
General Interrogatories	15	Schedule P-Part 2M-International	60
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	61
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	61
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	61
Overflow Page For Write-ins	101	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	62
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	62
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	62
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	62
Schedule A-Verification Between Years	SI02	Schedule P-Part 3A-Homeowners/Farmowners	63
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	63
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	63
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	63
Schedule B-Verification Between Years	SI02	Schedule P-Part 3E-Commercial Multiple Peril	63
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1-Medical Professional Liability-Occurrence	64
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	64
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	64
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	64
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	64
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	65
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3J-Auto Physical Damage	65
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	65
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	65
Schedule D-Part 3	E13	Schedule P-Part 3M-International	65
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	66
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	66
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	66
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	67
Schedule D-Summary By Country	SI04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	67
Schedule D-Verification Between Years	SI03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	67
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	67
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4A-Homeowners/Farmowners	68
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	68
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	68
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	68
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	68
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	69
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	69
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	69
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	69
Schedule DB-Part D	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	69
Schedule DB-Verification	SI14	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	70
Schedule DL-Part 1	E23	Schedule P-Part 4J-Auto Physical Damage	70
Schedule DL-Part 2	E24	Schedule P-Part 4K-Fidelity/Surety	70
Schedule E-Part 1-Cash	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	70
Schedule E-Part 2-Cash Equivalents	E26	Schedule P-Part 4M-International	70
Schedule E-Part 3-Special Deposits	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	71
Schedule E-Verification Between Years	SI15	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	71
Schedule F-Part 1	20	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	72
Schedule F-Part 3	22	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	72
Schedule F-Part 4	23	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	72
Schedule F-Part 5	24	Schedule P-Part 4T-Warranty	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5A-Homeowners/Farmowners	73
Schedule F-Part 6-Section 2	27	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	74
Schedule F-Part 7	28	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	75
Schedule F-Part 8	29	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	76
Schedule F-Part 9	30	Schedule P-Part 5E-Commercial Multiple Peril	77
Schedule H-Accident and Health Exhibit-Part 1	31	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	79
Schedule H-Part 2, Part 3 and Part 4	32	Schedule P-Part 5F-Medical Professional Liability-Occurrence	78
Schedule H-Part 5-Health Claims	33	Schedule P-Part 5H-Other Liability-Claims-Made	81
Schedule P-Part 1-Summary	34	Schedule P-Part 5H-Other Liability-Occurrence	80
Schedule P-Part 1A-Homeowners/Farmowners	36	Schedule P-Part 5R-Products Liability-Claims-Made	83
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	37	Schedule P-Part 5R-Products Liability-Occurrence	82
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	38	Schedule P-Part 5T-Warranty	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	39	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	85
Schedule P-Part 1E-Commercial Multiple Peril	40	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	41	Schedule P-Part 6E-Commercial Multiple Peril	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	42	Schedule P-Part 6H-Other Liability-Claims-Made	87
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	43	Schedule P-Part 6H-Other Liability-Occurrence	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	44	Schedule P-Part 6M-International	87
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	45	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	88
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	46	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	88
Schedule P-Part 1J-Auto Physical Damage	47	Schedule P-Part 6R-Products Liability-Claims-Made	89
Schedule P-Part 1K-Fidelity/Surety	48	Schedule P-Part 6R-Products Liability-Occurrence	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	49	Schedule P-Part 7A-Primary Loss Sensitive Contracts	90
Schedule P-Part 1M-International	50	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	92
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	51	Schedule P Interrogatories	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	52	Schedule T-Exhibit of Premiums Written	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	53	Schedule T-Part 2-Interstate Compact	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	54	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	55	Schedule Y-Detail of Insurance Holding Company System	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	56	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	99
Schedule P-Part 1T-Warranty	57	Statement of Income	4
Schedule P-Part 2, Part 3 and Part 4 - Summary	35	Summary Investment Schedule	SI01
Schedule P-Part 2A-Homeowners/Farmowners	58	Supplemental Exhibits and Schedules Interrogatories	100
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	58	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	58	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	58	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2E-Commercial Multiple Peril	58	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	59	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	59	Underwriting and Investment Exhibit Part 3	11