



ANNUAL STATEMENT

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

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 32620	Employer's ID Number..... 34-1607395
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... February 10, 1989	Commenced Business..... March 28, 1989	
Statutory Home Office	3250 Interstate Drive..... Richfield OH 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	3250 Interstate Drive..... Richfield OH 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-929-1500 <i>(Area Code) (Telephone Number)</i>
Mail Address	3250 Interstate Drive..... Richfield OH 44286 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	3250 Interstate Drive..... Richfield OH 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-929-1500 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.nationalinterstate.com	
Statutory Statement Contact	Robert Paul Brooks <i>(Name)</i> rob.brooks@nationalinterstate.com <i>(E-Mail Address)</i>	330-659-8900 -1204 <i>(Area Code) (Telephone Number) (Extension)</i> 330-659-8904 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. David Warner Michelson	President	2. Arthur Jeffrey Gonzales	VP, General Counsel & Secretary
3. Julie Ann McGraw	VP, CFO & Treasurer	4. Terry Eugene Phillips	Senior Vice President

OTHER

Gary Norman Monda	VP, CIO & Assistant Treasurer	James Allan Parks	Vice President
Anthony Joseph Mercurio	Vice President	John Lloyd Woods	Vice President
Terri Kaye Johnson	Vice President	Bradford Lee Scofield	Vice President
Ray Frederick Wise, Jr. #	Vice President		

DIRECTORS OR TRUSTEES

Alan Robert Spachman	Gary Norman Monda	David Warner Michelson	Michelle Ann Silvestro
Terry Eugene Phillips	Ronald George Steiger, Jr.	Edward Jeffrey Masch	James Allan Parks
Anthony Joseph Mercurio	Terri Kaye Johnson	Bradford Lee Scofield	Julie Ann McGraw
John Lloyd Woods	Arthur Jeffrey Gonzales	Pamela Lee McDermid	Tanya Marie Inama
George Olaf Skuggen	Dale Alan Willis	Stephen Edward Winborn	

State of..... Ohio
County of..... Summit

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) David Warner Michelson	_____ (Signature) Arthur Jeffrey Gonzales	_____ (Signature) Julie Ann McGraw
1. (Printed Name) President	2. (Printed Name) VP, General Counsel & Secretary	3. (Printed Name) VP, CFO & Treasurer
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This 15th 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.....	882,839	0.1	882,839		882,839	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	72,538,222	8.7	72,538,222		72,538,222	8.7
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	4,694,046	0.6	4,694,046		4,694,046	0.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	24,816,756	3.0	24,816,756		24,816,756	3.0
1.43 Revenue and assessment obligations.....	181,734,243	21.7	181,734,243		181,734,243	21.7
1.44 Industrial development and similar obligations.....		0.0			0	0.0
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.....	18,728,587	2.2	18,728,587		18,728,587	2.2
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.....	90,484,727	10.8	90,484,727		90,484,727	10.8
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.....	41,304,208	4.9	41,304,208		41,304,208	4.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	136,115,405	16.3	136,115,405		136,115,405	16.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	23,984,195	2.9	23,984,195		23,984,195	2.9
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	3,180,108	0.4	3,180,108		3,180,108	0.4
3.2 Preferred stocks:						
3.21 Affiliated.....	5,094,761	0.6	5,094,761		5,094,761	0.6
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	21,778,519	2.6	21,778,519		21,778,519	2.6
3.4 Other equity securities:						
3.41 Affiliated.....	155,187,444	18.6	154,987,941		154,987,941	18.5
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.....	15,693,715	1.9	15,693,715		15,693,715	1.9
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.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	18,658,195	2.2	18,658,195		18,658,195	2.2
11. Other invested assets.....	21,713,639	2.6	21,713,639		21,713,639	2.6
12. Total invested assets.....	836,589,609	100.0	836,390,106	0	836,390,106	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		15,628,006
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).....	542,098	542,098
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.....		
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.....	476,389	
8.2	Totals, Part 3, Column 9.....		476,389
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		15,693,715
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		15,693,715

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.....		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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		13,164,908
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	8,359,028	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		8,359,028
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.....	189,703	
5.2	Totals, Part 3, Column 9.....		189,703
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).....		21,713,639
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		21,713,639

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		797,705,907
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		195,857,646
3.	Accrual of discount.....		1,468,990
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,334,169	
4.2	Part 2, Section 1, Column 15.....	75,797	
4.3	Part 2, Section 2, Column 13.....	(16,789,686)	
4.4	Part 4, Column 11.....	654,180	(14,725,540)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		5,842,521
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		198,271,794
7.	Deduct amortization of premium.....		6,443,746
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.....	24,115	
9.2	Part 2, Section 1, Column 17.....	395,499	
9.3	Part 2, Section 2, Column 14.....	432,693	
9.4	Part 4, Column 13.....	57,613	909,920
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		780,524,064
11.	Deduct total nonadmitted amounts.....		199,503
12.	Statement value at end of current period (Line 10 minus Line 11).....		780,324,561

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.....	19,002,114	19,460,561	19,186,401	18,419,710
2. Canada.....				
3. Other Countries.....				
4. Totals.....	19,002,114	19,460,561	19,186,401	18,419,710
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	4,694,046	4,930,552	4,804,722	4,625,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	24,816,756	26,149,712	25,652,277	24,150,000
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.....	345,366,508	362,759,808	350,969,461	330,489,458
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)				
8. United States.....	177,419,612	186,031,471	182,314,021	178,259,347
9. Canada.....	5,339,621	5,822,568	5,412,542	5,141,000
10. Other Countries.....	18,644,574	19,780,100	18,925,291	17,989,333
11. Totals.....	201,403,807	211,634,139	206,651,854	201,389,680
Parent, Subsidiaries and Affiliates				
12. Totals.....				
13. Total Bonds.....	595,283,230	624,934,772	607,264,715	579,073,848
PREFERRED STOCKS				
14. United States.....	5,094,761	5,404,981	8,627,851	
15. Canada.....				
16. Other Countries.....				
17. Totals.....	5,094,761	5,404,981	8,627,851	
Parent, Subsidiaries and Affiliates				
18. Totals.....				
19. Total Preferred Stocks.....	5,094,761	5,404,981	8,627,851	
COMMON STOCKS				
20. United States.....	24,306,358	24,306,358	23,404,981	
21. Canada.....				
22. Other Countries.....	652,269	652,269	576,181	
23. Totals.....	24,958,627	24,958,627	23,981,162	
Parent, Subsidiaries and Affiliates				
24. Totals.....	155,187,444	155,187,444	160,156,415	
25. Total Common Stocks.....	180,146,071	180,146,071	184,137,577	
26. Total Stocks.....	185,240,832	185,551,052	192,765,428	
27. Total Bonds and Stocks....	780,524,062	810,485,824	800,030,143	

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.....	28,847,667	9,358,253	2,491,899	1,775,646	91,556	42,565,021	6.9	67,882,614	11.0	42,565,021	
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.....	28,847,667	9,358,253	2,491,899	1,775,646	91,556	42,565,021	6.9	67,882,614	11.0	42,565,021	0
2. All Other Governments											
2.1 Class 1.....						0	0.0		0.0		
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	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....		2,046,876	2,647,170			4,694,046	0.8	5,508,748	0.9	4,694,046	
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	2,046,876	2,647,170	0	0	4,694,046	0.8	5,508,748	0.9	4,694,046	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....	1,166,835	8,841,696	8,922,598	3,856,052		22,787,181	3.7	20,209,419	3.3	22,787,181	
4.2 Class 2.....		1,672,892	356,682			2,029,574	0.3	609,690	0.1	2,029,574	
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.....	1,166,835	10,514,589	9,279,279	3,856,052	0	24,816,756	4.0	20,819,109	3.4	24,816,756	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	40,867,782	123,954,311	93,849,942	38,254,255	17,562,104	314,488,394	50.8	281,546,754	45.5	310,661,644	3,826,749
5.2 Class 2.....		6,685,884	13,385,042	10,422,725	384,466	30,878,118	5.0	24,733,269	4.0	30,878,118	
5.3 Class 3.....						0	0.0		0.0		
5.4 Class 4.....						0	0.0	441,234	0.1		
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	40,867,782	130,640,195	107,234,984	48,676,980	17,946,570	345,366,512	55.8	306,721,256	49.5	341,539,763	3,826,749

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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.....	23,103,651	57,962,978	28,637,369	3,119,468	914,394	113,737,860	18.4	115,914,256	18.7	78,753,825	34,984,034
6.2 Class 2.....	3,501,237	24,932,315	27,065,057	992,127		56,490,736	9.1	50,867,932	8.2	43,733,550	12,757,186
6.3 Class 3.....	622,368	1,810,257	7,236,784	820,651	12,171	10,502,232	1.7	12,146,387	2.0	6,304,639	4,197,593
6.4 Class 4.....		5,782,747	11,021,278	419,983		17,224,008	2.8	25,802,705	4.2	12,176,297	5,047,711
6.5 Class 5.....						0	0.0	2,003,246	0.3		
6.6 Class 6.....		0			598,005	598,005	0.1	6,366,123	1.0	598,005	0
6.7 Totals.....	27,227,256	90,488,297	73,960,488	5,352,230	1,524,570	198,552,842	32.1	213,100,650	34.4	141,566,316	56,986,526
7. Hybrid Securities											
7.1 Class 1.....						0	0.0	625,000	0.1		
7.2 Class 2.....					370,511	370,511	0.1	2,625,000	0.4	370,511	
7.3 Class 3.....				120,638	2,359,812	2,480,450	0.4	2,036,136	0.3	2,480,450	
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	120,638	2,730,323	2,850,961	0.5	5,286,136	0.9	2,850,961	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

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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).....93,985,934	.....202,164,114	.....136,548,977	.....47,005,422	.....18,568,054	.....498,272,501	.....80.5	.....XXX	.....XXX	.....459,461,718	.....38,810,784
9.2 Class 2.....	(d).....3,501,237	.....33,291,092	.....40,806,781	.....11,414,853	.....754,977	.....89,768,940	.....14.5	.....XXX	.....XXX	.....77,011,753	.....12,757,186
9.3 Class 3.....	(d).....622,368	.....1,810,257	.....7,236,784	.....941,289	.....2,371,983	.....12,982,682	.....2.1	.....XXX	.....XXX	.....8,785,089	.....4,197,593
9.4 Class 4.....	(d).....0	.....5,782,747	.....11,021,278	.....419,983	.....0	.....17,224,008	.....2.8	.....XXX	.....XXX	.....12,176,297	.....5,047,711
9.5 Class 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 Class 6.....	(d).....0	.....0	.....0	.....0	.....598,005	(c).....598,005	.....0.1	.....XXX	.....XXX	.....598,005	.....0
9.7 Totals.....	.....98,109,540	.....243,048,210	.....195,613,820	.....59,781,546	.....22,293,020	(b).....618,846,137	.....100.0	.....XXX	.....XXX	.....558,032,862	.....60,813,275
9.8 Line 9.7 as a % of Col. 6.....	.....15.9	.....39.3	.....31.6	.....9.7	.....3.6	.....100.0	.....XXX	.....XXX	.....XXX	.....90.2	.....9.8
10. Total Bonds Prior Year											
10.1 Class 1.....	.....40,813,446	.....133,073,371	.....220,141,922	.....68,184,456	.....29,473,596	.....XXX	.....XXX	.....491,686,791	.....79.4	.....475,578,121	.....16,108,670
10.2 Class 2.....	.....6,060,871	.....29,440,466	.....38,655,072	.....4,007,900	.....671,582	.....XXX	.....XXX	.....78,835,890	.....12.7	.....69,887,594	.....8,948,296
10.3 Class 3.....	.....1,556,144	.....4,055,415	.....7,190,506	.....1,052,386	.....328,072	.....XXX	.....XXX	.....14,182,523	.....2.3	.....9,702,469	.....4,480,054
10.4 Class 4.....	.....349,103	.....11,310,571	.....14,089,499	.....494,765	.....0	.....XXX	.....XXX	.....26,243,939	.....4.2	.....14,933,500	.....11,310,440
10.5 Class 5.....	.....0	.....1,140,533	.....862,713	.....0	.....0	.....XXX	.....XXX	(c).....2,003,246	.....0.3	.....1,559,359	.....443,887
10.6 Class 6.....	.....916,123	.....100,000	.....5,350,000	.....0	.....0	.....XXX	.....XXX	(c).....6,366,123	.....1.0	.....913,152	.....5,452,972
10.7 Totals.....	.....49,695,688	.....179,120,356	.....286,289,712	.....73,739,507	.....30,473,250	.....XXX	.....XXX	(b).....619,318,513	.....100.0	.....572,574,194	.....46,744,319
10.8 Line 10.7 as a % of Col. 8.....	.....8.0	.....28.9	.....46.2	.....11.9	.....4.9	.....XXX	.....XXX	.....100.0	.....XXX	.....92.5	.....7.5
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....82,295,282	.....188,551,546	.....123,776,392	.....46,270,444	.....18,568,054	.....459,461,718	.....74.2	.....475,578,121	.....76.8	.....459,461,718	.....XXX
11.2 Class 2.....	.....2,501,220	.....29,525,931	.....32,814,771	.....11,414,853	.....754,977	.....77,011,753	.....12.4	.....69,887,594	.....11.3	.....77,011,753	.....XXX
11.3 Class 3.....	.....0	.....899,204	.....5,075,231	.....438,671	.....2,371,983	.....8,785,089	.....1.4	.....9,702,469	.....1.6	.....8,785,089	.....XXX
11.4 Class 4.....	.....0	.....3,699,212	.....8,477,085	.....0	.....0	.....12,176,297	.....2.0	.....14,933,500	.....2.4	.....12,176,297	.....XXX
11.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....1,559,359	.....0.3	.....0	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....598,005	.....598,005	.....0.1	.....913,152	.....0.1	.....598,005	.....XXX
11.7 Totals.....	.....84,796,503	.....222,675,893	.....170,143,479	.....58,123,968	.....22,293,020	.....558,032,862	.....90.2	.....572,574,194	.....92.5	.....558,032,862	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....15.2	.....39.9	.....30.5	.....10.4	.....4.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....13.7	.....36.0	.....27.5	.....9.4	.....3.6	.....90.2	.....XXX	.....XXX	.....XXX	.....90.2	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	.....11,690,652	.....13,612,568	.....12,772,585	.....734,978	.....0	.....38,810,784	.....6.3	.....16,108,670	.....2.6	.....XXX	.....38,810,784
12.2 Class 2.....	.....1,000,017	.....3,765,160	.....7,992,009	.....0	.....0	.....12,757,186	.....2.1	.....8,948,296	.....1.4	.....XXX	.....12,757,186
12.3 Class 3.....	.....622,368	.....911,054	.....2,161,554	.....502,618	.....0	.....4,197,593	.....0.7	.....4,480,054	.....0.7	.....XXX	.....4,197,593
12.4 Class 4.....	.....0	.....2,083,535	.....2,544,193	.....419,983	.....0	.....5,047,711	.....0.8	.....11,310,440	.....1.8	.....XXX	.....5,047,711
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....443,887	.....0.1	.....XXX	.....0
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....5,452,972	.....0.9	.....XXX	.....0
12.7 Totals.....	.....13,313,037	.....20,372,318	.....25,470,341	.....1,657,579	.....0	.....60,813,275	.....9.8	.....46,744,319	.....7.5	.....XXX	.....60,813,275
12.8 Line 12.7 as a % of Col. 6.....21.933.541.92.70.0100.0XXXXXXXXXXXX100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....2.23.34.10.30.09.8XXXXXXXXXXXX9.8

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(a) Includes \$.....55,263,280 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....0 current year, \$.....0 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 \$.....0; 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

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
1. U.S. Governments											
1.1 Issuer Obligations.....	24,078,464	334,010	33,272	1,031,485		25,477,231	4.1	67,876,543	11.0	25,477,231	
1.2 Residential Mortgage-Backed Securities.....	4,206,704	7,350,541	1,441,824	24,707		13,023,776	2.1		0.0	13,023,776	
1.3 Commercial Mortgage-Backed Securities.....	562,500	1,673,702	1,016,802	719,454	91,556	4,064,013	0.7		0.0	4,064,013	
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	28,847,667	9,358,253	2,491,899	1,775,646	91,556	42,565,021	6.9	67,876,543	11.0	42,565,021	0
2. All Other Governments											
2.1 Issuer Obligations.....						0	0.0		0.0		
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	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations.....		2,046,876	2,647,170			4,694,046	0.8	5,508,748	0.9	4,694,046	
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	2,046,876	2,647,170	0	0	4,694,046	0.8	5,508,748	0.9	4,694,046	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations.....	1,166,835	10,514,589	9,279,279	3,856,052		24,816,756	4.0	20,819,109	3.4	24,816,756	
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.....	1,166,835	10,514,589	9,279,279	3,856,052	0	24,816,756	4.0	20,819,109	3.4	24,816,756	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations.....	4,379,101	82,005,447	99,442,451	28,494,283	3,943,247	218,264,530	35.3	158,995,367	25.7	214,437,781	3,826,749
5.2 Residential Mortgage-Backed Securities.....	35,037,634	43,705,728	4,661,362	1,097,473		84,502,198	13.7	141,711,580	22.9	84,502,198	
5.3 Commercial Mortgage-Backed Securities.....	1,451,047	3,928,977	1,501,402	741,910		7,623,335	1.2	6,014,309	1.0	7,623,335	
5.4 Other Loan-Backed and Structured Securities.....		1,000,043	1,629,769	18,343,314	14,003,323	34,976,449	5.7		0.0	34,976,449	
5.5 Totals.....	40,867,782	130,640,195	107,234,984	48,676,980	17,946,570	345,366,512	55.8	306,721,256	49.5	341,539,763	3,826,749
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	6,008,672	71,585,773	66,981,238	2,741,029	610,176	147,926,889	23.9	187,790,097	30.3	112,341,843	35,585,046
6.2 Residential Mortgage-Backed Securities.....	6,951,166	10,822,685	3,606,488	2,384,490	914,394	24,679,225	4.0	17,732,107	2.9	24,679,225	
6.3 Commercial Mortgage-Backed Securities.....	13,304,863	3,320,120				16,624,983	2.7	7,584,516	1.2	4,545,248	12,079,735
6.4 Other Loan-Backed and Structured Securities.....	962,554	4,759,719	3,372,761	226,710		9,321,745	1.5		0.0	9,321,745	
6.5 Totals.....	27,227,256	90,488,297	73,960,488	5,352,230	1,524,570	198,552,842	32.1	213,106,721	34.4	141,566,316	56,986,526
7. Hybrid Securities											
7.1 Issuer Obligations.....				120,638	2,730,323	2,850,961	0.5	5,286,136	0.9	2,850,961	
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		0.0		
7.5 Totals.....	0	0	0	120,638	2,730,323	2,850,961	0.5	5,286,136	0.9	2,850,961	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

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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.....	35,633,072	166,486,695	178,383,411	36,243,488	7,283,747	424,030,413	68.5	.XXX	.XXX	384,618,618	39,411,795
9.2 Residential Mortgage-Backed Securities.....	46,195,504	61,878,955	9,709,675	3,506,671	914,394	122,205,199	19.7	.XXX	.XXX	122,205,199	0
9.3 Commercial Mortgage-Backed Securities.....	15,318,410	8,922,798	2,518,204	1,461,363	91,556	28,312,331	4.6	.XXX	.XXX	16,232,596	12,079,735
9.4 Other Loan-Backed and Structured Securities.....	962,554	5,759,763	5,002,530	18,570,024	14,003,323	44,298,194	7.2	.XXX	.XXX	34,976,449	9,321,745
9.5 Totals.....	98,109,540	243,048,210	195,613,820	59,781,546	22,293,020	618,846,137	100.0	.XXX	.XXX	558,032,862	60,813,275
9.6 Line 9.5 as a % of Col. 6.....	15.9	39.3	31.6	9.7	3.6	100.0	.XXX	.XXX	.XXX	90.2	9.8
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	41,386,689	157,938,255	208,842,624	26,568,316	11,540,117	.XXX	.XXX	446,276,000	72.1	399,534,653	46,741,348
10.2 Residential Mortgage-Backed Securities.....	8,308,999	19,138,978	71,432,779	44,642,923	15,920,008	.XXX	.XXX	159,443,688	25.7	159,440,716	2,972
10.3 Commercial Mortgage-Backed Securities.....		2,043,123	6,014,309	2,528,268	3,013,125	.XXX	.XXX	13,598,825	2.2	13,598,825	
10.4 Other Loan-Backed and Structured Securities.....						.XXX	.XXX	0	0.0		
10.5 Totals.....	49,695,688	179,120,356	286,289,712	73,739,507	30,473,250	.XXX	.XXX	619,318,513	100.0	572,574,194	46,744,319
10.6 Line 10.5 as a % of Col. 8.....	8.0	28.9	46.2	11.9	4.9	.XXX	.XXX	100.0	.XXX	92.5	7.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	34,125,970	152,110,450	156,285,831	34,812,620	7,283,747	384,618,618	62.2	399,534,653	64.5	384,618,618	.XXX
11.2 Residential Mortgage-Backed Securities.....	46,195,504	61,878,955	9,709,675	3,506,671	914,394	122,205,199	19.7	159,440,716	25.7	122,205,199	.XXX
11.3 Commercial Mortgage-Backed Securities.....	4,475,028	7,686,445	2,518,204	1,461,363	91,556	16,232,596	2.6	13,598,825	2.2	16,232,596	.XXX
11.4 Other Loan-Backed and Structured Securities.....		1,000,043	1,629,769	18,343,314	14,003,323	34,976,449	5.7	0	0.0	34,976,449	.XXX
11.5 Totals.....	84,796,502	222,675,893	170,143,479	58,123,968	22,293,020	558,032,862	90.2	572,574,194	92.5	558,032,862	.XXX
11.6 Line 11.5 as a % of Col. 6.....	15.2	39.9	30.5	10.4	4.0	100.0	.XXX	.XXX	.XXX	100.0	.XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	13.7	36.0	27.5	9.4	3.6	90.2	.XXX	.XXX	.XXX	90.2	.XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	1,507,102	14,376,245	22,097,580	1,430,868		39,411,795	6.4	46,741,348	7.5	.XXX	39,411,795
12.2 Residential Mortgage-Backed Securities.....						0	0.0	2,972	0.0	.XXX	0
12.3 Commercial Mortgage-Backed Securities.....	10,843,382	1,236,353				12,079,735	2.0	0	0.0	.XXX	12,079,735
12.4 Other Loan-Backed and Structured Securities.....	962,554	4,759,719	3,372,761	226,710		9,321,744	1.5	0	0.0	.XXX	9,321,744
12.5 Totals.....	13,313,038	20,372,317	25,470,341	1,657,578	0	60,813,274	9.8	46,744,319	7.5	.XXX	60,813,274
12.6 Line 12.5 as a % of Col. 6.....	21.9	33.5	41.9	2.7	0.0	100.0	.XXX	.XXX	.XXX	.XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	2.2	3.3	4.1	0.3	0.0	9.8	.XXX	.XXX	.XXX	.XXX	9.8

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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.....	20,607,508	20,607,508		(0)	
2. Cost of short-term investments acquired.....	109,783,157	109,783,157			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	106,827,757	106,827,757			
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).....	23,562,907	23,562,908	0	(0)	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	23,562,907	23,562,908	0	(0)	0

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

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		
Properties Occupied by the Reporting Entity - Administrative																
Land and Office Building, 3250 Interstate Dr.....		Richfield.....	OH.....	11/01/2000	11/01/2000	12,196,297		9,069,954	9,069,954	279,308			(279,308)		1,681,188	551,121
Land and Office Building, 4059 Kinross Lakes Parkway.....		Richfield.....	OH.....	10/17/2006	10/17/2006	7,753,231		6,623,761	6,623,761	197,081			(197,081)		1,325,461	519,890
0299999. Properties Occupied by the Reporting Entity - Administrative.....						19,949,528	0	15,693,715	15,693,715	476,389	0	0	(476,389)	0	3,006,649	1,071,011
0399999. Total - Properties Occupied by the Reporting Entity.....						19,949,528	0	15,693,715	15,693,715	476,389	0	0	(476,389)	0	3,006,649	1,071,011
0699999. Totals.....						19,949,528	0	15,693,715	15,693,715	476,389	0	0	(476,389)	0	3,006,649	1,071,011

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
	City	State						
Acquired by Purchase								
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	03/15/2012	Snavelly Building Co.....			294,912	301,351
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	03/15/2012	Fridrich Moving and Storage.....			489	500
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	03/15/2012	Lou Ritenour.....			5,324	5,440
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	04/15/2012	Fridrich Moving and Storage.....			245	250
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	04/15/2012	Kaczma Architects Inc.....			2,912	2,969
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	04/15/2012	Snavelly Building Co.....			19,615	20,000
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	06/15/2012	Snavelly Building Co.....			95,756	97,210
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	07/15/2012	Bobel's Office Plus.....			3,241	3,283
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	07/15/2012	Fridrich Moving and Storage.....			985	998
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	07/15/2012	Snavelly Building Co.....			14,037	14,220
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	08/15/2012	Snavelly Building Co.....			58,367	58,998
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	10/15/2012	Lou Ritenour.....			4,471	4,500
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	10/15/2012	Snavelly Building Co.....			23,325	23,475
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	12/15/2012	Parking Lots Maintenance Systems.....			8,886	8,905
0199999. Total - Acquired by Purchase.....					.0	.0	532,565	542,098
0399999. Totals.....					.0	.0	532,565	542,098

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership		
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.					
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																					
	CF SPECIAL SITUATION FUND I, LP.....				CLUTTERBUCK FUNDS LLC.....		08/30/2006	.....11	.....10,000,000	.....13,393,946	.....13,393,946	.....229,038								.....11.7
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							10,000,00013,393,94613,393,946229,03800000000XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
	ANCORA MERGER ARBITRAGE FUND LP.....				ANCORA ADVISORS LLC.....		05/01/2012	.....6	.....5,000,000	.....5,046,243	.....5,046,243	.....46,243								.....11.5
	PRIMUS CAPITAL FUND VII, LP.....				PRIMUS CAPITAL FUND VII, LP.....		12/13/2012	.....1	.....1,659,028	.....1,555,123	.....1,555,123	.....(103,905)								.....2.8
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							6,659,0286,601,3666,601,366(57,662)00000000XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
	CANAL MEZZANINE PARTNERS II, LP.....				CANAL MEZZANINE PARTNERS II, LP.....		03/28/2012	.....2	.....1,700,000	.....1,718,327	.....1,718,327	.....18,327							.....24,682	.....24.7
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....1,700,000	.....1,718,327	.....1,718,327	.....18,327	.....0	.....0	.....0	.....0	.....24,682	.....0	.....0	....XXX.....
3999999	Subtotal - Unaffiliated.....								.....18,359,028	.....21,713,638	.....21,713,638	.....189,703	.....0	.....0	.....0	.....0	.....24,682	.....0	.....0	....XXX.....
4199999	Totals.....								.....18,359,028	.....21,713,638	.....21,713,638	.....189,703	.....0	.....0	.....0	.....0	.....24,682	.....0	.....0	....XXX.....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	ANCORA MERGER ARBITRAGE FUND LP.....			ANCORA ADVISORS LLC.....	05/01/2012	6	5,000,000			15.2
	PRIMUS CAPITAL FUND VII, LP.....			PRIMUS CAPITAL FUND VII, LP.....	12/13/2012	1	1,659,028			2.8
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							6,659,028	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	CANAL MEZZANINE PARTNERS II, LP.....			CANAL MEZZANINE PARTNERS II, LP.....	03/28/2012	2	1,100,000			21.6
	CANAL MEZZANINE PARTNERS II, LP.....			CANAL MEZZANINE PARTNERS II, LP.....	06/14/2012	2	600,000			25.0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							1,700,000	0	0	XXX
3999999. Subtotal - Unaffiliated.....							8,359,028	0	0	XXX
4199999. Totals.....							8,359,028	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V

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	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	
U.S. Government - Issuer Obligations																						
911759	KD 9	HUD-HSNG URB DEV		5.42	08/01/2028	1,042,325	119,219	1,031,243	865,000	1,031,485		(10,840)			5.420	1.783	FA	19,535		08/08/2012	08/01/2028	
912828	HA 1	U.S. TREASURY NOTES		4.75	08/15/2017	79,625	118,734	83,114	70,000	77,362		(1,492)			4.750	2.336	FA	1,256	3,325	06/22/2011	08/15/2017	
912828	HQ 6	U.S. TREASURY NOTES	SD	2.875	01/31/2013	541,474	100,219	516,127	515,000	515,558		(6,805)			2.875	1.537	JJ	6,196	14,806	02/06/2009	01/31/2013	
912828	MA 5	U.S. TREASURY NOTES	SD	2.75	11/30/2016	260,313	108,641	271,602	250,000	256,647		(1,617)			2.750	2.039	MN	604	6,875	09/10/2010	11/30/2016	
912833	KX 7	U.S. TREASURY STRIPS	@SD	0.00	11/15/19	14,732	92,117	46,059	50,000	33,272		1,917				6.019	N/A			04/06/1999	11/15/2019	
0199999	U.S. Government - Issuer Obligations					1,938,469	XXX	1,948,144	1,750,000	1,914,325	0	(18,837)	0	0	XXX	XXX	XXX		27,591	25,006	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																						
36241L	S7 2	GNJO PL 783242 3		02/15/26		840,499	107,216	852,657	795,268	837,509		(6,895)			3.000	1.165	MON	1,988	11,929	06/25/2012	02/15/2026	
38373A	D9 4	GNR 2009-69 PV VADM PAC		4.00	08/20/39	266,005	105,972	268,028	252,924	264,670		(4,718)			4.000	1.697	MON	843	10,117	08/18/2011	08/20/2039	
38375G	EX 5	GNR 2012-102 DN SEQ		1.50	09/20/2040	1,170,670	100,650	1,179,018	1,171,403	1,170,657		1			1.500	1.499	MON	1,464	5,857	08/27/2012	09/20/2040	
38375Q	EX 3	GNR 2008-33 PA PAC		4.00	03/20/2036	578,082	102,860	580,288	564,155	567,718		(5,637)			4.000	2.833	MON	1,881	22,566	09/25/2009	03/20/2036	
38376E	VJ 1	GNR 2009-110 AB 4		04/16/39		903,420	105,052	905,820	862,261	896,781		(14,155)			4.000	2.293	MON	2,874	35,859	08/16/2011	04/16/2039	
38376X	L5 0	GNR 2010-31 AP PAC		4.00	08/20/38	2,003,578	107,061	2,061,671	1,925,699	1,988,170		(14,870)			4.000	2.682	MON	6,419	77,028	06/16/2011	08/20/2038	
38377E	NN 0	GNR 2010-42 NH PAC		4.00	04/20/39	1,437,267	106,171	1,470,376	1,384,919	1,425,949		(14,425)			4.000	2.664	MON	4,616	55,397	06/16/2011	04/20/2039	
38377K	FN 5	GNR 2010-115 NW PAC		3.50	01/20/38	902,025	107,368	917,996	855,000	883,966		(14,957)			3.500	1.838	MON	2,494	29,925	09/19/2011	01/20/2038	
38377L	ZD 3	GNR 2010-127 NH PAC		3.00	02/20/39	1,749,646	104,410	1,773,315	1,698,410	1,738,374		(9,555)			3.000	2.072	MON	4,246	50,952	06/16/2011	02/20/2039	
38377M	GA 2	GNR 2010-147 BA SC		3.50	02/20/38	534,436	100,826	518,825	514,577	518,264		(15,457)			3.500	0.417	MON	1,501	19,798	11/16/2010	02/20/2038	
38377W	W9 1	GNR 2011-106 ME PAC		3.00	06/20/38	2,767,430	102,941	2,722,887	2,645,095	2,731,717		(41,662)			3.000	0.461	MON	6,613	80,141	11/17/2011	06/20/2038	
0299999	U.S. Government - Residential Mortgage-Backed Securities					13,153,059	XXX	13,250,881	12,669,710	13,023,776	0	(142,329)	0	0	XXX	XXX	XXX		34,939	399,569	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																						
38376G	R5 1	GNR 2011-67 AD 3.21913		10/16/2042		2,020,000	106,742	2,134,848	2,000,000	2,010,788		(7,337)			3.219	3.047	MON	5,365	64,383	05/05/2011	10/16/2042	
38376G	TM 2	GNR 2010-102 AD SEQ		3.581	11/16/39	2,074,873	106,334	2,126,688	2,000,000	2,053,226		(15,342)			3.581	2.908	MON	5,968	71,620	06/16/2011	11/16/2039	
0399999	U.S. Government - Commercial Mortgage-Backed Securities					4,094,873	XXX	4,261,536	4,000,000	4,064,013	0	(22,679)	0	0	XXX	XXX	XXX		11,334	136,003	XXX	XXX
0599999	Total - U.S. Government					19,186,401	XXX	19,460,561	18,419,710	19,002,114	0	(183,845)	0	0	XXX	XXX	XXX		73,864	560,578	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
010410	Y4 4	ALABAMA ST E		5.00	09/01/2015	1,002,284	100,368	1,003,680	1,000,000	1,000,000					5.000	5.000	MS	16,667	50,000	06/17/2011	09/01/2015	
419787	DU 7	HAWAII STATE SER DO		5.00	08/01/2017	527,925	118,746	593,730	500,000	516,116		(3,125)			5.000	4.219	FA	10,417	25,000	12/04/2008	08/01/2017	
452152	NZ 0	IL ST-A-PREF	SD	5.00	03/01/2022	315,000	105,154	315,000	315,000	315,016		16			5.000	4.995	MS	5,250	7,875	05/24/2012	03/01/2022	
452152	PC 9	IL ST-A-UNREF	SD	5.00	03/01/2022	1,285,000	104,036	1,336,863	1,285,000	1,285,066		66			5.000	4.995	MS	21,417	32,125	05/24/2012	03/01/2022	
677519	K2 5	OH ST HGR ED	SD	4.50	05/01/2015	549,052	105,496	543,304	515,000	520,650					4.500	3.649	MN	3,863	22,995	02/01/2005	05/01/2015	
677519	K2 5	OH ST HGR ED		4.50	05/01/2015	10,661	105,496	10,550	10,000	10,110		(4,145)			4.500	3.649	MN	75	446	02/01/2005	05/01/2015	
93974B	GA 4	WA SER A	SD	5.00	07/01/2018	1,114,800	111,119	1,111,190	1,000,000	1,047,088		(17,866)			5.000	3.030	JJ	25,000	50,000	01/12/2009	07/01/2018	
1199999	U.S. States, Territories & Possessions - Issuer Obligations					4,804,722	XXX	4,930,552	4,625,000	4,694,046	0	(25,055)	0	0	XXX	XXX	XXX		82,688	188,441	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					4,804,722	XXX	4,930,552	4,625,000	4,694,046	0	(25,055)	0	0	XXX	XXX	XXX		82,688	188,441	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
044825	BX 4	ASHTABULA SD SRS		2012	4.00	12/01/2023	108,850	103,958	955,000	1,024,722		(4,902)			4.000	3.202	JD	3,183	33,956	01/24/2012	12/01/2023	
149231	DE 9	CATO-MERIDIAN NY CSD	SD	4.125	06/15/2017	251,025	107,003	267,508	250,000	250,308		(117)			4.125	4.072	JD	458	10,313	12/22/2005	06/15/2017	
156101	HC 4	CENTRAL YORK PA SD		5.00	06/01/2020	1,060,790	108,123	1,081,230	1,000,000	1,021,986		(10,860)			5.000	3.799	JD	4,167	50,000	03/19/2009	06/01/2020	
167485	VE 8	CHICAGO-C IL	SD	5.00	12/01/2013	1,234,106	103,898	1,200,222	1,155,000	1,166,835		(12,457)			5.000	3.851	JD	4,813	57,750	01/23/2007	12/01/2013	
199507	D9 2	COLUMBUS OH CITY SD	SD	5.00	12/01/2015	214,879	113,540	215,726	190,000	200,048		(3,244)			5.000	3.090	JD	792	9,500	02/20/2008	12/01/2015	
237289	HC 0	DARLINGTON CNTY SC SD	SD	5.125	03/01/2015	1,292,083	111,154	1,278,271	1,150,000	1,185,053		(15,282)			5.125	3.648	MS	19,646	58,938	01/26/2005	03/01/2015	

E10

SCHEDULE D - PART 1

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

Table with columns: 1 (CUSIP Identification), 2 (Description), Codes (3, 4, 5), 6 (NAIC Designation), 7 (Actual Cost), 8 (Rate Used to Obtain Fair Value), 9 (Fair Value), 10 (Par Value), 11 (Book/Adjusted Carrying Value), 12-15 (Change in Book/Adjusted Carrying Value), 16-20 (Interest), 21-22 (Dates).

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 - Issuer Obligations

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
02765U AJ 3	AMERN MUN PWR OH REV 5.00 02/15/2018.....				..1FE	1,051,400	.....116.774	1,167,740	1,000,000	1,030,065		(5,138)			5.000	4.339	FA.....	18,889	50,000	06/25/2008	02/15/2018
31331Q X3 6	FED FARM CREDIT 4.25 06/18/2018.....				..1FE	66,595	.....117.086	67,910	58,000	65,237		(1,248)			4.250	1.839	JD.....	89	2,465	11/29/2011	06/18/2018
31331S 2K 8	FED FARM CREDIT 4.70 08/10/2015.....				..1FE	2,108,681	.....111.048	2,082,150	1,875,000	2,024,890		(55,881)			4.700	1.560	FA.....	34,516	88,125	06/29/2011	08/10/2015
31331V V8 6	FED FARM CREDIT 5.51 09/07/2016.....				..1FE	2,601,865	.....117.761	2,643,735	2,245,000	2,485,166		(61,577)			5.510	2.454	MS.....	39,172	123,700	01/31/2011	09/07/2016
31331V ZB 5	FED FARM CREDIT 5.625 05/10/2017.....				..1FE	1,165,650	.....120.636	1,206,363	1,000,000	1,108,863		(23,086)			5.625	2.945	MN.....	7,969	56,250	06/24/2010	05/10/2017
31331X 4F 6	FED FARM CREDIT 5.05 09/21/2017.....				..1FE	916,442	.....119.363	966,837	810,000	882,051		(13,998)			5.050	3.015	MS.....	11,363	40,905	06/24/2010	09/21/2017
31331X D7 4	FED FARM CREDIT 5.33 12/18/2013.....				..1FE	167,448	.....104.920	157,380	150,000	154,545		(4,619)			5.330	2.137	JD.....	289	7,995	02/24/2010	12/18/2013
31331X DE 9	FED FARM CREDIT 5.00 11/07/2016.....				..1FE	32,744	.....116.537	32,630	28,000	31,611		(904)			5.000	1.537	MN.....	210	1,400	09/29/2011	11/07/2016
31331X NQ 1	FED FARM CREDIT 5.30 02/06/2017.....				..1FE	491,541	.....118.379	514,949	435,000	474,070		(8,845)			5.300	2.956	FA.....	9,286	23,055	12/28/2010	02/06/2017
31331X RF 1	FED FARM CREDIT 5.125 02/05/2018.....				..1FE	1,615,556	.....120.620	1,658,532	1,375,000	1,543,707		(30,645)			5.125	2.542	FA.....	28,579	70,469	08/11/2010	02/05/2018
31331X SW 3	FED FARM CREDIT 5.05 03/15/2019.....				..1FE	321,297	.....122.749	325,284	265,000	313,899		(7,358)			5.050	1.885	MS.....	3,940	13,383	12/29/2011	03/15/2019
31331X ZB 1	FED FARM CREDIT 5.05 05/18/2017.....				..1FE	1,117,316	.....118.318	1,117,316	1,000,000	1,082,871		(17,445)			5.050	3.016	MN.....	6,032	50,500	12/28/2010	05/18/2017
31331Y 4S 6	FED FARM CREDIT 5.05 08/01/18.....				..1FE	2,809,270	.....121.898	3,023,077	2,480,000	2,739,544		(42,102)			5.050	3.000	FA.....	52,183	125,240	04/28/2011	08/01/2018
31331Y AW 0	FED FARM CREDIT 5.00 04/01/2015.....				..1FE	1,355,845	.....110.326	1,362,524	1,235,000	1,283,355		(20,422)			5.000	3.182	AO.....	15,438	61,750	04/16/2009	04/01/2015
31331Y HQ 6	FED FARM CREDIT 4.625 12/15/2017.....				..1FE	109,736	.....118.031	110,949	94,000	106,542		(2,399)			4.625	1.799	JD.....	193	4,348	08/29/2011	12/15/2017
31331Y K5 8	FED FARM CREDIT 4.55 05/02/2017.....				..1FE	385,119	.....115.963	388,476	335,000	374,818		(8,778)			4.550	1.695	MN.....	2,498	15,243	10/27/2011	05/02/2017
313370 SZ 2	FED HOME LN BANK 2.25 09/08/2017.....				..1FE	2,906,133	.....106.581	3,195,290	2,998,000	2,930,305		13,160			2.250	2.762	MS.....	21,173	67,455	09/26/2011	09/08/2017
313371 4H 6	FED HOME LN BANK 3.00 03/18/2020.....				..1FE	467,918	.....110.869	487,825	440,000	464,927		(2,991)			3.000	2.148	MS.....	3,777	13,200	01/19/2012	03/18/2020
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018.....				..1	298,010	.....123.941	309,853	250,000	285,185		(5,729)			5.375	2.663	FA.....	5,076	13,438	09/20/2010	08/15/2018
3133X7 2S 2	FED HOME LN BANK 5.375 05/15/2019.....				..1FE	1,849,104	.....125.461	1,944,651	1,550,000	1,776,586		(31,998)			5.375	2.850	MN.....	10,645	83,313	09/08/2010	05/15/2019
3133X8 AS 1	FED HOME LN BANK 5.125 08/15/2019.....				..1FE	384,682	.....124.620	436,169	350,000	377,987		(3,660)			5.125	3.750	FA.....	6,776	17,938	02/18/2011	08/15/2019
3133XE UG 2	FED HOME LN BANK UI16 4.875 03/11/2016.....				..1FE	525,436	.....113.899	514,824	452,000	505,018		(16,211)			4.875	1.126	MS.....	6,733	22,035	09/26/2011	03/11/2016
3133XH VS 8	FED HOME LN BANK 5.00 12/09/2016.....				..1FE	1,640,404	.....116.957	1,713,423	1,465,000	1,587,364		(29,031)			5.000	2.748	JD.....	4,476	73,250	02/25/2011	12/09/2016
3133XL F8 1	FED HOME LN BANK 5.625 06/09/2017.....				..1FE	172,760	.....121.158	172,760	150,000	166,731		(3,481)			5.625	2.927	JD.....	516	8,438	03/29/2011	06/09/2017
3133XM CL 3	FED HOME LN BANK 4.875 09/08/2017.....				..1FE	523,383	.....118.618	557,505	470,000	509,337		(7,720)			4.875	2.949	MS.....	7,192	22,913	02/28/2011	09/08/2017
3133XN 5N 5	FED HOME LN BANK 5.00 12/08/2017.....				..1FE	728,544	.....120.196	769,255	640,000	707,938		(12,707)			5.000	2.689	JD.....	2,044	32,000	05/12/2011	12/08/2017
3133XP CT 9	FED HOME LN BANK 4.25 03/09/2018.....	SD..			..1FE	1,093,224	.....116.798	1,167,980	1,000,000	1,074,619					4.250	2.693	MS.....	13,222	42,500	12/27/2011	03/09/2018
3133XP CT 9	FED HOME LN BANK 4.25 03/09/2018.....				..1FE	1,164,283	.....116.798	1,243,903	1,065,000	1,144,470		(27,475)			4.250	2.693	MS.....	14,082	45,263	12/27/2011	03/09/2018
3133XS RS 9	FED HOME LN BANK 3.75 12/14/2018.....				..1FE	2,020,320	.....115.475	2,309,506	2,000,000	2,014,897		(2,206)			3.750	3.610	JD.....	3,542	75,000	06/15/2010	12/14/2018
3133XU 3G 6	FED HOME LN BANK 4.375 07/01/2019.....				..1FE	293,185	.....119.379	298,447	250,000	287,748		(5,408)			4.375	1.895	JJ.....	5,469	10,938	12/29/2011	07/01/2019
3133XU KV 4	FED HOME LN BANK 3.75 09/09/2016.....				..1FE	1,109,504	.....111.656	1,172,383	1,050,000	1,086,609		(9,307)			3.750	2.749	MS.....	12,250	39,375	06/24/2010	09/09/2016
3133XU MS 9	FED HOME LN BANK 4.50 09/13/2019.....				..1FE	6,973,637	.....120.607	7,417,306	6,150,000	6,839,523		(89,252)			4.500	2.646	MS.....	83,025	276,750	01/30/2012	09/13/2019
3133XX P4 3	FED HOME LN BANK 3.125 03/11/2016.....				..1FE	278,338	.....108.264	303,138	280,000	279,075		271			3.125	3.235	MS.....	2,674	8,750	03/25/2010	03/11/2016
3133XX P5 0	FED HOME LN BANK 4.125 03/13/2020.....				..1FE	462,854	.....118.523	480,018	405,000	456,302		(6,498)			4.125	2.212	MS.....	5,012	16,706	12/27/2011	03/13/2020
31359M EL 3	FANNIE MAE 0 06/01/17.....	@..			..1FE	3,323,496	.....96.064	4,226,837	4,400,000	3,706,814		141,144				3.920	JD.....	-	-	03/08/2010	06/01/2017
31359M SD 6	FANNIE MAE 4.60 06/05/2018.....				..1FE	160,199	.....118.993	178,489	150,000	157,202		(1,181)			4.600	3.618	JD.....	498	6,900	05/18/2010	06/05/2018
31359M XX 6	FANNIE MAE 5.00 03/02/2015.....				..1FE	2,513,626	.....110.049	2,536,627	2,305,000	2,386,397		(35,633)			5.000	3.299	MS.....	38,097	115,250	04/03/2009	03/02/2015
3135G0 MR 1	FANNIE MAE 0.85 07/18/2016.....				..1FE	1,090,453	.....100.033	1,090,364	1,090,000	1,090,453		(1)			0.850	0.838	JJ.....	4,195	-	12/27/2012	07/18/2016
3135G0 NU 3	FANNIE MAE 0.70 02/22/2016.....				..1FE	2,391,434	.....100.068	2,391,635	2,390,000	2,391,430		(4)			0.700	0.681	FA.....	5,995	-	12/27/2012	02/22/2016
3136F8 3U 7	FANNIE MAE 4.05 02/22/2013.....				..1FE	528,545	.....100.545	502,725	500,000	501,067		(7,455)			4.050	2.525	FA.....	7,256	20,250	03/05/2009	02/22/2013
3136F8 KB 7	FANNIE MAE 4.00 01/22/2013.....				..1FE	987,060	.....100.217	1,002,166	1,000,000	999,816		3,105			4.000	4.321	JJ.....	17,667	40,000	08/11/2008	01/22/2013
3136FP ET 0	FANNIE MAE 1 2.00 03/10/2016.....				..1FE	885,211	.....104.768	916,718	875,000	882,030		(2,124)			2.000	1.740	MS.....	5,396	17,500	06/28/2011	03/10/2016

E10.2

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 eig 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
3136FP MH 7	FANNIE MAE	2.50 09/29/2017				1FE	198,694	107.773	220,935	205,000	200,277		913		2,500	3.025	MS	1,310	5,125	03/29/2011	09/29/2017	
3136FP TQ 0	FANNIE MAE	2.20 10/27/2017				1FE	15,810	106.386	15,958	15,000	15,693	(117)			2,200	1.210	AO	59	330	02/28/2012	10/27/2017	
3136FP YB 7	FANNIE MAE	2.05 05/23/2017				1FE	233,181	105.450	247,808	235,000	233,609	298			2,050	2.192	MN	509	4,818	07/26/2011	05/23/2017	
3136G0 C2 5	FANNIE MAE	0.85 09/12/2016				1FE	1,071,516	100.086	1,070,916	1,070,000	1,071,513	(3)			0,850	0.811	MS	2,754	-	12/27/2012	09/12/2016	
690353 PV 3	OVERSEAS PRI	INV 0 09/07/16	@			1FE	2,742,194	131.858	2,999,770	2,275,000	2,922,119	82,958				8.586	MS	-	-	02/04/2010	09/07/2016	
742651 DE 9	PRIVATE EXPT	FDG 5.45 09/15/2017				1FE	1,976,276	121.253	2,012,792	1,660,000	1,884,528	(44,570)			5,450	2.393	MS	26,638	90,470	11/29/2010	09/15/2017	
742651 DK 5	PRIVATE EXPT	FDG 2.25 12/15/2017				1FE	801,112	106.492	851,937	800,000	800,785	(148)			2,250	2.229	JD	800	18,000	10/14/2010	12/15/2017	
880591 CU 4	TENN VALLEY AUTH	E 6.25 12/15/2017				1FE	1,458,986	125.942	1,479,813	1,175,000	1,379,952	(38,403)			6,250	2.487	JD	3,264	73,438	11/29/2010	12/15/2017	
880591 EA 6	TENN VALLEY AUTH	5.50 07/18/2017				1FE	739,022	121.158	799,646	660,000	711,081	(10,155)			5,500	3.638	JJ	16,436	36,300	02/23/2010	07/18/2017	
88059F AZ 4	TVA PRIN STRIP	0 12/15/17	@			1FE	600,304	94.665	642,773	679,000	615,416	12,091				1.994	JD	-	-	09/27/2011	12/15/2017	
033227 BG 3	ANCHORAGE AK	LEASE REV 5.00 02/01/2015				1FE	1,195,856	108.403	1,224,954	1,130,000	1,150,347	(9,177)			5,000	4.089	FA	23,542	56,500	07/25/2007	02/01/2015	
033227 BK 4	ANCHORAGE AK	LEASE REV 5.00 02/01/2017				1FE	1,075,950	109.255	1,092,550	1,000,000	1,025,437	(11,537)			5,000	3.719	FA	20,833	50,000	04/21/2008	02/01/2017	
040665 AK 7	AZ ST UNIV REF	B TXB 5.05 03/01/2014				1FE	269,635	103.740	280,098	270,000	269,904	78			5,050	5.082	MS	4,545	13,635	04/23/2009	03/01/2014	
047870 BA 7	ATLANTA WTR SER	A 5.50 11/01/2022				1FE	3,460,500	123.134	3,694,020	3,000,000	3,420,121	(34,688)			5,500	3.781	MN	27,500	165,000	10/28/2011	11/01/2022	
134041 CE 0	CAMPBELL ETC	SAN # 1 5.00 08/01/2016				1FE	769,300	114.555	801,885	700,000	731,458	(8,077)			5,000	3.650	FA	14,583	35,000	12/04/2007	08/01/2016	
14983N BM 2	CDP KING CNTY	III WA 5.00 06/01/2015				2FE	1,310,073	111.306	1,357,933	1,220,000	1,249,496	(11,418)			5,000	3.941	JD	5,083	61,000	03/08/2007	06/01/2015	
18610R AD 6	CLEVE-CUYAHO	GA 6.625 2/15/2021				1FE	900,900	104.339	939,051	900,000	900,653	(59)			6,625	6.613	FA	22,255	59,625	10/29/2009	02/15/2021	
19463P DF 8	COLLIER CNTY	FL GAS-REF 4.00 06/01/2022				1FE	3,268,667	109.313	3,339,512	3,055,000	3,255,424	(13,243)			4,000	3.006	JD	10,183	59,742	06/07/2012	06/01/2022	
20281P BX 9	CMWLTH FING	AUTH PA A 4.934 06/01/2015				1FE	1,261,260	107.884	1,359,338	1,260,000	1,260,595	(226)			4,934	4.913	JD	5,181	62,168	04/30/2009	06/01/2015	
20281P BZ 4	CMWLTH FING	AUTH PA A 5.592 06/01/2017				1FE	750,750	118.594	889,455	750,000	750,499	(97)			5,592	5.575	JD	3,495	41,940	04/30/2009	06/01/2017	
218855 AB 0	CORINTH INDL	REF A 5.75 02-01-2022 (IP)				2FE	2,016,000	100.176	2,003,520	2,000,000	2,000,000	(1,580)			5,750	5.750	FA	47,917	115,000	03/17/2011	02/01/2022	
222734 AS 4	COURTLAND INDL	REF 5.20 06/01/2025(IP)				2FE	1,937,000	102.594	2,051,880	2,000,000	1,941,202	3,223			5,200	5.530	JD	8,667	104,000	09/22/2011	06/01/2025	
25483V EQ 3	DC ASSN AMERN	MED CLG B 5.00 10/01/2021				1FE	2,907,467	121.585	3,167,289	2,605,000	2,878,857	(26,240)			5,000	3.589	AO	32,563	119,034	11/22/2011	10/01/2021	
29509P JB 6	ERIE CNTY NY	IDA 5.00 05/01/2022				1FE	2,430,240	122.692	2,453,840	2,000,000	2,404,736	(25,504)			5,000	2.550	MN	16,667	53,333	04/25/2012	05/01/2022	
299620 BW 3	VANDERBURGH	IN SCH BL 4.00 07/10/2016				1FE	449,214	110.071	489,816	445,000	446,740	(452)			4,000	3.880	JJ	8,455	17,800	12/20/2006	07/10/2016	
30472N AV 7	FAIRFIELD IN	SCH BLDG 5.00 07/15/2016				1FE	1,134,242	104.713	1,109,958	1,060,000	1,075,541	(14,436)			5,000	3.550	JJ	24,439	53,000	09/04/2008	07/15/2016	
311450 FE 5	FARMINGTON PCR	B 4.70 09/01/2024 (AZD)				2FE	2,110,040	112.517	2,250,340	2,000,000	2,099,229	(10,557)			4,700	3.957	AO	23,500	94,000	12/19/2011	09/01/2024	
312432 VS 3	FAYETTE CNTY	KY SD FIN A 4.00 04/01/2023				1FE	1,671,261	114.733	1,715,258	1,495,000	1,663,962	(7,298)			4,000	2.728	AO	14,950	18,937	06/22/2012	04/01/2023	
315361 NU 0	FERRIS MI ST	UNIV REV 5.00 10/01/2016				1FE	1,127,613	113.653	1,164,943	1,025,000	1,074,537	(12,129)			5,000	3.610	AO	12,813	51,250	04/11/2008	10/01/2016	
320265 FU 1	FIRST FL GOVT	FING SRS B 5.50 07/01/2014	SD			1FE	664,896	107.337	644,022	600,000	616,237				5,500	3.630	JJ	16,500	33,000	12/07/2007	07/01/2014	
320265 NU 1	FIRST FL GOVT	FING SRS B 5.50 07/01/2014				1FE	277,040	107.337	268,343	250,000	256,765	(14,659)			5,500	3.630	JJ	6,875	13,750	12/07/2007	07/01/2014	
373506 AV 6	GA ENVIR WTR	AUTH 4.00 03/15/2021				1FE	2,227,185	113.852	2,561,670	2,250,000	2,230,551	1,952			4,000	4.160	MON	4,000	90,000	03/25/2011	03/15/2021	
373541 W4 9	GA ST MUNI	ELEC AUTH A 4.43 1/01/2022				1FE	3,019,650	109.169	3,275,070	3,000,000	3,018,146	(1,504)			4,430	4.348	JJ	66,450	60,174	01/25/2012	01/01/2022	
378294 AY 8	GLENDALE PPTY	SER A 5.00 07/01/2019				1FE	1,066,080	101.597	1,015,970	1,000,000	1,007,915	(15,437)			5,000	3.390	JJ	25,000	50,000	01/13/2009	07/01/2019	
396066 DQ 2	GREENVILLE	CNTY SC SD 5.00 12/01/2015				1FE	1,074,470	112.234	1,122,340	1,000,000	1,029,782	(9,463)			5,000	3.909	JD	4,167	50,000	11/16/2007	12/01/2015	
396321 CT 6	GREENVILLE	NC UTIL TX B 5.78 11/01/2018	SD			1FE	319,545	120.391	361,173	300,000	312,429				5,780	4.953	MN	2,890	17,340	05/18/2009	11/01/2018	
396321 CT 6	GREENVILLE	NC UTIL TX B 5.78 11/01/2018				1FE	745,605	120.391	842,737	700,000	729,001	(5,991)			5,780	4.953	MN	6,743	40,460	05/18/2009	11/01/2018	
402228 AV 2	GULF COAST WST	REF 6.10 08/01/2024 (IP)				2FE	1,207,200	100.478	1,205,736	1,200,000	1,200,000	(3,345)			6,100	6.100	FA	30,500	73,200	04/08/2011	08/01/2024	
419800 EW 3	HI ST BUDGET &	FIN B 5.00 12/01/22(HE1)				2FE	3,036,000	100.339	3,010,170	3,000,000	3,007,279	(28,408)			5,000	4.016	JD	12,500	150,000	12/21/2011	12/01/2022	
41981C GY 0	HI ST HWY B	5.00 07/01/2017	SD			1FE	1,668,300	109.048	1,635,720	1,500,000	1,546,833	(17,570)			5,000	3.681	JJ	37,500	75,000	02/11/2005	07/01/2017	
454624 CC 9	IN ST BD BANK	REV 5.00 02/01/2021				1FE	2,000,000	100.266	2,005,320	2,000,000	2,000,000	(15)			5,000	5.000	FA	41,667	100,000	06/17/2011	02/01/2021	
454624 CD 7	IN ST BD BANK	REV 5.00 02/01/2022				1FE	1,815,000	100.248	1,819,501	1,815,000	1,815,000	(14)			5,000	5.000	FA	37,813	90,750	06/17/2011	02/01/2022	

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
45505U AD 0	INDIANA ST FIN AUTH A-1 5.00 11/01/2014.....				.1FE	1,757,768	.....107.892	.....1,769,429	.....1,640,000	.....1,675,720	.....	.....(18,491)	.....	.....	.....5.000	.....3.759	MN.....	.....13,667	.....82,000	03/20/2008	11/01/2014
45505V AA 4	INDIANA ST FIN-REF B 4.55 12/01/24(IPL1).....				.2FE	3,169,860	.....105.791	.....3,173,730	.....3,000,000	.....3,139,147	.....	.....(30,713)	.....	.....	.....4.550	.....3.278	JD.....	.....11,375	.....136,500	01/18/2012	12/01/2024
455254 FC 1	INDIANAPOLIS ARPT-RF 5.10 01/17 (FDX).....				.2FE	3,358,500	.....113.265	.....3,397,950	.....3,000,000	.....3,274,203	.....	.....(63,430)	.....	.....	.....5.100	.....2.696	JJ.....	.....70,550	.....153,000	08/25/2011	01/15/2017
45528U DG 3	INDIANAPOLIS IN K 5.00 06/01/2021.....	SD..			.1FE	3,449,460	.....120.178	.....3,605,340	.....3,000,000	.....3,407,496	.....	.....(41,622)	.....	.....	.....5.000	.....3.150	JD.....	.....12,500	.....150,000	12/22/2011	06/01/2021
46613C TV 7	JEA FL ELEC SYS SRS C 5.00 10/01/2014.....				.1FE	1,065,000	.....105.460	.....1,054,600	.....1,000,000	.....1,017,521	.....	.....(13,484)	.....	.....	.....5.000	.....3.553	AO.....	.....12,500	.....50,000	03/26/2009	10/01/2014
485429 KY 9	KS DEV FIN-K 3.50 06/01/2023.....				.1FE	1,090,865	.....107.616	.....1,151,491	.....1,070,000	.....1,089,264	.....	.....(1,537)	.....	.....	.....3.500	.....3.294	JD.....	.....3,121	.....35,994	12/13/2011	06/01/2023
502810 AC 8	LA CROSSE RES REF 6.00 11/01/2021 (XEL).....				.1FE	608,605	.....124.315	.....621,575	.....500,000	.....600,403	.....	.....(8,202)	.....	.....	.....6.000	.....3.354	MN.....	.....5,000	.....30,000	02/21/2012	11/01/2021
528902 HH 5	LEXINGTON-FAYETTE KY 4.25 07/01/2017.....				.1FE	500,620	.....108.825	.....544,125	.....500,000	.....500,370	.....	.....(73)	.....	.....	.....4.250	.....4.232	JJ.....	.....10,625	.....21,250	10/15/2009	07/01/2017
528902 HJ 1	LEXINGTON-FAYETTE KY 4.375 07/01/2018.....				.1FE	498,715	.....109.291	.....546,455	.....500,000	.....499,112	.....	.....140	.....	.....	.....4.375	.....4.412	JJ.....	.....10,938	.....21,875	10/15/2009	07/01/2018
54811A U9 2	LWR CO RVR-A-UNERE 5.375 05/15/2020.....				.1FE	405,000	.....100.328	.....406,328	.....405,000	.....405,033	.....	.....33	.....	.....	.....5.375	.....5.373	MN.....	.....2,782	.....11,398	09/18/2012	05/15/2020
56879E FT 7	MARION CNTY FL SCH BRD 5.00 06/01/2025.....				.1FE	2,054,840	.....107.377	.....2,147,540	.....2,000,000	.....2,043,104	.....	.....(8,455)	.....	.....	.....5.000	.....4.469	JD.....	.....8,333	.....100,000	06/22/2011	06/01/2025
59334D BT 0	MIAMI DADE FL W/S REV 5.00 10/01/2016.....				.1FE	1,011,261	.....112.893	.....1,061,194	.....940,000	.....978,431	.....	.....(9,364)	.....	.....	.....5.000	.....3.819	AO.....	.....11,750	.....47,000	04/16/2009	10/01/2016
593791 CU 8	MIAMI UNIV OH 5.00 09/01/2016.....	SD..			.1FE	1,673,805	.....110.555	.....1,658,325	.....1,500,000	.....1,550,643	.....	.....(17,771)	.....	.....	.....5.000	.....3.659	MS.....	.....25,000	.....75,000	02/17/2005	09/01/2016
605279 KZ 0	MS ST BUS FIN CORP 2.25 12/01/40 (MSPWO).....				.1FE	1,501,481	.....100.047	.....1,500,705	.....1,500,000	.....1,500,037	.....	.....(936)	.....	.....	.....2.250	.....2.187	JD.....	.....2,813	.....33,750	06/16/2011	12/01/2040
60534Q VH 1	MS ST DEV BK SRS A 5.00 07/01/2017.....				.1FE	1,632,270	.....114.404	.....1,716,060	.....1,500,000	.....1,585,885	.....	.....(17,279)	.....	.....	.....5.000	.....3.610	JJ.....	.....37,500	.....75,000	03/17/2010	07/01/2017
607167 DV 2	MOBILE AL IDR B 4.875 06/01/2034 (SO1).....				.1FE	1,000,000	.....100.866	.....1,008,660	.....1,000,000	.....1,000,039	.....	.....(1)	.....	.....	.....4.875	.....4.875	JD.....	.....4,063	.....48,750	03/03/2008	06/01/2034
64465P UM 8	NH ST BD BK-B 5.00 08/15/2026.....				.1FE	2,106,203	.....121.492	.....2,162,558	.....1,780,000	.....2,093,568	.....	.....(12,634)	.....	.....	.....5.000	.....2.890	FA.....	.....40,050	-	06/26/2012	08/15/2026
64468C BP 8	NH BUS FIN VAR REF A 4.50 07/01/27(3145Q).....				.2FE	2,072,480	.....107.516	.....2,150,320	.....2,000,000	.....2,043,148	.....	.....(16,213)	.....	.....	.....4.500	.....3.590	JJ.....	.....45,000	.....90,000	02/23/2011	07/01/2027
646133 EV 6	NJ ST TRAN CORP SR A FED 5.50 09/15/2015.....				.1FE	561,535	.....111.521	.....557,605	.....500,000	.....521,403	.....	.....(7,376)	.....	.....	.....5.500	.....3.819	MS.....	.....8,097	.....27,500	01/09/2007	09/15/2015
646136 DY 4	NJ TRN FD SER A 5.25 12/15/2020.....				.1FE	3,866,438	.....121.922	.....4,145,348	.....3,400,000	.....3,809,145	.....	.....(43,905)	.....	.....	.....5.250	.....3.503	JD.....	.....7,933	.....178,500	10/25/2011	12/15/2020
665306 KS 4	NTHRN KY WTR DIST 5.00 02/01/2024.....				.1FE	3,547,350	.....119.386	.....3,581,580	.....3,000,000	.....3,520,852	.....	.....(26,498)	.....	.....	.....5.000	.....2.820	FA.....	.....62,500	.....16,667	06/12/2012	02/01/2024
677525 TF 4	OH AIR QUAL 5.625 06/01/2018 (FE).....				.2FE	1,103,100	.....115.375	.....1,153,750	.....1,000,000	.....1,083,015	.....	.....(13,514)	.....	.....	.....5.625	.....3.909	JD.....	.....4,688	.....56,250	06/28/2011	06/01/2018
677525 TK 3	OH QIR QLTY ENERGY 5.70 08/01/2020 (FE).....				.2FE	2,069,160	.....118.745	.....2,374,900	.....2,000,000	.....2,058,639	.....	.....(6,159)	.....	.....	.....5.700	.....5.227	FA.....	.....47,500	.....114,000	03/22/2011	08/01/2020
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027.....				.1FE	500,500	.....100.727	.....503,635	.....500,000	.....500,494	.....	.....(6)	.....	.....	.....4.215	.....4.228	MJSD.....	.....1,756	.....5,737	08/10/2012	06/01/2027
677555 YF 5	OH ECON TXB OH ENT BD 6.125 09/01/2019.....				.1FE	600,432	.....118.920	.....713,520	.....600,000	.....600,013	.....	.....(1)	.....	.....	.....6.125	.....6.172	MJSD.....	.....3,063	.....36,750	08/13/2009	09/01/2019
67755C WH 8	OH ST-ADULT CORRECT 5.00 10/01/2019.....				.1FE	852,593	.....118.647	.....889,853	.....750,000	.....817,097	.....	.....(9,486)	.....	.....	.....5.000	.....3.399	AO.....	.....9,375	.....37,500	01/21/2009	10/01/2019
67755L AM 1	OH CULTURAL & SPORTS A 5.00 04/01/2018.....	SD..			.1FE	541,955	.....108.792	.....543,960	.....500,000	.....511,315	.....	.....(4,721)	.....	.....	.....5.000	.....3.939	AO.....	.....6,250	.....25,000	08/24/2005	04/01/2018
677561 EZ 9	OH ST HOSP FAC 5.00 01/01/2016.....	SD..			.1FE	434,352	.....113.317	.....453,268	.....400,000	.....417,160	.....	.....(5,336)	.....	.....	.....5.000	.....3.482	JJ.....	.....10,000	.....20,000	08/12/2009	01/01/2016
67756A G2 4	OH HGR EDL HOSP A 5.00 01/01/2016.....	SD..			.1FE	264,068	.....111.984	.....279,960	.....250,000	.....256,348	.....	.....(1,950)	.....	.....	.....5.000	.....4.092	JJ.....	.....6,250	.....12,500	09/10/2008	01/01/2016
67756C AG 3	OH ST HOSP-A 5.00 01/15/2020.....				.1FE	3,414,109	.....117.875	.....3,471,419	.....2,945,000	.....3,385,426	.....	.....(28,683)	.....	.....	.....5.000	.....2.656	JJ.....	.....77,715	-	06/25/2012	01/15/2020
677581 DD 9	OH ST INFRA SRS 2008-1 6.00 06/15/2017.....	SD..			.1FE	212,420	.....119.828	.....239,656	.....200,000	.....207,102	.....	.....(1,387)	.....	.....	.....6.000	.....5.099	JD.....	.....533	.....12,000	10/28/2008	06/15/2017
677660 TV 4	OH WTR DEV VIR A 07/01/2033 (FE).....				.2FE	384,150	.....103.816	.....404,882	.....390,000	.....384,466	.....	.....183	.....	.....	.....3.375	.....3.472	JJ.....	.....6,581	.....13,163	04/20/2011	07/01/2033
686430 FJ 3	ORLANDO FL REDEV AGY 5.00 04/01/2021.....				.1FE	2,192,943	.....116.905	.....2,285,493	.....1,955,000	.....2,173,797	.....	.....(19,146)	.....	.....	.....5.000	.....3.431	AO.....	.....24,438	.....59,193	02/23/2012	04/01/2021
702528 EG 1	PASCO FL SCH BRD SER A 5.00 08/01/2021.....				.1FE	2,094,185	.....110.921	.....2,218,420	.....2,000,000	.....2,072,821	.....	.....(14,161)	.....	.....	.....5.000	.....4.120	FA.....	.....41,667	.....100,000	06/20/2011	08/01/2021
70920P AG 9	PA ST PUB SCH CMNTY COL 5.00 05/01/2014.....				.1FE	1,071,090	.....105.869	.....1,058,690	.....1,000,000	.....1,016,114	.....	.....(11,582)	.....	.....	.....5.000	.....3.749	MN.....	.....8,333	.....50,000	11/13/2007	05/01/2014
71323M CE 0	PEORIA IL BLDG CABS SD 0.00% 12/01/2023.....	@SD			.1FE	2,416,901	.....60.010	.....2,580,430	.....4,300,000	.....2,516,355	.....	.....99,454	.....	.....	.....	.....4.094	JD.....	-	-	12/28/2011	12/01/2023
71883R GP 2	PHOENIX AZ IMPT JR LIEN 5.00 07/01/2017.....	SD..			.1FE	329,949	.....110.522	.....331,566	.....300,000	.....310,900	.....	.....(4,104)	.....	.....	.....5.000	.....3.470	JJ.....	.....7,500	.....15,000	01/09/2008	07/01/2017
71883V DY 7	PHOENIX AZ IDA 5.00 09/15/2021.....	SD..			.1FE	3,138,390	.....104.926	.....3,147,780	.....3,000,000	.....3,101,669	.....	.....(35,025)	.....	.....	.....5.000	.....3.672	MS.....	.....44,167	.....150,000	12/08/2011	09/15/2021
735352 LH 7	PORT LUCIE FL UTIL REV 5.00 09/01/2016.....	SD..			.1FE	1,656,146	.....113.022	.....1,678,377	.....1,485,000	.....1,564,175	.....	.....(19,935)	.....	.....	.....5.000	.....3.439	MS.....	.....24,750	.....74,250	01/22/2008	09/01/2016
736746 RS 9	PORTLAND OR URBAN SRS A 5.00 06/15/2016.....	SD..			.1FE	1,249,373	.....111.798	.....1,263,317	.....1,130,000	.....1,162,581	.....	.....(12,440)	.....	.....	.....5.000	.....3.760	JD.....	.....2,511	.....56,500	01/27/2005	06/15/2016
736746 TU 2	PORTLAND OR URB RNWL B 5.00 06/15/2020.....	SD..			.1FE	339,671	.....114.018	.....359,157	.....315,000	.....331,854	.....	.....	.....	.....	.....5.000	.....4.050	JD.....	.....700	.....15,750	04/21/2009	06/15/2020
736746 TU 2	PORTLAND OR URB RNWL B 5.00 06/15/2020.....				.1FE	1,045,970	.....114.018	.....1,105,975	.....970,000	.....1,021,898	.....	.....(9,147)	.....	.....	.....5.000	.....4.050	JD.....	.....2,156	.....48,500	04/21/2009	06/15/2020

E10.4

SCHEDULE D - PART 1

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

E10.6

1	2			Codes			6	7		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 Foreign 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
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028			2	1	2,275,814	102.836	2,263,257	2,200,848	2,231,351			(38,118)		4.000	2.024	MON	7,336	88,034	12/29/2010	08/15/2028	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20			2	1	2,544,411	103.709	2,604,595	2,511,448	2,531,089			(10,983)		3.000	2.490	MON	6,279	75,914	12/28/2010	11/15/2020	
3137A2 W9 8	FHR 3752 PD 2.75 09/15/2040			2	1	951,873	102.828	950,282	924,149	951,873					2.750	1.636	MON	2,118	-	12/26/2012	09/15/2040	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25			2	1	1,688,991	104.570	1,703,874	1,629,416	1,663,662			(26,645)		4.000	2.308	MON	5,431	65,177	02/24/2011	09/15/2025	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39			2	1	4,563,911	105.320	4,597,850	4,365,596	4,491,917			(48,699)		4.500	2.554	MON	16,371	196,452	06/16/2011	10/15/2039	
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39			2	1	854,822	104.918	849,728	809,898	848,703			(11,490)		3.500	0.959	MON	2,362	19,015	04/24/2012	10/15/2039	
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38			2	1	1,798,772	106.022	1,819,667	1,716,319	1,788,011			(9,200)		4.000	3.266	MON	5,721	68,719	06/27/2011	08/15/2038	
3137AE LS 2	FHR 3910 JC SEQ EXCH 2.00 12/15/37			2	1	901,243	101.628	896,030	881,681	900,510			(1,260)		2.000	1.353	MON	1,469	4,408	09/19/2012	12/15/2037	
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25			2	1	1,022,979	103.406	1,021,893	988,237	1,005,358			(22,687)		3.000	-0.187	MON	2,471	29,647	10/26/2011	11/15/2025	
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040			2	1	1,545,057	101.597	1,536,132	1,511,983	1,543,826			(1,985)		2.000	1.410	MON	2,520	7,560	09/20/2012	08/15/2040	
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40			2	1	666,947	104.719	666,749	636,703	665,834			(1,323)		3.000	1.388	MON	1,592	3,184	10/24/2012	12/15/2040	
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41			2	1	1,986,163	101.373	2,005,923	1,978,753	1,985,618			(632)		1.750	1.588	MON	2,886	8,657	09/10/2012	04/15/2041	
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41			2	1	1,342,750	100.491	1,342,903	1,337,733	1,342,555			(240)		1.500	1.377	MON	1,672	3,344	10/22/2012	09/15/2041	
3137GA LA 3	FHR 3736 QB PAC 4.00 05/15/37			2	1	1,978,880	106.269	2,125,371	2,000,000	1,931,415			(51,614)		4.000	4.462	MON	6,667	80,000	06/17/2011	05/15/2037	
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033			2	1	248,619	105.392	269,174	255,403	251,872			1,974		4.500	5.497	MON	958	11,493	10/23/2007	01/15/2033	
31393Y YS 8	FNR 2004-45 VB SEQ 4.50 10/25/2028			2	1	1,660,926	101.701	1,665,758	1,637,893	1,638,674			(8,469)		4.500	3.936	MON	6,142	73,705	08/31/2009	10/25/2028	
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031			2	1	314,459	100.214	305,769	305,115	305,122			(3,528)		4.500	2.879	MON	1,144	13,730	02/22/2010	11/25/2031	
31394F UT 0	FNR 2005-94 YD PAC 4.50 08/25/2033			2	1	871,263	101.484	869,519	856,804	821,295			(24,293)		4.500	3.688	MON	3,213	38,556	02/18/2009	08/25/2033	
31394M ZK 9	FHR 2717 BV SEQ 6.00 09/15/2017			2	1	303,140	101.166	303,848	300,348	300,326			(819)		6.000	5.535	MON	1,502	18,021	06/29/2007	09/15/2017	
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018			2	1	498,062	105.335	510,904	485,027	490,175			(2,612)		4.000	3.371	MON	1,617	19,401	05/14/2009	12/15/2018	
31394R FP 9	FHR 2750 TA PAC 5.00 02/15/2032			2	1	210,358	100.910	205,902	204,045	204,657			(2,932)		5.000	3.375	MON	850	10,202	01/08/2009	02/15/2032	
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032			2	1	600,478	101.755	589,373	579,211	581,464			(6,895)		5.000	3.541	MON	2,413	28,961	01/13/2009	08/15/2032	
31395A AM 4	FHR 2809 DC SEQ 4.50 06/15/2019			2	1	680,129	105.757	706,152	667,713	672,119			(2,333)		4.500	4.076	MON	2,504	30,047	02/06/2009	06/15/2019	
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033			2	1	943,509	103.334	932,422	902,340	911,704			(12,227)		5.000	3.398	MON	3,760	45,117	04/02/2009	07/15/2033	
31395J KT 2	FHR 2882 UM SEQ 4.50 08/15/2019			2	1	2,067,410	105.674	2,113,073	1,999,611	2,002,552			(30,920)		4.500	3.649	MON	7,499	89,982	05/04/2009	08/15/2019	
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019			2	1	775,283	106.462	817,210	767,607	770,206			(1,286)		4.500	4.286	MON	2,879	34,542	12/19/2008	11/15/2019	
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033			2	1	1,330,409	103.831	1,332,649	1,283,482	1,289,913			(15,751)		5.000	3.800	MON	5,348	64,174	01/08/2009	09/15/2033	
31395P QD 0	FHR 2948 YD PAC 5.50 08/15/2033			2	1	193,447	102.579	198,266	193,281	193,055			158		5.500	5.464	MON	886	10,630	09/28/2007	08/15/2033	
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033			2	1	823,878	102.301	811,634	793,382	786,124			(17,027)		5.000	3.598	MON	3,306	39,669	01/16/2009	05/15/2033	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024			2	1	71,287	100.896	70,841	70,212	70,278			(671)		5.000	3.975	MON	293	3,511	04/09/2008	02/15/2024	
31396A FH 2	FHR 3028 ME PAC 5.00 02/15/2034			2	1	2,136,735	106.917	2,237,767	2,093,000	2,088,645			(28,769)		5.000	4.474	MON	8,721	104,650	07/29/2009	02/15/2034	
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035			2	1	1,479,265	106.468	1,525,836	1,433,136	1,395,919			(58,630)		5.500	4.498	MON	6,569	78,822	01/23/2009	01/15/2035	
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031			2	1	154,031	100.064	148,469	148,374	148,249			(1,437)		5.000	3.624	MON	618	7,420	02/11/2009	07/15/2031	
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034			2	1	2,069,688	104.139	2,082,770	2,000,000	1,959,747			(69,257)		5.000	3.921	MON	8,333	100,000	02/10/2009	05/15/2034	
31396L JT 8	FNR 2006-102 PD 5.00 01/25/2035			2	1	1,284,303	102.439	1,286,672	1,256,042	1,258,239			(8,012)		5.000	4.194	MON	5,234	62,802	03/18/2009	01/25/2035	
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034			2	1	965,058	102.159	949,688	929,616	918,974			(16,424)		5.500	4.412	MON	4,261	51,129	03/11/2009	09/25/2034	
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034			2	1	419,985	101.896	428,750	420,774	419,896			764		5.500	5.548	MON	1,929	23,143	11/07/2008	01/15/2034	
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021			2	1	99,118	103.728	102,509	98,825	98,795			(91)		5.500	5.336	MON	453	5,435	09/27/2007	09/15/2021	
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24			2	1	1,926,671	105.877	1,975,993	1,866,308	1,902,574			(18,131)		3.500	1.621	MON	5,443	65,321	07/22/2011	07/25/2024	
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026			2	1	274,726	101.241	270,321	267,008	268,728			(4,442)		4.000	2.131	MON	890	10,680	04/29/2010	12/15/2026	
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27			2	1	397,207	102.355	388,242	379,309	388,507			(8,366)		4.000	1.517	MON	1,264	15,172	09/24/2010	04/25/2027	
31398R EA 6	FNR 2010-57 DP 4 08/25/39			2	1	756,073	103.152	754,906	731,842	745,273			(14,792)		4.000	1.762	MON	2,439	29,274	06/16/2011	08/25/2039	

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 Foreign 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	
31398R ZU 2	FNR 2010-57 DB 4 01/25/38.....	..	..	..2	..1	580,723	101.665	570,222	560,883	569,052			(15,896)	4.000	0.992	MON...	1,870	22,435	06/16/2011	01/25/2038	
31398S TN 3	FNR 2010-146 PC PAC 4.00 09-25-2036.....	..	..	..2	..1	5,131,250	105.372	5,268,595	5,000,000	5,030,408			(67,908)	4.000	3.087	MON...	16,667	200,000	03/18/2011	09/25/2036	
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018.....	..	..	..2	..1	900,941	107.330	940,530	876,295	889,360			(7,730)	4.000	3.017	MON...	2,921	35,052	05/07/2009	07/01/2018	
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020.....	..	..	..2	..1	605,609	108.674	655,578	603,253	603,647			(547)	5.000	4.811	MON...	2,514	30,163	02/21/2008	08/01/2020	
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021.....	..	..	..2	..1	385,214	108.674	414,868	381,755	383,281			(952)	5.000	4.671	MON...	1,591	19,088	02/19/2008	01/01/2021	
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024.....	..	..	..2	..1	1,678,526	107.133	1,738,559	1,622,805	1,656,184			(19,300)	4.000	2.743	MON...	5,409	71,003	01/28/2011	11/01/2024	
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30.....	..	..	..2	..1	1,269,840	106.918	1,324,042	1,238,369	1,260,269			(10,359)	3.500	2.457	MON...	3,612	43,343	06/16/2011	10/01/2030	
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....	..	..	..2	..1	2,033,786	107.143	2,109,876	1,969,221	2,015,820			(17,515)	4.000	2.860	MON...	6,564	78,769	06/16/2011	10/01/2024	
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....	..	..	..2	..1	2,498,783	106.111	2,540,355	2,394,044	2,450,283			(31,146)	3.500	2.108	MON...	6,983	83,792	07/30/2010	08/01/2020	
31417Y SD 0	FNMA PT 3.50 09/01/2025.....	..	..	..2	..1	1,935,270	106.143	1,983,885	1,869,073	1,846,507			(67,552)	3.500	1.372	MON...	5,451	65,418	06/16/2011	09/01/2025	
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20.....	..	..	..2	..1	1,740,106	106.111	1,765,216	1,663,549	1,704,091			(25,154)	3.500	1.882	MON...	4,852	58,224	06/16/2011	09/01/2020	
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22.....	..	..	..2	..1	405,674	105.597	405,101	386,471	400,656			(7,464)	3.000	0.608	MON...	966	9,763	02/27/2012	02/01/2022	
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25.....	..	..	..2	..1	1,003,973	107.111	1,034,315	965,643	993,304			(13,624)	4.000	2.428	MON...	3,219	38,626	06/16/2011	07/01/2025	
31419D MQ 1	FNCI PL AE3066 3 09/01/25.....	..	..	..2	..1	1,528,424	106.143	1,579,939	1,488,505	1,515,139			(16,480)	3.500	2.327	MON...	4,341	52,098	06/16/2011	09/01/2025	
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25.....	..	..	..2	..1	566,941	106.143	580,391	546,802	558,044			(8,402)	3.500	1.856	MON...	1,595	19,138	06/16/2011	09/01/2025	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					85,946,875	XXX	87,111,121	83,423,841	84,502,198			0	XXX	XXX	XXX...	264,364	2,941,734	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 - Commercial Mortgage-Backed Securities																					
E10.7	3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....	..	..	..2	..1	3,856,535	107.573	3,901,698	3,627,014	3,804,534			(67,117)	3.500	0.930	MON...	10,579	128,203	12/21/2011	01/25/2023
	3137AJ MG 6	FHMS K016 X1 IO CSTR 10/25/2021.....	..	..	..234	..1	2,004,150	10.907	2,015,468	1,844,698	1,844,698			(149,608)	1.582	-8.627	MON...	24,364	307,766	12/13/2011	10/25/2021
	3137AK KD 2	FHLMC K705 X1 IO CSTR 09/25/18.....	..	..	..234	..1	2,000,255	8.634	1,843,242	1,695,433	1,695,433			(304,822)	1.761	-17.828	MON...	31,322	326,421	01/24/2012	09/25/2018
	31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026.....	..	..	..2	..1	280,189	106.691	295,242	276,726	278,670			(593)	3.500	2.958	MON...	807	9,685	06/15/2011	03/25/2026
	2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....				8,141,129	XXX	8,055,651	3,903,739	7,623,335			0	XXX	XXX	XXX...	67,072	772,075	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																					
	196479 TZ 2	CO HSG SF PR I AA 5.00 11/01/2028.....	..	..	..1	..1FE	492,742	109.777	499,485	455,000	487,504			(3,231)	5.000	3.984	MN.....	3,792	22,750	04/13/2011	11/01/2028
	20774W G9 6	CT HSG FIN 4.00 11/15/2040.....	..	..	..1	..1FE	2,081,660	113.003	2,260,060	2,000,000	2,071,460			(7,229)	4.000	3.504	MN.....	10,222	80,000	07/22/2011	11/15/2040
	45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028.....	..	..	..1	..1FE	931,494	109.088	949,066	870,000	923,419			(5,420)	4.500	3.637	JD.....	3,263	39,150	06/17/2011	06/01/2028
	462467 MP 3	IOWA FIN SFH 4.50 01/01/2029.....	..	..	..1	..1FE	501,563	119.065	553,652	465,000	497,055			(3,179)	4.500	3.553	JJ.....	10,463	19,542	06/29/2011	01/01/2029
	49130T NP 7	KY HSG CORP SER B 4.25 07/01/2027.....	..	..	..1	..1FE	525,895	107.292	536,460	500,000	523,517			(2,321)	4.250	3.603	JJ.....	10,625	11,156	12/16/2011	07/01/2027
	54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038.....	..	..	..1	..1FE	548,990	109.232	562,545	515,000	539,145			(4,800)	5.700	4.517	JD.....	2,446	30,392	11/22/2010	12/01/2038
	57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039.....	..	..	..1	..1FE	913,880	109.788	966,134	880,000	907,876			(3,754)	5.750	5.144	MS.....	16,867	51,681	05/04/2011	09/01/2039
	60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031.....	..	..	..1	..1FE	506,924	108.901	522,725	480,000	503,429			(2,293)	4.500	3.822	JJ.....	10,800	21,600	06/17/2011	01/01/2031
	60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034.....	..	..	..1	..1FE	528,980	109.888	538,451	490,000	524,111			(3,384)	4.500	3.544	JJ.....	11,025	20,886	06/08/2011	07/01/2034
	60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042.....	..	..	..1	..1FE	995,872	102.211	1,016,874	994,877	995,842			(30)	2.600	2.602	MON...	2,156	6,682	08/01/2012	09/01/2042
	60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	..	..	..1	..1FE	937,590	108.959	947,943	870,000	924,742			(6,348)	4.500	3.529	JD.....	3,263	39,529	11/05/2010	12/01/2031
	60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	..	..	..1	..1FE	1,367,450	110.718	1,461,479	1,320,001	1,356,471			(7,270)	5.400	4.700	JD.....	5,940	73,696	06/21/2011	06/01/2038
	60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	..	..	..1	..1FE	1,125,518	108.918	1,138,193	1,045,000	1,110,766			(7,139)	4.500	3.572	MN.....	7,838	47,815	11/03/2010	11/01/2027
	60637B BD 1	MISSOURI ST 4.625 05/01/2028.....	..	..	..1	..1FE	686,732	108.714	701,205	645,000	680,747			(3,646)	4.625	3.827	MN.....	4,972	30,168	04/12/2011	05/01/2028
	60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030.....	..	..	..1	..1FE	788,449	107.624	791,036	735,000	783,356			(4,956)	4.250	3.339	MN.....	5,206	26,951	12/07/2011	11/01/2030
	63967C N6 5	NE ST SFH F 4.40 03/01/2020.....	..	..	..1	..1FE	1,644,878	101.872	1,645,233	1,615,000	1,629,769			(12,132)	4.400	3.592	MS.....	23,687	73,534	09/27/2011	03/01/2020
	64469D EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037.....	..	..	..1	..1FE	1,323,190	103.760	1,312,564	1,265,000	1,307,748			(8,299)	5.750	4.904	JJ.....	36,669	77,962	12/16/2010	01/01/2037
	647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....	..	..	..1	..1FE	808,268	109.638	844,213	770,000	802,624			(3,824)	4.625	3.941	MS.....	11,871	36,074	06/21/2011	09/01/2025
	647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030.....	..	..	..1	..1FE	492,305	120.555	548,253	455,000	486,938			(3,507)	5.000	3.931	MS.....	7,583	22,810	06/16/2011	09/01/2030

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		
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043.....	.....	.....	.....1	..1FE	.....1,059,790	.....107.628	.....1,076,280	.....1,000,000	.....1,058,207	.....	.....(1,583)	.....	.....	.....3.750	.....3.018	MS.....	.....10,729	-	.....	08/15/2012	03/01/2043
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028.....	.....	.....	.....1	..1FE	.....1,047,300	.....105.333	.....1,053,330	.....1,000,000	.....1,042,967	.....	.....(4,229)	.....	.....	.....4.250	.....3.657	JJ.....	.....21,250	.....22,313	.....	12/08/2011	01/01/2028
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....	.....	.....	.....1	..1FE	.....613,289	.....116.787	.....671,525	.....575,000	.....608,395	.....	.....(3,534)	.....	.....	.....4.500	.....3.656	JJ.....	.....12,938	.....23,000	.....	07/14/2011	01/01/2028
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035.....	.....	.....	.....1	..1FE	.....1,394,699	.....114.638	.....1,547,613	.....1,350,000	.....1,386,473	.....	.....(4,081)	.....	.....	.....4.500	.....4.078	JJ.....	.....30,375	.....60,750	.....	11/15/2010	01/01/2035
677377 U9 2	OHIO HSG 4.80 11/01/2028.....	.....	.....	.....1	..1FE	.....514,040	.....108.644	.....516,059	.....475,000	.....508,830	.....	.....(3,393)	.....	.....	.....4.800	.....3.795	MN.....	.....3,800	.....22,800	.....	05/12/2011	11/01/2028
686087 LA 3	OR ST HSG SFM AMT B 4.50 07/01/2023.....	.....	.....	.....1	..1FE	.....884,722	.....107.723	.....931,804	.....865,000	.....882,465	.....	.....(2,109)	.....	.....	.....4.500	.....4.165	JJ.....	.....19,463	.....39,597	.....	11/25/2011	07/01/2023
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028.....	.....	.....	.....1	..1FE	.....2,844,459	.....106.048	.....2,847,389	.....2,685,000	.....2,822,916	.....	.....(14,638)	.....	.....	.....5.000	.....4.216	AO.....	.....33,563	.....135,833	.....	06/17/2011	04/01/2028
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027.....	.....	.....	.....1	..1FE	.....248,538	.....110.810	.....254,863	.....230,000	.....245,121	.....	.....(1,699)	.....	.....	.....5.000	.....3.978	JJ.....	.....5,750	.....11,500	.....	12/02/2010	07/01/2027
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037.....	.....	.....	.....1	..1FE	.....2,404,446	.....106.075	.....2,418,510	.....2,280,000	.....2,365,671	.....	.....(26,043)	.....	.....	.....5.750	.....4.405	JJ.....	.....65,550	.....135,343	.....	06/21/2011	01/01/2037
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....	.....	.....	.....1	..1FE	.....830,180	.....107.542	.....833,451	.....775,000	.....825,091	.....	.....(4,869)	.....	.....	.....4.450	.....3.576	MS.....	.....11,496	.....24,524	.....	12/01/2011	09/01/2028
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024.....	.....	.....	.....1	..1FE	.....450,411	.....105.291	.....473,810	.....450,000	.....450,356	.....	.....(40)	.....	.....	.....4.000	.....3.988	JJ.....	.....9,000	.....18,000	.....	06/21/2011	07/01/2024
92812U DA 3	VA ST HSG DEVV AUTH 4.30 10/01/2017.....	.....	.....	.....1	..1FE	.....1,000,000	.....100.191	.....1,001,910	.....1,000,000	.....1,000,043	.....	.....(8)	.....	.....	.....4.300	.....4.299	AO.....	.....10,750	.....43,000	.....	06/17/2011	10/01/2017
93978T MA 4	WA ST HSG FIN SF 4.50 06/01/2032.....	.....	.....	.....1	..1FE	.....740,507	.....113.094	.....802,967	.....710,000	.....736,220	.....	.....(2,929)	.....	.....	.....4.500	.....3.921	JD.....	.....2,663	.....31,950	.....	06/21/2011	06/01/2032
97689P 6R 4	WI ST HSG & ECON DEV 5.50 09/01/2038.....	.....	.....	.....1	..1FE	.....1,504,619	.....104.278	.....1,496,389	.....1,435,000	.....1,490,319	.....	.....(10,215)	.....	.....	.....5.500	.....4.590	MS.....	.....26,308	.....78,925	.....	06/21/2011	09/01/2038
97689P X2 9	WI HSG ECON DEV D 5.10 09/01/2024.....	.....	.....	.....1	..1FE	.....2,496,368	.....100.867	.....2,521,675	.....2,500,000	.....2,496,856	.....	.....193	.....	.....	.....5.100	.....5.114	MS.....	.....42,500	.....127,500	.....	06/17/2011	09/01/2024
E10.8	2899999 U.S. Special Revenue - Other Loan-Backed and Structured Securities.....35,235,748XXX.....36,243,41933,699,87834,976,4480(171,938)00XXX.....XXX.....	XXX.....494,5181,507,413XXX.....XXX.....
	3199999 Total - U.S. Special Revenue & Special Assessment Obligations.....350,969,461XXX.....362,759,808330,489,458345,366,5080(3,193,693)00XXX.....XXX.....	XXX.....3,360,22413,190,813XXX.....XXX.....
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00430X AD 9	ACCELLENT INC 8.375 02/01/17.....	.....	.....	.....	..4FE	.....626,036	.....105.000	.....634,200	.....604,000	.....620,319	.....31,707	.....(3,307)	.....	.....	.....8.375	.....7.592	FA.....	.....21,077	.....80,527	.....	06/16/2011	02/01/2017
014477 AM 5	ALERIS INTL INC 7.625 02/15/2018.....	.....	.....	.....1	..4FE	.....406,965	.....101.500	.....409,045	.....403,000	.....405,916	.....13,600	.....(609)	.....	.....	.....7.625	.....7.410	FA.....	.....11,609	.....30,729	.....	06/16/2011	02/15/2018
02364W AN 5	AMERICA MOVIL SA 5.625 11/15/2017.....	.....	R	.....	..1FE	.....554,875	.....119.928	.....599,639	.....500,000	.....542,841	.....	.....(7,890)	.....	.....	.....5.625	.....3.687	MN.....	.....3,594	.....28,125	.....	06/16/2011	11/15/2017
03040W AB 1	AMERICAN WATER CAP 6.085 10/15/17.....	.....	.....	.....	..2FE	.....788,729	.....119.407	.....877,644	.....735,000	.....771,013	.....	.....(6,521)	.....	.....	.....6.085	.....4.924	AO.....	.....9,442	.....44,725	.....	02/17/2010	10/15/2017
032177 AD 9	AMSTED INDS 144A 8.125 03/15/2018.....	.....	.....	.....1	..4FE	.....81,975	.....107.000	.....87,740	.....82,000	.....81,962	.....	.....(11)	.....	.....	.....8.125	.....8.114	MS.....	.....1,962	.....6,663	.....	03/12/2010	03/15/2018
035229 CY 7	ANHEUSER BUSCH 5 01/15/15.....	.....	.....	.....	..1FE	.....2,721,794	.....108.581	.....2,736,236	.....2,520,000	.....2,624,728	.....	.....(49,178)	.....	.....	.....5.000	.....2.886	JJ.....	.....58,100	.....126,000	.....	12/28/2010	01/15/2015
037933 AE 8	APRIA HEALTHCARE 11.25 11/01/2014.....	.....	.....	.....1	..4FE	.....467,220	.....103.000	.....455,260	.....442,000	.....452,403	.....3,199	.....(7,161)	.....	.....	.....11.250	.....8.262	MN.....	.....8,288	.....34,256	.....	09/24/2012	11/01/2014
03938L AP 9	ARCELORMITTAL 7.50 10/15/2039.....	.....	R	.....	..3FE	.....12,480	.....93.624	.....12,171	.....13,000	.....12,171	.....(310)	.....1	.....	.....7.500	.....7.858	AO.....	.....206	-	.....	.....	12/06/2012	10/15/2039
03938L AQ 7	ARCELORMITTAL 5.75 08/05/2020.....	.....	R	.....	..3FE	.....76,810	.....99.391	.....74,543	.....75,000	.....74,543	.....(2,258)	.....(9)	.....	.....5.750	.....5.360	FA.....	.....1,749	-	.....	.....	12/05/2012	08/05/2020
039483 AY 8	ARCHER DANIELS 5.45 03/15/2018.....	.....	.....	.....	..1FE	.....443,250	.....119.869	.....449,507	.....375,000	.....432,849	.....	.....(10,344)	.....	.....5.450	.....2.289	MS.....	.....6,018	.....20,438	.....	12/23/2011	03/15/2018	
046353 AB 4	ASTRAZENECA PLC 5.90 09/15/2017.....	.....	R	.....	..1FE	.....2,308,340	.....121.574	.....2,431,476	.....2,000,000	.....2,209,568	.....	.....(40,344)	.....	.....5.900	.....3.467	MS.....	.....34,744	.....118,000	.....	06/22/2010	09/15/2017	
04939M AG 4	ATLAS PIPELINE 6.625 10/01/2020.....	.....	.....	.....1	..4FE	.....133,000	.....104.500	.....138,985	.....133,000	.....133,001	.....	.....1	.....	.....6.625	.....6.625	AO.....	.....2,276	-	.....	.....	09/25/2012	10/01/2020
05367A AD 5	AVIATION CAPITAL 6.75 04/06/2021.....	.....	.....	.....	..3FE	.....89,093	.....103.372	.....92,001	.....89,000	.....89,085	.....	.....(7)	.....	.....6.750	.....6.735	AO.....	.....1,418	.....6,008	.....	06/16/2011	04/06/2021	
05523U AD 2	BAE SYSTEMS HLDG 5.20 08/15/2015.....	.....	.....	.....	..2FE	.....652,467	.....108.262	.....654,985	.....605,000	.....635,623	.....	.....(11,032)	.....	.....5.200	.....3.173	FA.....	.....11,885	.....31,460	.....	06/16/2011	08/15/2015	
06846N AD 6	BILL BARRETT 7.00 10/15/2022.....	.....	.....	.....	..4FE	.....143,000	.....103.125	.....147,469	.....143,000	.....143,017	.....	.....17	.....	.....7.000	.....6.998	AO.....	.....2,113	.....5,923	.....	03/05/2012	10/15/2022	
06849R AB 8	BARRICK NA FIN 6.80 09/15/2018.....	.....	.....	.....	..2FE	.....558,045	.....123.737	.....618,686	.....500,000	.....540,392	.....	.....(5,952)	.....	.....6.800	.....5.148	MS.....	.....10,011	.....34,000	.....	11/04/2009	09/15/2018	
06985P AH 3	BASIC ENERGY SERVICES 7.75 02/15/2019.....	.....	.....	.....1	..4FE	.....341,176	.....99.500	.....331,335	.....333,000	.....331,335	.....(1,884)	.....(1,253)	.....	.....7.750	.....7.221	FA.....	.....9,749	.....25,808	.....	06/16/2011	02/15/2019	
071813 BA 6	BAXTER INTL 4.50 08/15/2019.....	.....	.....	.....	..1FE	.....1,588,725	.....115.664	.....1,734,959	.....1,500,000	.....1,573,501	.....	.....(9,645)	.....	.....4.500	.....3.660	FA.....	.....25,500	.....67,500	.....	05/19/2011	08/15/2019	
073902 PR 3	BEAR STEARNS CO 6.40 10/02/2017.....	.....	.....	.....	..1FE	.....2,302,640	.....120.288	.....2,405,764	.....2,000,000	.....2,236,152	.....	.....(44,711)	.....	.....6.400	.....3.669	AO.....	.....31,644	.....128,000	.....	06/28/2011	10/02/2017	
075887 BA 6	BECTON DICKINSON 3.125 11/08/2021.....	.....	.....	.....	..1FE	.....411,864	.....106.875	.....427,499	.....400,000	.....410,891	.....	.....(973)	.....	.....3.125	.....2.776	MN.....	.....1,840	.....12,500	.....	01/26/2012	11/08/2021	
084670 AV 0	BERKSHIRE HATHAWAY 3.20 02/11/2015.....	.....	.....	.....	..1FE	.....2,586,708	.....105.226	.....2,683,261	.....2,550,000	.....2,567,310	.....	.....(7,860)	.....	.....3.200	.....2.866	FA.....	.....31,733	.....81,600	.....	06/15/2010	02/11/2015	
093662 AC 8	BLOCK FINANCIAL 5.125 10/30/2014.....	.....	.....	.....	..2FE	.....468,050	.....105.614	.....528,069	.....500,000	.....491,885	.....	.....4,076	.....	.....5.125	.....6.076	AO.....	.....4,342	.....25,625	.....	02/08/2006	10/30/2014	
096630 AA 6	BOARDWALK PIPELINE 5.875 11/15/2016.....2FE331,409113.156364,364322,000327,643(1,279)5.8755.368	MN.....2,41718,918	11/09/2009	11/15/2016		

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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	
097014 AL 8		BOEING CAP CORP 4.70 10/27/2019			.1FE	230,432	.118.167	230,426	195,000	230,297		(135)		4.700	1.862	AO	1,629	-		12/18/2012	10/27/2019	
097023 BC 8		BOEING CO 3.75 11/20/2016			.1FE	1,098,930	.110.533	1,105,331	1,000,000	1,075,465		(18,616)		3.750	1.733	MN	4,271	37,500		09/21/2011	11/20/2016	
10112R AQ 7		BOSTON PROPERTIES LP 5.875 10/15/2019			.2FE	531,644	.119.324	566,790	475,000	525,197		(6,277)		5.875	4.077	AO	5,891	27,906		12/16/2011	10/15/2019	
115885 AE 5		BROWNING-FERRIS 9.25 05/01/2021			.2FE	619,620	.133.250	666,250	500,000	605,264		(9,493)		9.250	6.002	MN	7,708	46,250		06/16/2011	05/01/2021	
11778B AA 0		BSKYB FINANCE UK PLC 5.625 10/15/2015		R	.2FE	552,637	.111.940	559,701	500,000	534,679		(11,751)		5.625	3.013	AO	5,938	28,125		06/16/2011	10/15/2015	
1248EP AL 7		CCO HOLDINGS LLC 7.875 04/30/2018			.3FE	360,070	.107.750	377,125	350,000	356,850		(1,762)		7.875	7.203	AO	4,670	27,563		06/16/2011	04/30/2018	
12543D AQ 3		CHS/COMMUNITY 7.125 07/15/2020			.4FE	164,793	.106.750	174,003	163,000	164,679		(114)		7.125	6.897	JJ	5,258	-		07/12/2012	07/15/2020	
12626P AG 8		CRH AMERICA INC 6.00 09/30/2016			.2FE	1,065,509	.112.505	1,125,047	1,000,000	1,045,099		(10,852)		6.000	4.669	MS	15,167	60,000		06/16/2011	09/30/2016	
126307 AC 1		CSC HOLDINGS LLC 8.625 02/15/2019			.3FE	454,919	.119.750	479,000	400,000	444,427		(5,765)		8.625	6.403	FA	13,033	34,500		06/16/2011	02/15/2019	
128690 AA 2		CALCIPAR SA 6.875 05/01/2018		R	.4FE	92,375	.102.017	102,017	100,000	93,385		2,425		6.875	8.441	MN	1,146	6,875		12/07/2011	05/01/2018	
131347 BS 4		CALPINE CORP 7.875 07/31/2020			.3FE	51,556	.112.250	58,370	52,000	51,647		39		7.875	7.995	JJ	1,718	4,095		07/20/2010	07/31/2020	
131347 BW 5		CALPINE CORP 7.50 02/15/2021			.3FE	21,000	.110.500	23,205	21,000	21,005		2		7.500	7.495	FA	595	1,575		06/16/2011	02/15/2021	
131347 BY 1		CALPINE CORP 7.875 01/15/2023			.3FE	276,811	.113.000	305,100	270,000	275,908		(559)		7.875	7.469	JJ	9,804	21,263		06/16/2011	01/15/2023	
136385 AN 1		CAN NATURAL RES 5.90 02/01/2018		I	.2FE	444,451	.120.525	476,074	395,000	434,349		(6,936)		5.900	3.725	FA	9,710	23,305		08/19/2011	02/01/2018	
13645R AH 7		CANADIAN PACIFIC RR CO 6.50 05/15/2018		I	.2FE	546,394	.121.498	607,490	500,000	531,625		(4,995)		6.500	5.137	MN	4,153	32,500		11/10/2009	05/15/2018	
141781 AX 2		CARGILL INC 6.00 11/27/2017			.1FE	1,113,016	.120.042	1,200,421	1,000,000	1,082,826		(15,024)		6.000	4.112	MN	5,667	60,000		06/16/2011	11/27/2017	
146900 AG 0		CASCADES INC 7.75 12/15/2017		I	.4FE	66,018	.105.500	70,685	67,000	66,329		107		7.750	7.999	JD	231	5,193		11/18/2009	12/15/2017	
146900 AL 9		CASCADES INC 7.875 01/15/20		I	.4FE	286,859	.106.500	301,395	283,000	286,195		(613)		7.875	7.562	JJ	10,276	22,286		06/16/2011	01/15/2020	
14912L 2Y 6		CATERP FIN SERV MTN 5.50 03/15/2016			.1FE	1,840,053	.114.068	1,842,199	1,615,000	1,769,729		(45,929)		5.500	2.377	MS	26,154	88,825		06/16/2011	03/15/2016	
15189T AN 7		CENTERPOINT ENERGY 5.95 02/01/2017			.2FE	1,568,863	.116.036	1,750,982	1,509,000	1,553,727		(9,793)		5.950	5.127	FA	37,411	89,786		06/16/2011	02/01/2017	
153527 AG 1		CENTRAL GARDEN & PET CO 8.25 03/01/2018			.4FE	499,006	.105.750	508,658	481,000	493,438		25,438		8.250	7.319	MS	13,228	39,683		06/16/2011	03/01/2018	
154051 BH 8		CENTRAL MAINE 5.70 06/01/2019			.1FE	232,359	.111.558	239,850	215,000	228,883		(1,827)		5.700	4.529	JD	1,021	12,255		01/13/2011	06/01/2019	
156700 AJ 5		CENTURYLINK INC 5.00 02/15/2015			.2FE	989,850	.105.676	1,056,763	1,000,000	997,431		1,119		5.000	5.129	FA	18,889	50,000		02/15/2005	02/15/2015	
162809 AA 5		CHECKERS DRIVE-IN 11.00 12/01/2017			.4FE	1,000,000	.101.500	1,015,000	1,000,000	1,000,026		26		11.000	10.996	JD	13,750	-		11/01/2012	12/01/2017	
165167 CD 7		CHESAPEAKE ENRGY 9.50 02/15/2015			.3FE	377,303	.113.000	395,500	350,000	364,908		(6,320)		9.500	7.290	FA	12,561	33,250		06/16/2011	02/15/2015	
165167 CF 2		CHESAPEAKE ENRGY 6.625 08/15/2020			.3FE	121,293	.107.500	121,475	113,000	120,153		(735)		6.625	5.593	FA	2,828	7,486		06/23/2011	08/15/2020	
17121E AD 9		CHRYSLER GP/C 8.25 06/15/2021			.4FE	56,000	.110.250	61,740	56,000	56,005		5,046		8.250	8.248	JD	205	4,620		06/23/2011	06/15/2021	
171871 AL 0		CINC BELL INC 8.25 10/15/2017			.4FE	509,070	.107.750	547,370	508,000	508,663		2,338		8.250	8.147	AO	8,848	41,910		07/26/2011	10/15/2017	
171871 AN 6		CINC BELL INC 8.375 10/15/2020			.4FE	56,522	.108.250	61,703	57,000	56,588		36		8.375	8.504	AO	1,008	4,774		06/16/2011	10/15/2020	
17275R AK 8		CISCO SYSTEMS 3.15 03/14/2017			.1FE	1,794,594	.108.744	1,903,014	1,750,000	1,782,971		(7,319)		3.150	2.673	MS	16,384	55,125		05/18/2011	03/14/2017	
18451Q AH 1		CLEAR CHNL WORLD 7.625 03/15/2020			.4FE	179,000	.100.750	180,343	179,000	179,000				7.625	7.625	MS	4,019	6,824		02/29/2012	03/15/2020	
18911M AC 5		CLOUD PEAK ENERGY 8.25 12/15/2017			.4FE	155,205	.107.000	160,500	150,000	153,607		(1,057)		8.250	7.330	JD	550	12,375		06/16/2011	12/15/2017	
18911M AD 3		CLOUD PEAK ENRGY 8.50 12/15/2019			.4FE	221,873	.109.500	244,185	223,000	222,116		90		8.500	8.577	JD	842	18,955		02/16/2010	12/15/2019	
19190A AB 3		COFFEYVILLE RESOURCES 10.875 04/01/2017			.4FE	285,759	.109.875	315,341	287,000	286,221		104		10.875	10.944	AO	7,803	31,211		06/16/2011	04/01/2017	
20825C AR 5		CONOCOPHILLIPS 5.75 02/01/2019			.1FE	377,140	.123.283	388,343	315,000	369,045		(8,074)		5.750	2.675	FA	7,547	18,113		12/27/2011	02/01/2019	
20854P AD 1		CONSOLIDATED ENERGY 8.00 04/01/2017			.4FE	20,000	.108.250	21,650	20,000	20,003		(1)		8.000	7.995	AO	400	-		03/25/2010	04/01/2017	
20854P AF 6		CONSOL ENERGY INC 8.25 04/01/2020			.4FE	290,551	.108.250	292,275	270,000	286,298		(2,536)		8.250	6.850	AO	5,569	22,275		06/16/2011	04/01/2020	
217203 AD 0		COPANO ENERGY LL 7.75 06/01/2018			.4FE	152,296	.105.750	158,625	150,000	151,674		(417)		7.750	7.374	JD	969	11,625		06/16/2011	06/01/2018	
217203 AE 8		COPANO ENERGY 7.125 04/01/2021			.4FE	320,000	.107.250	343,200	320,000	320,018		(2)		7.125	7.124	AO	5,700	22,800		06/16/2011	04/01/2021	
219868 BS 4		CORP ANDINA FOMENTO 4.375 06/15/2022		R	.1FE	438,748	.109.047	436,188	400,000	437,505		(1,243)		4.375	3.217	JD	778	8,750		08/14/2012	06/15/2022	
224044 BQ 9		COX COMMUN INC 5.875 12/01/2016			.2FE	849,140	.117.082	878,119	750,000	822,865		(17,193)		5.875	3.215	JD	3,672	44,063		06/16/2011	12/01/2016	
224044 BS 5		COX COMMUNICATIONS INC 6.25 06/01/2018			.2FE	476,952	.121.220	545,489	450,000	468,500		(2,873)		6.250	5.365	JD	2,344	28,125		11/12/2009	06/01/2018	

E10.9

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	
225310 AD 3	CREDIT ACCEPTANCE 9.125 02/01/2017	..	1	.4FE	188,451	109,500	194,910	178,000	185,164	1,590	(1,991)			9.125	7.635	FA	6,768	16,243	06/16/2011	02/01/2017	
228227 BC 7	CROWN CASTLE INT 5.25 01/15/2023	..		.4FE	181,000	106,500	192,765	181,000	181,012		12			5.250	5.247	JJ	2,006		10/03/2012	01/15/2023	
22822R AQ 3	CROWN CASTLE TOW 5.495 01/15/17	..		.1FE	1,316,106	114,250	1,428,125	1,250,000	1,296,025		(10,222)			5.495	4.535	MON	3,053	68,688	06/16/2011	01/15/2017	
22822R AR 1	CROWN CASTLE TOWERS 6.113 01/15/20	..		.1FE	553,370	120,625	603,125	500,000	547,348		(5,584)			6.113	4.582	MON	1,358	30,565	11/29/2011	01/15/2020	
23311V AB 3	DCP MIDSTREAM OP 4.95 04/01/2022	..	1	.2FE	1,312,715	106,086	1,326,077	1,250,000	1,310,588		(2,127)			4.950	4.295	AO	15,469	34,031	08/14/2012	04/01/2022	
256853 AB 8	DOLPHIN ENERGY 5.50 12/15/2021	..	R	.1FE	1,682,475	114,508	1,717,614	1,500,000	1,675,664		(6,811)			5.500	3.936	JD	3,667	41,250	07/26/2012	12/15/2021	
257867 AX 9	DONNELLEY & SONS 7.25 05/15/2018	..		.3FE	42,000	96,750	40,635	42,000	40,635	(105)	0			7.250	7.250	MN	389	3,045	06/23/2011	05/15/2018	
262049 AA 7	DRILL RIGS HLDS 6.50 10/01/2017	..	R	.4FE	270,167	99,477	268,587	270,000	268,587	(1,567)	(13)			6.500	6.469	AO	4,924		09/19/2012	10/01/2017	
26442C AJ 3	DUKE ENERGY CAR 4.30 06/15/2020	..		.1FE	1,576,043	114,207	1,593,191	1,395,000	1,556,487		(19,396)			4.300	2.583	JD	2,666	59,985	12/22/2011	06/15/2020	
26779Y AC 3	DYNACAST INTL 9.25 07/15/2019	..	1	.4FE	279,049	107,000	293,180	274,000	278,407	21,187	(700)			9.250	8.847	JJ	11,687	25,063	07/13/2011	07/15/2019	
283695 BP 8	EL PASO NAT GAS 5.95 04/15/2017	..		.2FE	1,106,140	115,518	1,155,175	1,000,000	1,091,483		(14,657)			5.950	3.627	AO	12,561	59,500	03/27/2012	04/15/2017	
291011 AX 2	EMERSON ELECTRIC 5.25 10/15/2018	..		.1FE	1,868,508	121,087	1,913,173	1,580,000	1,817,815		(37,803)			5.250	2.445	AO	17,512	82,950	08/23/2011	10/15/2018	
29266R AC 2	ENERGIZER HOLDINGS INC 4.70 05/24/2022	..		.2FE	788,700	107,051	802,884	750,000	787,126		(1,574)			4.700	4.061	MN	3,623	17,625	06/27/2012	05/24/2022	
29268B AB 7	ENEL FINANCE INTL NV 6.25 09/15/2017	..	R	.2FE	548,895	111,164	555,819	500,000	531,508		(5,849)			6.250	4.740	MS	9,201	31,250	11/06/2009	09/15/2017	
29348Q AA 0	ENOGEX LLC 6.875 07/15/2014 144A	..		.2FE	508,701	104,846	498,016	475,000	487,012		(7,319)			6.875	5.144	JJ	15,058	32,656	11/06/2009	07/15/2014	
29379V AA 1	ENTERPRISE PRODUCTS OPER 6.30 09/15/2017	..		.2FE	842,275	121,382	910,363	750,000	821,633		(13,562)			6.300	4.050	MS	13,913	47,250	06/16/2011	09/15/2017	
29444U AH 5	EQUINIX INC 8.125 03/01/2018	..	1	.3FE	392,949	110,375	409,491	371,000	385,662		(4,031)			8.125	6.718	MS	10,448	30,144	06/16/2011	03/01/2018	
29445G AJ 9	EQUINOX HOLDINGS 9.50 02/01/2016	..	1	.4FE	196,289	105,500	200,450	190,000	193,762	3,101	(1,646)			9.500	8.420	FA	7,521	18,050	06/16/2011	02/01/2016	
30225X AC 7	EXTERRAN HOLDINGS INC 7.25 12/01/2018	..	1	.3FE	378,965	105,750	396,563	375,000	378,007	22,411	(654)			7.250	7.011	JD	2,266	27,188	06/16/2011	12/01/2018	
319963 AW 4	FIRST DATA CORP 8.875 08/15/2020	..	1	.4FE	111,952	109,500	112,785	103,000	110,407	8,444	(1,037)			8.875	7.289	FA	3,453	9,141	06/23/2011	08/15/2020	
340711 AT 7	FLORIDA GAS TRAN 5.45 07/15/20	..		.2FE	1,253,122	116,407	1,321,219	1,135,000	1,242,857		(10,265)			5.450	3.979	JJ	28,523	30,929	02/16/2012	07/15/2020	
35906A AH 1	FRONTIER COMM 8.50 04/15/2020	..		.3FE	270,876	114,750	297,203	259,000	269,264	6,528	(1,027)			8.500	7.773	AO	4,648	22,015	06/16/2011	04/15/2020	
362251 AA 8	GRD HOLDING III 10.75 06/01/2019	..	1	.4FE	503,750	100,250	501,250	500,000	501,250	(2,477)	(23)			10.750	10.564	JD	4,479		12/07/2012	06/01/2019	
36239Y AB 8	GABELLI ASSET MG 5.50 05/15/2013	..		.2FE	1,525,468	101,182	1,517,733	1,500,000	1,501,220		(3,175)			5.500	5.276	MN	10,542	82,500	05/30/2003	05/15/2013	
369604 BC 6	GEN ELECTRIC CO 5.25 12/06/2017	..		.1FE	3,069,983	117,932	3,272,627	2,775,000	3,001,485		(41,479)			5.250	3.436	JD	10,117	145,688	04/26/2011	12/06/2017	
37185L AB 8	GENESIS ENERGY LP 7.875 12/15/2018	..	1	.4FE	422,795	106,375	446,775	420,000	422,157	2,611	(454)			7.875	7.721	JD	1,470	33,075	06/23/2011	12/15/2018	
37331N AB 7	GEORGIA-PACIFIC LLC 5.40 11/01/2020	..		.2FE	870,203	118,930	891,973	750,000	863,907		(6,296)			5.400	3.193	MN	6,750	20,250	06/27/2012	11/01/2020	
374689 AC 1	GIBRALTAR INDS 8 12/01/15 B	..	1	.4FE	382,718	101,250	376,650	372,000	375,991	8,081	(4,090)			8.000	6.772	JD	2,480	29,760	06/16/2011	12/01/2015	
38141G CM 4	GOLDMAN SACHS GP 5.50 11/15/2014	..		.1FE	263,063	107,820	269,550	250,000	253,010		(1,502)			5.500	4.819	MN	1,757	13,750	02/10/2005	11/15/2014	
38143U SC 6	GOLDMAN SACHS GP 3.625 02/07/2016	..		.1FE	300,353	105,846	317,539	300,000	300,248		(74)			3.625	3.597	FA	4,350	10,875	05/26/2011	02/07/2016	
382550 BA 8	GOODYEAR TIRE & RUBBER 8.75 08/15/2020	..		.4FE	174,346	115,750	180,570	156,000	172,004	1,916	(1,546)			8.750	6.990	FA	5,157	13,650	06/27/2011	08/15/2020	
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050	..		6	1,333,082	33,000	895,195	2,712,712	598,005					0.500	1.799	MON	1,432	14,767	06/22/2009	08/05/2050	
40420X AA 3	HKCG FINANCE LTD 6.25 08/07/2018	..	R	.1FE	812,564	120,207	901,550	750,000	794,275		(6,692)			6.250	5.027	FA	18,750	46,875	02/12/2010	08/07/2018	
42217K AT 3	HEALTH CARE REIT 4.70 09/15/2017	..		.2FE	1,493,162	111,782	1,676,729	1,500,000	1,495,326		865			4.700	4.775	MS	20,758	70,500	06/16/2011	09/15/2017	
428236 BE 2	HEWLETT-PACKARD CO 2.20 12/01/2015	..		.2FE	999,110	100,379	1,003,793	1,000,000	999,474		173			2.200	2.219	JD	1,833	22,000	11/29/2010	12/01/2015	
431318 AJ 3	HILCORP ENERGY I 8.00 02/15/2020	..	1	.3FE	155,484	109,500	164,250	150,000	154,455		(695)			8.000	7.295	FA	4,533	12,000	06/16/2011	02/15/2020	
431318 AL 8	HILCORP ENERGY I 144A 7.625 04/15/2021	..	1	.3FE	120,350	109,000	126,440	116,000	119,630		(498)			7.625	6.955	AO	1,867	8,845	06/28/2011	04/15/2021	
435765 AD 4	HOLLY ENERGY PARTNERS 8.25 03/15/2018	..	1	.4FE	156,557	108,500	162,750	150,000	154,678		(1,258)			8.250	7.144	MS	3,644	12,375	06/16/2011	03/15/2018	
438516 AP 1	HONEYWELL INTL 5.40 03/15/2016	..		.1FE	1,028,482	114,420	1,041,222	910,000	984,878		(22,077)			5.400	2.702	MS	14,469	49,140	12/28/2010	03/15/2016	
44352U AA 3	JM HUBER CORP 9.875 11/01/2019	..	1	.4FE	121,174	111,000	135,420	122,000	121,258		73			9.875	10.000	MN	2,008	12,048	10/21/2011	11/01/2019	
448414 AC 6	HUTCHISON WHAMPOA FIN 7.45 08/01/2017	..	R	.1FE	1,030,781	122,655	1,103,899	900,000	995,117		(18,208)			7.450	4.844	FA	27,938	67,050	06/16/2011	08/01/2017	
45074G AA 8	IBERDROLA FIN IRELAND 3.80 09/11/2014	..	R	.2FE	759,190	102,729	770,470	750,000	753,474		(1,958)			3.800	3.516	MS	8,708	28,500	02/11/2010	09/11/2014	

E10.10

SCHEDULE D - PART 1

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

E10.11

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
457030 AG 9	INGLES MKTS INC 8.875 05/15/2017			.4FE	342,039	106.750	352,275	330,000	336,896		(2,555)			8.875	7.890	MN	3,742	29,288	06/16/2011	05/15/2017
458140 AH 3	INTEL CORP 1.95 10/01/2016			.1FE	310,517	103.328	315,149	305,000	309,304		(1,104)			1.950	1.561	AO	1,487	6,146	11/21/2011	10/01/2016
45865V A* 1	INTERCONTINENTAL EXCH A 4.13 11/9/2018			.1	2,350,000	107.060	2,515,910	2,350,000	2,350,000					4.130	4.130	MN	14,019	97,055	11/09/2011	11/09/2018
45867X AE 4	INTERGEN NV 9.00 06/30/2017		R	.3FE	405,242	89.750	350,025	390,000	350,025	(51,663)	(1,784)			9.000	8.190	JD	98	35,100	04/13/2012	06/30/2017
459200 GJ 4	IBM CORP 5.70 09/14/2017			.1FE	172,872	120.656	180,984	150,000	166,727		(3,253)			5.700	3.131	MS	2,541	8,550	01/27/2011	09/14/2017
460146 CE 1	INTL PAPER CO 7.50 08/15/2021			.2FE	988,363	130.131	982,487	755,000	979,130		(9,232)			7.500	3.484	FA	21,392	28,313	07/26/2012	08/15/2021
460690 BF 6	INTERPUBLIC GRP 10.00 07/15/2017			.1	1,368,684	109.375	1,279,688	1,170,000	1,276,498		(69,791)			10.000	2.188	JJ	53,950	77,000	07/12/2012	07/15/2017
460690 BH 2	INTERPUBLIC GROUP COS 4.00 03/15/2022			.2FE	315,725	102.688	333,736	325,000	316,328		604			4.000	4.355	MS	3,828	6,969	03/14/2012	03/15/2022
46284P AL 8	IRON MOUNTAIN 8.00 06/15/2020			.4FE	252,600	105.500	263,750	250,000	251,562		(380)			8.000	7.790	JD	889	20,000	02/17/2010	06/15/2020
46284P AM 6	IRON MOUNTAIN 8.375 08/15/2021			.4FE	157,982	110.250	165,375	150,000	156,321		(1,114)			8.375	7.285	FA	4,746	12,563	06/16/2011	08/15/2021
465685 AE 5	ITC HOLDINGS CORP 6.05 01/31/2018			.2FE	548,291	119.187	595,937	500,000	538,265		(6,596)			6.050	4.354	JJ	12,688	30,250	06/16/2011	01/31/2018
466112 AF 6	JBS USA LLC/JBS USA 7.25 06/01/2021			.3FE	479,529	101.000	492,880	488,000	480,504	24,824	620			7.250	7.499	JD	2,948	35,380	06/23/2011	06/01/2021
471109 AC 2	JARDEN CORP 8.00 05/01/2016			.3FE	104,000	106.250	106,250	100,000	101,934		(738)			8.000	7.085	MN	1,333	8,000	12/11/2009	05/01/2016
478160 AY 0	JOHNSON & JOHNSON 2.15 05/15/2016			.1FE	1,565,502	104.828	1,619,598	1,545,000	1,559,274		(4,064)			2.150	1.866	MN	4,244	33,218	06/13/2011	05/15/2016
48121C YK 6	JP MORGAN CHASE BKNT 6.00 10/01/2017			.1FE	1,084,841	118.074	1,180,736	1,000,000	1,062,704		(11,652)			6.000	4.514	AO	15,000	60,000	06/16/2011	10/01/2017
488360 AF 5	KEMET CORP 10.50 05/01/2018			.4FE	295,856	98.625	275,164	279,000	275,164	(9,425)	(3,309)			10.500	8.881	MN	4,883	29,295	06/16/2011	05/01/2018
494368 BF 8	KIMBERLY-CLARK 6.125 08/01/2017			.1FE	3,568,508	122.484	3,741,881	3,055,000	3,454,156		(63,228)			6.125	3.039	FA	77,966	164,150	12/20/2012	08/01/2017
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022		R	.1FE	995,450	108.927	1,089,271	1,000,000	995,764		314			3.750	3.805	MS	11,042	19,375	03/05/2012	03/15/2022
500605 AE 0	KOPPERS INC 7.875 12/01/2019			.4FE	251,661	110.000	261,800	238,000	248,876	2,300	(1,861)			7.875	6.664	JD	1,562	17,089	05/30/2012	12/01/2019
50075N AU 8	KRAFT FOODS INC 6.125 02/01/2018			.2FE	535,405	120.911	604,556	500,000	523,668		(3,990)			6.125	5.057	FA	12,760	30,625	11/16/2009	02/01/2018
525ESC 1C 3	LEHMAN ESCROW 12/23/2010			.6FE	1	20.500	1	1	1		(1)			0.000	0.000	MS	38,412		04/17/2012	12/23/2009
525ESC 5A 3	LEHMAN ESCROW BROS 5/12/2014			.6FE	1	20.500	1	1	1		(1)			0.000	0.000	MON	76,333		04/17/2012	05/12/2014
52989L AH 2	LIBBEY GLASS INC 6.875 05/15/2020			.4FE	246,865	108.000	263,520	244,000	246,615		(250)			6.875	6.634	MN	2,143	8,248	05/14/2012	05/15/2020
536022 AC 0	LINN ENERGY LLC 8.625 04/15/2020			.4FE	570,735	108.875	571,594	525,000	565,739		(4,837)			8.625	6.659	AO	9,559	34,716	07/24/2012	04/15/2020
543218 AA 9	LONGVIEW FIBRE PAPER 8.00 06/01/2016			.4FE	212,115	104.750	218,928	209,000	211,295	512	(851)			8.000	7.475	JD	1,393	16,720	01/04/2012	06/01/2016
55068# AK 5	LUXOTTICA US HOLDINGS CORP 4.35 12/15/21			.2FE	3,000,000	108.720	3,261,600	3,000,000	3,000,000					4.350	4.350	JD	5,800	130,500	12/15/2011	12/15/2021
55342U AD 6	MPT OP PTNR/FINL 6.375 02/15/2022			.3FE	70,000	105.750	74,025	70,000	70,000		(0)			6.375	6.375	FA	1,686	2,206	02/03/2012	02/15/2022
559080 AE 6	MAGELLAN MIDSTREAM 6.55 07/15/19			.2FE	570,665	123.586	617,930	500,000	559,065		(7,627)			6.550	4.448	JJ	15,101	32,750	06/16/2011	07/15/2019
565849 AF 3	MARATHON OIL CORP 5.90 03/15/2018			.2FE	644,731	120.966	704,025	582,000	631,881		(8,447)			5.900	4.057	MS	10,111	34,338	06/16/2011	03/15/2018
59001A AN 2	MERITAGE HOMES 7.15 04/15/2020			.4FE	495,791	109.500	542,025	495,000	495,758	16,368	(60)			7.150	7.123	AO	7,472	35,393	01/24/2012	04/15/2020
591709 AK 6	METROPCS WIRELESS 7.875 09/01/2018			.4FE	409,687	108.375	424,830	392,000	402,618	11,328	(2,974)			7.875	7.006	MS	10,290	30,870	06/16/2011	09/01/2018
59565A AB 6	MIDCONTINENT EXP 6.70 09/15/2019			.2FE	107,097	105.779	111,068	105,000	106,913		(184)			6.700	6.362	MS	2,071	7,035	02/23/2012	09/15/2019
611662 BM 8	MONSANTO CO 2.75 04/15/2016			.1FE	408,071	106.049	418,894	395,000	404,039		(2,632)			2.750	2.027	AO	2,293	10,863	06/13/2011	04/15/2016
615394 AJ 2	MOOG INC 7.25 06/15/2018			.4FE	194,000	105.125	210,250	200,000	195,753		605			7.250	7.735	JD	644	14,500	11/24/2009	06/15/2018
61745E SS 1	MORGAN STANLEY MTN FLT 08/11/2014			.1FE	2,000,000	101.000	2,020,000	2,000,000	2,000,001		(1)			4.000	4.033	MON	4,444	80,000	07/29/2004	08/11/2014
629377 BS 0	NRG ENERGY INC 7.875 05/15/2021			.3FE	106,000	110.750	117,395	106,000	106,001	2,651	(0)			7.875	7.875	MN	1,067	8,348	06/23/2011	05/15/2021
637432 ML 6	NATL RURAL UTIL 1.90 11/01/2015			.1FE	499,500	103.174	515,869	500,000	499,714		97			1.900	1.921	MN	1,583	9,500	10/25/2010	11/01/2015
641423 BS 6	NEVADA POWER CO 6.50 05/15/2018			.2FE	547,590	123.947	619,737	500,000	532,434		(5,128)			6.500	5.104	MN	4,153	32,500	11/12/2009	05/15/2018
651290 AN 8	NEWFIELD EXPLOR 6.875 02/01/2020			.3FE	289,169	107.250	297,083	277,000	286,393		(1,534)			6.875	6.089	FA	7,935	19,044	06/16/2011	02/01/2020
65504L AB 3	NOBLE HLDG INTL 3.45 08/01/2015		R	.2FE	500,000	105.578	527,888	500,000	500,009		(3)			3.450	3.449	FA	7,188	17,250	06/16/2011	08/01/2015
67000X AL 0	NOVELIS INC 8.375 12/15/2017		I	.4FE	350,000	110.250	385,875	350,000	350,008		(2)			8.375	8.374	JD	1,303	29,313	06/16/2011	12/15/2017
670346 AG 0	NUCOR CORP 5.75 12/01/2017			.1FE	1,216,320	119.695	1,196,954	1,000,000	1,204,117		(12,203)			5.750	1.435	JD	4,792	28,750	09/06/2012	12/01/2017

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

E10.12

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
67059T AA 3	NUSTAR LOGISTICS 7.65 04/15/2018.....				.3FE	554,785	113.397	566,987	500,000	537,540	(5,847)			7.900	6.212	AO.....	8,339	38,875		11/04/2009	04/15/2018
681904 AM 0	OMNICARE INC 7.75 06/01/2020.....				.3FE	343,391	111.000	372,960	336,000	341,834	(896)			7.750	7.343	JD.....	2,170	26,040		06/16/2011	06/01/2020
681936 AV 2	OMEGA HEALTHCARE 7.50 02/15/2020.....				.2FE	107,500	110.000	110,000	100,000	105,655	67	(913)		7.500	6.194	FA.....	2,833	7,500		11/17/2010	02/15/2020
693320 AR 4	PHH CORP 7.375 09/01/2019.....				.3FE	336,989	111.000	354,090	319,000	336,423	(566)			7.375	6.349	MS.....	8,365	-		09/20/2012	09/01/2019
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18.....				.2FE	1,710,919	119.403	1,866,263	1,563,000	1,675,946	(18,224)			6.500	4.936	MN.....	16,933	101,595		06/16/2011	05/01/2018
695459 AD 9	PAETEC HOLDING 8.875 06/30/2017.....				.3FE	185,544	107.250	193,505	180,000	183,575	(1,248)			8.875	7.982	JD.....	.44	23,962		06/16/2011	06/30/2017
70109H AH 8	PARKER-HANNIFIN MTN 5.50 05/15/2018.....				.1FE	1,206,752	120.166	1,291,789	1,075,000	1,178,344	(17,191)			5.500	3.520	MN.....	7,555	59,125		04/27/2011	05/15/2018
704549 AK 0	PEABODY ENERGY 6.00 11/15/2018.....				.3FE	466,250	106.000	482,300	455,000	464,961	(1,289)			6.000	5.556	MN.....	3,488	27,300		01/20/2012	11/15/2018
71645W AR 2	PETROBRAS INTL 5.375 01/27/2021.....				.2FE	1,376,647	112.360	1,516,859	1,350,000	1,374,152	(2,387)			5.375	5.099	JJ.....	31,041	72,563		12/15/2011	01/27/2021
718546 AA 2	PHILLIPS 66 4.30 04/01/2022.....				.2FE	748,223	111.881	839,105	750,000	748,357	134			4.300	4.329	AO.....	8,063	17,827		03/07/2012	04/01/2022
723655 AB 2	PIONEER DRILLING CO 9.875 03/15/2018.....				.4FE	413,198	108.500	437,255	403,000	412,026	(1,710)			9.875	8.972	MS.....	11,718	29,921		04/13/2012	03/15/2018
724479 AG 5	PITNEY BOWES INC 5.00 03/15/2015.....				.2FE	1,022,590	105.145	1,051,451	1,000,000	1,009,352	(3,947)			5.000	4.549	MS.....	14,722	50,000		05/22/2009	03/15/2015
72447W AU 3	PITNEY BOWES INC MTN 4.875 08/15/2014.....				.2FE	3,173,670	104.897	3,146,918	3,000,000	3,170,500	(3,170)			4.875	1.321	FA.....	55,250	-		12/20/2012	08/15/2014
72650R AP 7	PLAINS ALL AMER 6.125 01/15/2017.....				.2FE	1,570,881	118.106	1,700,722	1,440,000	1,532,518	(20,619)			6.125	4.367	JJ.....	40,670	88,200		11/18/2011	01/15/2017
730481 AF 5	JB POINDEXTER 9.00 04/01/2022.....				.4FE	230,000	103.250	237,475	230,000	230,012	12			9.000	8.999	AO.....	5,175	10,293		08/15/2012	04/01/2022
73179P AH 9	POLYONE CORP 7.375 09/15/2020.....				.4FE	229,125	109.500	236,520	216,000	227,932	(1,198)			7.375	6.156	MS.....	4,691	9,477		04/30/2012	09/15/2020
737446 AA 2	POST HOLDINGS INC 7.375 02/15/2022.....				.4FE	63,000	109.750	69,143	63,000	63,003	.3			7.375	7.374	FA.....	1,755	2,478		01/27/2012	02/15/2022
74153Q AH 5	PRIDE INTL INC 6.875 08/15/2020.....				.2FE	690,702	126.201	757,207	600,000	681,757	(8,694)			6.875	4.725	FA.....	15,583	41,250		12/15/2011	08/15/2020
742718 DV 8	PROCTER & GAMBLE 1.45 08/15/2016.....				.1FE	1,974,526	102.112	2,016,710	1,975,000	1,974,653	93			1.450	1.455	FA.....	10,819	28,638		08/15/2011	08/15/2016
745332 BZ 8	PUGET SOUND ENERGY 6.75 01/15/2016.....				.1FE	554,100	115.638	578,188	500,000	528,645	(8,576)			6.750	4.704	JJ.....	15,563	33,750		11/12/2009	01/15/2016
74819R AG 1	QUEBECOR MEDIA 7.75 03/15/2016.....				.4FE	57,887	102.625	58,496	57,000	57,414	(306)			7.750	7.111	JD.....	196	4,628		06/16/2011	03/15/2016
74819R AN 6	QUEBECOR MEDIA 5.75 01/15/2023.....				.4FE	239,000	105.220	251,476	239,000	238,971	(29)			5.750	5.752	JD.....	611	2,443		10/03/2012	01/15/2023
74836H AC 1	QUESTAR PIPELINE 5.83 02/01/2018.....				.1FE	711,162	116.733	700,400	600,000	702,007	(9,155)			5.830	2.270	JD.....	2,915	17,490		07/03/2012	02/01/2018
76720A AF 3	RIO TINTO FINANCE 2.875 08/21/2022.....				.1FE	1,184,256	100.604	1,207,254	1,200,000	1,184,747	491			2.875	3.028	FA.....	12,458	-		08/16/2012	08/21/2022
77340R AB 3	ROCKIES EXPRESS 6.25 07/15/2013.....				.3FE	545,530	102.125	510,625	500,000	507,084	(12,801)			6.250	3.570	JJ.....	14,410	31,250		11/13/2009	07/15/2013
775109 AK 7	ROGERS COMM INC 6.80 08/15/2018.....				.2FE	561,695	126.794	633,972	500,000	543,734	(6,587)			6.800	4.996	FA.....	12,844	34,000		02/17/2010	08/15/2018
78403D AA 8	SBA TOWER TRUST 4.254 04/15/2015.....				.1FE	374,868	104.944	377,798	360,000	369,095	(3,776)			4.254	3.129	MON...	681	15,399		06/16/2011	04/15/2015
78442F BH 0	SLM CORP CPI FLT 11/01/2013.....				.2FE	1,000,000	100.500	1,005,000	1,000,000	1,000,000	(0)			4.291	4.330	MON...	3,634	48,814		06/28/2004	11/01/2013
78442F CT 3	SLM CORP MTNA FLT 07/25/2014.....				.2FE	2,000,000	101.000	2,020,000	2,000,000	2,000,001	(0)			4.000	4.033	MON...	1,333	80,000		07/29/2004	07/25/2014
785583 AJ 4	SABINE PASS LNG 6.50 11/01/2020.....				.4FE	209,000	102.000	213,180	209,000	209,003	.3			6.500	6.499	MN.....	2,830	-		10/01/2012	11/01/2020
78571C AA 6	SABRE INC 8.50 05/15/2019.....				.4FE	166,074	106.250	173,188	163,000	165,865	(209)			8.500	8.088	MN.....	1,770	7,158		07/25/2012	05/15/2019
80007P AL 3	SANDRIDGE ENERGY 8.75 01/15/2020.....				.4FE	276,508	109.750	295,228	269,000	276,148	(359)			8.750	8.244	JJ.....	10,853	11,769		06/21/2012	01/15/2020
806605 AJ 0	SCHERING-PLOUGH 6.00 09/15/2017.....				.1FE	607,810	122.035	610,177	500,000	576,027	(15,024)			6.000	2.550	MS.....	8,833	30,000		11/03/2010	09/15/2017
816851 AN 9	SEMPRA ENERGY 6.50 06/01/2016.....				.2FE	548,190	117.403	587,016	500,000	526,969	(7,108)			6.500	4.770	JD.....	2,708	32,500		11/04/2009	06/01/2016
826418 BD 6	SIERRA PAC POWER 6 05/15/16 M.....				.2FE	558,774	115.826	579,130	500,000	541,369	(11,398)			6.000	3.383	MN.....	3,833	30,000		06/16/2011	05/15/2016
828807 BZ 9	SIMON PROP GP LP 6.125 05/30/2018.....				.1FE	566,640	121.346	606,731	500,000	553,383	(8,693)			6.125	3.917	MN.....	2,637	30,625		06/16/2011	05/30/2018
852060 AG 7	SPRINT CAP CORP 6.90 05/01/2019.....				.4FE	105,755	109.000	113,360	104,000	105,689	(66)			6.900	6.582	MN.....	1,196	3,588		08/14/2012	05/01/2019
852061 AF 7	SPRINT NEXTEL 8.375 08/15/2017.....				.4FE	467,181	116.000	516,200	445,000	461,719	66,363	(3,031)		8.375	7.386	FA.....	14,079	37,269		06/16/2011	08/15/2017
858119 AR 1	STEEL DYNAMICS 7.625 03/15/2020.....				.3FE	270,000	110.750	276,875	250,000	265,118	3,783	(2,415)		7.625	6.237	MS.....	5,613	19,063		11/17/2010	03/15/2020
858577 AP 4	STENA AB 7 12/01/16.....				.4FE	109,150	99.500	117,410	118,000	110,697	1,439	1,509		7.000	8.907	JD.....	688	8,260		12/19/2011	12/01/2016
86311X AA 8	STRATS-DAIMLER DCX-05-P1 FLT 11/15/2013.....				.2Z	995,000	98.500	985,000	1,000,000	1,000,017	(14)			4.162	4.196	MON...	1,924	44,266		12/27/2004	11/15/2013
864486 AE 5	SUBURBAN PROPANE 7.50 10/1/2018.....				.3FE	89,531	108.000	91,800	85,000	89,115	(416)			7.500	6.037	AO.....	1,594	1,063		08/01/2012	10/01/2018

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

E10.13

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	
87311X AB 4	TW TELECOM HLDS 8.00 03/01/18		.....	.....1	..4FE	.....170,748	.....109.500	.....180,675	.....165,000	.....169,082	.....	.....(1,125)	.....	.....8.000	.....7.106	MS.....	.....4,400	.....13,200	06/16/2011	03/01/2018
87612B AF 9	TARGA RES PARTNERS 7.875 10/15/2018		.....	.....1	..3FE	.....356,000	.....109.500	.....389,820	.....356,000	.....356,079	.....	.....(17)	.....	.....7.875	.....7.868	AO.....	.....5,919	.....28,035	06/16/2011	10/15/2018
87612E AP 1	TARGET CORP 5.375 05/01/2017		.....	.....	..1FE	.....756,087	.....117.817	.....765,814	.....650,000	.....722,899	.....	.....(15,690)	.....	.....5.375	.....2.620	MN.....	.....5,823	.....34,938	11/03/2010	05/01/2017
87612E AT 3	TARGET CORP 5.125 01/15/2013		.....	.....	..1FE	.....2,037,800	.....100.146	.....2,002,915	.....2,000,000	.....2,000,350	.....	.....(8,894)	.....	.....5.125	.....4.664	JJ.....	.....47,264	.....102,500	05/23/2008	01/15/2013
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023		.....	.....1	..2FE	.....991,880	.....101.997	.....1,019,969	.....1,000,000	.....992,127	.....	.....247	.....	.....3.750	.....3.845	FA.....	.....14,896	-	07/30/2012	02/01/2023
87938W AM 5	TELEFONICA EMISIONES 5.134 04/27/2020		.....	.....	R.....	.....703,327	.....105.504	.....791,280	.....750,000	.....707,964	.....	.....4,499	.....	.....5.134	.....6.094	AO.....	.....6,845	.....38,505	12/15/2011	04/27/2020
880349 AN 5	TENNECO INC 7.75 08/15/2018		.....	.....1	..3FE	.....152,989	.....108.250	.....162,375	.....150,000	.....152,225	.....	.....(520)	.....	.....7.750	.....7.277	FA.....	.....4,392	.....11,625	06/16/2011	08/15/2018
881575 AA 2	TESCO PLC 5.50 11/15/2017		.....	.....	R.....	.....416,653	.....118.197	.....444,420	.....376,000	.....407,718	.....	.....(5,857)	.....	.....5.500	.....3.597	MN.....	.....2,642	.....20,680	06/16/2011	11/15/2017
883556 BA 9	THERMO FISHER 2.25 08/15/2016		.....	.....	..2FE	.....1,020,300	.....103.952	.....1,039,519	.....1,000,000	.....1,015,224	.....	.....(4,029)	.....	.....2.250	.....1.814	FA.....	.....8,500	.....22,438	09/21/2011	08/15/2016
88732J AL 2	TIME WARNER CABLE 6.75 07/01/2018		.....	.....	..2FE	.....830,400	.....125.115	.....938,362	.....750,000	.....806,623	.....	.....(8,698)	.....	.....6.750	.....5.156	JJ.....	.....25,313	.....50,625	02/11/2010	07/01/2018
89170N AA 4	TOWER AUTO HLDGS 10.625 09/01/2017		.....	.....1	..4FE	.....125,965	.....110.000	.....129,800	.....118,000	.....123,644	.....6,302	.....(1,248)	.....	.....10.625	.....9.062	MS.....	.....4,179	.....12,538	06/16/2011	09/01/2017
89352H AF 6	TRANS-CANADA PIPELINES 6.50 08/15/2018		.....	.....	..1FE	.....843,068	.....126.175	.....946,309	.....750,000	.....815,660	.....	.....(9,985)	.....	.....6.500	.....4.709	FA.....	.....18,417	.....48,750	02/12/2010	08/15/2018
901109 AB 4	TUTOR PERINI CORP 7.625 11/01/18		.....	.....1	..4FE	.....327,113	.....103.500	.....329,130	.....318,000	.....324,640	.....25,594	.....(1,464)	.....	.....7.625	.....6.994	MN.....	.....4,041	.....24,248	06/17/2011	11/01/2018
902755 AB 3	UIRC GSA LLC 4.00 08/01/2023		.....	.....	..1FE	.....4,000,000	.....99.997	.....3,999,880	.....4,000,000	.....3,999,880	.....(55)	.....(65)	.....	.....4.000	.....4.000	FA.....	.....56,889	-	08/21/2012	08/01/2023
913017 BM 0	UNITED TECH CORP 5.375 12/15/2017		.....	.....	..1FE	.....620,662	.....118.960	.....623,351	.....524,000	.....604,176	.....	.....(15,194)	.....	.....5.375	.....2.107	JD.....	.....1,252	.....28,165	11/25/2011	12/15/2017
91911T AL 7	VALE OVERSEAS 4.625 09/15/2020		.....	.....	R.....	.....515,665	.....108.023	.....540,113	.....500,000	.....514,127	.....	.....(1,500)	.....	.....4.625	.....4.192	MS.....	.....6,809	.....23,125	12/16/2011	09/15/2020
920355 AF 1	VALSPAR CORP 7.25 06/15/2019		.....	.....	..2FE	.....2,428,800	.....122.037	.....2,440,734	.....2,000,000	.....2,366,596	.....	.....(48,867)	.....	.....7.250	.....4.000	JD.....	.....6,444	.....145,000	09/14/2011	06/15/2019
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021		.....	.....	..2FE	.....968,320	.....109.624	.....1,096,240	.....1,000,000	.....971,103	.....	.....2,708	.....	.....4.750	.....5.178	JD.....	.....3,958	.....47,500	12/16/2011	06/01/2021
92276M AX 3	VENTAS REALTY LP 4.25 03/01/2022		.....	.....	..2FE	.....496,070	.....106.049	.....530,246	.....500,000	.....496,368	.....	.....298	.....	.....4.250	.....4.347	MS.....	.....7,083	.....11,865	02/01/2012	03/01/2022
92928Q AA 6	WEA FINANCE LLC 7.125 04/15/2018		.....	.....	..1FE	.....612,990	.....123.319	.....685,652	.....556,000	.....604,874	.....	.....(7,802)	.....	.....7.125	.....5.202	AO.....	.....8,363	.....39,615	12/13/2011	04/15/2018
92976G AH 4	WACHOVIA BANK NA BKNT 6.00 11/15/2017		.....	.....	..1FE	.....547,330	.....119.492	.....597,461	.....500,000	.....537,113	.....	.....(6,714)	.....	.....6.000	.....4.295	MN.....	.....3,833	.....30,000	06/16/2011	11/15/2017
94106L AS 8	WASTE MANAGEMENT INC 6.10 03/15/2018		.....	.....	..2FE	.....565,452	.....121.046	.....605,228	.....500,000	.....551,973	.....	.....(8,851)	.....	.....6.100	.....3.875	MS.....	.....8,981	.....30,500	06/16/2011	03/15/2018
97381W AJ 3	WINDSTREAM CORP 7.875 11/01/2017		.....	.....	..3FE	.....252,452	.....112.250	.....263,788	.....235,000	.....248,786	.....	.....(2,361)	.....	.....7.875	.....6.442	MN.....	.....3,084	.....18,506	11/17/2011	11/01/2017
97381W AU 8	WINDSTREAM CORP 7.50 04/01/2023		.....	.....1	..3FE	.....318,000	.....105.000	.....333,900	.....318,000	.....333,033	.....4,012	.....(4)	.....	.....7.500	.....7.498	AO.....	.....5,963	.....23,850	06/16/2011	04/01/2023
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		.....	.....	R.....	.....1,033,570	.....107.916	.....1,079,155	.....1,000,000	.....1,030,850	.....	.....(2,720)	.....	.....4.000	.....3.540	MS.....	.....11,000	.....30,000	04/04/2012	09/22/2020
983024 AE 0	WYETH 5.50 02/01/2014		.....	.....	..1FE	.....345,104	.....105.418	.....322,579	.....306,000	.....318,770	.....	.....(11,597)	.....	.....5.500	.....1.598	FA.....	.....7,013	.....16,830	09/10/2010	02/01/2014
98417E AK 6	XSTRATA CAN FIN 4.95 11/15/2021		.....	.....	..2FE	.....1,025,290	.....107.083	.....1,070,827	.....1,000,000	.....1,023,209	.....	.....(2,023)	.....	.....4.950	.....4.628	MN.....	.....6,325	.....50,188	12/15/2011	11/15/2021
997575 ZZ 1	REGIONS LTD CD		\$\$\$	.....	..1FE	.....200,000	.....	.....200,000	.....200,000	.....200,000	.....	.....	.....	.....1.980	.....1.980	MON...	.....253	.....3,969	12/08/2010	09/08/2014
761056 40	RESERVE PRIMARY FUND CORPORATE		.....	.....	..6	.....16,053	.....	.....1	.....19,103	.....1	.....	.....	.....	.....	.....	MAT...	-	-	06/09/2009	01/01/2013
06985P AJ 9	BASIC ENERGY SVC 7.75 10/15/2022		.....	.....1	..4FE	.....33,000	.....97.500	.....32,175	.....33,000	.....32,175	.....(825)	.....(0)	.....	.....7.750	.....7.750	AO.....	.....533	-	10/01/2012	10/15/2022
30251G AN 7	FMG RES AUG 2006 6.875 04/01/2022		.....	.....1	..4FE	.....561,873	.....102.500	.....578,100	.....564,000	.....561,958	.....	.....85	.....	.....6.875	.....6.928	AO.....	.....9,694	.....20,680	08/21/2012	04/01/2022
65409Q AZ 5	NIELSEN FINANCE 4.50 10/01/2020		.....	.....1	..3FE	.....149,000	.....99.500	.....148,255	.....149,000	.....148,255	.....(745)	.....(0)	.....	.....4.500	.....4.500	AO.....	.....1,658	-	09/18/2012	10/01/2020
92552V AG 5	VIASAT INC 6.875 06/15/2020		.....	.....1	..4FE	.....241,155	.....104.500	.....243,485	.....233,000	.....240,915	.....	.....(240)	.....	.....6.875	.....6.133	JD.....	.....712	.....3,064	09/27/2012	06/15/2020
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations		.....	.....	.....	.....150,871,945	.....XXX	.....156,873,319	.....143,178,817	.....147,926,894	.....266,148	.....(1,221,104)	.....0	.....XXX	.....XXX	XXX...	.....1,951,460	.....6,936,660	.....XXX	.....XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		.....	.....	..2	.....3,746,848	.....81.590	.....3,728,114	.....4,569,327	.....3,859,940	.....	.....96,154	.....	.....5.171	.....9.663	MON...	.....19,691	.....248,660	08/16/2011	04/25/2037
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		.....	.....	..2	.....1,036,389	.....96.438	.....1,132,541	.....1,174,378	.....1,034,758	.....	.....10,901	.....	.....5.250	.....7.337	MON...	.....5,138	.....46,357	03/23/2012	04/25/2035
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		.....	.....	..2	.....1,786,077	.....94.707	.....2,025,799	.....2,139,015	.....1,770,217	.....	.....15,895	.....	.....5.500	.....7.890	MON...	.....9,804	.....117,646	09/08/2011	08/25/2035
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		.....	.....	..2	.....3,813,786	.....47.647	.....1,817,155	.....3,813,786	.....2,283,542	.....	.....	.....	.....0.390	.....0.652	MON...	.....289	.....16,507	06/09/2009	11/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036		.....	.....	..2	.....817,485	.....46.000	.....376,043	.....817,485	.....376,043	.....63,066	.....	.....	.....0.260	.....0.317	MON...	.....41	.....2,446	06/09/2009	08/25/2036
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036		.....	.....	..2	.....854,254	.....46.245	.....395,050	.....854,254	.....395,050	.....66,608	.....	.....	.....0.260	.....0.335	MON...	.....43	.....2,542	06/17/2009	09/25/2036
466247 SE 4	JPMMT 2005-A5 A12 SEQ CSTR 08/25/35	23,789,55797.4364,363,2194,478,0593,844,97299,7663.0418.131	MON...11,348142,425	01/31/2012	08/25/2035		

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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		NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in 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
46627M	FA	0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36	2	1FM	930,527											
46629E	AC	7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036	2	1FM	1,792,339	71,681	1,284,766	1,792,339	1,284,766	422,239		24,115		0.320	0.375	MON...	111	6,575	06/17/2009	09/25/2036
760985	UR	0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033	2	1FM	..	..	3,861,086	78,172	4,163,164	5,325,637	3,954,448		134,095		5.468	11.070	MON...	24,267	270,923	12/12/2011	05/25/2033
76110W	SZ	0	RASC 2003-KS7 A15 SEQ STEP 09/25/33	2	1FM	..	..	1,780,281	96,230	1,969,154	2,046,299	1,833,419		37,563		5.750	9.371	MON...	9,805	115,621	08/04/2011	09/25/2033
76110W	Y8	3	RASC 2005-KS6 M3 MEZ FLT 07/25/2035	2	1FM	..	..	2,892,903	87,653	3,240,513	3,697,000	3,114,060		227,434		0.690	20.472	MON...	496	20,029	04/19/2012	07/25/2035
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							27,101,531	XXX	25,430,237	31,878,974	24,679,225	551,913	620,090	24,115	0	XXX	XXX	XXX	81,127	990,197	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
22545R	CN	4	CSMC 2006-TF2A SVA2 SEQ FLT/10/15/2021	2	1FM	..	..	2,707,500	97,558	2,926,743	3,000,000	2,876,585		169,085		0.479	15.660	MON...	679	10,198	04/30/2012	10/15/2021
46625M	MC	0	JPMCC 2002-C1 F SUB CSTR 07/12/2037	2	1FM	..	..	3,035,625	101,000	3,030,000	3,000,000	3,000,000		(35,625)		6.449	-12.107	MON...	16,122	65,657	08/02/2012	07/12/2037
52108H	Q3	1	LB-UBS 2004-C7 D SUB AFC 4.886 10/15/236	2	1FM	..	..	2,021,250	103,130	2,062,600	2,000,000	2,013,597		(7,653)		4.886	4.145	MON...	5,429	65,147	04/05/2012	10/15/2036
590201	AB	5	MLFT 2008-LAQA A2 SEQ FLT 07/9/21	2	1FM	..	..	3,250,350	97,940	3,423,003	3,495,000	3,304,788		54,438		0.751	7.742	MON...	1,678	10,498	08/17/2012	07/09/2021
61745M	N9	0	MSC 2004-IQ8 B SUB 5.19 06/15/2040	2	1FM	..	..	2,554,688	105,118	2,627,950	2,500,000	2,531,651		(23,037)		5.190	3.439	MON...	10,813	97,313	03/14/2012	06/15/2040
69348H	DP	0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034	2	1FM	..	..	2,911,042	101,457	2,940,579	2,898,361	2,898,361		(11,749)		7.150	8.295	MON...	17,269	209,650	12/16/2011	03/12/2034
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							16,480,455	XXX	17,010,875	16,893,361	16,624,983	0	145,459	0	0	XXX	XXX	XXX	51,988	458,463	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
228452	AB	4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022	2	1FE	R	..	1,000,000	100,250	1,002,500	1,000,000	1,000,119		119		1.843	1.919	FMAN	6,412		10/11/2012	11/21/2022	
12479L	AA	8	CAI 2012-1A A ABS 3.47 10/25/2027	2	1FE	R	..	983,121	101,914	1,002,151	983,333	983,127		9		3.470	3.500	MON...	569	6,445	10/10/2012	10/25/2027	
26223U	AB	5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025	2	3AM	..	..	999,994	100,000	1,000,000	1,000,000	999,985		(9)		4.474	4.499	JAJO	2,983		11/30/2012	01/15/2025
30605X	AA	1	FWAY 2012-1 A2 ABS 4.21 10/15/2042	2	1FE	..	..	1,496,386	101,235	1,514,866	1,496,386	1,496,391		5		4.212	4.249	MON...	2,801	7,003	10/19/2012	10/15/2042
404225	AE	4	HSART 2012-T2 A2 ABS 1.99 10/15/2045	2	1FE	..	..	999,950	101,287	1,012,870	1,000,000	999,953		3		1.990	2.000	MON...	884	3,206	10/10/2012	10/15/2045
45112A	AA	5	ICONX 2012-1A A ABS 4.229 01/25/2043	2	3AM	..	..	1,000,000	101,867	1,018,670	1,000,000	1,000,011		11		4.229	4.250	JAJO	3,759		11/16/2012	01/25/2043
82650A	AA	6	SRFC 2012-3A A ABS 1.87 08/20/2029	2	1FE	..	..	1,843,472	101,094	1,863,975	1,843,809	1,843,478		19		1.870	1.883	MON...	1,054	4,597	10/25/2012	08/20/2029
96032U	AA	1	WESTR 2012-3A A ABS 2.50 03/20/25	2	1FE	..	..	1,000,000	100,188	1,001,875	1,000,000	998,681		(1,319)		2.500	2.513	MON...	903		12/12/2012	03/20/2025
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							9,322,923	XXX	9,416,907	9,323,527	9,321,745	0	(1,162)	0	0	XXX	XXX	XXX	19,364	21,251	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)							203,776,854	XXX	208,731,339	201,274,680	198,552,846	818,061	(456,716)	24,115	0	XXX	XXX	XXX	2,103,939	8,406,571	XXX	XXX
Hybrid Securities - Issuer Obligations																							
05518T	20	9	BAC CAP TR VIII SER Z 6.00 08/25/2035	1	3FE	..	..	625,000	25,130	628,250	25,000	625,016	163,516			6.000	6.045	FMAN	3,750	37,500	08/18/2005	08/25/2035
08449Q	20	3	BERKLEY WR CAP T 6.75 07/26/2045	1	2FE	..	..	375,000	25,240	378,600	15,000	370,511	36			6.750	6.901	JAJO	25,313		07/21/2005	07/26/2045
22080R	20	6	CORTS-PECO ENERGY 8.00 04/06/2028	1	3FE	..	..	125,000	30,810	154,500	5,000	120,638	70			8.000	8.351	AO	10,000		01/19/2001	04/06/2028
590199	20	4	MERRILL LYNCH CAP TR K 6.45 12/15/2066	1	3FE	..	..	623,250	24,930	623,250	25,000	623,116	158,112			6.450	6.522	MJSD	40,313		12/07/2006	12/15/2066
59024T	20	3	MERRILL LYNCH CAP TR II 6.45 06/15/2062	1	3FE	..	..	500,000	24,870	497,400	20,000	494,736	121,532			6.450	6.573	JAJO	32,250		05/02/2007	06/15/2062
61753R	20	0	MORGAN STANLEY CAP 6.45 VIII 04/15/2067	1	3FE	..	..	625,000	24,850	621,250	25,000	616,945	72,948			6.450	6.587	JAJO	10,078	40,313	04/19/2007	04/15/2067
4299999	Hybrid Securities - Issuer Obligations							2,875,000	XXX	2,902,800	115,000	2,850,961	516,108	111	0	0	XXX	XXX	XXX	13,828	185,689	XXX	XXX
4899999	Total - Hybrid Securities							2,875,000	XXX	2,902,800	115,000	2,850,961	516,108	111	0	0	XXX	XXX	XXX	13,828	185,689	XXX	XXX
Totals																							
7799999	Total - Issuer Obligations							407,788,123	XXX	424,154,145	383,280,817	400,467,508	782,256	(2,909,352)	0	0	XXX	XXX	XXX	4,852,693	16,414,581	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities							126,201,465	XXX	125,792,239	127,972,524	122,205,198	551,913	(584,630)	24,115	0	XXX	XXX	XXX	380,430	4,331,500	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities							28,716,457	XXX	29,328,062	24,797,101	28,312,330	0	(399,359)	0	0	XXX	XXX	XXX	130,394	1,366,541	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities							44,558,671	XXX	45,660,326	43,023,406	44,298,194	0	(173,101)	0	0	XXX	XXX	XXX	513,882	1,528,664	XXX	XXX
8399999	Grand Total - Bonds							607,264,716	XXX	624,934,772	579,073,848	595,283,230	1,334,169	(4,066,442)	24,115	0	XXX	XXX	XXX	5,877,399	23,641,286	XXX	XXX

E10.14

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
			3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description		Code	For eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
02005N 60 5	ALLY FINANCIAL INC SERIES G 7.00%				67.160	1,000.00	199.094	13,371	982.156	65,962	21,088		4,701		(7,717)			(7,717)		P5LFE...	01/12/2009
172967 GD 7	CITIGROUP INC 5.95 12/29/2049				1,000,000.000	1.00	1.000	1,000,069	100.550	1,005,500	1,000,000	10,247				69		69		P3UFE...	10/22/2012
313400 64 0	FREDDIE MAC Y 6.55				5,000.000	25.00	0.300	1,500	1.640	8,200	125,000							0		P6UFE...	09/25/2007
313400 66 5	FREDDIE MAC W 5.66				20,000.000	25.00	0.350	7,000	1.500	30,000	500,000							0		P6UFE...	04/11/2007
313400 67 3	FREDDIE MAC V 5.57				15,000.000	25.00	0.305	4,575	1.850	27,750	375,000							0		P6UFE...	01/23/2007
313400 69 9	FREDDIE MAC T 6.42				5,000.000	50.00	0.300	1,500	3.180	15,900	250,000							0		P6UFE...	07/12/2006
313400 73 1	FREDDIE MAC R 5.70				4,000.000	50.00	0.550	2,200	2.800	11,200	200,000							0		P6UFE...	10/30/2001
313586 88 5	FANNIE MAE H 5.81				13,000.000	50.00	0.790	10,270	2.900	37,700	647,400				(1,580)			(1,580)		P6UFE...	03/04/2005
36186C 50 9	GMAC INC 7.375 12/16/2044				9,474.000	25.00	23.369	221,397	24.840	235,334	225,867		17,468		32,956	(3,502)		29,454		RP4UFE	06/16/2011
369622 47 7	GE CAP A 6.45 06/15/2046				5,000.000	25.00	24.986	124,932	25.000	125,000	124,250		8,063		(68)			(68)		RP1UFE	06/12/2006
38144X 50 0	GOLDMAN SACHS GP B 6.20				25,000.000	50.00	25.000	625,000	25.150	628,750	625,000		38,750		24,750			24,750		P3UFE...	10/21/2005
414567 20 6	HARRIS PFD CAP A 7.375				4,100.000	25.00	25.210	103,361	25.210	103,361	103,153		7,559		(164)			(164)		P2UFE...	04/27/2004
46625H HA 1	JPMORGAN CHASE & CO 7.90 4/29/2049				1,000,000.000	100.00	1.033	1,032,910	112.500	1,125,000	1,038,750	13,386	79,000			(4,918)		(4,918)		P2UFE...	10/13/2011
524ESC 63 9	LEHMAN BROS HLDG G 3.00				23,000.000	0.10				581,093								0		P6LFE...	12/01/2004
524ESC 70 4	LEHMAN BROS HLDG C 5.94				4,000.000	50.00				187,000								0		P6LFE...	05/17/1999
524ESC 72 0	LEHMAN BROS HLDG 6.50				8,000.000	0.10				200,000								0		P6LFE...	08/20/2003
65339K 30 8	NEE-CALL01/13 A 6.60 10/01/2066				10,000.000	25.00	25.000	250,000	25.020	250,200	250,000	4,125	16,500					0		P2UFE...	09/11/2006
693475 AJ 4	PNC BANK CORP 8.25				1,000,000.000	1.00	1.009	1,009,076	101.750	1,017,500	1,032,250	9,167	41,250		(729)	(22,445)		(23,174)		P2UFE...	12/14/2011
742546 AA 2	PRINC PROT PRETSL 12				500,000.000	1.00	1.000	500,000	0.966	482,900	500,000				28,350			28,350		RP1LFE	12/09/2003
78442P 60 1	SLM CORP VAR RT 01/16/2018				10,000.000	25.00	18.760	187,600	23.472	234,724	246,500		11,577					0		RP3UFE	03/03/2006
998794 4F 5	CIB STATUTORY SER A				894.773	1,000.00				366,656					(1)		366,655	(366,656)		P6*U	01/14/2010
998794 4G 3	CIB STATUTORY SER B				70.393	1,000.00				28,844					(0)		28,844	(28,844)		P6*U	01/14/2010
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							5,094,761	XXX	5,404,981	8,627,851	36,925	224,868	0	75,797	(30,795)	395,499	(350,497)	0	XXX	XXX
8999999	Total - Preferred Stocks							5,094,761	XXX	5,404,981	8,627,851	36,925	224,868	0	75,797	(30,795)	395,499	(350,497)	0	XXX	XXX

E11

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00206R	10 2	AT&T INC.....		20,500.000	691,055	33.710	691,055	624,306		36,080		71,135		71,135		L.....	08/05/2011
002824	10 0	ABBOTT LABORATORIES.....		9,100.000	596,050	65.500	596,050	465,798		18,291		84,357		84,357		L.....	06/27/2011
00508B	10 2	ACTUATE CORP.....		23,073.000	129,209	5.600	129,209	142,236				(4,469)		(4,469)		L.....	12/17/2012
01877R	10 8	ALLIANCE RESOURCE PARTNERS.....		14,090.000	818,043	58.058	818,043	750,405				67,638		67,638		L.....	11/15/2012
025676	20 6	AMERICAN EQUITY INVT LIFE HOLDING CO.....		12,581.000	153,614	12.210	153,614	145,056		1,725		18,904		18,904		L.....	12/17/2012
02665T	10 8	AMERICAN HOMES 4 RENT CLASS A.....		50,000.000	755,000	15.100	755,000	750,000				5,000		5,000		U.....	11/14/2012
037833	10 0	APPLE INC.....		1,000.000	532,173	532.173	532,173	523,075				9,098		9,098		L.....	11/16/2012
049164	20 5	ATLAS AIR WORLDWIDE HOLDINGS INC.....		2,523.000	111,819	44.320	111,819	121,031				9,362		9,362		L.....	12/17/2012
060505	10 4	BANK OF AMERICA CORPORATION.....		245,000.000	2,844,450	11.610	2,844,450	2,529,426		9,800		1,482,250		1,482,250		L.....	10/25/2011
06985P	10 0	BASIC ENERGY SERVICES INC.....		10,392.000	118,573	11.410	118,573	201,972				51,137	89,677	(38,540)		L.....	12/17/2012
118255	10 8	BUCKEYE TECHNOLOGIES INC.....		3,609.000	103,614	28.710	103,614	105,120		710		(1,506)		(1,506)		L.....	12/17/2012
140288	10 1	CAPLEASE INC.....		20,133.000	112,141	5.570	112,141	106,876	1,510			5,264		5,264		L.....	12/17/2012
14149F	10 9	CARDINAL FINANCIAL CORPORATION.....		11,628.000	189,536	16.300	189,536	136,122		2,038		57,100		57,100		L.....	12/17/2012
166764	10 0	CHEVRON CORPORATION.....		3,500.000	378,490	108.140	378,490	362,180		12,285		6,090		6,090		L.....	12/06/2011
17243V	10 2	CINEMARK HOLDINGS INC.....		5,480.000	142,370	25.980	142,370	114,379		3,980		35,103		35,103		L.....	12/17/2012
19259P	30 0	COINSTAR INC.....		1,403.000	72,970	52.010	72,970	78,892				8,988	14,911	(5,923)		L.....	12/17/2012
19624R	10 6	COLONY FINANCIAL INC.....		28,000.000	546,000	19.500	546,000	536,791	11,200			9,209		9,209		L.....	12/21/2012
20825C	10 4	CONOCOPHILLIPS.....		7,000.000	405,930	57.990	405,930	382,635		18,480		15,140		15,140		L.....	06/27/2011
22002T	10 8	CORPORATE OFFICE PROPERTIES.....		4,661.000	116,432	24.980	116,432	118,553	1,282	3,081		24,445	9,999	14,446		L.....	12/17/2012
227046	10 9	CROCS INC.....		5,246.000	75,490	14.390	75,490	86,875				(11,385)		(11,385)		L.....	12/17/2012
24702R	10 1	DELL INC.....		60,000.000	608,400	10.140	608,400	571,826	4,800			36,574		36,574		L.....	11/16/2012
25659P	40 2	DOLAN CO/THE.....		24,493.000	95,278	3.890	95,278	152,423				3,442	58,361	(54,919)		L.....	12/17/2012
263534	10 9	DU PONT (E.I.) DE NEMOURS.....		5,500.000	247,382	44.979	247,382	256,740		9,350		(4,408)		(4,408)		L.....	12/08/2011
278715	20 6	EBIX INC.....		6,182.000	99,654	16.120	99,654	113,440		435		(13,786)		(13,786)		L.....	12/17/2012
292218	10 4	EMPLOYERS HOLDINGS INC.....		5,062.000	104,176	20.580	104,176	91,916		705		12,260		12,260		L.....	12/17/2012
29275Y	10 2	ENERSYS.....		2,757.000	103,746	37.630	103,746	93,797				9,949		9,949		L.....	12/17/2012
320209	10 9	FIRST FINANCIAL BANCORP.....		5,006.000	73,188	14.620	73,188	71,567				1,621		1,621		L.....	12/17/2012
337915	10 2	FIRSTMERIT CORPORATION.....		5,113.000	72,553	14.190	72,553	71,057		742		1,497		1,497		L.....	12/17/2012
369604	10 3	GENERAL ELECTRIC COMPANY.....		35,000.000	734,650	20.990	734,650	627,300	6,650	23,800		107,800		107,800		L.....	08/17/2011
370334	10 4	GENERAL MILLS INC.....		15,000.000	606,300	40.420	606,300	554,200		19,050		150		150		L.....	08/17/2011
378967	10 3	GLOBAL CASH ACCESS HOLDINGS.....		16,190.000	126,930	7.840	126,930	93,165				33,764		33,764		L.....	12/17/2012
391164	10 0	GREAT PLAINS ENERGY INC.....		3,793.000	77,036	20.310	77,036	77,311		2,646		(3,828)		(3,828)		L.....	12/17/2012
39153L	10 6	GREATBATCH INC.....		3,241.000	75,321	23.240	75,321	71,807				3,514		3,514		L.....	12/17/2012
431571	10 8	HILLENBRAND INC.....		3,726.000	84,245	22.610	84,245	78,402		690		5,843		5,843		L.....	12/17/2012
450828	10 8	IBERIABANK CORPORATION.....		2,573.000	126,386	49.120	126,386	134,710	875	2,934		17,044	16,442	602		L.....	12/17/2012
451055	10 7	ICONIX BRAND GROUP INC.....		3,950.000	88,164	22.320	88,164	72,476				19,147		19,147		L.....	12/17/2012
452308	10 9	ILLINOIS TOOL WORKS.....		5,500.000	334,455	60.810	334,455	254,815		10,120		77,550		77,550		L.....	12/08/2011
45768S	10 5	INNOSPEC INC.....		3,759.000	129,648	34.490	129,648	105,120		6,874		19,772		19,772		L.....	12/17/2012
458334	10 9	INTER PARFUMS INC.....		5,681.000	110,552	19.460	110,552	114,561	454	1,524		42,561	23,142	19,420		L.....	12/17/2012
478160	10 4	JOHNSON & JOHNSON.....		8,200.000	574,820	70.100	574,820	522,509		19,680		37,064		37,064		L.....	10/26/2011
492914	10 6	KEY ENERGY SERVICES INC.....		11,946.000	83,025	6.950	83,025	158,461				(41,156)	23,865	(65,021)		L.....	12/17/2012

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
502403 20 7	LTX-CREDENCE CORPORATION.....				18,796.000	123,302	6.560	123,302	131,514				18,224		18,224		L.....	12/17/2012
55272X 10 2	MFA FINANCIAL INC.....				25,000.000	202,750	8.110	202,750	194,085	5,000			8,665		8,665		L.....	11/15/2012
559079 20 7	MAGELLAN HEALTH SERVICES INC.....				2,824.000	138,376	49.000	138,376	148,544				3,705	6,751	(3,046)		L.....	12/17/2012
576323 10 9	MASTEC INC.....				5,647.000	140,780	24.930	140,780	116,851				39,666		39,666		L.....	12/17/2012
58319P 10 8	MEADOWBROOK INSURANCE GROUP.....				16,257.000	93,965	5.780	93,965	122,208		1,376		(4,019)	28,792	(32,811)		L.....	12/17/2012
594918 10 4	MICROSOFT CORPORATION.....				15,000.000	400,646	26.710	400,646	383,307		12,450		11,246		11,246		L.....	12/08/2011
595137 10 0	MICROSEMI CORP.....				6,215.000	130,764	21.040	130,764	126,983				3,781		3,781		L.....	12/17/2012
628351 10 8	MUTUAL RISK MANAGEMENT LTD.....		R.		140,000.000				14,177				126	140	(14)		U.....	05/06/2002
653656 10 8	NICE SYSTEMS LTD-SPONS ADR.....		R.		4,227.000	141,520	33.480	141,520	134,233				(2,792)		(2,792)		L.....	12/17/2012
670872 10 0	OM GROUP INC.....				4,595.000	102,009	22.200	102,009	97,644				6,043		6,043		L.....	12/17/2012
678026 10 5	OIL STATES INTERNATIONAL INC.....				1,470.000	105,164	71.540	105,164	113,099				(5,509)		(5,509)		L.....	12/17/2012
68213N 10 9	OMNICELL INC.....				6,583.000	97,889	14.870	97,889	90,090				7,799		7,799		L.....	12/17/2012
685564 10 6	ORBITAL SCIENCES CORPORATION.....				12,430.000	171,161	13.770	171,161	183,167				12,492	12,587	(95)		L.....	12/17/2012
693475 10 5	PNC FINANCIAL SERVICES GROUP.....				13,750.000	801,763	58.310	801,763	743,850				57,912		57,912		L.....	11/14/2012
716748 10 8	PETROQUEST ENERGY INC.....				21,152.000	104,702	4.950	104,702	138,828				10,973	34,549	(23,576)		L.....	12/17/2012
718172 10 9	PHILIP MORRIS INTERNATIONAL.....				6,500.000	543,660	83.640	543,660	466,570	5,525	20,540		33,540		33,540		L.....	12/06/2011
740585 10 4	PREMIERE GLOBAL SERVICES INC.....				7,783.000	76,118	9.780	76,118	74,615				1,503		1,503		L.....	12/27/2012
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....				5,229.000	104,737	20.030	104,737	73,899				30,838		30,838		L.....	12/17/2012
742718 10 9	PROCTER & GAMBLE COMPANY.....				9,391.000	637,555	67.890	637,555	593,791		20,764		11,081		11,081		L.....	06/27/2011
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....				11,461.000	152,546	13.310	152,546	135,624	1,928	5,992		32,975		32,975		L.....	12/17/2012
781270 10 3	RUDOLPH TECHNOLOGIES INC.....				7,786.000	104,644	13.440	104,644	81,302				23,342		23,342		L.....	12/17/2012
85571B 10 5	STARWOOD PROPERTY TRUST INC.....				15,000.000	344,400	22.960	344,400	319,866	8,100			24,534		24,534		L.....	11/15/2012
871829 10 7	SYSCO CORP.....				19,000.000	601,540	31.660	601,540	579,071		20,520		44,270		44,270		L.....	08/17/2011
879369 10 6	TELEFLEX INC.....				1,203.000	85,786	71.310	85,786	73,598		1,403		11,194		11,194		L.....	12/17/2012
884903 10 5	THOMSON REUTERS CORP.....				18,000.000	523,080	29.060	523,080	553,740		19,584		77,280	34,260	43,020		L.....	10/26/2011
891777 10 4	TOWER GROUP INC.....				7,535.000	134,045	17.790	134,045	165,425		4,191		6,508	21,276	(14,768)		L.....	12/17/2012
90187B 10 1	TWO HARBORS INVESTMENT CORP.....				25,000.000	277,000	11.080	277,000	257,728	13,750			19,273		19,273		L.....	11/15/2012
903236 10 7	URS CORPORATION.....				3,108.000	122,020	39.260	122,020	111,856	568	1,501		8,691		8,691		L.....	12/17/2012
92046N 10 2	VALUECLICK INC.....				7,435.000	144,313	19.410	144,313	133,182				21,500		21,500		L.....	12/17/2012
976657 10 6	WISCONSIN ENERGY CORP.....				16,000.000	589,600	36.850	589,600	499,920		19,200		30,240		30,240		L.....	10/26/2011
G0229R 10 8	ALTERRA CAPITAL HOLDINGS LTD.....		R.		6,031.000	170,014	28.190	170,014	130,942		3,138		28,004		28,004		L.....	12/17/2012
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....		R.		4,778.000	160,493	33.590	160,493	141,310		1,981		20,495		20,495		L.....	12/17/2012
G29183 10 3	EATON CORP PLC.....				11,500.000	623,070	54.180	623,070	503,930		17,480		122,475		122,475		L.....	12/08/2011
G9319H 10 2	VALIDUS HOLDINGS LTD.....		R.		1,558.000	53,876	34.580	53,876	42,648		1,558		4,799		4,799		L.....	07/25/2011
H27178 10 4	FOSTER WHEELER AG.....		R.		5,196.000	126,367	24.320	126,367	112,871				26,179	12,684	13,495		L.....	12/17/2012
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....					21,778,519	XXX	21,778,519	20,359,802	61,643	356,695	0	3,056,265	387,435	2,668,831	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																		
63654U 10 0	NATIONAL INTERSTATE CORPORATION.....				2,510,000.000		0.000		3,589,300						0		K.....	09/16/2002
63655# 10 2	NATIONAL INTERSTATE INSURANCE.....				500,000.000	10,925,324	21.850	10,925,324	6,641,936		1,100,000		(532,633)		(532,633)		K.....	01/01/1999
89684# 10 2	TRIUMPH CASUALTY CO.....				75,000.000	16,462,385	219.500	16,462,385	12,990,027		1,600,000		(141,190)		(141,190)		K.....	01/01/2006
92206# 10 5	VANLINER GROUP INC COMMON STK.....				2,000.000	127,799,735	63,899.870	127,799,735	136,935,152		18,000,000		(19,574,563)		(19,574,563)		K.....	07/01/2010
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					155,187,444	XXX	155,187,444	160,156,415	0	20,700,000	0	(20,248,386)	0	(20,248,386)	0	XXX	XXX

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

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			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 - Mutual Funds																	
464287 46 5	ISHARES MSCI EAFE INDEX FUND.....			7,464,000	424,403	56,860	424,403	606,673		13,126		54,711		54,711	L.....	12/27/2011	
561911 10 8	MANAGED HIGH YIELD PLUS FUND INC.....			10,000,000	21,400	2,140	21,400	150,000		1,880		100		100	L.....	06/11/1999	
761396 30 8	REVENUESHARES SMALL CAP FUND.....			3,548,000	132,837	37,440	132,837	122,974	1,175	431		9,863		9,863	L.....	04/12/2012	
922908 55 3	VANGUARD REIT ETF.....			4,694,000	308,865	65,800	308,865	261,862		10,998		36,613		36,613	U.....	12/27/2011	
09348R 30 0	BLDRS EMER MKTS 50 ADR INDEX.....			10,529,000	423,476	40,220	423,476	440,143		10,402		52,575	29,938	22,637	L.....	12/27/2011	
45409B 88 3	IQ GLOBAL RESOURCES ETF.....			9,861,000	299,972	30,420	299,972	295,175	3,602	5,307		38,987	15,320	23,666	U.....	12/27/2011	
73935X 10 4	POWERSHARES DYNAMIC MKT PORTFOLIO.....			26,391,000	1,287,353	48,780	1,287,353	1,341,628		22,900		204,794		204,794	U.....	12/27/2011	
73935X 30 2	POWERSHARES HIGH YIELD EQUITY DIVIDEND.....			29,947,000	281,801	9,410	281,801	402,906		12,208		4,792		4,792	U.....	12/27/2011	
9299999	Total - Common Stocks - Mutual Funds.....			3,180,108	XXX	XXX	3,180,108	3,621,360	4,777	77,252	0	402,435	45,258	357,177	XXX	XXX	
9799999	Total - Common Stock.....			180,146,071	XXX	XXX	180,146,071	184,137,577	66,420	21,133,947	0	(16,789,686)	432,693	(17,222,378)	XXX	XXX	
9899998	Total - Preferred Stock from Section 1.....			5,094,761	XXX	XXX	5,404,981	8,627,851	36,925	224,868		75,797	395,499	(350,497)	XXX	XXX	
9899999	Total - Preferred and Common Stock.....			185,240,832	XXX	XXX	185,551,051	192,765,428	103,345	21,358,814	0	(16,713,889)	828,192	(17,572,876)	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....6, the total \$ value (included in Column 8) of all such issues \$.....2,932,991.

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								
911759 KD 9	HUD-HSNG URB DEV 5.42 08/01/2028.....		08/08/2012	CANTOR FITZGERALD & CO.....		1,042,325	865,000	1,563
0599999	Total - Bonds - U.S. Government.....					1,042,325	865,000	1,563
Bonds - U.S. States, Territories and Possessions								
452152 NZ 0	IL ST-A-PREREF 5.00 03/01/2022.....		05/24/2012	Defeasement.....		315,000	315,000	
452152 PC 9	IL ST-A-UNREF 5.00 03/01/2022.....		05/24/2012	Defeasement.....		1,285,000	1,285,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					1,600,000	1,600,000	0
Bonds - U.S. Political Subdivisions of States								
044825 BX 4	ASHTABULA SD SRS 2012 4.00 12/01/2023.....		01/24/2012	ANCORA ADVISORS LLC.....		1,029,624	955,000	1,698
358775 5Z 3	FRISCO-PREREF-REF 5.25 02/15/2015.....		04/20/2012	Defeasement.....		1,436,591	1,400,000	
358775 6K 5	FRISCO-UNREF-REF 5.25 02/15/2015.....		04/20/2012	Defeasement.....		200,097	195,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					2,666,312	2,550,000	1,698
Bonds - U.S. Special Revenue and Special Assessment								
01852L BC 3	ALLIANCE ARPT AUTH-TX 4.85 04/21 (FDX).....		12/20/2012	Intercompany Dividend.....		3,211,140	3,000,000	31,929
313371 4H 6	FED HOME LN BANK 3.00 03/18/2020.....		01/19/2012	CLARKE (G.X.) & CO.....		467,918	440,000	4,473
3133XU MS 9	FED HOME LN BANK 4.50 09/13/2019.....		01/30/2012	CLARKE (G.X.) & CO.....		2,994,075	2,500,000	42,813
3135G0 MR 1	FANNIE MAE 0.85 07/18/2016.....		12/27/2012	CLARKE (G.X.) & CO.....		1,090,453	1,090,000	4,118
3135G0 NU 3	FANNIE MAE 0.70 02/22/2016.....		12/27/2012	CLARKE (G.X.) & CO.....		2,391,434	2,390,000	5,856
3136FP TQ 0	FANNIE MAE 2.20 10/27/2017.....		02/28/2012	CLARKE (G.X.) & CO.....		15,810	15,000	112
3136G0 C2 5	FANNIE MAE 0.85 09/12/2016.....		12/27/2012	CLARKE (G.X.) & CO.....		1,071,516	1,070,000	2,678
19463P DF 8	COLLIER CNTY FL GAS-REF 4.00 06/01/2022.....		06/07/2012	KEYBANK CAPITAL MARKET.....		3,268,667	3,055,000	2,376
29509P JB 6	ERIE CNTY NY IDA 5.00 05/01/2022.....		04/25/2012	ANCORA ADVISORS LLC.....		2,430,240	2,000,000	3,056
312432 VS 3	FAYETTE CNTY KY SD FIN A 4.00 04/01/2023.....		06/22/2012	ANCORA ADVISORS LLC.....		1,671,261	1,495,000	3,322
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		01/18/2012	ANCORA ADVISORS LLC.....		3,745,144	3,508,034	7,479
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		01/19/2012	ANCORA ADVISORS LLC.....		2,096,875	2,000,000	6,444
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....		04/25/2012	ANCORA ADVISORS LLC.....		715,408	712,070	1,147
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41.....		07/16/2012	ANCORA ADVISORS LLC.....		2,031,238	1,978,077	2,225
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38.....		07/17/2012	ANCORA ADVISORS LLC.....		2,612,372	2,489,456	3,942
3136A7 5E 8	FNR 2012-96 PD PAC AD 2.00 07/25/41.....		08/27/2012	ANCORA ADVISORS LLC.....		1,235,917	1,220,000	1,966
3136A8 XC 9	FNR 2012-99 AB 1.75 05/25/2039.....		09/10/2012	ANCORA ADVISORS LLC.....		925,303	928,131	541
3137A2 W9 8	FHR 3752 PD 2.75 09/15/2040.....		12/26/2012	CANTOR FITZGERALD & CO.....		951,873	924,149	2,118
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39.....		04/24/2012	ANCORA ADVISORS LLC.....		985,680	933,879	2,361
3137AE LS 2	FHR 3910 JC SEQ EXCH 2.00 12/15/37.....		09/19/2012	ANCORA ADVISORS LLC.....		926,188	906,084	1,158
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040.....		09/20/2012	ANCORA ADVISORS LLC.....		1,581,114	1,547,267	2,063
3137AK KD 2	FHLMC K705 X1 IO CSTR 09/25/18.....		01/24/2012	CS FIRST BOSTON CORP.....		2,000,255	21,430,000	6,296
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40.....		10/24/2012	ANCORA ADVISORS LLC.....		671,647	641,190	1,496
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41.....		09/10/2012	ANCORA ADVISORS LLC.....		2,007,500	2,000,000	2,625
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41.....		10/22/2012	CANTOR FITZGERALD & CO.....		1,355,063	1,350,000	1,631
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22.....		02/27/2012	CANTOR FITZGERALD & CO.....		478,155	455,521	1,063
36241L S7 2	GNJO PL 783242 3 02/15/26.....		06/25/2012	ANCORA ADVISORS LLC.....		954,251	902,899	2,032
373541 W4 9	GA ST MUNI ELEC AUTH A 4.43 1/01/2022.....		01/25/2012	ANCORA ADVISORS LLC.....		3,019,650	3,000,000	4,430
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040.....		08/27/2012	ANCORA ADVISORS LLC.....		1,194,253	1,195,000	1,444
45505V AA 4	INDIANA ST FIN-REF B 4.55 12/01/24(IPL1).....		01/18/2012	ANCORA ADVISORS LLC.....		3,169,860	3,000,000	19,717
502810 AC 8	LA CROSSE RES REF 6.00 11/01/2021 (XEL).....		02/21/2012	ANCORA ADVISORS LLC.....		608,605	500,000	9,417
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042.....		08/01/2012	ANCORA ADVISORS LLC.....		1,001,000	1,000,000	
64465P UM 8	NH ST BD BK-B 5.00 08/15/2026.....		06/26/2012	ANCORA ADVISORS LLC.....		2,106,203	1,780,000	
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043.....		08/15/2012	ANCORA ADVISORS LLC.....		1,059,790	1,000,000	

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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
665306 KS 4	NTHRN KY WTR DIST 5.00 02/01/2024.....		06/12/2012	ANCORA ADVISORS LLC.....		3,547,350	3,000,000	
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027.....		08/10/2012	ANCORA ADVISORS LLC.....		500,500	500,000	
67756C AG 3	OH ST HOSP-A 5.00 01/15/2020.....		06/25/2012	ANCORA ADVISORS LLC.....		3,414,109	2,945,000	2,863
686430 FJ 3	ORLANDO FL REDEV AGY 5.00 04/01/2021.....		02/23/2012	ANCORA ADVISORS LLC.....		2,192,943	1,955,000	1,358
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040.....		10/11/2012	J. P. MORGAN SECURITIES.....		1,059,780	1,000,000	
89952P DS 1	TULSA CNTY OK IND DEV 4.00 09/01/2022.....		06/20/2012	ANCORA ADVISORS LLC.....		1,630,800	1,500,000	
91754R UY 1	UT BRD RGTS-A-UT V 5.00 11/01/2027.....		09/19/2012	ANCORA ADVISORS LLC.....		179,301	150,000	
956704 UZ 1	WV ST UNIV REV 5.00 10/01/2021.....		12/20/2012	Intercompany Dividend.....		3,223,080	3,000,000	32,917
960660 BA 5	WESTMINSTER CO ECON DEV 4.00 12/01/2023.....		07/25/2012	ANCORA ADVISORS LLC.....		1,604,849	1,465,000	
54811A QQ 9	LOWER COLO RIV AUTH NONRFUN MUNICIPAL MN 15.....		02/15/2012	Defeasement.....		435,000	435,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					73,833,570	88,406,757	219,463

Bonds - Industrial and Miscellaneous

037933 AE 8	APRIA HEALTHCARE 11.25 11/01/2014.....		09/24/2012	BANK OF AMER/ML.....		283,938	275,000	12,547
03938L AP 9	ARCELORMITTAL 7.50 10/15/2039.....		12/06/2012	GOLDMAN SACHS.....		12,480	13,000	152
03938L AQ 7	ARCELORMITTAL 5.75 08/05/2020.....		12/05/2012	BANK OF AMER/ML.....		31,775	31,000	619
03938L AQ 7	ARCELORMITTAL 5.75 08/05/2020.....		12/05/2012	HSBC SECURITIES INC.....		13,260	13,000	260
03938L AQ 7	ARCELORMITTAL 5.75 08/05/2020.....		12/05/2012	J. P. MORGAN SECURITIES.....		31,775	31,000	619
04939M AG 4	ATLAS PIPELINE 6.625 10/01/2020.....		09/25/2012	WELLS FARGO BROKERAGE.....		133,000	133,000	
06846N AD 6	BILL BARRETT 7.00 10/15/2022.....		03/05/2012	J. P. MORGAN SECURITIES.....		143,000	143,000	
06985P AJ 9	BASIC ENERGY SVC 7.75 10/15/2022.....		10/01/2012	BANK OF AMER/ML.....		33,000	33,000	
075887 BA 6	BECTON DICKINSON 3.125 11/08/2021.....		01/26/2012	STIFEL NICOLAUS & CO.....		411,864	400,000	2,882
097014 AL 8	BOEING CAP CORP 4.70 10/27/2019.....		12/18/2012	MORGAN KEEGAN & COMPANY.....		230,432	195,000	1,375
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....		10/10/2012	BANK OF AMER/ML.....		999,785	1,000,000	
12543D AQ 3	CHS/COMMUNITY 7.125 07/15/2020.....		07/09/2012	BANK OF AMER/ML.....		37,694	37,000	
12543D AQ 3	CHS/COMMUNITY 7.125 07/15/2020.....		07/09/2012	BNP PARIBAS.....		19,356	19,000	
12543D AQ 3	CHS/COMMUNITY 7.125 07/15/2020.....		07/09/2012	CS FIRST BOSTON CORP.....		74,000	74,000	
12543D AQ 3	CHS/COMMUNITY 7.125 07/15/2020.....		07/12/2012	BANK OF AMER/ML.....		22,495	22,000	
12543D AQ 3	CHS/COMMUNITY 7.125 07/15/2020.....		07/12/2012	MIZUHO.....		11,248	11,000	
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....		03/23/2012	GREENWICH CAPITAL MARKETS, INC.....		1,196,361	1,355,649	5,338
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017.....		11/01/2012	JEFFRIES AND COMPANY.....		1,000,000	1,000,000	
18451Q AH 1	CLEAR CHNL WORLD 7.625 03/15/2020.....		02/29/2012	GOLDMAN SACHS & CO.....		179,000	179,000	
219868 BS 4	CORP ANDINA FOMENTO 4.375 06/15/2022.....		08/14/2012	MORGAN STANLEY & CO.....		438,748	400,000	3,014
22545R CN 4	CSMC 2006-TF2A SVA2 SEQ FLT10/15/2021.....		04/30/2012	GOLDMAN SACHS & CO.....		2,707,500	3,000,000	765
228227 BC 7	CROWN CASTLE INT 5.25 01/15/2023.....		10/03/2012	BANK OF AMER/ML.....		181,000	181,000	
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022.....		10/11/2012	GREENWICH CAPITAL MARKETS, INC.....		1,000,000	1,000,000	1,079
23311V AB 3	DCP MIDSTREAM OP 4.95 04/01/2022.....		08/01/2012	WELLS FARGO BROKERAGE.....		792,765	750,000	14,747
23311V AB 3	DCP MIDSTREAM OP 4.95 04/01/2022.....		08/14/2012	WELLS FARGO BROKERAGE.....		519,950	500,000	10,588
256853 AB 8	DOLPHIN ENERGY 5.50 12/15/2021.....		07/23/2012	HSBC SECURITIES INC.....		784,875	700,000	4,385
256853 AB 8	DOLPHIN ENERGY 5.50 12/15/2021.....		07/26/2012	BARCLAYS AMERICA.....		897,600	800,000	5,622
262049 AA 7	DRILL RIGS HLDS 6.50 10/01/2017.....		09/13/2012	DEUTSCHE MORGAN GRENPELL.....		122,347	123,000	
262049 AA 7	DRILL RIGS HLDS 6.50 10/01/2017.....		09/19/2012	DEUTSCHE MORGAN GRENPELL.....		113,565	113,000	82
262049 AA 7	DRILL RIGS HLDS 6.50 10/01/2017.....		09/19/2012	DNB NOR BANK.....		34,255	34,000	25
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....		11/30/2012	GOLDMAN SACHS & CO.....		999,994	1,000,000	
283695 BP 8	EL PASO NAT GAS 5.95 04/15/2017.....		03/27/2012	MORGAN STANLEY & CO.....		1,106,140	1,000,000	27,271
29266R AC 2	ENERGIZER HOLDINGS INC 4.70 05/24/2022.....		06/27/2012	GOLDMAN SACHS.....		788,700	750,000	3,721
30251G AN 7	FMG RES AUG 2006 6.875 04/01/2022.....		03/14/2012	J. P. MORGAN SECURITIES.....		449,000	449,000	
30251G AN 7	FMG RES AUG 2006 6.875 04/01/2022.....		08/21/2012	CS FIRST BOSTON CORP.....		67,793	69,000	2,042

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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
30251G AN 7	FMG RES AUG 2006 6.875 04/01/2022		08/21/2012	GOLDMAN SACHS		45,080	46,000	1,362
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		10/19/2012	BARCLAYS AMERICA		1,500,000	1,500,000	
340711 AT 7	FLORIDA GAS TRAN 5.45 07/15/20		02/16/2012	WELLS FARGO BROKERAGE		1,253,122	1,135,000	6,280
362251 AA 8	GRD HOLDING III 10.75 06/01/2019		12/07/2012	JEFFRIES AND COMPANY		503,750	500,000	1,642
37331N AB 7	GEORGIA-PACIFIC LLC 5.40 11/01/2020		06/27/2012	HSBC SECURITIES INC		870,203	750,000	6,863
404225 AE 4	HSART 2012-T2 A2 ABS 1.99 10/15/2045		10/10/2012	BARCLAYS AMERICA		999,950	1,000,000	
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		11/16/2012	BARCLAYS AMERICA		1,000,000	1,000,000	
45867X AE 4	INTERGEN NV 9.00 06/30/2017		04/13/2012	BARCLAYS AMERICA		155,625	150,000	4,050
460146 CE 1	INTL PAPER CO 7.50 08/15/2021		07/26/2012	BARCLAYS AMERICA		988,363	755,000	26,110
460690 BF 6	INTERPUBLIC GRP 10.00 07/15/2017		07/12/2012	WILLIAM BLAIR & COMPANY		453,000	400,000	222
460690 BH 2	INTERPUBLIC GROUP COS 4.00 03/15/2022		03/14/2012	RBC DOMINION		315,725	325,000	614
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		01/31/2012	JEFFRIES & COMPANY		3,977,375	4,700,000	1,332
46625M MC 0	JPMCC 2002-C1 F SUB CSTR 07/12/2037		08/02/2012	CITIGROUP		3,035,625	3,000,000	3,166
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		12/13/2012	KEYBANK CAPITAL MARKET		947,028	1,192,168	364
494368 BB 8	KIMBERLY-CLARK 6.125 08/01/2017		12/20/2012	Payment on Intercompany Balance		459,360	375,000	8,868
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022		03/05/2012	DEUTSCHE MORGAN GRENPELL		995,450	1,000,000	
500605 AE 0	KOPPERS INC 7.875 12/01/2019		05/30/2012	BROADPOINT CAPITAL		44,940	42,000	28
52108H Q3 1	LB-UBS 2004-C7 D SUB AFC 4.886 10/15/236		04/05/2012	PERSHING SECURITIES CORP		2,021,250	2,000,000	
52989L AH 2	LIBBEY GLASS INC 6.875 05/15/2020		05/11/2012	CITIGROUP		53,000	53,000	
52989L AH 2	LIBBEY GLASS INC 6.875 05/15/2020		05/14/2012	BROADPOINT		193,865	191,000	
536022 AC 0	LINN ENERGY LLC 8.625 04/15/2020		07/24/2012	CITIGROUP		268,275	245,000	5,987
543218 AA 9	LONGVIEW FIBRE PAPER 8.00 06/01/2016		01/04/2012	PRINCERIDGE GROUP LLC		103,000	100,000	844
55342U AD 6	MPT OP PTNR/FINL 6.375 02/15/2022		02/03/2012	J. P. MORGAN SECURITIES		70,000	70,000	
59001A AN 2	MERITAGE HOMES 7.15 04/15/2020		01/24/2012	BANK OF AMER/ML		100,250	100,000	2,026
590201 AB 5	MLFT 2008-LAQA A2 SEQ FLT 07/9/21		07/25/2012	GOLDMAN SACHS		2,790,000	3,000,000	1,373
590201 AB 5	MLFT 2008-LAQA A2 SEQ FLT 07/9/21		08/17/2012	GOLDMAN SACHS		1,227,600	1,320,000	372
59565A AB 6	MIDCONTINENT EXP 6.70 09/15/2019		02/23/2012	MORGAN STANLEY & CO		107,097	105,000	3,185
61745M N9 0	MSC 2004-IQ8 B SUB 5.19 06/15/2040		03/14/2012	CS FIRST BOSTON CORP		2,554,688	2,500,000	6,488
65409Q AZ 5	NIELSEN FINANCE 4.50 10/01/2020		09/18/2012	J. P. MORGAN SECURITIES		149,000	149,000	
670346 AG 0	NUCOR CORP 5.75 12/01/2017		09/06/2012	ANCORA ADVISORS LLC		1,216,320	1,000,000	15,972
693320 AR 4	PHH CORP 7.375 09/01/2019		08/09/2012	BANK OF AMER/ML		88,000	88,000	
693320 AR 4	PHH CORP 7.375 09/01/2019		09/18/2012	LAZARD FRERES & CO		149,773	139,000	797
693320 AR 4	PHH CORP 7.375 09/01/2019		09/20/2012	BANK OF AMER/ML		49,565	46,000	302
693320 AR 4	PHH CORP 7.375 09/01/2019		09/20/2012	LAZARD FRERES & CO		49,651	46,000	302
704549 AK 0	PEABODY ENERGY 6.00 11/15/2018		01/20/2012	BARCLAYS AMERICA		311,250	300,000	3,500
718546 AA 2	PHILLIPS 66 4.30 04/01/2022		03/07/2012	J. P. MORGAN SECURITIES		748,223	750,000	
723655 AB 2	PIONEER DRILLING CO 9.875 03/15/2018		04/13/2012	BANK OF AMER/ML		212,500	200,000	1,810
72447W AU 3	PITNEY BOWES INC MTN 4.875 08/15/2014		12/20/2012	Intercompany Dividend		3,173,670	3,000,000	50,781
730481 AF 5	JB POINDEXTER 9.00 04/01/2022		03/23/2012	J. P. MORGAN SECURITIES		155,000	155,000	
730481 AF 5	JB POINDEXTER 9.00 04/01/2022		08/15/2012	J. P. MORGAN SECURITIES		75,000	75,000	2,588
73179P AH 9	POLYONE CORP 7.375 09/15/2020		04/30/2012	BARCLAYS AMERICA		188,125	175,000	1,721
737446 AA 2	POST HOLDINGS INC 7.375 02/15/2022		01/27/2012	BARCLAYS AMERICA		63,000	63,000	
74819R AN 6	QUEBECOR MEDIA 5.75 01/15/2023	1	10/03/2012	BANK OF AMER/ML		239,000	239,000	
74836H AC 1	QUESTAR PIPELINE 5.83 02/01/2018		07/03/2012	MESIROW FINANCIAL		711,162	600,000	3,401
76110W Y8 3	RASC 2005-KS6 M3 MEZ FLT 07/25/2035		04/19/2012	SOUTHWEST SECURITIES		2,892,903	3,697,000	2,149
76720A AF 3	RIO TINTO FINANCE 2.875 08/21/2022		08/16/2012	MORGAN STANLEY & CO		1,184,256	1,200,000	

E13.2

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
785583 AJ 4	SABINE PASS LNG 6.50 11/01/2020		10/01/2012	CS FIRST BOSTON CORP		209,000	209,000	
78571C AA 6	SABRE INC 8.50 05/15/2019		05/02/2012	BROADPOINT		19,475	19,000	
78571C AA 6	SABRE INC 8.50 05/15/2019		05/02/2012	GOLDMAN SACHS		102,971	102,000	
78571C AA 6	SABRE INC 8.50 05/15/2019		07/25/2012	BANK OF AMER/ML		43,628	42,000	803
80007P AL 3	SANDRIDGE ENERGY 8.75 01/15/2020		06/14/2012	BARCLAYS AMERICA		131,258	129,000	4,829
80007P AL 3	SANDRIDGE ENERGY 8.75 01/15/2020		06/20/2012	BANK OF AMER/ML		15,563	15,000	583
80007P AL 3	SANDRIDGE ENERGY 8.75 01/15/2020		06/21/2012	BANK OF AMER/ML		129,688	125,000	4,891
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		10/25/2012	GREENWICH CAPITAL MARKETS, INC		1,999,635	2,000,000	
852060 AG 7	SPRINT CAP CORP 6.90 05/01/2019		08/14/2012	BARCLAYS AMERICA		52,910	52,000	1,056
852060 AG 7	SPRINT CAP CORP 6.90 05/01/2019		08/14/2012	J. P. MORGAN SECURITIES		52,845	52,000	1,056
864486 AE 5	SUBURBAN PROPANE 7.50 10/1/2018		08/01/2012	Exchanged		89,814	85,000	
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023		07/30/2012	BANK OF AMER/ML		991,880	1,000,000	
902755 AB 3	UIRC GSA LLC 4.00 08/01/2023		08/21/2012	WILLIAM BLAIR & COMPANY		4,000,000	4,000,000	
92276M AX 3	VENTAS REALTY LP 4.25 03/01/2022		02/01/2012	BANK OF AMER/ML		496,070	500,000	
92552V AG 5	VIASAT INC 6.875 06/15/2020		09/27/2012	BANK OF AMER/ML		241,155	233,000	5,206
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		12/12/2012	AMHERST SECURITIES GROUP		1,000,000	1,000,000	
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		02/24/2012	UBS WARBURG		521,025	500,000	8,722
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		04/04/2012	UBS WARBURG		512,545	500,000	1,000
52524N AA 5	LEHMAN BROS PL ST CMBS NONGOV MBS		03/01/2012	LEHMAN BROTHERS FLT RT		2,985	2,985	
3899999	Total - Bonds - Industrial and Miscellaneous					65,171,156	65,875,802	289,777
8399997	Total - Bonds - Part 3					144,313,362	159,297,559	512,501
8399998	Total - Bonds - Summary Item from Part 5					27,722,483	27,610,000	182,519
8399999	Total - Bonds					172,035,845	186,907,559	695,020
Preferred Stocks - Industrial and Miscellaneous								
46625H HA 1	JP MORGAN CHASE & CO CORPORATE		08/01/2012	RECLASSIFICATION	1,000,000.000	1,035,000	1,000,000.00	
693475 AJ 4	PNC FINANCIAL SRVC FLOAT CORPORATE		08/01/2012	RECLASSIFICATION	1,000,000.000	1,018,597	1,000,000.00	
172967 GD 7	CITIGROUP INC 5.95 12/29/2049		10/22/2012	CITIGROUP	1,000,000.000	1,000,000	1,000,000.00	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					3,053,597	XXX	0
8999997	Total - Preferred Stocks - Part 3					3,053,597	XXX	0
8999999	Total - Preferred Stocks					3,053,597	XXX	0
Common Stocks - Industrial and Miscellaneous								
00508B 10 2	ACTUATE CORP		07/26/2012	CANTOR FITZGERALD & CO	2,032.000	12,398	XXX	
00508B 10 2	ACTUATE CORP		10/31/2012	GREENTREE BROKERAGE	2,726.000	14,712	XXX	
00508B 10 2	ACTUATE CORP		12/17/2012	CANTOR FITZGERALD & CO	2,002.000	10,974	XXX	
01877R 10 8	ALLIANCE RESOURCE PARTNERS		11/15/2012	RAYMOND JAMES & ASSOC	14,090.000	750,405	XXX	
025676 20 6	AMERICAN EQUITY INVT LIFE HOLDING CO		05/04/2012	CANTOR FITZGERALD & CO	1,136.000	13,181	XXX	
025676 20 6	AMERICAN EQUITY INVT LIFE HOLDING CO		07/26/2012	CANTOR FITZGERALD & CO	1,279.000	14,056	XXX	
025676 20 6	AMERICAN EQUITY INVT LIFE HOLDING CO		12/17/2012	CANTOR FITZGERALD & CO	1,079.000	12,968	XXX	
02665T 10 8	AMERICAN HOMES 4 RENT CLASS A		11/14/2012	FRIEDMAN BILLING	50,000.000	750,000	XXX	
037833 10 0	APPLE INC		11/16/2012	INTERSTATE	1,000.000	523,075	XXX	
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS INC		02/16/2012	CANTOR FITZGERALD & CO	497.000	22,568	XXX	
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS INC		07/26/2012	CANTOR FITZGERALD & CO	261.000	11,282	XXX	
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS INC		12/17/2012	CANTOR FITZGERALD & CO	217.000	9,117	XXX	
06985P 10 0	BASIC ENERGY SERVICES INC		04/20/2012	GREENTREE BROKERAGE	879.000	11,600	XXX	
06985P 10 0	BASIC ENERGY SERVICES INC		05/22/2012	GREENTREE BROKERAGE	1,235.000	14,434	XXX	
06985P 10 0	BASIC ENERGY SERVICES INC		06/22/2012	GREENTREE BROKERAGE	1,258.000	11,826	XXX	
06985P 10 0	BASIC ENERGY SERVICES INC		07/26/2012	CANTOR FITZGERALD & CO	1,117.000	11,114	XXX	

E13.3

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
06985P 10 0	BASIC ENERGY SERVICES INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	891.000	9,402	XXX	
118255 10 8	BUCKEYE TECHNOLOGIES INC.....		05/09/2012	CANTOR FITZGERALD & CO.....	1,861.000	56,489	XXX	
118255 10 8	BUCKEYE TECHNOLOGIES INC.....		05/18/2012	GREENTREE BROKERAGE.....	596.000	16,205	XXX	
118255 10 8	BUCKEYE TECHNOLOGIES INC.....		06/18/2012	CANTOR FITZGERALD & CO.....	457.000	12,339	XXX	
118255 10 8	BUCKEYE TECHNOLOGIES INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	385.000	11,389	XXX	
118255 10 8	BUCKEYE TECHNOLOGIES INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	310.000	8,699	XXX	
140288 10 1	CAPLEASE INC.....		10/18/2012	CANTOR FITZGERALD & CO.....	7,246.000	38,833	XXX	
140288 10 1	CAPLEASE INC.....		10/19/2012	CANTOR FITZGERALD & CO.....	7,226.000	38,791	XXX	
140288 10 1	CAPLEASE INC.....		11/12/2012	CANTOR FITZGERALD & CO.....	3,789.000	19,214	XXX	
140288 10 1	CAPLEASE INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	1,872.000	10,039	XXX	
14149F 10 9	CARDINAL FINANCIAL CORPORATION.....		07/26/2012	CANTOR FITZGERALD & CO.....	1,282.000	16,281	XXX	
14149F 10 9	CARDINAL FINANCIAL CORPORATION.....		12/17/2012	CANTOR FITZGERALD & CO.....	989.000	15,661	XXX	
17243V 10 2	CINEMARK HOLDINGS INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	544.000	12,490	XXX	
17243V 10 2	CINEMARK HOLDINGS INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	470.000	12,201	XXX	
19259P 30 0	COINSTAR INC.....		06/04/2012	GREENTREE BROKERAGE.....	885.000	51,203	XXX	
19259P 30 0	COINSTAR INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	123.000	7,389	XXX	
19259P 30 0	COINSTAR INC.....		07/27/2012	CANTOR FITZGERALD & CO.....	273.000	13,938	XXX	
19259P 30 0	COINSTAR INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	122.000	6,362	XXX	
19624R 10 6	COLONY FINANCIAL INC.....		11/15/2012	FRIEDMAN BILLING.....	15,000.000	280,446	XXX	
19624R 10 6	COLONY FINANCIAL INC.....		12/07/2012	FRIEDMAN BILLING.....	5,000.000	98,111	XXX	
19624R 10 6	COLONY FINANCIAL INC.....		12/21/2012	FRIEDMAN BILLING.....	8,000.000	158,234	XXX	
22002T 10 8	CORPORATE OFFICE PROPERTIES.....		01/17/2012	CANTOR FITZGERALD & CO.....	749.000	16,907	XXX	
22002T 10 8	CORPORATE OFFICE PROPERTIES.....		04/11/2012	CANTOR FITZGERALD & CO.....	594.000	12,872	XXX	
22002T 10 8	CORPORATE OFFICE PROPERTIES.....		07/26/2012	CANTOR FITZGERALD & CO.....	495.000	10,776	XXX	
22002T 10 8	CORPORATE OFFICE PROPERTIES.....		12/17/2012	CANTOR FITZGERALD & CO.....	399.000	9,896	XXX	
227046 10 9	CROCS INC.....		09/11/2012	CANTOR FITZGERALD & CO.....	3,589.000	65,341	XXX	
227046 10 9	CROCS INC.....		10/26/2012	CANTOR FITZGERALD & CO.....	1,168.000	14,825	XXX	
227046 10 9	CROCS INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	489.000	6,709	XXX	
24702R 10 1	DELL INC.....		10/19/2012	ISI GROUP INC.....	50,000.000	482,780	XXX	
24702R 10 1	DELL INC.....		11/16/2012	INTERSTATE.....	10,000.000	89,046	XXX	
25659P 40 2	DOLAN CO/THE.....		01/27/2012	CANTOR FITZGERALD & CO.....	1,429.000	13,572	XXX	
25659P 40 2	DOLAN CO/THE.....		04/23/2012	CANTOR FITZGERALD & CO.....	2,140.000	17,570	XXX	
25659P 40 2	DOLAN CO/THE.....		07/26/2012	CANTOR FITZGERALD & CO.....	1,375.000	6,985	XXX	
25659P 40 2	DOLAN CO/THE.....		07/27/2012	CANTOR FITZGERALD & CO.....	2,785.000	14,009	XXX	
25659P 40 2	DOLAN CO/THE.....		08/01/2012	MORGAN STANLEY & CO.....	2,515.000	12,495	XXX	
25659P 40 2	DOLAN CO/THE.....		08/27/2012	CANTOR FITZGERALD & CO.....	1,963.000	7,484	XXX	
25659P 40 2	DOLAN CO/THE.....		08/28/2012	MORGAN STANLEY & CO.....	3,202.000	11,981	XXX	
25659P 40 2	DOLAN CO/THE.....		12/17/2012	CANTOR FITZGERALD & CO.....	2,312.000	8,404	XXX	
278715 20 6	EBIX INC.....		05/18/2012	GREENTREE BROKERAGE.....	2,800.000	52,126	XXX	
278715 20 6	EBIX INC.....		06/22/2012	GREENTREE BROKERAGE.....	692.000	12,683	XXX	
278715 20 6	EBIX INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	464.000	9,776	XXX	
278715 20 6	EBIX INC.....		11/05/2012	GREENTREE BROKERAGE.....	783.000	15,469	XXX	
278715 20 6	EBIX INC.....		12/05/2012	GREENTREE BROKERAGE.....	899.000	14,531	XXX	
278715 20 6	EBIX INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	544.000	8,855	XXX	
292218 10 4	EMPLOYERS HOLDINGS INC.....		03/23/2012	GREENTREE BROKERAGE.....	1,679.000	29,556	XXX	
292218 10 4	EMPLOYERS HOLDINGS INC.....		04/03/2012	MORGAN STANLEY & CO.....	1,662.000	29,900	XXX	

E13.4

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
292218 10 4	EMPLOYERS HOLDINGS INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	447.000	8.037	XXX	
292218 10 4	EMPLOYERS HOLDINGS INC.....		09/21/2012	GREENTREE BROKERAGE.....	826.000	15.531	XXX	
292218 10 4	EMPLOYERS HOLDINGS INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	448.000	8.892	XXX	
29275Y 10 2	ENERSYS.....		07/17/2012	CANTOR FITZGERALD & CO.....	1,646.000	55,840	XXX	
29275Y 10 2	ENERSYS.....		07/26/2012	CANTOR FITZGERALD & CO.....	218.000	7.303	XXX	
29275Y 10 2	ENERSYS.....		11/07/2012	GREENTREE BROKERAGE.....	654.000	22,115	XXX	
29275Y 10 2	ENERSYS.....		12/17/2012	CANTOR FITZGERALD & CO.....	239.000	8,539	XXX	
320209 10 9	FIRST FINANCIAL BANCORP.....		12/17/2012	CANTOR FITZGERALD & CO.....	5,006.000	71,567	XXX	
337915 10 2	FIRSTMERIT CORPORATION.....		11/07/2012	GREENTREE BROKERAGE.....	4,635.000	64,264	XXX	
337915 10 2	FIRSTMERIT CORPORATION.....		12/17/2012	CANTOR FITZGERALD & CO.....	478.000	6,792	XXX	
378967 10 3	GLOBAL CASH ACCESS HOLDINGS.....		01/30/2012	CANTOR FITZGERALD & CO.....	10,446.000	56,585	XXX	
378967 10 3	GLOBAL CASH ACCESS HOLDINGS.....		02/13/2012	CANTOR FITZGERALD & CO.....	2,496.000	13,701	XXX	
378967 10 3	GLOBAL CASH ACCESS HOLDINGS.....		07/26/2012	CANTOR FITZGERALD & CO.....	1,859.000	12,525	XXX	
378967 10 3	GLOBAL CASH ACCESS HOLDINGS.....		12/17/2012	CANTOR FITZGERALD & CO.....	1,389.000	10,354	XXX	
391164 10 0	GREAT PLAINS ENERGY INC.....		02/29/2012	CANTOR FITZGERALD & CO.....	683.000	13,482	XXX	
391164 10 0	GREAT PLAINS ENERGY INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	407.000	9,009	XXX	
391164 10 0	GREAT PLAINS ENERGY INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	326.000	6,602	XXX	
39153L 10 6	GREATBATCH INC.....		12/14/2012	CANTOR FITZGERALD & CO.....	2,937.000	65,109	XXX	
39153L 10 6	GREATBATCH INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	304.000	6,698	XXX	
431571 10 8	HILLENBRAND INC.....		12/05/2012	GREENTREE BROKERAGE.....	3,539.000	74,303	XXX	
431571 10 8	HILLENBRAND INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	187.000	4,099	XXX	
450828 10 8	IBERIABANK CORPORATION.....		07/26/2012	CANTOR FITZGERALD & CO.....	260.000	11,978	XXX	
450828 10 8	IBERIABANK CORPORATION.....		12/17/2012	CANTOR FITZGERALD & CO.....	221.000	10,670	XXX	
451055 10 7	ICONIX BRAND GROUP INC.....		02/23/2012	CANTOR FITZGERALD & CO.....	1,222.000	22,338	XXX	
451055 10 7	ICONIX BRAND GROUP INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	461.000	9,749	XXX	
45768S 10 5	INNOSPEC INC.....		02/29/2012	CANTOR FITZGERALD & CO.....	435.000	13,490	XXX	
45768S 10 5	INNOSPEC INC.....		03/21/2012	GREENTREE BROKERAGE.....	593.000	17,419	XXX	
45768S 10 5	INNOSPEC INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	399.000	12,346	XXX	
45768S 10 5	INNOSPEC INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	322.000	10,200	XXX	
458334 10 9	INTER PARFUMS INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	575.000	9,505	XXX	
458334 10 9	INTER PARFUMS INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	488.000	9,772	XXX	
492914 10 6	KEY ENERGY SERVICES INC.....		06/22/2012	GREENTREE BROKERAGE.....	2,756.000	24,765	XXX	
492914 10 6	KEY ENERGY SERVICES INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	1,224.000	9,131	XXX	
492914 10 6	KEY ENERGY SERVICES INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	1,025.000	6,773	XXX	
502403 20 7	LTX-CREDENCE CORPORATION.....		04/11/2012	CANTOR FITZGERALD & CO.....	1,951.000	12,495	XXX	
502403 20 7	LTX-CREDENCE CORPORATION.....		07/26/2012	CANTOR FITZGERALD & CO.....	1,996.000	11,496	XXX	
502403 20 7	LTX-CREDENCE CORPORATION.....		12/17/2012	CANTOR FITZGERALD & CO.....	1,612.000	10,269	XXX	
55272X 10 2	MFA FINANCIAL INC.....		11/15/2012	FRIEDMAN BILLING.....	25,000.000	194,085	XXX	
559079 20 7	MAGELLAN HEALTH SERVICES INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	285.000	15,379	XXX	
559079 20 7	MAGELLAN HEALTH SERVICES INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	243.000	12,460	XXX	
576323 10 9	MASTEC INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	472.000	11,224	XXX	
58319P 10 8	MEADOWBROOK INSURANCE GROUP.....		03/02/2012	CANTOR FITZGERALD & CO.....	1,458.000	13,525	XXX	
58319P 10 8	MEADOWBROOK INSURANCE GROUP.....		05/04/2012	CANTOR FITZGERALD & CO.....	1,030.000	8,836	XXX	
58319P 10 8	MEADOWBROOK INSURANCE GROUP.....		07/26/2012	CANTOR FITZGERALD & CO.....	807.000	5,302	XXX	
58319P 10 8	MEADOWBROOK INSURANCE GROUP.....		10/22/2012	CANTOR FITZGERALD & CO.....	4,113.000	25,069	XXX	
58319P 10 8	MEADOWBROOK INSURANCE GROUP.....		11/02/2012	GREENTREE BROKERAGE.....	2,618.000	15,122	XXX	
58319P 10 8	MEADOWBROOK INSURANCE GROUP.....		12/17/2012	CANTOR FITZGERALD & CO.....	1,446.000	7,819	XXX	

E13.5

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
595137 10 0	MICROSEMI CORP.....		08/17/2012	CANTOR FITZGERALD & CO.....	3,067.000	63,903	XXX	
595137 10 0	MICROSEMI CORP.....		09/18/2012	CANTOR FITZGERALD & CO.....	1,195.000	25,890	XXX	
595137 10 0	MICROSEMI CORP.....		10/11/2012	CANTOR FITZGERALD & CO.....	1,359.000	24,978	XXX	
595137 10 0	MICROSEMI CORP.....		12/17/2012	CANTOR FITZGERALD & CO.....	594.000	12,213	XXX	
653656 10 8	NICE SYSTEMS LTD-SPONS ADR.....		02/13/2012	CANTOR FITZGERALD & CO.....	624.000	22,575	XXX	
653656 10 8	NICE SYSTEMS LTD-SPONS ADR.....		07/26/2012	CANTOR FITZGERALD & CO.....	320.000	11,232	XXX	
653656 10 8	NICE SYSTEMS LTD-SPONS ADR.....		08/01/2012	MORGAN STANLEY & CO.....	457.000	14,268	XXX	
653656 10 8	NICE SYSTEMS LTD-SPONS ADR.....		11/07/2012	GREENTREE BROKERAGE.....	602.000	19,844	XXX	
653656 10 8	NICE SYSTEMS LTD-SPONS ADR.....		12/17/2012	CANTOR FITZGERALD & CO.....	373.000	12,626	XXX	
670872 10 0	OM GROUP INC.....		06/05/2012	CANTOR FITZGERALD & CO.....	675.000	12,099	XXX	
670872 10 0	OM GROUP INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	491.000	7,635	XXX	
670872 10 0	OM GROUP INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	394.000	8,278	XXX	
678026 10 5	OIL STATES INTERNATIONAL INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	148.000	10,924	XXX	
678026 10 5	OIL STATES INTERNATIONAL INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	126.000	8,410	XXX	
68213N 10 9	OMNICELL INC.....		10/12/2012	CANTOR FITZGERALD & CO.....	5,975.000	80,417	XXX	
68213N 10 9	OMNICELL INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	608.000	9,673	XXX	
685564 10 6	ORBITAL SCIENCES CORPORATION.....		02/27/2012	CANTOR FITZGERALD & CO.....	984.000	13,714	XXX	
685564 10 6	ORBITAL SCIENCES CORPORATION.....		04/11/2012	CANTOR FITZGERALD & CO.....	1,403.000	17,583	XXX	
685564 10 6	ORBITAL SCIENCES CORPORATION.....		07/26/2012	CANTOR FITZGERALD & CO.....	1,162.000	15,187	XXX	
685564 10 6	ORBITAL SCIENCES CORPORATION.....		11/12/2012	CANTOR FITZGERALD & CO.....	1,511.000	19,308	XXX	
685564 10 6	ORBITAL SCIENCES CORPORATION.....		12/17/2012	CANTOR FITZGERALD & CO.....	1,082.000	14,098	XXX	
693475 10 5	PNC FINANCIAL SERVICES GROUP.....		11/14/2012	INTERSTATE.....	13,750.000	743,850	XXX	
716748 10 8	PETROQUEST ENERGY INC.....		05/04/2012	CANTOR FITZGERALD & CO.....	2,524.000	13,296	XXX	
716748 10 8	PETROQUEST ENERGY INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	1,635.000	9,171	XXX	
716748 10 8	PETROQUEST ENERGY INC.....		11/08/2012	GREENTREE BROKERAGE.....	3,344.000	18,363	XXX	
716748 10 8	PETROQUEST ENERGY INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	1,846.000	9,549	XXX	
740585 10 4	PREMIERE GLOBAL SERVICES INC.....		12/21/2012	GREENTREE BROKERAGE.....	3,940.000	37,476	XXX	
740585 10 4	PREMIERE GLOBAL SERVICES INC.....		12/27/2012	GREENTREE BROKERAGE.....	3,843.000	37,139	XXX	
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....		06/01/2012	CANTOR FITZGERALD & CO.....	4,151.000	54,909	XXX	
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	630.000	10,227	XXX	
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	448.000	8,763	XXX	
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....		01/13/2012	CANTOR FITZGERALD & CO.....	1,688.000	17,105	XXX	
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....		07/26/2012	CANTOR FITZGERALD & CO.....	1,174.000	14,618	XXX	
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....		12/17/2012	CANTOR FITZGERALD & CO.....	983.000	12,982	XXX	
761396 30 8	REVENUESHARES SMALL CAP FUND.....		04/12/2012	ANCORA ADVISORS LLC.....	3,548.000	122,974	XXX	
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		11/19/2012	CANTOR FITZGERALD & CO.....	7,068.000	72,298	XXX	
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	718.000	9,004	XXX	
85571B 10 5	STARWOOD PROPERTY TRUST INC.....		11/15/2012	FRIEDMAN BILLING.....	15,000.000	319,866	XXX	
879369 10 6	TELEFLEX INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	155.000	9,534	XXX	
879369 10 6	TELEFLEX INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	94.000	6,588	XXX	
891777 10 4	TOWER GROUP INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	587.000	12,421	XXX	
891777 10 4	TOWER GROUP INC.....		08/01/2012	MORGAN STANLEY & CO.....	753.000	14,363	XXX	
891777 10 4	TOWER GROUP INC.....		11/08/2012	GREENTREE BROKERAGE.....	821.000	14,917	XXX	
891777 10 4	TOWER GROUP INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	661.000	12,050	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		11/15/2012	FRIEDMAN BILLING.....	25,000.000	257,728	XXX	
903236 10 7	URS CORPORATION.....		01/27/2012	CANTOR FITZGERALD & CO.....	536.000	22,020	XXX	
903236 10 7	URS CORPORATION.....		06/06/2012	CANTOR FITZGERALD & CO.....	334.000	11,994	XXX	

E13.6

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
903236 10 7	URS CORPORATION.....		07/26/2012	CANTOR FITZGERALD & CO.....	342.000	11,576	XXX	
903236 10 7	URS CORPORATION.....		12/17/2012	CANTOR FITZGERALD & CO.....	267.000	10,529	XXX	
92046N 10 2	VALUECLICK INC.....		05/03/2012	CANTOR FITZGERALD & CO.....	1,358.000	22,110	XXX	
92046N 10 2	VALUECLICK INC.....		07/26/2012	CANTOR FITZGERALD & CO.....	750.000	11,728	XXX	
92046N 10 2	VALUECLICK INC.....		12/17/2012	CANTOR FITZGERALD & CO.....	638.000	12,592	XXX	
G0229R 10 8	ALTERRA CAPITAL HOLDINGS LTD.....		07/26/2012	CANTOR FITZGERALD & CO.....	610.000	14,213	XXX	
G0229R 10 8	ALTERRA CAPITAL HOLDINGS LTD.....		12/17/2012	CANTOR FITZGERALD & CO.....	517.000	11,915	XXX	
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....		07/26/2012	CANTOR FITZGERALD & CO.....	484.000	14,106	XXX	
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....		12/17/2012	CANTOR FITZGERALD & CO.....	409.000	13,383	XXX	
H27178 10 4	FOSTER WHEELER AG.....		05/04/2012	CANTOR FITZGERALD & CO.....	2,568.000	57,020	XXX	
H27178 10 4	FOSTER WHEELER AG.....		07/26/2012	CANTOR FITZGERALD & CO.....	349.000	6,013	XXX	
H27178 10 4	FOSTER WHEELER AG.....		08/23/2012	MORGAN STANLEY & CO.....	1,160.000	24,669	XXX	
H27178 10 4	FOSTER WHEELER AG.....		11/19/2012	CANTOR FITZGERALD & CO.....	645.000	14,058	XXX	
H27178 10 4	FOSTER WHEELER AG.....		12/17/2012	CANTOR FITZGERALD & CO.....	474.000	11,111	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					7,647,619	XXX	.0
Common Stocks - Parent, Subsidiaries and Affiliates								
92206# 10 5	VANLINER GROUP, INC.....		09/30/2012	UNIGROUP, INC.....		2,264,834	XXX	
92206# 10 5	VANLINER GROUP, INC.....		03/31/2012	UNIGROUP, INC.....		418,136	XXX	
92206# 10 5	VANLINER GROUP, INC.....		12/31/2012	UNIGROUP, INC.....		9,571,386	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					12,254,356	XXX	.0
9799997.	Total - Common Stocks - Part 3.....					19,901,975	XXX	.0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					866,229	XXX	
9799999.	Total - Common Stocks.....					20,768,204	XXX	.0
9899999.	Total - Preferred and Common Stocks.....					23,821,801	XXX	.0
9999999.	Total - Bonds, Preferred and Common Stocks.....					195,857,646	XXX	.695,020

E13.7

SCHEDULE D - PART 4

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

E14

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	11-15 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																				
912833	KX 7		06/14/2012	ANCORA ADVISORS LLC		569,625	625,000	184,150	391,940	(25)	10,712		10,687		402,652		166,998	166,998		11/15/2019
36241L	S7 2		07/15/2012	MBS Paydown 0.87748544		7,864	7,864	8,311	8,311		(202)		(202)		7,864				20	02/15/2026
36241L	S7 2		08/15/2012	MBS Paydown 0.85403389		23,921	23,921	25,281	25,281		(569)		(569)		23,921			0	120	02/15/2026
36241L	S7 2		09/15/2012	MBS Paydown 0.84359194		10,651	10,651	11,257	11,257		(33)		(33)		10,651			0	80	02/15/2026
36241L	S7 2		10/15/2012	MBS Paydown 0.82754938		16,363	16,363	17,294	17,294		(130)		(130)		16,363			0	164	02/15/2026
36241L	S7 2		11/15/2012	MBS Paydown 0.7965069		31,663	31,663	33,464	33,464		(1,073)		(1,073)		31,663			0	396	02/15/2026
36241L	S7 2		12/15/2012	MBS Paydown 0.7796745		17,169	17,169	18,146	18,146		(209)		(209)		17,169			0	258	02/15/2026
38373A	D9 4		01/20/2012	MBS Paydown 0.57649668		9,769	9,769	10,274	10,233				0		9,769			0	33	08/20/2039
38373A	D9 4		02/20/2012	MBS Paydown 0.56196184		9,738	9,738	10,242	10,201		(13)		(13)		9,738			0	65	08/20/2039
38373A	D9 4		03/20/2012	MBS Paydown 0.548008		9,349	9,349	9,833	9,793		(25)		(25)		9,349			0	93	08/20/2039
38373A	D9 4		04/20/2012	MBS Paydown 0.53247992		10,404	10,404	10,942	10,898		(41)		(41)		10,404			0	139	08/20/2039
38373A	D9 4		05/20/2012	MBS Paydown 0.51718962		10,245	10,245	10,774	10,731		(55)		(55)		10,245			0	171	08/20/2039
38373A	D9 4		06/20/2012	MBS Paydown 0.50649649		7,164	7,164	7,535	7,504		(49)		(49)		7,164			0	143	08/20/2039
38373A	D9 4		07/20/2012	MBS Paydown 0.49236859		9,466	9,466	9,955	9,915		(75)		(75)		9,466			0	221	08/20/2039
38373A	D9 4		08/20/2012	MBS Paydown 0.46761846		16,583	16,583	17,440	17,370		(392)		(392)		16,583			0	442	08/20/2039
38373A	D9 4		09/20/2012	MBS Paydown 0.43931981		18,960	18,960	19,941	19,860		(595)		(595)		18,960			0	569	08/20/2039
38373A	D9 4		10/20/2012	MBS Paydown 0.41724397		14,791	14,791	15,556	15,493		(401)		(401)		14,791			0	493	08/20/2039
38373A	D9 4		11/20/2012	MBS Paydown 0.39398897		15,581	15,581	16,387	16,320		(504)		(504)		15,581			0	571	08/20/2039
38373A	D9 4		12/20/2012	MBS Paydown 0.3774989		11,048	11,048	11,620	11,573		(183)		(183)		11,048			0	442	08/20/2039
38375G	2G 5		09/20/2012	MBS Paydown 0.99557698		5,286	5,286	5,282	5,282				0		5,286			0	7	09/20/2040
38375G	2G 5		10/20/2012	MBS Paydown 0.99078639		5,725	5,725	5,721	5,721				0		5,725			0	14	09/20/2040
38375G	2G 5		11/20/2012	MBS Paydown 0.98567759		6,105	6,105	6,101	6,101				0		6,105			0	23	09/20/2040
38375G	2G 5		12/20/2012	MBS Paydown 0.98025316		6,482	6,482	6,478	6,478				0		6,482			0	32	09/20/2040
38375Q	EX 3		01/20/2012	MBS Paydown 0.39177735		51,234	51,234	52,499	51,810		(207)		(207)		51,234			0	171	03/20/2036
38375Q	EX 3		02/20/2012	MBS Paydown 0.3764543		45,969	45,969	47,104	46,486		(177)		(177)		45,969			0	306	03/20/2036
38375Q	EX 3		03/20/2012	MBS Paydown 0.35997508		49,438	49,438	50,658	49,994		(261)		(261)		49,438			0	494	03/20/2036
38375Q	EX 3		04/20/2012	MBS Paydown 0.34267437		51,902	51,902	53,183	52,486		(334)		(334)		51,902			0	692	03/20/2036
38375Q	EX 3		05/20/2012	MBS Paydown 0.32479486		53,639	53,639	54,963	54,242		(191)		(191)		53,639			0	894	03/20/2036
38375Q	EX 3		06/20/2012	MBS Paydown 0.31228123		37,541	37,541	38,468	37,963		(163)		(163)		37,541			0	751	03/20/2036
38375Q	EX 3		07/20/2012	MBS Paydown 0.29732704		44,863	44,863	45,970	45,367		(225)		(225)		44,863			0	1,047	03/20/2036
38375Q	EX 3		08/20/2012	MBS Paydown 0.27466442		67,988	67,988	69,666	68,752		(506)		(506)		67,988			0	1,813	03/20/2036
38375Q	EX 3		09/20/2012	MBS Paydown 0.24974042		74,772	74,772	76,618	75,613		(699)		(699)		74,772			0	2,243	03/20/2036
38375Q	EX 3		10/20/2012	MBS Paydown 0.22836025		64,141	64,141	65,724	64,862		(607)		(607)		64,141			0	2,138	03/20/2036
38375Q	EX 3		11/20/2012	MBS Paydown 0.20592581		67,303	67,303	68,965	68,060		(737)		(737)		67,303			0	2,468	03/20/2036
38375Q	EX 3		12/20/2012	MBS Paydown 0.18805158		53,623	53,623	54,946	54,226		(483)		(483)		53,623			0	2,145	03/20/2036
38376E	VJ 1		01/16/2012	MBS Paydown 0.59258314		37,995	37,995	39,809	39,620		(1,392)		(1,392)		37,995			0	127	04/16/2039
38376E	VJ 1		02/16/2012	MBS Paydown 0.57814057		29,102	29,102	30,491	30,347		(38)		(38)		29,102			0	194	04/16/2039
38376E	VJ 1		03/16/2012	MBS Paydown 0.56202782		32,467	32,467	34,017	33,856		(84)		(84)		32,467			0	325	04/16/2039
38376E	VJ 1		04/16/2012	MBS Paydown 0.54913755		25,974	25,974	27,214	27,085		(103)		(103)		25,974			0	346	04/16/2039
38376E	VJ 1		05/16/2012	MBS Paydown 0.53565954		27,158	27,158	28,455	28,320		(138)		(138)		27,158			0	453	04/16/2039
38376E	VJ 1		06/16/2012	MBS Paydown 0.52446248		22,562	22,562	23,639	23,527		(141)		(141)		22,562			0	451	04/16/2039
38376E	VJ 1		07/16/2012	MBS Paydown 0.51161312		25,891	25,891	27,127	26,999		(188)		(188)		25,891			0	604	04/16/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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	Contractual Maturity Date
38376E VJ 1	GNR 2009-110 AB 4 04/16/39.....	...	08/16/2012	MBS Paydown 0.4964342.....	.....	30,586	30,586	32,046	31,894	.....	(257)	.....	(257)	.....	30,586	.....	.....	.....	690	04/16/2039
38376E VJ 1	GNR 2009-110 AB 4 04/16/39.....	...	09/16/2012	MBS Paydown 0.47565151.....	.....	41,877	41,877	43,668	43,668	.....	(409)	.....	(409)	.....	41,877	.....	.....	.....	0	04/16/2039
38376E VJ 1	GNR 2009-110 AB 4 04/16/39.....	...	10/16/2012	MBS Paydown 0.46020422.....	.....	31,126	31,126	32,612	32,458	.....	(364)	.....	(364)	.....	31,126	.....	.....	.....	1,038	04/16/2039
38376E VJ 1	GNR 2009-110 AB 4 04/16/39.....	...	11/16/2012	MBS Paydown 0.44578507.....	.....	29,055	29,055	30,441	30,297	.....	(383)	.....	(383)	.....	29,055	.....	.....	.....	1,065	04/16/2039
38376E VJ 1	GNR 2009-110 AB 4 04/16/39.....	...	12/16/2012	MBS Paydown 0.42792094.....	.....	35,996	35,996	37,714	37,536	.....	(526)	.....	(526)	.....	35,996	.....	.....	.....	1,440	04/16/2039
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	01/20/2012	MBS Paydown 0.87688833.....	.....	21,331	21,331	22,194	22,087	.....	.....	.....	0	.....	21,331	.....	.....	.....	71	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	02/20/2012	MBS Paydown 0.86810405.....	.....	21,961	21,961	22,849	22,739	.....	(15)	.....	(15)	.....	21,961	.....	.....	.....	146	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	03/20/2012	MBS Paydown 0.85907269.....	.....	22,578	22,578	23,492	23,378	.....	(31)	.....	(31)	.....	22,578	.....	.....	.....	226	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	04/20/2012	MBS Paydown 0.849799.....	.....	23,184	23,184	24,122	24,006	.....	(47)	.....	(47)	.....	23,184	.....	.....	.....	309	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	05/20/2012	MBS Paydown 0.84028789.....	.....	23,778	23,778	24,739	24,620	.....	(64)	.....	(64)	.....	23,778	.....	.....	.....	396	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	06/20/2012	MBS Paydown 0.83054439.....	.....	24,359	24,359	25,344	25,222	.....	(81)	.....	(81)	.....	24,359	.....	.....	.....	487	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	07/20/2012	MBS Paydown 0.82057367.....	.....	24,927	24,927	25,935	25,810	.....	(99)	.....	(99)	.....	24,927	.....	.....	.....	582	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	08/20/2012	MBS Paydown 0.81038104.....	.....	25,482	25,482	26,512	26,384	.....	(118)	.....	(118)	.....	25,482	.....	.....	.....	680	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	09/20/2012	MBS Paydown 0.80025576.....	.....	25,313	25,313	26,337	26,210	.....	(133)	.....	(133)	.....	25,313	.....	.....	.....	759	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	10/20/2012	MBS Paydown 0.7901974.....	.....	25,146	25,146	26,163	26,037	.....	(148)	.....	(148)	.....	25,146	.....	.....	.....	838	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	11/20/2012	MBS Paydown 0.78020556.....	.....	24,980	24,980	25,990	25,864	.....	(162)	.....	(162)	.....	24,980	.....	.....	.....	916	08/20/2038
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....	...	12/20/2012	MBS Paydown 0.7702798.....	.....	24,814	24,814	25,818	25,693	.....	(176)	.....	(176)	.....	24,814	.....	.....	.....	993	08/20/2038
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	01/20/2012	MBS Paydown 0.8857275.....	.....	16,859	16,859	17,496	17,407	.....	.....	.....	0	.....	16,859	.....	.....	.....	56	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	02/20/2012	MBS Paydown 0.87702703.....	.....	17,401	17,401	18,059	17,967	.....	(11)	.....	(11)	.....	17,401	.....	.....	.....	116	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	03/20/2012	MBS Paydown 0.86806115.....	.....	17,932	17,932	18,610	18,515	.....	(23)	.....	(23)	.....	17,932	.....	.....	.....	179	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	04/20/2012	MBS Paydown 0.85582668.....	.....	24,469	24,469	25,394	25,265	.....	(47)	.....	(47)	.....	24,469	.....	.....	.....	326	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	05/20/2012	MBS Paydown 0.83111498.....	.....	49,423	49,423	51,292	51,031	.....	(449)	.....	(449)	.....	49,423	.....	.....	.....	824	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	06/20/2012	MBS Paydown 0.81212456.....	.....	37,981	37,981	39,416	39,217	.....	(140)	.....	(140)	.....	37,981	.....	.....	.....	760	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	07/20/2012	MBS Paydown 0.79460978.....	.....	35,030	35,030	36,354	36,169	.....	(163)	.....	(163)	.....	35,030	.....	.....	.....	817	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	08/20/2012	MBS Paydown 0.77776389.....	.....	33,692	33,692	34,965	34,788	.....	(187)	.....	(187)	.....	33,692	.....	.....	.....	898	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	09/20/2012	MBS Paydown 0.75856639.....	.....	38,395	38,395	39,846	39,644	.....	(247)	.....	(247)	.....	38,395	.....	.....	.....	1,152	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	10/20/2012	MBS Paydown 0.73900038.....	.....	39,132	39,132	40,611	40,405	.....	(212)	.....	(212)	.....	39,132	.....	.....	.....	1,304	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	11/20/2012	MBS Paydown 0.71358139.....	.....	50,838	50,838	52,760	52,492	.....	(758)	.....	(758)	.....	50,838	.....	.....	.....	1,864	04/20/2039
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....	...	12/20/2012	MBS Paydown 0.69245956.....	.....	42,244	42,244	43,840	43,618	.....	(491)	.....	(491)	.....	42,244	.....	.....	.....	1,690	04/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	01/20/2012	MBS Paydown 0.9341744.....	.....	12,511	12,511	12,888	12,843	.....	.....	.....	0	.....	12,511	.....	.....	.....	31	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	02/20/2012	MBS Paydown 0.92766412.....	.....	13,021	13,021	13,413	13,367	.....	(7)	.....	(7)	.....	13,021	.....	.....	.....	65	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	03/20/2012	MBS Paydown 0.92090157.....	.....	13,525	13,525	13,933	13,885	.....	(13)	.....	(13)	.....	13,525	.....	.....	.....	101	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	04/20/2012	MBS Paydown 0.91388965.....	.....	14,024	14,024	14,447	14,397	.....	(21)	.....	(21)	.....	14,024	.....	.....	.....	140	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	05/20/2012	MBS Paydown 0.90663137.....	.....	14,517	14,517	14,954	14,903	.....	(29)	.....	(29)	.....	14,517	.....	.....	.....	181	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	06/20/2012	MBS Paydown 0.89912989.....	.....	15,003	15,003	15,456	15,402	.....	(37)	.....	(37)	.....	15,003	.....	.....	.....	225	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	07/20/2012	MBS Paydown 0.89138847.....	.....	15,483	15,483	15,950	15,895	.....	(45)	.....	(45)	.....	15,483	.....	.....	.....	271	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	08/20/2012	MBS Paydown 0.88341049.....	.....	15,956	15,956	16,437	16,380	.....	(54)	.....	(54)	.....	15,956	.....	.....	.....	319	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	09/20/2012	MBS Paydown 0.87519946.....	.....	16,422	16,422	16,917	16,859	.....	(63)	.....	(63)	.....	16,422	.....	.....	.....	370	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	10/20/2012	MBS Paydown 0.86675901.....	.....	16,881	16,881	17,390	17,330	.....	(73)	.....	(73)	.....	16,881	.....	.....	.....	422	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	11/20/2012	MBS Paydown 0.85809286.....	.....	17,332	17,332	17,855	17,793	.....	(82)	.....	(82)	.....	17,332	.....	.....	.....	477	02/20/2039
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....	...	12/20/2012	MBS Paydown 0.84920485.....	.....	17,776	17,776	18,312	18,249	.....	(92)	.....	(92)	.....	17,776	.....	.....	.....	533	02/20/2039
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....	...	01/20/2012	MBS Paydown 0.65792441.....	.....	62,068	62,068	64,463	63,444	.....	185	.....	185	.....	62,068	.....	.....	.....	181	02/20/2038
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....	...	02/20/2012	MBS Paydown 0.62594994.....	.....	63,949	63,949	66,417	65,367	.....	(15)	.....	(15)	.....	63,949	.....	.....	.....	373	02/20/2038

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	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 Interests/Stock Dividends Received During Year	Contractual Maturity Date
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....		03/20/2012.	MBS Paydown 0.59304663.....		65,807	65,807	68,346	67,265		(221)		(221)		65,807			0	576	02/20/2038.
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....		04/20/2012.	MBS Paydown 0.55922674.....		67,640	67,640	70,250	69,139		(434)		(434)		67,640			0	789	02/20/2038.
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....		05/20/2012.	MBS Paydown 0.524503.....		69,447	69,447	72,128	70,987		(708)		(708)		69,447			0	1,013	02/20/2038.
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....		06/20/2012.	MBS Paydown 0.48888858.....		71,229	71,229	73,978	72,808		(890)		(890)		71,229			0	1,247	02/20/2038.
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....		07/20/2012.	MBS Paydown 0.45239709.....		72,983	72,983	75,800	74,601		(894)		(894)		72,983			0	1,490	02/20/2038.
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....		08/20/2012.	MBS Paydown 0.41504254.....		74,709	74,709	77,592	76,365		(1,149)		(1,149)		74,709			0	1,743	02/20/2038.
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....		09/20/2012.	MBS Paydown 0.37683936.....		76,406	76,406	79,355	78,100		(1,411)		(1,411)		76,406			0	165	02/20/2038.
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....		10/20/2012.	MBS Paydown 0.33780238.....		78,074	78,074	81,087	79,805		(1,680)		(1,680)		78,074			0	2,277	02/20/2038.
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....		11/20/2012.	MBS Paydown 0.29794684.....		79,711	79,711	82,787	81,478		(1,954)		(1,954)		79,711			0	2,557	02/20/2038.
38377M G4 2	GNR 2010-147 BA SC 3.50 02/20/2038.....		12/20/2012.	MBS Paydown 0.25728832.....		81,317	81,317	84,455	83,120		(2,232)		(2,232)		81,317			0	2,846	02/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		01/20/2012.	MBS Paydown 0.96669982.....		19,268	19,268	20,159	20,125				0		19,268			0	48	06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		02/20/2012.	MBS Paydown 0.95999424.....		20,251	20,251	21,187	21,151		(29)		(29)		20,251			0	101	06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		03/20/2012.	MBS Paydown 0.95296654.....		21,224	21,224	22,205	22,167		(60)		(60)		21,224			0	159	06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		04/20/2012.	MBS Paydown 0.94562018.....		22,186	22,186	23,212	23,172		(93)		(93)		22,186			0	222	06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		05/20/2012.	MBS Paydown 0.93795885.....		23,137	23,137	24,207	24,166		(129)		(129)		23,137			0	289	06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		06/20/2012.	MBS Paydown 0.92998638.....		24,077	24,077	25,190	25,147		(166)		(166)		24,077			0	361	06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		07/20/2012.	MBS Paydown 0.92170685.....		25,004	25,004	26,161	26,116		(206)		(206)		25,004			0	438	06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		08/20/2012.	MBS Paydown 0.91312448.....		25,919	25,919	27,118	27,071		(247)		(247)		25,919			0	333	06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		09/20/2012.	MBS Paydown 0.90424369.....		26,820	26,820	28,060	28,012		(290)		(290)		26,820			0		06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		10/20/2012.	MBS Paydown 0.89506909.....		27,707	27,707	28,989	28,939		(334)		(334)		27,707			0	693	06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		11/20/2012.	MBS Paydown 0.88560566.....		28,580	28,580	29,901	29,850		(380)		(380)		28,580			0	786	06/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....		12/20/2012.	MBS Paydown 0.87585911.....		29,435	29,435	30,796	30,743		(428)		(428)		29,435			0	883	06/20/2038.
0599999	Total - Bonds - U.S. Government.....					3,906,795	3,962,170	3,648,124	3,825,641	(25)	(20,532)	0	(20,557)	0	3,739,822	0	166,998	166,998	65,485	XXX
Bonds - U.S. States, Territories and Possessions																				
452151 GT 4	ILLINOIS ST 1ST SER 5.25 12/01/2018.....		12/01/2012.	Call 100.0.....		100,000	100,000	106,837	101,466		(1,466)		(1,466)		100,000			0	5,250	12/01/2018.
452151 PL 1	ILLINOIS SER A 5.00 03/01/2022.....		05/24/2012.	Defeasement.....		1,600,000	1,600,000	1,688,320	1,639,599		(7,026)		(7,026)		1,632,573			0	40,000	03/01/2022.
575827 6H 8	MA ST CONS LN SER D 5.50 11/01/2012.....		11/01/2012.	Maturity 100.0.....		50,000	50,000	57,163	50,768		(768)		(768)		50,000			0	2,750	11/01/2012.
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					1,750,000	1,750,000	1,852,320	1,791,833	0	(9,259)	0	(9,259)	0	1,782,573	0	0	0	48,000	XXX
Bonds - U.S. Political Subdivisions of States																				
358775 VQ 4	FRISCO TX REF/IMPT 5.25 02/15/2015.....		04/20/2012.	Defeasement.....		1,636,688	1,595,000	1,776,910	1,642,077	1,108	(6,497)		(5,389)		1,635,580			0	56,988	02/15/2015.
517840 WY 6	LAS VEGAS NV WTR B 5.25 06/01/2016.....		12/01/2012.	Call 100.0.....		1,430,000	1,430,000	1,527,455	1,454,973		(24,973)		(24,973)		1,430,000			0	75,075	06/01/2016.
604280 CD 7	MINOCQUA WI SD 1 TXB 5.40 03/01/2025.....		03/01/2012.	Sinking Fund Redemption 100.0.....		55,000	55,000	56,100	56,052		(1,052)		(1,052)		55,000			0	1,485	03/01/2025.
869257 KF 1	SUSSEX CNTY DE 4.00 10/15/2012.....		03/09/2012.	Call 100.0.....		1,000,000	1,000,000	1,012,020	1,000,000		21,268		21,268		1,000,000			0	16,000	10/15/2012.
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					4,121,688	4,080,000	4,372,485	4,153,102	1,108	(11,254)	0	(10,146)	0	4,120,580	0	0	0	149,548	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
040665 AK 7	AZ ST UNIV REF B TXB 5.05 03/01/2014.....		03/01/2012.	Sinking Fund Redemption 100.0.....		120,000	120,000	119,838	119,922		78		78		120,000			0	3,030	03/01/2014.
30769Q AA 8	FARMER MAC GTD 5.125 04/19/2017.....		06/12/2012.	ANCORA ADVISORS LLC.....		1,179,960	1,000,000	1,059,080	1,043,577	27,608	(3,338)		24,270		1,040,238		112,114	112,114	33,313	04/19/2017.
31331S S4 6	FED FARM CREDIT 4.625 03/21/2017.....		06/12/2012.	ANCORA ADVISORS LLC.....		1,049,292	900,000	869,571	879,711	(56)	1,546		1,490		881,257		168,091	168,091	30,294	03/21/2017.
3133XU MS 9	FED HOME LN BANK 4.50 09/13/2019.....		06/12/2012.	ANCORA ADVISORS LLC.....		836,241	700,000	763,204	754,600	(21)	(2,823)		(2,844)		751,777		84,485	84,485	23,625	09/13/2019.
31344A JT 2	FREDDIE MAC 5.75 01/15/2012.....		01/15/2012.	Maturity 100.0.....		131,000	131,000	131,457	131,003		(3)		(3)		131,000			0	3,766	01/15/2012.
31359M EL 3	FANNIE MAE 0 06/01/17.....		06/13/2012.	ANCORA ADVISORS LLC.....		2,187,872	2,325,000	1,756,166	1,884,133	(24)	33,384		33,360		1,917,517		270,379	270,379		06/01/2017.
3136F7 GV 3	FANNIE MAE 5.00 08/02/2012.....		08/02/2012.	Maturity 100.0.....		1,415,000	1,415,000	1,401,981	1,413,682		1,318		1,318		1,415,000			0	59,500	08/02/2012.

E14.2

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.						
3136FH DG 7	FANNIE MAE 3.10 03/19/2014.....	...	03/19/2012.	Call 100.0.....		500,000	500,000	500,000	500,003			(3)	(3)		500,000			0	7,750	03/19/2014.
3136FM FL 3	FNMA 1 3.00 09/29/2015.....	...	03/29/2012.	Call 100.0.....		895,000	895,000	893,658	894,083	(880)					895,000		880	880	13,425	09/29/2015.
181503 DM 2	CLARK PLEASANT IN CMNTY SCH 5.00 7/15/21...	...	07/15/2012.	Call 102.0.....		1,020,000	1,000,000	1,033,868	1,027,011			(7,011)	(7,011)		1,020,000				50,000	07/15/2021.
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021.....	...	02/15/2012.	Sinking Fund Redemption 100.0....		100,000	100,000	100,100	100,079			(79)	(79)		100,000			0	3,313	02/15/2021.
196479 TZ 2	CO HSG SF PR I AA 5.00 11/01/2028.....	...	11/01/2012.	Sinking Fund Redemption 100.0....		35,000	35,000	37,903	37,749			(2,749)	(2,749)		35,000			0	1,750	11/01/2028.
240738 AU 8	DEKALB REDEV-RF-MI 5.00 01/15/2017.....	...	01/15/2012.	Call 101.0.....		631,250	625,000	661,725	625,551	6,250		(551)	5,699		625,000			0	15,625	01/15/2017.
24916P EK 9	DENVER CO WTR BABS A 4.65 12/15/2017.....	...	06/14/2012.	ANCORA ADVISORS LLC.....		1,250,097	1,065,000	1,062,764	1,063,370	(19)		112	93		1,063,482		186,634	186,634	25,312	12/15/2017.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	01/15/2012.	MBS Paydown 0.19103764.....		16,195	16,195	16,423	16,348			(148)	(148)		16,195			0	74	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	02/15/2012.	MBS Paydown 0.18474386.....		14,350	14,350	14,552	14,486			(129)	(129)		14,350			0	132	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	03/15/2012.	MBS Paydown 0.17765637.....		16,159	16,159	16,387	16,313			(152)	(152)		16,159			0	222	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	04/15/2012.	MBS Paydown 0.17185999.....		13,216	13,216	13,402	13,341			(120)	(120)		13,216			0	242	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	05/15/2012.	MBS Paydown 0.16624697.....		12,798	12,798	12,978	12,919			(15)	(15)		12,798			0	293	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	06/15/2012.	MBS Paydown 0.15994673.....		14,365	14,365	14,567	14,501			(22)	(22)		14,365			0	395	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	07/15/2012.	MBS Paydown 0.15570183.....		9,678	9,678	9,814	9,770			(18)	(18)		9,678			0	311	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	08/15/2012.	MBS Paydown 0.15140545.....		9,796	9,796	9,934	9,889			(21)	(21)		9,796			0	359	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	09/15/2012.	MBS Paydown 0.14353858.....		17,936	17,936	18,189	18,107			(44)	(44)		17,936			0	740	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	10/15/2012.	MBS Paydown 0.13828491.....		11,978	11,978	12,147	12,092			(35)	(35)		11,978			0	549	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	11/15/2012.	MBS Paydown 0.13315907.....		11,687	11,687	11,851	11,798			(39)	(39)		11,687			0	589	05/01/2021.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....	...	12/15/2012.	MBS Paydown 0.12713327.....		13,739	13,739	13,932	13,869			(50)	(50)		13,739			0	756	05/01/2021.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	01/15/2012.	MBS Paydown 0.20294727.....		17,109	17,109	17,430	17,303			(192)	(192)		17,109			0	78	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	02/15/2012.	MBS Paydown 0.19655884.....		12,777	12,777	13,016	12,921			(136)	(136)		12,777			0	117	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	03/15/2012.	MBS Paydown 0.19025253.....		12,613	12,613	12,849	12,755			(136)	(136)		12,613			0	173	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	04/15/2012.	MBS Paydown 0.18329764.....		13,910	13,910	14,171	14,067			(155)	(155)		13,910			0	255	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	05/15/2012.	MBS Paydown 0.17623992.....		14,115	14,115	14,380	14,275			(19)	(19)		14,115			0	323	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	06/15/2012.	MBS Paydown 0.16993775.....		12,604	12,604	12,841	12,747			(23)	(23)		12,604			0	347	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	07/15/2012.	MBS Paydown 0.16503756.....		9,800	9,800	9,984	9,911			(22)	(22)		9,800			0	314	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	08/15/2012.	MBS Paydown 0.16052027.....		9,035	9,035	9,204	9,137			(23)	(23)		9,035			0	331	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	09/15/2012.	MBS Paydown 0.15530272.....		10,435	10,435	10,631	10,553			(30)	(30)		10,435			0	430	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	10/15/2012.	MBS Paydown 0.15024382.....		10,118	10,118	10,308	10,232			(33)	(33)		10,118			0	464	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	11/15/2012.	MBS Paydown 0.14465383.....		11,180	11,180	11,390	11,306			(41)	(41)		11,180			0	564	04/01/2022.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....	...	12/15/2012.	MBS Paydown 0.1398348.....		9,638	9,638	9,819	9,747			(39)	(39)		9,638			0	530	04/01/2022.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	01/15/2012.	MBS Paydown 0.87258394.....		33,660	33,660	33,691	33,679			(44)	(44)		33,660			0	98	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	02/15/2012.	MBS Paydown 0.86543942.....		18,219	18,219	18,235	18,229			(15)	(15)		18,219			0	106	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	03/15/2012.	MBS Paydown 0.8444721.....		53,467	53,467	53,515	53,496			(28)	(28)		53,467			0	468	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	04/15/2012.	MBS Paydown 0.81992499.....		62,595	62,595	62,652	62,630			(44)	(44)		62,595			0	730	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	05/15/2012.	MBS Paydown 0.80036327.....		49,882	49,882	49,927	49,910			(19)	(19)		49,882			0	727	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	06/15/2012.	MBS Paydown 0.79087056.....		24,206	24,206	24,228	24,220			(4)	(4)		24,206			0	424	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	07/15/2012.	MBS Paydown 0.77868459.....		31,074	31,074	31,102	31,091			(7)	(7)		31,074			0	634	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	08/15/2012.	MBS Paydown 0.74575749.....		83,964	83,964	84,040	84,010			(79)	(79)		83,964			0	1,959	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	09/15/2012.	MBS Paydown 0.71357898.....		82,055	82,055	82,129	82,100			(75)	(75)		82,055			0	2,154	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	10/15/2012.	MBS Paydown 0.68767475.....		66,056	66,056	66,115	66,092			(44)	(44)		66,056			0	1,927	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	11/15/2012.	MBS Paydown 0.65710002.....		77,966	77,966	78,036	78,008			(66)	(66)		77,966			0	2,501	03/01/2026.
3128PU C8 3	FGCI PL J14595 SEQ 3.50 03/01/26.....	...	11/16/2012.	WELLS FARGO BROKERAGE.....		1,763,574	1,675,605	1,677,116	1,676,526			(450)	(450)		1,675,970		87,604	87,604	57,017	03/01/2026.

E14.3

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	11-15 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.						
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		01/15/2012	MBS Paydown 0.51602476		68,251	68,251	71,536	70,645		(2,096)		(2,096)		68,251			0	256	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		02/15/2012	MBS Paydown 0.48587947		90,436	90,436	94,788	93,608		(2,945)		(2,945)		90,436			0	678	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		03/15/2012	MBS Paydown 0.46938968		49,469	49,469	51,850	51,204		(1,482)		(1,482)		49,469			0	557	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		04/15/2012	MBS Paydown 0.4542641		45,377	45,377	47,561	46,968		(1,359)		(1,359)		45,377			0	681	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		05/15/2012	MBS Paydown 0.44043447		41,489	41,489	43,486	42,944		(220)		(220)		41,489			0	778	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		06/15/2012	MBS Paydown 0.41764167		68,378	68,378	71,669	70,777		(444)		(444)		68,378			0	1,539	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		07/15/2012	MBS Paydown 0.40499292		37,946	37,946	39,772	39,277		(317)		(317)		37,946			0	996	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		08/15/2012	MBS Paydown 0.38986344		45,388	45,388	47,573	46,980		(430)		(430)		45,388			0	1,362	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		09/15/2012	MBS Paydown 0.37898832		32,625	32,625	34,195	33,770		(351)		(351)		32,625			0	1,101	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		10/15/2012	MBS Paydown 0.35529509		71,080	71,080	74,500	73,573		(832)		(832)		71,080			0	2,665	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		11/15/2012	MBS Paydown 0.34072601		43,707	43,707	45,811	45,240		(602)		(602)		43,707			0	1,803	03/01/2025
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25		12/15/2012	MBS Paydown 0.32177281		56,860	56,860	59,596	58,854		(861)		(861)		56,860			0	2,559	03/01/2025
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		01/18/2012	MBS Paydown 0.271616075		7,575	7,575	7,546	7,558		1		1		7,575			0	32	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		02/18/2012	MBS Paydown 0.26410349		7,513	7,513	7,484	7,496		2		2		7,513			0	64	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		03/18/2012	MBS Paydown 0.25635364		7,750	7,750	7,720	7,733		3		3		7,750			0	100	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		04/18/2012	MBS Paydown 0.247963715		8,390	8,390	8,357	8,371		4		4		8,390			0	144	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		05/18/2012	MBS Paydown 0.24046877		7,495	7,495	7,466	7,478		5		5		7,495			0	161	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		06/18/2012	MBS Paydown 0.23191954		8,549	8,549	8,516	8,530		6		6		8,549			0	220	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		07/18/2012	MBS Paydown 0.224443815		7,476	7,476	7,447	7,459		6		6		7,476			0	224	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		08/18/2012	MBS Paydown 0.217664315		6,780	6,780	6,753	6,765		6		6		6,780			0	232	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		09/18/2012	MBS Paydown 0.21105666		6,608	6,608	6,582	6,593		7		7		6,608			0	255	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		10/18/2012	MBS Paydown 0.20448979		6,567	6,567	6,541	6,552		7		7		6,567			0	281	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		11/18/2012	MBS Paydown 0.196695415		7,794	7,794	7,764	7,777		9		9		7,794			0	367	08/18/2015
3133XC T6 0	FHLB SK-2015 1 5.14 08/18/2015		12/18/2012	MBS Paydown 0.18985011		6,845	6,845	6,819	6,830		9		9		6,845			0	352	08/18/2015
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		01/28/2012	MBS Paydown 0.26291515		13,016	13,016	13,077	13,033		(2)		(2)		13,016			0	57	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		02/28/2012	MBS Paydown 0.255355117		11,340	11,340	11,393	11,355		(4)		(4)		11,340			0	100	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		03/28/2012	MBS Paydown 0.247726577		11,443	11,443	11,496	11,458		(5)		(5)		11,443			0	151	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		04/28/2012	MBS Paydown 0.239734323		11,988	11,988	12,045	12,004		(7)		(7)		11,988			0	211	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		05/28/2012	MBS Paydown 0.232171646		11,344	11,344	11,397	11,359		(8)		(8)		11,344			0	249	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		06/28/2012	MBS Paydown 0.225271037		10,351	10,351	10,399	10,364		(9)		(9)		10,351			0	273	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		07/28/2012	MBS Paydown 0.21809114		10,770	10,770	10,820	10,784		(10)		(10)		10,770			0	331	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		08/28/2012	MBS Paydown 0.211280043		10,217	10,217	10,265	10,230		(11)		(11)		10,217			0	359	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		09/28/2012	MBS Paydown 0.203274264		12,009	12,009	12,065	12,024		(14)		(14)		12,009			0	475	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		10/28/2012	MBS Paydown 0.196419489		10,282	10,282	10,330	10,295		(13)		(13)		10,282			0	452	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		11/28/2012	MBS Paydown 0.1885392		11,820	11,820	11,876	11,836		(17)		(17)		11,820			0	571	12/28/2012
3133XE 5D 7	FHLB 00-0606 Y 5.27 12/28/2012		12/28/2012	MBS Paydown 0.0		282,809	282,809	284,135	283,175		(426)		(426)		282,809			0	14,904	12/28/2012
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		01/25/2012	MBS Paydown 0.9788772		11,237	11,237	11,446	11,419						11,237			0	33	08/25/2036
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		02/25/2012	MBS Paydown 0.97028647		23,195	23,195	23,626	23,571		(11)		(11)		23,195			0	135	08/25/2036
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		03/25/2012	MBS Paydown 0.95064239		53,039	53,039	54,025	53,899		(12)		(12)		53,039			0	464	08/25/2036
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		04/25/2012	MBS Paydown 0.93093669		53,205	53,205	54,195	54,068		(31)		(31)		53,205			0	621	08/25/2036
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		05/25/2012	MBS Paydown 0.90979762		57,075	57,075	58,137	58,001		(124)		(124)		57,075			0	832	08/25/2036
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		06/25/2012	MBS Paydown 0.8931495		44,950	44,950	45,786	45,679		(141)		(141)		44,950			0	787	08/25/2036
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		07/25/2012	MBS Paydown 0.87081439		60,305	60,305	61,426	61,283		(226)		(226)		60,305			0	1,231	08/25/2036

E14.4

SCHEDULE D - PART 4

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

E14.5

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.						
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036.....		08/25/2012.	MBS Paydown 0.85694415.....		37,450	37,450	38,146	38,057		(168)		(168)		37,450			0	874	08/25/2036.
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036.....		09/25/2012.	MBS Paydown 0.81003019.....		126,668	126,668	129,023	128,722		(1,630)		(1,630)		126,668			0	3,325	08/25/2036.
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036.....		10/25/2012.	MBS Paydown 0.74800024.....		167,481	167,481	170,595	170,197		(2,561)		(2,561)		167,481			0	4,885	08/25/2036.
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036.....		11/25/2012.	MBS Paydown 0.72526334.....		61,390	61,390	62,531	62,385		(422)		(422)		61,390			0	1,970	08/25/2036.
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036.....		12/25/2012.	MBS Paydown 0.68741161.....		102,200	102,200	104,100	103,857		(1,339)		(1,339)		102,200			0	3,577	08/25/2036.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		01/25/2012.	MBS Paydown 0.9755312.....		24,576	24,576	26,131	26,124				0		24,576			0	72	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		02/25/2012.	MBS Paydown 0.96936932.....		24,648	24,648	26,207	26,200		(43)		(43)		24,648			0	144	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		03/25/2012.	MBS Paydown 0.96318948.....		24,719	24,719	26,284	26,277		(86)		(86)		24,719			0	216	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		04/25/2012.	MBS Paydown 0.95699161.....		24,791	24,791	26,360	26,353		(130)		(130)		24,791			0	289	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		05/25/2012.	MBS Paydown 0.95077567.....		24,864	24,864	26,437	26,430		(174)		(174)		24,864			0	363	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		06/25/2012.	MBS Paydown 0.9445416.....		24,936	24,936	26,514	26,507		(218)		(218)		24,936			0	436	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		07/25/2012.	MBS Paydown 0.93828934.....		25,009	25,009	26,592	26,585		(262)		(262)		25,009			0	511	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		08/25/2012.	MBS Paydown 0.93201885.....		25,082	25,082	26,669	26,662		(298)		(298)		25,082			0	585	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		09/25/2012.	MBS Paydown 0.92573006.....		25,155	25,155	26,747	26,740		(334)		(334)		25,155			0	67	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		10/25/2012.	MBS Paydown 0.91942294.....		25,228	25,228	26,825	26,818		(369)		(369)		25,228			0	736	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		11/25/2012.	MBS Paydown 0.91309742.....		25,302	25,302	26,903	26,896		(403)		(403)		25,302			0	812	01/25/2023.
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50 01/25/2023.....		12/25/2012.	MBS Paydown 0.90675345.....		25,376	25,376	26,982	26,975		(437)		(437)		25,376			0	888	01/25/2023.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		02/25/2012.	MBS Paydown 0.98249853.....		15,570	15,570	16,625	16,625		(12)		(12)		15,570			0	45	07/25/2026.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		03/25/2012.	MBS Paydown 0.97809121.....		15,615	15,615	16,674	16,674		(46)		(46)		15,615			0	91	07/25/2026.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		04/25/2012.	MBS Paydown 0.97367104.....		15,661	15,661	16,723	16,723		(80)		(80)		15,661			0	137	07/25/2026.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		05/25/2012.	MBS Paydown 0.96923797.....		15,706	15,706	16,771	16,771		(109)		(109)		15,706			0	183	07/25/2026.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		06/25/2012.	MBS Paydown 0.96479198.....		15,752	15,752	16,820	16,820		(138)		(138)		15,752			0	230	07/25/2026.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		07/25/2012.	MBS Paydown 0.96033302.....		15,798	15,798	16,869	16,869		(166)		(166)		15,798			0	276	07/25/2026.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		08/25/2012.	MBS Paydown 0.95586105.....		27,325	27,325	28,400	28,400		(194)		(194)		27,325			0	20	07/25/2026.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		09/25/2012.	MBS Paydown 0.95137604.....		15,890	15,890	16,968	16,968		(221)		(221)		15,890			0		07/25/2026.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		10/25/2012.	MBS Paydown 0.94687795.....		15,937	15,937	17,017	17,017		(247)		(247)		15,937			0	418	07/25/2026.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		11/25/2012.	MBS Paydown 0.94236674.....		15,983	15,983	17,067	17,067		(274)		(274)		15,983			0	466	07/25/2026.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26.....		12/25/2012.	MBS Paydown 0.93784237.....		16,030	16,030	17,117	17,117		(299)		(299)		16,030			0	514	07/25/2026.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		02/25/2012.	MBS Paydown 0.99902937.....		1,941	1,941	2,035	2,035		(0)		(0)		1,941			0	6	11/25/2040.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		03/25/2012.	MBS Paydown 0.99850693.....		1,045	1,045	1,095	1,095		(4)		(4)		1,045			0	7	11/25/2040.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		04/25/2012.	MBS Paydown 0.9973263.....		2,361	2,361	2,476	2,476		(16)		(16)		2,361			0	24	11/25/2040.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		05/25/2012.	MBS Paydown 0.99549024.....		3,672	3,672	3,850	3,850		(36)		(36)		3,672			0	49	11/25/2040.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		06/25/2012.	MBS Paydown 0.99300206.....		4,976	4,976	5,217	5,217		(62)		(62)		4,976			0	83	11/25/2040.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		07/25/2012.	MBS Paydown 0.99002151.....		5,961	5,961	6,250	6,250		(89)		(89)		5,961			0	119	11/25/2040.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		08/25/2012.	MBS Paydown 0.98657066.....		6,902	6,902	7,236	7,236		(120)		(120)		6,902			0	161	11/25/2040.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		09/25/2012.	MBS Paydown 0.91074604.....		151,649	151,649	158,995	158,995		(1,709)		(1,709)		151,649			0	2,675	11/25/2040.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		10/25/2012.	MBS Paydown 0.80578469.....		209,923	209,923	220,091	220,091		(5,708)		(5,708)		209,923			0	6,298	11/25/2040.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		11/25/2012.	MBS Paydown 0.71062879.....		190,312	190,312	199,530	199,530		(5,769)		(5,769)		190,312			0	6,344	11/25/2040.
3136A3 TS 0	FNR 2012-11 PN PAC 4.402 11/25/40.....		12/25/2012.	MBS Paydown 0.60624605.....		208,765	208,765	218,878	218,878		(8,061)		(8,061)		208,765			0	7,655	11/25/2040.
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....		05/25/2012.	MBS Paydown 0.99150895.....		3,141	3,141	3,156	3,156		(0)		(0)		3,141			0	5	09/25/2040.
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....		06/25/2012.	MBS Paydown 0.98682234.....		3,351	3,351	3,367	3,367		(0)		(0)		3,351			0	11	09/25/2040.
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....		07/25/2012.	MBS Paydown 0.98184444.....		3,559	3,559	3,576	3,576		(1)		(1)		3,559			0	18	09/25/2040.

SCHEDULE D - PART 4

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

E14.6

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.						
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....	08/25/2012	MBS Paydown 0.97657758.....	3,766	3,766	3,783	3,783	(1)	(1)	(1)	(1)	3,766	0	0	0	09/25/2040.				
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....	09/25/2012	MBS Paydown 0.97102424.....	3,971	3,971	3,989	3,989	(2)	(2)	(2)	(2)	3,971	0	0	0	09/25/2040.				
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....	10/25/2012	MBS Paydown 0.96518708.....	4,174	4,174	4,193	4,193	(2)	(2)	(2)	(2)	4,174	0	0	0	09/25/2040.				
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....	11/25/2012	MBS Paydown 0.95906897.....	4,374	4,374	4,395	4,395	(3)	(3)	(3)	(3)	4,374	0	0	0	09/25/2040.				
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....	12/25/2012	MBS Paydown 0.95267291.....	4,573	4,573	4,595	4,595	(3)	(3)	(3)	(3)	4,573	0	0	0	09/25/2040.				
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41.....	08/25/2012	MBS Paydown 0.98478765.....	8,502	8,502	8,730	8,730	(4)	(4)	(4)	(4)	8,502	0	0	0	02/25/2041.				
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41.....	09/25/2012	MBS Paydown 0.9802414.....	9,093	9,093	9,337	9,337	(12)	(12)	(12)	(12)	9,093	0	0	0	02/25/2041.				
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41.....	10/25/2012	MBS Paydown 0.97540201.....	9,679	9,679	9,939	9,939	(20)	(20)	(20)	(20)	9,679	0	0	0	02/25/2041.				
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41.....	11/25/2012	MBS Paydown 0.97027188.....	10,260	10,260	10,536	10,536	(30)	(30)	(30)	(30)	10,260	0	0	0	02/25/2041.				
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41.....	12/25/2012	MBS Paydown 0.96485363.....	10,837	10,837	11,128	11,128	(40)	(40)	(40)	(40)	10,837	0	0	0	02/25/2041.				
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38.....	08/25/2012	MBS Paydown 0.99146238.....	10,800	10,800	11,333	11,333	(8)	(8)	(8)	(8)	10,800	0	0	0	01/25/2038.				
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38.....	09/25/2012	MBS Paydown 0.98481974.....	16,607	16,607	17,427	17,427	(286)	(286)	(286)	(286)	16,607	0	0	0	01/25/2038.				
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38.....	10/25/2012	MBS Paydown 0.9776885.....	17,828	17,828	18,708	18,708	(332)	(332)	(332)	(332)	17,828	0	0	0	01/25/2038.				
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38.....	11/25/2012	MBS Paydown 0.97107737.....	16,528	16,528	17,344	17,344	(249)	(249)	(249)	(249)	16,528	0	0	0	01/25/2038.				
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38.....	12/25/2012	MBS Paydown 0.96468203.....	15,988	15,988	16,778	16,778	(206)	(206)	(206)	(206)	15,988	0	0	0	01/25/2038.				
3136A7 5E 8	FNR 2012-96 PD PAC AD 2.00 07/25/41.....	09/25/2012	MBS Paydown 0.99616031.....	4,684	4,684	4,746	4,746	(0)	(0)	(0)	(0)	4,684	0	0	0	07/25/2041.				
3136A7 5E 8	FNR 2012-96 PD PAC AD 2.00 07/25/41.....	10/25/2012	MBS Paydown 0.99250124.....	4,464	4,464	4,522	4,522	(2)	(2)	(2)	(2)	4,464	0	0	0	07/25/2041.				
3136A7 5E 8	FNR 2012-96 PD PAC AD 2.00 07/25/41.....	11/25/2012	MBS Paydown 0.98850762.....	4,872	4,872	4,936	4,936	(3)	(3)	(3)	(3)	4,872	0	0	0	07/25/2041.				
3136A7 5E 8	FNR 2012-96 PD PAC AD 2.00 07/25/41.....	12/25/2012	MBS Paydown 0.98418146.....	5,278	5,278	5,347	5,347	(5)	(5)	(5)	(5)	5,278	0	0	0	07/25/2041.				
3136A8 XC 9	FNR 2012-99 AB 1.75 05/25/2039.....	10/25/2012	MBS Paydown 0.9959386.....	1,908	1,908	1,902	1,902	(9)	(9)	(9)	(9)	1,908	0	0	0	05/25/2039.				
3136A8 XC 9	FNR 2012-99 AB 1.75 05/25/2039.....	11/25/2012	MBS Paydown 0.99385025.....	1,942	1,942	1,936	1,936	(9)	(9)	(9)	(9)	1,942	0	0	0	05/25/2039.				
3136A8 XC 9	FNR 2012-99 AB 1.75 05/25/2039.....	12/25/2012	MBS Paydown 0.99142234.....	2,258	2,258	2,251	2,251	(9)	(9)	(9)	(9)	2,258	0	0	0	05/25/2039.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	01/25/2012	MBS Paydown 0.08863876.....	29,068	29,068	30,113	29,556	0	0	0	0	29,068	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	02/25/2012	MBS Paydown 0.08280172.....	26,482	26,482	27,434	26,927	(56)	(56)	(56)	(56)	26,482	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	03/25/2012	MBS Paydown 0.07800216.....	21,775	21,775	22,558	22,141	(90)	(90)	(90)	(90)	21,775	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	04/25/2012	MBS Paydown 0.07315161.....	22,007	22,007	22,798	22,376	(132)	(132)	(132)	(132)	22,007	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	05/25/2012	MBS Paydown 0.06773125.....	24,592	24,592	25,476	25,004	(193)	(193)	(193)	(193)	24,592	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	06/25/2012	MBS Paydown 0.06304471.....	21,263	21,263	22,027	21,619	(200)	(200)	(200)	(200)	21,263	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	07/25/2012	MBS Paydown 0.05871181.....	19,658	19,658	20,365	19,988	(214)	(214)	(214)	(214)	19,658	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	08/25/2012	MBS Paydown 0.05449403.....	19,136	19,136	19,824	19,457	(235)	(235)	(235)	(235)	19,136	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	09/25/2012	MBS Paydown 0.05053206.....	17,975	17,975	18,621	18,277	(247)	(247)	(247)	(247)	17,975	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	10/25/2012	MBS Paydown 0.04664492.....	17,636	17,636	18,270	17,932	(267)	(267)	(267)	(267)	17,636	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	11/25/2012	MBS Paydown 0.04258219.....	18,432	18,432	19,095	18,742	(306)	(306)	(306)	(306)	18,432	0	0	0	06/01/2014.				
31371L RK 7	FNCN 255290 PT 4.00 06/01/14.....	12/25/2012	MBS Paydown 0.03910849.....	15,760	15,760	16,326	16,024	(285)	(285)	(285)	(285)	15,760	0	0	0	06/01/2014.				
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028.....	01/15/2012	MBS Paydown 0.74513661.....	158,923	158,923	164,336	162,465	(1,506)	(1,506)	(1,506)	(1,506)	158,923	0	0	0	08/15/2028.				
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028.....	02/15/2012	MBS Paydown 0.72175044.....	116,931	116,931	120,914	119,537	(702)	(702)	(702)	(702)	116,931	0	0	0	08/15/2028.				
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028.....	03/15/2012	MBS Paydown 0.69200453.....	148,730	148,730	153,796	152,045	(1,656)	(1,656)	(1,656)	(1,656)	148,730	0	0	0	08/15/2028.				
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028.....	04/15/2012	MBS Paydown 0.66505358.....	134,755	134,755	139,345	137,758	(1,503)	(1,503)	(1,503)	(1,503)	134,755	0	0	0	08/15/2028.				
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028.....	05/15/2012	MBS Paydown 0.64448749.....	102,830	102,830	106,333	105,122	(652)	(652)	(652)	(652)	102,830	0	0	0	08/15/2028.				
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028.....	06/15/2012	MBS Paydown 0.61893788.....	127,748	127,748	132,099	130,596	(957)	(957)	(957)	(957)	127,748	0	0	0	08/15/2028.				
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028.....	07/15/2012	MBS Paydown 0.59230756.....	133,152	133,152	137,687	136,119	(1,169)	(1,169)	(1,169)	(1,169)	133,152	0	0	0	08/15/2028.				
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028.....	08/15/2012	MBS Paydown 0.56541194.....	134,478	134,478	139,059	137,476	(1,356)	(1,356)	(1,356)	(1,356)	134,478	0	0	0	08/15/2028.				
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028.....	09/15/2012	MBS Paydown 0.53149041.....	169,608	169,608	175,385	173,388	(1,831)	(1,831)	(1,831)	(1,831)	169,608	0	0	0	08/15/2028.				

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 For 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.						
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028		10/15/2012	MBS Paydown 0.49623104		176,297	176,297	182,302	180,226		(2,363)		(2,363)	176,297			0	5,877	08/15/2028	
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028		11/15/2012	MBS Paydown 0.46816662		140,322	140,322	145,102	143,450		(2,041)		(2,041)	140,322			0	5,145	08/15/2028	
3137A1 X9 9	FHR 3719 LE SEQ 4.00 08/15/2028		12/15/2012	MBS Paydown 0.44016959		139,985	139,985	144,753	143,105		(2,229)		(2,229)	139,985			0	5,599	08/15/2028	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		01/15/2012	MBS Paydown 0.79615819		65,122	65,122	65,976	65,738				0	65,122			0	163	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		02/15/2012	MBS Paydown 0.78021707		73,728	73,728	74,695	74,425		(26)		(26)	73,728			0	369	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		03/15/2012	MBS Paydown 0.76604457		65,548	65,548	66,408	66,168		(47)		(47)	65,548			0	492	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		04/15/2012	MBS Paydown 0.73459619		145,449	145,449	147,358	146,825		(719)		(719)	145,449			0	1,454	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		05/15/2012	MBS Paydown 0.71735907		79,722	79,722	80,768	80,476		(113)		(113)	79,722			0	997	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		06/15/2012	MBS Paydown 0.69961534		82,065	82,065	83,142	82,841		(146)		(146)	82,065			0	1,231	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		07/15/2012	MBS Paydown 0.67180039		128,644	128,644	130,333	129,861		(616)		(616)	128,644			0	2,251	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		08/15/2012	MBS Paydown 0.65445218		80,235	80,235	81,289	80,995		(201)		(201)	80,235			0	1,605	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		09/15/2012	MBS Paydown 0.6174286		171,234	171,234	173,482	172,854		(1,213)		(1,213)	171,234			0	3,283	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		10/15/2012	MBS Paydown 0.59494632		103,981	103,981	105,345	104,964		(334)		(334)	103,981			0	2,600	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		11/15/2012	MBS Paydown 0.56820967		123,657	123,657	125,280	124,827		(728)		(728)	123,657			0	3,401	11/15/2020	
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		12/15/2012	MBS Paydown 0.54301575		116,522	116,522	118,051	117,624		(684)		(684)	116,522			0	3,496	11/15/2020	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		01/15/2012	MBS Paydown 0.72830893		120,454	120,454	124,858	123,758		(1,430)		(1,430)	120,454			0	402	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		02/15/2012	MBS Paydown 0.6973127		117,166	117,166	121,450	120,380		(1,444)		(1,444)	117,166			0	781	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		03/15/2012	MBS Paydown 0.66697784		114,666	114,666	118,858	117,811		(1,483)		(1,483)	114,666			0	1,147	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		04/15/2012	MBS Paydown 0.63538512		119,420	119,420	123,787	122,697		(1,752)		(1,752)	119,420			0	1,592	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		05/15/2012	MBS Paydown 0.60688367		107,735	107,735	111,675	110,691		(1,513)		(1,513)	107,735			0	1,796	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		06/15/2012	MBS Paydown 0.583009		90,246	90,246	93,546	92,722		(597)		(597)	90,246			0	1,805	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		07/15/2012	MBS Paydown 0.55783718		95,149	95,149	98,628	97,760		(1,353)		(1,353)	95,149			0	2,220	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		08/15/2012	MBS Paydown 0.53178819		98,465	98,465	102,065	101,166		(1,586)		(1,586)	98,465			0	2,626	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		09/15/2012	MBS Paydown 0.50537786		99,831	99,831	103,481	102,570		(1,763)		(1,763)	99,831			0	2,995	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		10/15/2012	MBS Paydown 0.4815217		90,176	90,176	93,473	92,650		(1,094)		(1,094)	90,176			0	3,006	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		11/15/2012	MBS Paydown 0.4565626		94,345	94,345	97,795	96,934		(1,853)		(1,853)	94,345			0	3,459	09/15/2025	
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		12/15/2012	MBS Paydown 0.43106251		96,390	96,390	99,915	99,035		(2,070)		(2,070)	96,390			0	3,856	09/15/2025	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		01/15/2012	MBS Paydown 0.95226535		28,447	28,447	29,739	29,502				0	28,447			0	107	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		02/15/2012	MBS Paydown 0.94631483		29,753	29,753	31,104	30,856		(40)		(40)	29,753			0	223	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		03/15/2012	MBS Paydown 0.94010596		31,044	31,044	32,455	32,195		(85)		(85)	31,044			0	349	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		04/15/2012	MBS Paydown 0.9336416		32,322	32,322	33,790	33,520		(118)		(118)	32,322			0	485	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		05/15/2012	MBS Paydown 0.92692476		33,584	33,584	35,110	34,829		(153)		(153)	33,584			0	630	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		06/15/2012	MBS Paydown 0.91995858		34,831	34,831	36,413	36,122		(190)		(190)	34,831			0	784	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		07/15/2012	MBS Paydown 0.91274635		36,061	36,061	37,699	37,398		(228)		(228)	36,061			0	947	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		08/15/2012	MBS Paydown 0.90529151		37,274	37,274	38,967	38,656		(268)		(268)	37,274			0	1,118	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		09/15/2012	MBS Paydown 0.89759762		38,469	38,469	40,217	39,896		(308)		(308)	38,469			0	1,298	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		10/15/2012	MBS Paydown 0.88966836		39,646	39,646	41,447	41,116		(350)		(350)	39,646			0	1,487	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		11/15/2012	MBS Paydown 0.88150756		40,804	40,804	42,658	42,317		(393)		(393)	40,804			0	1,683	10/15/2039	
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39		12/15/2012	MBS Paydown 0.87311916		41,942	41,942	43,847	43,497		(436)		(436)	41,942			0	1,887	10/15/2039	
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		05/15/2012	MBS Paydown 0.8574911		12,076	12,076	12,746	12,746		(248)		(248)	12,076			0	35	10/15/2039	
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		06/15/2012	MBS Paydown 0.84631763		12,011	12,011	12,678	12,678		(28)		(28)	12,011			0	70	10/15/2039	
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		07/15/2012	MBS Paydown 0.83520375		11,947	11,947	12,610	12,610		(48)		(48)	11,947			0	105	10/15/2039	
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		08/15/2012	MBS Paydown 0.82414902		11,884	11,884	12,543	12,543		(66)		(66)	11,884			0	139	10/15/2039	

E14.7

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	Forfeiture	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	Contractual Maturity Date
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		09/15/2012	MBS Paydown 0.81315995		11,813	11,813	12,469	12,469		(84)		(84)		11,813			0	55	10/15/2039
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		10/15/2012	MBS Paydown 0.80226084		11,717	11,717	12,366	12,366		(101)		(101)		11,717			0	205	10/15/2039
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		11/15/2012	MBS Paydown 0.77946354		24,507	24,507	25,866	25,866		(338)		(338)		24,507			0	500	10/15/2039
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39		12/15/2012	MBS Paydown 0.75339319		28,026	28,026	29,580	29,580		(592)		(592)		28,026			0	654	10/15/2039
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		01/15/2012	MBS Paydown 0.96009458		14,642	14,642	15,328	15,298		(275)		(275)		14,642			0	49	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		02/15/2012	MBS Paydown 0.958096		3,857	3,857	4,038	4,030		(2)		(2)		3,857			0	26	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		03/15/2012	MBS Paydown 0.95189406		11,970	11,970	12,531	12,506		(132)		(132)		11,970			0	120	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		04/15/2012	MBS Paydown 0.9447688		13,752	13,752	14,396	14,368		(208)		(208)		13,752			0	183	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		05/15/2012	MBS Paydown 0.94267807		4,035	4,035	4,224	4,216		(8)		(8)		4,035			0	67	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		06/15/2012	MBS Paydown 0.93119238		22,167	22,167	23,206	23,161		(589)		(589)		22,167			0	443	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		07/15/2012	MBS Paydown 0.92924359		3,761	3,761	3,937	3,930		(10)		(10)		3,761			0	88	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		08/15/2012	MBS Paydown 0.92726098		3,826	3,826	4,006	3,998		(12)		(12)		3,826			0	102	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		09/15/2012	MBS Paydown 0.91731913		19,188	19,188	20,087	20,048		(427)		(427)		19,188			0	1,923	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		10/15/2012	MBS Paydown 0.9105459		13,072	13,072	13,685	13,658		(132)		(132)		13,072			0	436	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		11/15/2012	MBS Paydown 0.90491079		10,876	10,876	11,386	11,363		(48)		(48)		10,876			0	399	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		12/15/2012	MBS Paydown 0.8892845		30,159	30,159	31,572	31,510		(950)		(950)		30,159			0	1,206	08/15/2038
3137AE LS 2	FHR 3910 JC SEQ EXCH 2.00 12/15/37		10/15/2012	MBS Paydown 0.93255814		6,165	6,165	6,302	6,302		(1)		(1)		6,165			0	10	12/15/2037
3137AE LS 2	FHR 3910 JC SEQ EXCH 2.00 12/15/37		11/15/2012	MBS Paydown 0.92502675		7,268	7,268	7,429	7,429		(4)		(4)		7,268			0	24	12/15/2037
3137AE LS 2	FHR 3910 JC SEQ EXCH 2.00 12/15/37		12/15/2012	MBS Paydown 0.91365896		10,970	10,970	11,213	11,213		(10)		(10)		10,970			0	55	12/15/2037
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		01/15/2012	MBS Paydown 0.98025951		10,387	10,387	10,752	10,718				0		10,387			0	26	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		02/15/2012	MBS Paydown 0.96750509		18,239	18,239	18,880	18,820		(31)		(31)		18,239			0	91	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		03/15/2012	MBS Paydown 0.94534216		31,693	31,693	32,807	32,704		(113)		(113)		31,693			0	238	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		04/15/2012	MBS Paydown 0.92209958		33,237	33,237	34,405	34,297		(186)		(186)		33,237			0	332	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		05/15/2012	MBS Paydown 0.90217576		28,491	28,491	29,493	29,400		(217)		(217)		28,491			0	356	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		06/15/2012	MBS Paydown 0.8794548		32,491	32,491	33,633	33,527		(308)		(308)		32,491			0	487	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		07/15/2012	MBS Paydown 0.84692679		46,515	46,515	48,150	47,998		(527)		(527)		46,515			0	814	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		08/15/2012	MBS Paydown 0.81495769		45,716	45,716	47,323	47,174		(614)		(614)		45,716			0	914	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		09/15/2012	MBS Paydown 0.7771352		54,086	54,086	55,988	55,811		(835)		(835)		54,086			0	1,217	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		10/15/2012	MBS Paydown 0.74939469		39,669	39,669	41,064	40,934		(697)		(697)		39,669			0	992	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		11/15/2012	MBS Paydown 0.72362775		36,847	36,847	38,142	38,022		(715)		(715)		36,847			0	1,013	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		12/15/2012	MBS Paydown 0.6910746		46,551	46,551	48,188	48,036		(982)		(982)		46,551			0	1,397	11/15/2025
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		10/15/2012	MBS Paydown 0.94074098		9,156	9,156	9,356	9,356		(1)		(1)		9,156			0	15	08/15/2040
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		11/15/2012	MBS Paydown 0.93232515		13,760	13,760	14,061	14,061		(7)		(7)		13,760			0	46	08/15/2040
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		12/15/2012	MBS Paydown 0.92476014		12,369	12,369	12,639	12,639		(11)		(11)		12,369			0	62	08/15/2040
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		11/15/2012	MBS Paydown 0.99074608		2,159	2,159	2,262	2,262		(0)		(0)		2,159			0	5	12/15/2040
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		12/15/2012	MBS Paydown 0.98713685		2,328	2,328	2,439	2,439		(3)		(3)		2,328			0	12	12/15/2040
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		10/15/2012	MBS Paydown 0.99675737		6,485	6,485	6,510	6,510		(0)		(0)		6,485			0	9	04/15/2041
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		11/15/2012	MBS Paydown 0.99453537		4,444	4,444	4,461	4,461		(1)		(1)		4,444			0	13	04/15/2041
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41		12/15/2012	MBS Paydown 0.98937653		10,318	10,318	10,356	10,356		(2)		(2)		10,318			0	45	04/15/2041
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		11/15/2012	MBS Paydown 0.99560616		5,932	5,932	5,954	5,954		(0)		(0)		5,932			0	7	09/15/2041
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41		12/15/2012	MBS Paydown 0.99091342		6,335	6,335	6,359	6,359		(1)		(1)		6,335			0	16	09/15/2041
31393D ZX 2	FNR 2003-73 HA SCH 3.50 01/25/2031		01/25/2012	MBS Paydown 0.07157736		34,496	34,496	35,056	34,618				0		34,496			0	101	01/25/2031

E14.8

SCHEDULE D - PART 4

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

E14.9

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.						
31393D ZX 2	FNR 2003-73 HA SCH 3.50 01/25/2031		02/25/2012	MBS Paydown 0.06328092		41,482	41,482	42,156	41,629		(39)		(39)		41,482			0	242	01/25/2031
31393D ZX 2	FNR 2003-73 HA SCH 3.50 01/25/2031		03/25/2012	MBS Paydown 0.0553786		39,512	39,512	40,154	39,652		(76)		(76)		39,512			0	346	01/25/2031
31393D ZX 2	FNR 2003-73 HA SCH 3.50 01/25/2031		04/25/2012	MBS Paydown 0.0447147		53,320	53,320	54,186	53,509		(154)		(154)		53,320			0	622	01/25/2031
31393D ZX 2	FNR 2003-73 HA SCH 3.50 01/25/2031		05/25/2012	MBS Paydown 0.03730042		37,071	37,071	37,674	37,203		(141)		(141)		37,071			0	541	01/25/2031
31393D ZX 2	FNR 2003-73 HA SCH 3.50 01/25/2031		06/25/2012	MBS Paydown 0.02758322		48,586	48,586	49,376	48,758		(221)		(221)		48,586			0	850	01/25/2031
31393D ZX 2	FNR 2003-73 HA SCH 3.50 01/25/2031		07/25/2012	MBS Paydown 0.01997157		38,058	38,058	38,677	38,193		(202)		(202)		38,058			0	777	01/25/2031
31393D ZX 2	FNR 2003-73 HA SCH 3.50 01/25/2031		08/25/2012	MBS Paydown 0.01304951		34,610	34,610	35,173	34,733		(205)		(205)		34,610			0	808	01/25/2031
31393D ZX 2	FNR 2003-73 HA SCH 3.50 01/25/2031		09/25/2012	MBS Paydown 0.00406898		44,903	44,903	45,632	45,062		(283)		(283)		44,903			0	1,179	01/25/2031
31393D ZX 2	FNR 2003-73 HA SCH 3.50 01/25/2031		10/25/2012	MBS Paydown 0.0		20,345	20,345	20,676	20,417		(72)		(72)		20,345			0	593	01/25/2031
31393G W5 9	FHR 2533 PE PAC 5.50 12/15/2021		01/15/2012	MBS Paydown 0.03255175		22,022	22,022	22,180	22,018		(43)		(43)		22,022			0	101	12/15/2021
31393G W5 9	FHR 2533 PE PAC 5.50 12/15/2021		02/15/2012	MBS Paydown 0.00689073		16,808	16,808	16,929	16,805		4		4		16,808			0	154	12/15/2021
31393G W5 9	FHR 2533 PE PAC 5.50 12/15/2021		03/15/2012	MBS Paydown 0.0		4,513	4,513	4,546	4,513		46		46		4,513			0	62	12/15/2021
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		01/15/2012	MBS Paydown 0.22488146		8,354	8,354	8,133	8,213		0		0		8,354			0	31	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		02/15/2012	MBS Paydown 0.21941911		8,194	8,194	7,976	8,055		8		8		8,194			0	61	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		03/15/2012	MBS Paydown 0.214062		8,036	8,036	7,822	7,899		15		15		8,036			0	90	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		04/15/2012	MBS Paydown 0.20880816		7,881	7,881	7,671	7,747		22		22		7,881			0	118	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		05/15/2012	MBS Paydown 0.20365564		7,729	7,729	7,523	7,598		28		28		7,729			0	145	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		06/15/2012	MBS Paydown 0.19860252		7,580	7,580	7,378	7,451		31		31		7,580			0	171	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		07/15/2012	MBS Paydown 0.19364693		7,433	7,433	7,236	7,307		35		35		7,433			0	195	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		08/15/2012	MBS Paydown 0.18878703		7,290	7,290	7,096	7,166		38		38		7,290			0	219	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		09/15/2012	MBS Paydown 0.18402101		7,149	7,149	6,959	7,028		41		41		7,149			0	241	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		10/15/2012	MBS Paydown 0.1793471		7,011	7,011	6,825	6,892		43		43		7,011			0	263	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		11/15/2012	MBS Paydown 0.17476357		6,875	6,875	6,693	6,759		46		46		6,875			0	284	01/15/2033
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033		12/15/2012	MBS Paydown 0.17026869		6,742	6,742	6,563	6,628		49		49		6,742			0	303	01/15/2033
31393Y YS 8	FNR 2004-45 VB SEQ 4.50 10/25/2028		11/25/2012	MBS Paydown 0.91274349		174,513	174,513	176,967	175,485		(851)		(851)		174,513			0	7,199	10/25/2028
31393Y YS 8	FNR 2004-45 VB SEQ 4.50 10/25/2028		12/25/2012	MBS Paydown 0.81894634		187,594	187,594	190,232	188,639		(1,035)		(1,035)		187,594			0	8,442	10/25/2028
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031		03/25/2012	MBS Paydown 0.94929113		101,418	101,418	104,524	102,306		(272)		(272)		101,418			0	1,141	11/25/2031
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031		04/25/2012	MBS Paydown 0.84746008		203,662	203,662	209,899	205,446		(1,244)		(1,244)		203,662			0	3,055	11/25/2031
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031		05/25/2012	MBS Paydown 0.76244166		170,037	170,037	175,244	171,527		(826)		(826)		170,037			0	3,188	11/25/2031
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031		06/25/2012	MBS Paydown 0.68061477		163,654	163,654	168,666	165,088		(965)		(965)		163,654			0	3,682	11/25/2031
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031		07/25/2012	MBS Paydown 0.60561553		149,998	149,998	154,592	151,313		(1,039)		(1,039)		149,998			0	3,937	11/25/2031
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031		08/25/2012	MBS Paydown 0.51973911		171,753	171,753	177,013	173,258		(1,380)		(1,380)		171,753			0	5,153	11/25/2031
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031		09/25/2012	MBS Paydown 0.425438		188,602	188,602	194,378	190,255		(1,842)		(1,842)		188,602			0	6,365	11/25/2031
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031		10/25/2012	MBS Paydown 0.33721731		176,441	176,441	181,845	177,987		(1,887)		(1,887)		176,441			0	6,617	11/25/2031
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031		11/25/2012	MBS Paydown 0.23685602		200,723	200,723	206,870	202,481		(2,429)		(2,429)		200,723			0	8,280	11/25/2031
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031		12/25/2012	MBS Paydown 0.15255759		168,597	168,597	173,760	170,074		(2,104)		(2,104)		168,597			0	7,587	11/25/2031
31394D S9 2	FNR 2005-45 YB PAC 5.50 07/25/2030		01/25/2012	MBS Paydown 0.27188129		25,201	25,201	25,445	25,147		(34)		(34)		25,201			0	116	07/25/2030
31394D S9 2	FNR 2005-45 YB PAC 5.50 07/25/2030		02/25/2012	MBS Paydown 0.24681123		25,070	25,070	25,313	25,016		(26)		(26)		25,070			0	230	07/25/2030
31394D S9 2	FNR 2005-45 YB PAC 5.50 07/25/2030		03/25/2012	MBS Paydown 0.22187141		24,940	24,940	25,181	24,886		(17)		(17)		24,940			0	343	07/25/2030
31394D S9 2	FNR 2005-45 YB PAC 5.50 07/25/2030		04/25/2012	MBS Paydown 0.17995977		41,912	41,912	42,318	41,822		(12)		(12)		41,912			0	768	07/25/2030
31394D S9 2	FNR 2005-45 YB PAC 5.50 07/25/2030		05/25/2012	MBS Paydown 0.12163298		58,327	58,327	58,892	58,202		61		61		58,327			0	1,337	07/25/2030
31394D S9 2	FNR 2005-45 YB PAC 5.50 07/25/2030		06/25/2012	MBS Paydown 0.0549879		66,645	66,645	67,291	66,502		137		137		66,645			0	1,833	07/25/2030
31394D S9 2	FNR 2005-45 YB PAC 5.50 07/25/2030		07/25/2012	MBS Paydown 0.0054071		49,581	49,581	50,061	49,475		302		302		49,581			0	1,591	07/25/2030

SCHEDULE D - PART 4

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

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Table with 21 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value, Change in Book/Adjusted Carrying Value) and 11-21 (Unrealized Valuation Increase/Decrease, Current Year's (Amortization)/Accretion, Current Year's Other Than Temporary Impairment Recognized, Total Change in B./A.C.V., 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).

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		Fore 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	Contractual Maturity Date
31394N	5L	8		07/15/2012.	MBS Paydown 0.79736436		17,035	17,035	17,493	17,254		(47)		(47)	17,035			0	397	12/15/2018.	
31394N	5L	8		08/15/2012.	MBS Paydown 0.77479899		16,924	16,924	17,379		(54)		(54)	16,924			0	451	12/15/2018.		
31394N	5L	8		09/15/2012.	MBS Paydown 0.74761607		20,387	20,387	20,935	20,649		(97)		(97)	20,387			0	612	12/15/2018.	
31394N	5L	8		10/15/2012.	MBS Paydown 0.71743279		22,637	22,637	23,246	22,928		(151)		(151)	22,637			0	755	12/15/2018.	
31394N	5L	8		11/15/2012.	MBS Paydown 0.67180561		34,220	34,220	35,140	34,660		(366)		(366)	34,220			0	1,255	12/15/2018.	
31394N	5L	8		12/15/2012.	MBS Paydown 0.64670219		18,828	18,828	19,334	19,070		(124)		(124)	18,828			0	753	12/15/2018.	
31394R	FP	9		01/15/2012.	MBS Paydown 0.49673291		52,716	52,716	54,346	53,254		(177)		(177)	52,716			0	220	02/15/2032.	
31394R	FP	9		02/15/2012.	MBS Paydown 0.46889871		41,751	41,751	43,043	42,178		(52)		(52)	41,751			0	348	02/15/2032.	
31394R	FP	9		03/15/2012.	MBS Paydown 0.43249445		54,606	54,606	56,296	55,164		(321)		(321)	54,606			0	683	02/15/2032.	
31394R	FP	9		04/15/2012.	MBS Paydown 0.39595151		54,814	54,814	56,510	55,374		(385)		(385)	54,814			0	914	02/15/2032.	
31394R	FP	9		05/15/2012.	MBS Paydown 0.36231158		50,460	50,460	52,021	50,975		(254)		(254)	50,460			0	1,051	02/15/2032.	
31394R	FP	9		06/15/2012.	MBS Paydown 0.33383656		42,713	42,713	44,034	43,149		(263)		(263)	42,713			0	1,068	02/15/2032.	
31394R	FP	9		07/15/2012.	MBS Paydown 0.30389136		44,918	44,918	46,307	45,377		(324)		(324)	44,918			0	1,310	02/15/2032.	
31394R	FP	9		08/15/2012.	MBS Paydown 0.26867549		52,824	52,824	54,458	53,363		(439)		(439)	52,824			0	1,761	02/15/2032.	
31394R	FP	9		09/15/2012.	MBS Paydown 0.2307307		56,917	56,917	58,678	57,499		(545)		(545)	56,917			0	2,134	02/15/2032.	
31394R	FP	9		10/15/2012.	MBS Paydown 0.20510399		38,440	38,440	39,629	38,833		(420)		(420)	38,440			0	1,602	02/15/2032.	
31394R	FP	9		11/15/2012.	MBS Paydown 0.16425028		61,281	61,281	63,176	61,907		(870)		(870)	61,281			0	2,809	02/15/2032.	
31394R	FP	9		12/15/2012.	MBS Paydown 0.13602995		42,330	42,330	43,640	42,763		(553)		(553)	42,330			0	2,117	02/15/2032.	
31394T	C7	8		02/15/2012.	MBS Paydown 0.96124061		58,139	58,139	60,274	58,754		(70)		(70)	58,139			0	484	08/15/2032.	
31394T	C7	8		03/15/2012.	MBS Paydown 0.91840247		64,257	64,257	66,617	64,937		(148)		(148)	64,257			0	803	08/15/2032.	
31394T	C7	8		04/15/2012.	MBS Paydown 0.83246512		128,906	128,906	133,639	130,270		(1,058)		(1,058)	128,906			0	2,148	08/15/2032.	
31394T	C7	8		05/15/2012.	MBS Paydown 0.78173089		76,101	76,101	78,896	76,906		(342)		(342)	76,101			0	1,585	08/15/2032.	
31394T	C7	8		06/15/2012.	MBS Paydown 0.73452823		70,804	70,804	73,404	71,553		(378)		(378)	70,804			0	1,770	08/15/2032.	
31394T	C7	8		07/15/2012.	MBS Paydown 0.68576614		73,143	73,143	75,829	73,917		(451)		(451)	73,143			0	2,133	08/15/2032.	
31394T	C7	8		08/15/2012.	MBS Paydown 0.60518607		120,870	120,870	125,308	122,149		(1,012)		(1,012)	120,870			0	4,029	08/15/2032.	
31394T	C7	8		09/15/2012.	MBS Paydown 0.55718149		72,007	72,007	74,651	72,769		(579)		(579)	72,007			0	2,700	08/15/2032.	
31394T	C7	8		10/15/2012.	MBS Paydown 0.50818738		73,491	73,491	76,190	74,269		(657)		(657)	73,491			0	3,062	08/15/2032.	
31394T	C7	8		11/15/2012.	MBS Paydown 0.43750497		106,024	106,024	109,917	107,145		(1,190)		(1,190)	106,024			0	4,859	08/15/2032.	
31394T	C7	8		12/15/2012.	MBS Paydown 0.38614036		77,047	77,047	79,876	77,862		(834)		(834)	77,047			0	3,852	08/15/2032.	
31394T	YQ	2		09/15/2012.	MBS Paydown 0.98868832		13,945	13,945	14,289	14,135		(77)		(77)	13,945			0	418	03/15/2019.	
31394T	YQ	2		10/15/2012.	MBS Paydown 0.96649318		27,362	27,362	28,038	27,735		(205)		(205)	27,362			0	912	03/15/2019.	
31394T	YQ	2		11/15/2012.	MBS Paydown 0.94200908		30,184	30,184	30,929	30,595		(236)		(236)	30,184			0	1,107	03/15/2019.	
31394T	YQ	2		11/16/2012.	GREENWICH CPTL MRKTS, INC..		1,238,257	1,161,319	1,189,989	1,177,139		(9,334)		(9,334)	1,168,260		69,996	69,996	45,162	03/15/2019.	
31394W	GS	1		10/15/2012.	MBS Paydown 0.95852941		41,471	41,471	41,497	41,458	1,222		1,222	41,471			0	1,382	04/15/2019.		
31394W	GS	1		11/15/2012.	MBS Paydown 0.91920745		39,322	39,322	39,347	39,310		(122)		(122)	39,322			0	1,442	04/15/2019.	
31394W	GS	1		11/16/2012.	BARCLAYS AMERICA		973,211	919,207	919,782	918,925		(2,535)		(2,535)	917,464		55,746	55,746	35,747	04/15/2019.	
31395A	4M	4		01/15/2012.	MBS Paydown 0.99016297		9,837	9,837	10,020	9,918				0			0	37	06/15/2019.		
31395A	4M	4		02/15/2012.	MBS Paydown 0.95854996		31,613	31,613	32,201	31,872		(208)		(208)	31,613			0	237	06/15/2019.	
31395A	4M	4		03/15/2012.	MBS Paydown 0.91786266		40,687	40,687	41,444	41,021		(305)		(305)	40,687			0	458	06/15/2019.	
31395A	4M	4		04/15/2012.	MBS Paydown 0.88822323		29,639	29,639	30,191	29,882		(201)		(201)	29,639			0	445	06/15/2019.	
31395A	4M	4		05/15/2012.	MBS Paydown 0.85454009		33,683	33,683	34,309	33,959		(103)		(103)	33,683			0	632	06/15/2019.	
31395A	4M	4		06/15/2012.	MBS Paydown 0.82384204		30,698	30,698	31,269	30,950		(88)		(88)	30,698			0	691	06/15/2019.	

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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	Forfeiture	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	Contractual Maturity Date
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		07/15/2012	MBS Paydown 0.80357462		20,267	20,267	20,644	20,434			(36)	(36)		20,267			0	532	06/15/2019
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		08/15/2012	MBS Paydown 0.77608374		27,491	27,491	28,002	27,716			(80)	(80)		27,491			0	825	06/15/2019
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		09/15/2012	MBS Paydown 0.74762499		28,459	28,459	28,988	28,692			(105)	(105)		28,459			0	960	06/15/2019
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		10/15/2012	MBS Paydown 0.7240706		23,554	23,554	23,992	23,748			(62)	(62)		23,554			0	883	06/15/2019
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		11/15/2012	MBS Paydown 0.694969		29,102	29,102	29,643	29,340			(140)	(140)		29,102			0	1,200	06/15/2019
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019		12/15/2012	MBS Paydown 0.66771321		27,256	27,256	27,763	27,479			(132)	(132)		27,256			0	1,227	06/15/2019
31395B J9 5	FNR 2006-26 KH SEQ 6.00 02/25/2017		01/25/2012	MBS Paydown 0.471685		105,062	105,062	106,572	105,075			(382)	(382)		105,062			0	525	02/25/2017
31395B J9 5	FNR 2006-26 KH SEQ 6.00 02/25/2017		02/25/2012	MBS Paydown 0.42017988		72,107	72,107	73,144	72,116			(222)	(222)		72,107			0	721	02/25/2017
31395B J9 5	FNR 2006-26 KH SEQ 6.00 02/25/2017		03/25/2012	MBS Paydown 0.35585272		90,058	90,058	91,353	90,069			(238)	(238)		90,058			0	1,351	02/25/2017
31395B J9 5	FNR 2006-26 KH SEQ 6.00 02/25/2017		04/25/2012	MBS Paydown 0.27359949		115,155	115,155	116,810	115,168			(231)	(231)		115,155			0	2,303	02/25/2017
31395B J9 5	FNR 2006-26 KH SEQ 6.00 02/25/2017		05/25/2012	MBS Paydown 0.2086017		90,997	90,997	92,305	91,008			22	22		90,997			0	2,275	02/25/2017
31395B J9 5	FNR 2006-26 KH SEQ 6.00 02/25/2017		06/25/2012	MBS Paydown 0.12609033		115,516	115,516	117,176	115,530			31	31		115,516			0	3,465	02/25/2017
31395B J9 5	FNR 2006-26 KH SEQ 6.00 02/25/2017		07/25/2012	MBS Paydown 0.0		176,526	176,526	179,064	176,548			928	928		176,526			0	6,178	02/25/2017
31395C QA 2	FHR 2825 NE PAC 5.00 03/15/2030		01/15/2012	MBS Paydown 0.02975232		110,804	110,804	112,526	111,071			(481)	(481)		110,804			0	462	03/15/2030
31395C QA 2	FHR 2825 NE PAC 5.00 03/15/2030		02/15/2012	MBS Paydown 0.0		59,505	59,505	60,430	59,648			70	70		59,505			0	496	03/15/2030
31395E S3 2	FHR 2841 BJ SEQ 5.00 04/15/18		01/15/2012	MBS Paydown 0.12543505		247,207	247,207	252,404	248,682			(1,687)	(1,687)		247,207			0	1,030	04/15/2018
31395E S3 2	FHR 2841 BJ SEQ 5.00 04/15/18		02/15/2012	MBS Paydown 0.10185437		212,226	212,226	216,688	213,493			(455)	(455)		212,226			0	1,769	04/15/2018
31395E S3 2	FHR 2841 BJ SEQ 5.00 04/15/18		03/15/2012	MBS Paydown 0.07315011		258,338	258,338	263,770	259,880			(1,055)	(1,055)		258,338			0	3,229	04/15/2018
31395E S3 2	FHR 2841 BJ SEQ 5.00 04/15/18		04/15/2012	MBS Paydown 0.04793717		226,916	226,916	231,687	228,271			(1,405)	(1,405)		226,916			0	3,782	04/15/2018
31395E S3 2	FHR 2841 BJ SEQ 5.00 04/15/18		05/15/2012	MBS Paydown 0.0239585		215,808	215,808	220,345	217,096			(1,742)	(1,742)		215,808			0	4,496	04/15/2018
31395E S3 2	FHR 2841 BJ SEQ 5.00 04/15/18		06/15/2012	MBS Paydown 0.00229143		195,004	195,004	199,104	196,167			(1,689)	(1,689)		195,004			0	4,875	04/15/2018
31395E S3 2	FHR 2841 BJ SEQ 5.00 04/15/18		07/15/2012	MBS Paydown 0.0		20,623	20,623	21,056	20,746			(179)	(179)		20,623			0	602	04/15/2018
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		01/15/2012	MBS Paydown 0.41045124		81,663	81,663	84,878	82,412			(161)	(161)		81,663			0	374	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		02/15/2012	MBS Paydown 0.36022904		100,444	100,444	104,399	101,366			(519)	(519)		100,444			0	921	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		03/15/2012	MBS Paydown 0.30617666		108,105	108,105	112,361	109,097			(771)	(771)		108,105			0	1,486	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		04/15/2012	MBS Paydown 0.2654883		81,377	81,377	84,581	82,123			(578)	(578)		81,377			0	1,492	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		05/15/2012	MBS Paydown 0.22611022		78,756	78,756	81,857	79,479			(512)	(512)		78,756			0	1,805	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		06/15/2012	MBS Paydown 0.17996854		92,283	92,283	95,917	93,130			(915)	(915)		92,283			0	2,538	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		07/15/2012	MBS Paydown 0.1615618		36,813	36,813	38,263	37,151			(209)	(209)		36,813			0	1,181	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		08/15/2012	MBS Paydown 0.13056472		61,994	61,994	64,435	62,563			(701)	(701)		61,994			0	2,273	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		09/15/2012	MBS Paydown 0.08949322		82,143	82,143	85,377	82,897			(1,159)	(1,159)		82,143			0	3,388	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		10/15/2012	MBS Paydown 0.06609997		46,787	46,787	48,629	47,216			(651)	(651)		46,787			0	2,144	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		11/15/2012	MBS Paydown 0.00943889		113,322	113,322	117,784	114,362			(1,932)	(1,932)		113,322			0	5,713	02/15/2033
31395F FW 9	FHR 2859 PE PAC 5.50 02/15/2033		12/15/2012	MBS Paydown 0.0		18,878	18,878	19,621	19,051			(173)	(173)		18,878			0	1,038	02/15/2033
31395F HG 2	FHR 2854 DJ SEQ 4.00 08/15/17		01/15/2012	MBS Paydown 0.03304446		232,307	232,307	235,579	233,077			(951)	(951)		232,307			0	774	08/15/2017
31395F HG 2	FHR 2854 DJ SEQ 4.00 08/15/17		02/15/2012	MBS Paydown 0.02425061		177,636	177,636	180,138	178,224			(248)	(248)		177,636			0	1,184	08/15/2017
31395F HG 2	FHR 2854 DJ SEQ 4.00 08/15/17		03/15/2012	MBS Paydown 0.01763826		133,569	133,569	135,451	134,012			(373)	(373)		133,569			0	1,336	08/15/2017
31395F HG 2	FHR 2854 DJ SEQ 4.00 08/15/17		04/15/2012	MBS Paydown 0.0112956		128,122	128,122	129,926	128,546			(502)	(502)		128,122			0	1,708	08/15/2017
31395F HG 2	FHR 2854 DJ SEQ 4.00 08/15/17		05/15/2012	MBS Paydown 0.00472469		132,732	132,732	134,602	133,172			(529)	(529)		132,732			0	2,212	08/15/2017
31395F HG 2	FHR 2854 DJ SEQ 4.00 08/15/17		06/15/2012	MBS Paydown 0.0		95,439	95,439	96,783	95,755			(380)	(380)		95,439			0	1,909	08/15/2017
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		01/15/2012	MBS Paydown 0.17169057		26,599	26,599	27,472	27,000						26,599			0	100	03/15/2018
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		02/15/2012	MBS Paydown 0.15322721		26,126	26,126	26,983	26,519			(82)	(82)		26,126			0	196	03/15/2018
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		03/15/2012	MBS Paydown 0.13509309		25,660	25,660	26,502	26,047			(161)	(161)		25,660			0	289	03/15/2018

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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	Contractual Maturity Date
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		04/15/2012	MBS Paydown 0.11728302		25,201	25,201	26,028	25,581		(237)		(237)		25,201			0	378	03/15/2018
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		05/15/2012	MBS Paydown 0.09979191		24,750	24,750	25,562	25,123		(310)		(310)		24,750			0	464	03/15/2018
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		06/15/2012	MBS Paydown 0.08261471		24,306	24,306	25,103	24,672		(375)		(375)		24,306			0	547	03/15/2018
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		07/15/2012	MBS Paydown 0.06574649		23,869	23,869	24,652	24,228		(438)		(438)		23,869			0	627	03/15/2018
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		08/15/2012	MBS Paydown 0.04918235		23,438	23,438	24,207	23,792		(500)		(500)		23,438			0	703	03/15/2018
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		09/15/2012	MBS Paydown 0.03291748		23,015	23,015	23,770	23,362		(562)		(562)		23,015			0	777	03/15/2018
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		10/15/2012	MBS Paydown 0.01694716		22,598	22,598	23,339	22,939		(625)		(625)		22,598			0	847	03/15/2018
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		11/15/2012	MBS Paydown 0.00126671		22,188	22,188	22,916	22,522		(694)		(694)		22,188			0	915	03/15/2018
31395J 4E 3	FHR 2885 PC PAC 4.50 03/15/2018		12/15/2012	MBS Paydown 0.0		1,792	1,792	1,851	1,819		(80)		(80)		1,792			0	815	03/15/2018
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		04/15/2012	MBS Paydown 0.98872153		16,918	16,918	17,690	17,222		(66)		(66)		16,918			0	282	07/15/2033
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		05/15/2012	MBS Paydown 0.94194619		70,163	70,163	73,364	71,424		(346)		(346)		70,163			0	1,462	07/15/2033
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		06/15/2012	MBS Paydown 0.89890972		64,555	64,555	67,500	65,714		(382)		(382)		64,555			0	1,614	07/15/2033
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		07/15/2012	MBS Paydown 0.84913197		74,667	74,667	78,073	76,008		(512)		(512)		74,667			0	2,178	07/15/2033
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		08/15/2012	MBS Paydown 0.79325288		83,819	83,819	87,643	85,324		(650)		(650)		83,819			0	2,794	07/15/2033
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		09/15/2012	MBS Paydown 0.74780577		68,171	68,171	71,281	69,395		(624)		(624)		68,171			0	2,556	07/15/2033
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		10/15/2012	MBS Paydown 0.71318873		51,926	51,926	54,295	52,858		(531)		(531)		51,926			0	2,164	07/15/2033
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		11/15/2012	MBS Paydown 0.65659035		84,898	84,898	88,771	86,423		(1,074)		(1,074)		84,898			0	3,891	07/15/2033
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033		12/15/2012	MBS Paydown 0.60155993		82,546	82,546	86,312	84,029		(1,172)		(1,172)		82,546			0	4,127	07/15/2033
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		06/15/2012	MBS Paydown 0.9654189		34,581	34,581	34,927	34,730		58		58		34,581			0	778	11/15/2019
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		07/15/2012	MBS Paydown 0.94034374		25,075	25,075	25,326	25,183		(24)		(24)		25,075			0	658	11/15/2019
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		08/15/2012	MBS Paydown 0.91335802		26,986	26,986	27,256	27,102		(29)		(29)		26,986			0	810	11/15/2019
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		09/15/2012	MBS Paydown 0.87958969		33,768	33,768	34,106	33,913		(74)		(74)		33,768			0	1,140	11/15/2019
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		10/15/2012	MBS Paydown 0.84025847		39,331	39,331	39,725	39,500		(119)		(119)		39,331			0	1,475	11/15/2019
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		11/15/2012	MBS Paydown 0.80068994		39,569	39,569	39,964	39,739		(130)		(130)		39,569			0	1,632	11/15/2019
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019		12/15/2012	MBS Paydown 0.76760695		33,083	33,083	33,414	33,225		(96)		(96)		33,083			0	1,489	11/15/2019
31395J S6 4	FHR 2890 KA SEQ 4.50 03/15/18		01/15/2012	MBS Paydown 0.05656743		271,692	271,692	277,584	273,773		(2,280)		(2,280)		271,692			0	1,019	03/15/2018
31395J S6 4	FHR 2890 KA SEQ 4.50 03/15/18		02/15/2012	MBS Paydown 0.04767827		239,118	239,118	244,304	240,950		(490)		(490)		239,118			0	1,793	03/15/2018
31395J S6 4	FHR 2890 KA SEQ 4.50 03/15/18		03/15/2012	MBS Paydown 0.03923429		227,143	227,143	232,069	228,883		(924)		(924)		227,143			0	2,555	03/15/2018
31395J S6 4	FHR 2890 KA SEQ 4.50 03/15/18		04/15/2012	MBS Paydown 0.03096849		222,350	222,350	227,172	224,053		(1,344)		(1,344)		222,350			0	3,335	03/15/2018
31395J S6 4	FHR 2890 KA SEQ 4.50 03/15/18		05/15/2012	MBS Paydown 0.02300638		214,181	214,181	218,826	215,821		(1,713)		(1,713)		214,181			0	4,016	03/15/2018
31395J S6 4	FHR 2890 KA SEQ 4.50 03/15/18		06/15/2012	MBS Paydown 0.01547053		202,714	202,714	207,111	204,267		(2,003)		(2,003)		202,714			0	4,561	03/15/2018
31395J S6 4	FHR 2890 KA SEQ 4.50 03/15/18		07/15/2012	MBS Paydown 0.00775235		207,619	207,619	212,122	209,209		(2,413)		(2,413)		207,619			0	5,450	03/15/2018
31395J S6 4	FHR 2890 KA SEQ 4.50 03/15/18		08/15/2012	MBS Paydown 0.0		208,538	208,538	213,061	210,135		(2,568)		(2,568)		208,538			0	6,256	03/15/2018
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033		07/15/2012	MBS Paydown 0.95646837		81,143	81,143	84,110	82,339		(496)		(496)		81,143			0	2,367	09/15/2033
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033		08/15/2012	MBS Paydown 0.90239118		100,800	100,800	104,485	102,285		(796)		(796)		100,800			0	3,360	09/15/2033
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033		09/15/2012	MBS Paydown 0.84621718		104,708	104,708	108,537	106,251		(889)		(889)		104,708			0	3,927	09/15/2033
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033		10/15/2012	MBS Paydown 0.79303052		99,140	99,140	102,765	100,601		(922)		(922)		99,140			0	4,131	09/15/2033
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033		11/15/2012	MBS Paydown 0.73466455		108,794	108,794	112,772	110,397		(1,267)		(1,267)		108,794			0	4,986	09/15/2033
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033		12/15/2012	MBS Paydown 0.68856308		85,933	85,933	89,075	87,199		(915)		(915)		85,933			0	4,297	09/15/2033
31395M G9 4	FHR 2937 JE PAC 5.00 10/15/2029		01/15/2012	MBS Paydown 0.56264594		191,503	191,503	194,974	191,603		(424)		(424)		191,503			0	798	10/15/2029
31395M G9 4	FHR 2937 JE PAC 5.00 10/15/2029		02/15/2012	MBS Paydown 0.40095772		174,623	174,623	177,788	174,715		(293)		(293)		174,623			0	1,455	10/15/2029
31395M G9 4	FHR 2937 JE PAC 5.00 10/15/2029		03/15/2012	MBS Paydown 0.19531277		222,097	222,097	226,122	222,213		(222)		(222)		222,097			0	2,776	10/15/2029
31395M G9 4	FHR 2937 JE PAC 5.00 10/15/2029		04/15/2012	MBS Paydown 0.04719352		159,969	159,969	162,868	160,053		125		125		159,969			0	2,666	10/15/2029

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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.						
31395M G9 4	FHR 2937 JE PAC 5.00 10/15/2029.....		05/15/2012.	MBS Paydown 0.0.....		50,969	50,969	51,893	50,996		395		395	50,969			0	1,062	10/15/2029.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		01/15/2012.	MBS Paydown 0.25783262.....		20,344	20,344	20,361	20,330		(29)		(29)	20,344			0	.93	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		02/15/2012.	MBS Paydown 0.24620337.....		22,096	22,096	22,115	22,081		(30)		(30)	22,096			0	.203	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		03/15/2012.	MBS Paydown 0.23335211.....		24,417	24,417	24,438	24,401		(30)		(30)	24,417			0	.336	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		04/15/2012.	MBS Paydown 0.21673528.....		31,572	31,572	31,599	31,551		(35)		(35)	31,572			0	.579	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		05/15/2012.	MBS Paydown 0.20450813.....		23,232	23,232	23,252	23,216		.4		.4	23,232			0	.532	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		06/15/2012.	MBS Paydown 0.18515465.....		36,772	36,772	36,803	36,747		.7		.7	36,772			0	1,011	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		07/15/2012.	MBS Paydown 0.16922102.....		30,274	30,274	30,300	30,253		.9		.9	30,274			0	.971	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		08/15/2012.	MBS Paydown 0.15221458.....		32,312	32,312	32,340	32,290		.11		.11	32,312			0	1,185	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		09/15/2012.	MBS Paydown 0.13650208.....		29,854	29,854	29,879	29,834		.13		.13	29,854			0	1,231	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		10/15/2012.	MBS Paydown 0.12478099.....		22,270	22,270	22,289	22,255		.12		.12	22,270			0	1,021	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		11/15/2012.	MBS Paydown 0.11227019.....		23,771	23,771	23,791	23,754		.15		.15	23,771			0	1,198	08/15/2033.	
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....		12/15/2012.	MBS Paydown 0.10172687.....		20,032	20,032	20,050	20,019		.15		.15	20,032			0	1,102	08/15/2033.	
31395P U6 7	FHR 2941 WC PAC 5.00 10/15/2030.....		01/15/2012.	MBS Paydown 0.29131725.....		88,860	88,860	90,374	88,916		(207)		(207)	88,860			0	.370	10/15/2030.	
31395P U6 7	FHR 2941 WC PAC 5.00 10/15/2030.....		02/15/2012.	MBS Paydown 0.21647793.....		74,839	74,839	76,114	74,886		(135)		(135)	74,839			0	.624	10/15/2030.	
31395P U6 7	FHR 2941 WC PAC 5.00 10/15/2030.....		03/15/2012.	MBS Paydown 0.14516237.....		71,316	71,316	72,530	71,360		(87)		(87)	71,316			0	.891	10/15/2030.	
31395P U6 7	FHR 2941 WC PAC 5.00 10/15/2030.....		04/15/2012.	MBS Paydown 0.06770252.....		77,460	77,460	78,779	77,508		(30)		(30)	77,460			0	1,291	10/15/2030.	
31395P U6 7	FHR 2941 WC PAC 5.00 10/15/2030.....		05/15/2012.	MBS Paydown 0.0.....		67,703	67,703	68,856	67,745		.221		.221	67,703			0	1,410	10/15/2030.	
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....		08/15/2012.	MBS Paydown 0.98790133.....		14,518	14,518	15,076	14,733		(149)		(149)	14,518			0	.484	05/15/2033.	
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....		09/15/2012.	MBS Paydown 0.9051491.....		99,303	99,303	103,120	100,767		(1,759)		(1,759)	99,303			0	3,724	05/15/2033.	
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....		10/15/2012.	MBS Paydown 0.82142308.....		100,471	100,471	104,333	101,953		(1,942)		(1,942)	100,471			0	4,186	05/15/2033.	
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....		11/15/2012.	MBS Paydown 0.72685726.....		113,479	113,479	117,841	115,153		(2,460)		(2,460)	113,479			0	5,201	05/15/2033.	
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....		12/15/2012.	MBS Paydown 0.6611516.....		78,847	78,847	81,877	80,010		(1,617)		(1,617)	78,847			0	3,942	05/15/2033.	
31395R FF 0	FHR 2959 PE PAC 5.50 11/15/2030.....		01/15/2012.	MBS Paydown 0.64902287.....		166,257	166,257	169,530	166,525		(584)		(584)	166,257			0	.762	11/15/2030.	
31395R FF 0	FHR 2959 PE PAC 5.50 11/15/2030.....		02/15/2012.	MBS Paydown 0.57672096.....		122,046	122,046	124,448	122,242		(393)		(393)	122,046			0	1,119	11/15/2030.	
31395R FF 0	FHR 2959 PE PAC 5.50 11/15/2030.....		03/15/2012.	MBS Paydown 0.49978537.....		129,867	129,867	132,424	130,076		(387)		(387)	129,867			0	1,786	11/15/2030.	
31395R FF 0	FHR 2959 PE PAC 5.50 11/15/2030.....		04/15/2012.	MBS Paydown 0.40530831.....		159,477	159,477	162,617	159,734		(429)		(429)	159,477			0	2,924	11/15/2030.	
31395R FF 0	FHR 2959 PE PAC 5.50 11/15/2030.....		05/15/2012.	MBS Paydown 0.28697698.....		199,743	199,743	203,676	200,065		(154)		(154)	199,743			0	4,577	11/15/2030.	
31395R FF 0	FHR 2959 PE PAC 5.50 11/15/2030.....		06/15/2012.	MBS Paydown 0.18230184.....		176,692	176,692	180,170	176,976		(281)		(281)	176,692			0	4,859	11/15/2030.	
31395R FF 0	FHR 2959 PE PAC 5.50 11/15/2030.....		07/15/2012.	MBS Paydown 0.08475939.....		164,652	164,652	167,893	164,916		(167)		(167)	164,652			0	5,283	11/15/2030.	
31395R FF 0	FHR 2959 PE PAC 5.50 11/15/2030.....		08/15/2012.	MBS Paydown 0.0.....		143,074	143,074	145,891	143,304		.366		.366	143,074			0	5,246	11/15/2030.	
31395T KP 8	FHR 2957 KN PAC 5.50 06/15/2030.....		01/15/2012.	MBS Paydown 0.24131533.....		101,870	101,870	103,716	102,633		(935)		(935)	101,870			0	.467	06/15/2030.	
31395T KP 8	FHR 2957 KN PAC 5.50 06/15/2030.....		02/15/2012.	MBS Paydown 0.13578198.....		128,329	128,329	130,655	129,291		(1,091)		(1,091)	128,329			0	1,176	06/15/2030.	
31395T KP 8	FHR 2957 KN PAC 5.50 06/15/2030.....		03/15/2012.	MBS Paydown 0.0.....		165,111	165,111	168,104	166,349		(938)		(938)	165,111			0	2,270	06/15/2030.	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....		01/15/2012.	MBS Paydown 0.12594587.....		23,343	23,343	23,701	23,477		.0		.0	23,343			0	.97	02/15/2024.	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....		02/15/2012.	MBS Paydown 0.11529878.....		23,903	23,903	24,269	24,040		(23)		(23)	23,903			0	.199	02/15/2024.	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....		03/15/2012.	MBS Paydown 0.10464917.....		23,908	23,908	24,274	24,046		(45)		(45)	23,908			0	.299	02/15/2024.	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....		04/15/2012.	MBS Paydown 0.09406064.....		23,771	23,771	24,135	23,908		(68)		(68)	23,771			0	.396	02/15/2024.	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....		05/15/2012.	MBS Paydown 0.08577471.....		18,602	18,602	18,887	18,709		(71)		(71)	18,602			0	.388	02/15/2024.	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....		06/15/2012.	MBS Paydown 0.07659137.....		20,617	20,617	20,932	20,735		(94)		(94)	20,617			0	.515	02/15/2024.	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....		07/15/2012.	MBS Paydown 0.06980313.....		15,240	15,240	15,473	15,327		(81)		(81)	15,240			0	.444	02/15/2024.	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....		08/15/2012.	MBS Paydown 0.06324537.....		14,722	14,722	14,948	14,807		(88)		(88)	14,722			0	.491	02/15/2024.	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....		09/15/2012.	MBS Paydown 0.05538385.....		17,649	17,649	17,919	17,750		(117)		(117)	17,649			0	.662	02/15/2024.	

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 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	
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024		10/15/2012	MBS Paydown 0.04593099		21,222	21,222	21,547	21,344			(156)	(156)		21,222				0	884	02/15/2024
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024		11/15/2012	MBS Paydown 0.03713965		19,737	19,737	20,039	19,850			(161)	(161)		19,737				0	905	02/15/2024
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024		12/15/2012	MBS Paydown 0.03127498		13,166	13,166	13,368	13,242			(117)	(117)		13,166				0	658	02/15/2024
31396A AE 4	FHR 3031 AP PAC 5.00 12/15/2027		01/15/2012	MBS Paydown 0.0429903		50,813	50,813	52,885	51,014			(269)	(269)		50,813				0	212	12/15/2027
31396A AE 4	FHR 3031 AP PAC 5.00 12/15/2027		02/15/2012	MBS Paydown 0.02946486		50,545	50,545	52,606	50,745			(246)	(246)		50,545				0	421	12/15/2027
31396A AE 4	FHR 3031 AP PAC 5.00 12/15/2027		03/15/2012	MBS Paydown 0.01601092		50,277	50,277	52,328	50,476			(214)	(214)		50,277				0	628	12/15/2027
31396A AE 4	FHR 3031 AP PAC 5.00 12/15/2027		04/15/2012	MBS Paydown 0.0026281		50,012	50,012	52,051	50,209			(157)	(157)		50,012				0	834	12/15/2027
31396A AE 4	FHR 3031 AP PAC 5.00 12/15/2027		05/15/2012	MBS Paydown 0.0		9,821	9,821	10,222	9,860			49	49		9,821				0	205	12/15/2027
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031		04/15/2012	MBS Paydown 0.97984518		26,846	26,846	27,870	27,042			(92)	(92)		26,846				0	447	07/15/2031
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031		05/15/2012	MBS Paydown 0.86141263		157,752	157,752	163,767	158,901			(595)	(595)		157,752				0	3,287	07/15/2031
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031		06/15/2012	MBS Paydown 0.74907283		149,637	149,637	155,342	150,726			(710)	(710)		149,637				0	3,741	07/15/2031
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031		07/15/2012	MBS Paydown 0.63468787		152,361	152,361	158,170	153,470			(918)	(918)		152,361				0	4,444	07/15/2031
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031		08/15/2012	MBS Paydown 0.52373522		147,789	147,789	153,423	148,865			(1,040)	(1,040)		147,789				0	4,926	07/15/2031
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031		09/15/2012	MBS Paydown 0.41964976		138,642	138,642	143,928	139,652			(1,094)	(1,094)		138,642				0	5,199	07/15/2031
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031		10/15/2012	MBS Paydown 0.32338443		128,225	128,225	133,114	129,159			(1,111)	(1,111)		128,225				0	5,343	07/15/2031
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031		11/15/2012	MBS Paydown 0.2112796		149,324	149,324	155,017	150,411			(1,469)	(1,469)		149,324				0	6,844	07/15/2031
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031		12/15/2012	MBS Paydown 0.1113917		133,051	133,051	138,123	134,020			(1,359)	(1,359)		133,051				0	6,653	07/15/2031
31396H AN 9	FHRR R005 AB SEQ 5.50 12/15/2018		01/15/2012	MBS Paydown 0.10931048		12,215	12,215	12,283	12,214			(24)	(24)		12,215				0	56	12/15/2018
31396H AN 9	FHRR R005 AB SEQ 5.50 12/15/2018		02/15/2012	MBS Paydown 0.09692458		11,987	11,987	12,055	11,986			(20)	(20)		11,987				0	110	12/15/2018
31396H AN 9	FHRR R005 AB SEQ 5.50 12/15/2018		03/15/2012	MBS Paydown 0.08418381		12,331	12,331	12,400	12,330			(18)	(18)		12,331				0	170	12/15/2018
31396H AN 9	FHRR R005 AB SEQ 5.50 12/15/2018		04/15/2012	MBS Paydown 0.06761767		16,033	16,033	16,123	16,032			(18)	(18)		16,033				0	294	12/15/2018
31396H AN 9	FHRR R005 AB SEQ 5.50 12/15/2018		05/15/2012	MBS Paydown 0.05260473		14,530	14,530	14,612	14,528			4	4		14,530				0	333	12/15/2018
31396H AN 9	FHRR R005 AB SEQ 5.50 12/15/2018		06/15/2012	MBS Paydown 0.03481259		17,220	17,220	17,316	17,218			(0)	(0)		17,220				0	474	12/15/2018
31396H AN 9	FHRR R005 AB SEQ 5.50 12/15/2018		07/15/2012	MBS Paydown 0.01896522		15,337	15,337	15,424	15,336			11	11		15,337				0	492	12/15/2018
31396H AN 9	FHRR R005 AB SEQ 5.50 12/15/2018		08/15/2012	MBS Paydown 0.00639246		12,168	12,168	12,237	12,167			27	27		12,168				0	446	12/15/2018
31396H AN 9	FHRR R005 AB SEQ 5.50 12/15/2018		09/15/2012	MBS Paydown 0.0		6,187	6,187	6,222	6,186			49	49		6,187				0	255	12/15/2018
31396K PR 7	FNR 2006-69 PB PAC 6.00 10/25/2032		01/25/2012	MBS Paydown 0.16836923		76,936	76,936	77,982	76,789			(144)	(144)		76,936				0	385	10/25/2032
31396K PR 7	FNR 2006-69 PB PAC 6.00 10/25/2032		02/25/2012	MBS Paydown 0.1497257		37,287	37,287	37,794	37,216			(38)	(38)		37,287				0	373	10/25/2032
31396K PR 7	FNR 2006-69 PB PAC 6.00 10/25/2032		03/25/2012	MBS Paydown 0.11264955		74,152	74,152	75,160	74,011			(40)	(40)		74,152				0	1,112	10/25/2032
31396K PR 7	FNR 2006-69 PB PAC 6.00 10/25/2032		04/25/2012	MBS Paydown 0.10233436		20,630	20,630	20,911	20,591			15	15		20,630				0	413	10/25/2032
31396K PR 7	FNR 2006-69 PB PAC 6.00 10/25/2032		05/25/2012	MBS Paydown 0.08495235		34,764	34,764	35,237	34,698			65	65		34,764				0	869	10/25/2032
31396K PR 7	FNR 2006-69 PB PAC 6.00 10/25/2032		06/25/2012	MBS Paydown 0.06423133		41,442	41,442	42,005	41,363			89	89		41,442				0	1,243	10/25/2032
31396K PR 7	FNR 2006-69 PB PAC 6.00 10/25/2032		07/25/2012	MBS Paydown 0.03049937		67,464	67,464	68,381	67,335			196	196		67,464				0	2,361	10/25/2032
31396K PR 7	FNR 2006-69 PB PAC 6.00 10/25/2032		08/25/2012	MBS Paydown 0.0		60,999	60,999	61,828	60,882			646	646		60,999				0	2,440	10/25/2032
31396L E3 0	FNR 2006-117 DA SEQ 6.00 06/25/2017		01/25/2012	MBS Paydown 0.00870178		94,998	94,998	95,458	94,938			(313)	(313)		94,998				0	475	06/25/2017
31396L E3 0	FNR 2006-117 DA SEQ 6.00 06/25/2017		02/25/2012	MBS Paydown 0.0		12,618	12,618	12,679	12,610			381	381		12,618				0	126	06/25/2017
31396L JT 8	FNR 2006-102 PD 5.00 01/25/2035		08/25/2012	MBS Paydown 0.9988607		2,279	2,279	2,330	2,297			(11)	(11)		2,279				0	76	01/25/2035
31396L JT 8	FNR 2006-102 PD 5.00 01/25/2035		09/25/2012	MBS Paydown 0.90998017		177,761	177,761	181,761	179,211			(1,339)	(1,339)		177,761				0	6,666	01/25/2035
31396L JT 8	FNR 2006-102 PD 5.00 01/25/2035		10/25/2012	MBS Paydown 0.77900748		261,945	261,945	267,839	264,082			(2,363)	(2,363)		261,945				0	10,914	01/25/2035
31396L JT 8	FNR 2006-102 PD 5.00 01/25/2035		11/25/2012	MBS Paydown 0.70815844		141,698	141,698	144,886	142,854			(1,066)	(1,066)		141,698				0	6,494	01/25/2035
31396L JT 8	FNR 2006-102 PD 5.00 01/25/2035		12/25/2012	MBS Paydown 0.62802122		160,274	160,274	163,881	161,582			(1,329)	(1,329)		160,274				0	8,014	01/25/2035
31396N 6Y 7	FHR 3138 PC PAC 5.50 06/15/2032		01/15/2012	MBS Paydown 0.54924652		58,428	58,428	59,441	58,575			(256)	(256)		58,428				0	268	06/15/2032

E14.15

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	Contractual Maturity Date
31396N 6Y 7	FHR 3138 PC PAC 5.50 06/15/2032		02/15/2012	MBS Paydown 0.48112111		68,125	68,125	69,307	68,297		(285)		(285)		68,125			0	624	06/15/2032
31396N 6Y 7	FHR 3138 PC PAC 5.50 06/15/2032		03/15/2012	MBS Paydown 0.41425076		66,870	66,870	68,030	67,038		(262)		(262)		66,870			0	919	06/15/2032
31396N 6Y 7	FHR 3138 PC PAC 5.50 06/15/2032		04/15/2012	MBS Paydown 0.3390256		75,225	75,225	76,530	75,414		(272)		(272)		75,225			0	1,379	06/15/2032
31396N 6Y 7	FHR 3138 PC PAC 5.50 06/15/2032		05/15/2012	MBS Paydown 0.27196472		67,061	67,061	68,224	67,229		(81)		(81)		67,061			0	1,537	06/15/2032
31396N 6Y 7	FHR 3138 PC PAC 5.50 06/15/2032		06/15/2012	MBS Paydown 0.18697578		84,989	84,989	86,463	85,203		(213)		(213)		84,989			0	2,337	06/15/2032
31396N 6Y 7	FHR 3138 PC PAC 5.50 06/15/2032		07/15/2012	MBS Paydown 0.11260337		74,372	74,372	75,662	74,559		(165)		(165)		74,372			0	2,386	06/15/2032
31396N 6Y 7	FHR 3138 PC PAC 5.50 06/15/2032		08/15/2012	MBS Paydown 0.04165624		70,947	70,947	72,178	71,125		(115)		(115)		70,947			0	2,601	06/15/2032
31396N 6Y 7	FHR 3138 PC PAC 5.50 06/15/2032		09/15/2012	MBS Paydown 0.0		41,656	41,656	42,379	41,761		120		120		41,656			0	1,718	06/15/2032
31396T JV 6	FHR 3174 CB PAC 5.50 02/15/2031		01/15/2012	MBS Paydown 0.26504241		45,470	45,470	45,598	45,397		(22)		(22)		45,470			0	208	02/15/2031
31396T JV 6	FHR 3174 CB PAC 5.50 02/15/2031		02/15/2012	MBS Paydown 0.21554679		34,647	34,647	34,744	34,591		1		1		34,647			0	318	02/15/2031
31396T JV 6	FHR 3174 CB PAC 5.50 02/15/2031		03/15/2012	MBS Paydown 0.1691027		32,511	32,511	32,602	32,459		17		17		32,511			0	447	02/15/2031
31396T JV 6	FHR 3174 CB PAC 5.50 02/15/2031		04/15/2012	MBS Paydown 0.11942544		34,774	34,774	34,872	34,718		38		38		34,774			0	638	02/15/2031
31396T JV 6	FHR 3174 CB PAC 5.50 02/15/2031		05/15/2012	MBS Paydown 0.03130921		61,681	61,681	61,855	61,582		126		126		61,681			0	1,414	02/15/2031
31396T JV 6	FHR 3174 CB PAC 5.50 02/15/2031		06/15/2012	MBS Paydown 0.0		21,916	21,916	21,978	21,881		212		212		21,916			0	603	02/15/2031
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034		08/25/2012	MBS Paydown 0.98651238		18,141	18,141	18,832	18,306		(150)		(150)		18,141			0	665	09/25/2034
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034		09/25/2012	MBS Paydown 0.90586092		108,476	108,476	112,612	109,463		(1,604)		(1,604)		108,476			0	4,475	09/25/2034
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034		10/25/2012	MBS Paydown 0.83982479		88,819	88,819	92,205	89,627		(1,410)		(1,410)		88,819			0	4,071	09/25/2034
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034		11/25/2012	MBS Paydown 0.75950413		108,031	108,031	112,150	109,014		(1,783)		(1,783)		108,031			0	5,447	09/25/2034
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034		12/25/2012	MBS Paydown 0.69116466		91,917	91,917	95,421	92,753		(1,512)		(1,512)		91,917			0	5,055	09/25/2034
31397A ED 1	FHR 3197 AB SEQ 5.50 08/15/2013		01/15/2012	MBS Paydown 0.02127962		5,182	5,182	5,177	5,177		(5)		(5)		5,182			0	24	08/15/2013
31397A ED 1	FHR 3197 AB SEQ 5.50 08/15/2013		02/15/2012	MBS Paydown 0.0135456		3,867	3,867	3,871	3,863		(0)		(0)		3,867			0	35	08/15/2013
31397A ED 1	FHR 3197 AB SEQ 5.50 08/15/2013		03/15/2012	MBS Paydown 0.00356242		4,992	4,992	4,997	4,987		5		5		4,992			0	69	08/15/2013
31397A ED 1	FHR 3197 AB SEQ 5.50 08/15/2013		04/15/2012	MBS Paydown 0.0		1,781	1,781	1,783	1,780		16		16		1,781			0	33	08/15/2013
31397A HE 6	FHR 3200 GC PAC 5.50 12/15/2032		01/15/2012	MBS Paydown 0.49068414		42,571	42,571	43,489	42,730		0		0		42,571			0	195	12/15/2032
31397A HE 6	FHR 3200 GC PAC 5.50 12/15/2032		02/15/2012	MBS Paydown 0.44025388		50,430	50,430	51,518	50,619		(48)		(48)		50,430			0	462	12/15/2032
31397A HE 6	FHR 3200 GC PAC 5.50 12/15/2032		03/15/2012	MBS Paydown 0.39097026		49,284	49,284	50,346	49,468		(95)		(95)		49,284			0	678	12/15/2032
31397A HE 6	FHR 3200 GC PAC 5.50 12/15/2032		04/15/2012	MBS Paydown 0.33058293		60,387	60,387	61,689	60,613		(195)		(195)		60,387			0	1,107	12/15/2032
31397A HE 6	FHR 3200 GC PAC 5.50 12/15/2032		05/15/2012	MBS Paydown 0.24630576		84,277	84,277	86,094	84,592		(320)		(320)		84,277			0	1,931	12/15/2032
31397A HE 6	FHR 3200 GC PAC 5.50 12/15/2032		06/15/2012	MBS Paydown 0.16937596		76,930	76,930	78,589	77,217		(423)		(423)		76,930			0	2,116	12/15/2032
31397A HE 6	FHR 3200 GC PAC 5.50 12/15/2032		07/15/2012	MBS Paydown 0.1113902		57,986	57,986	59,236	58,202		(329)		(329)		57,986			0	1,860	12/15/2032
31397A HE 6	FHR 3200 GC PAC 5.50 12/15/2032		08/15/2012	MBS Paydown 0.06004284		51,347	51,347	52,455	51,539		(309)		(309)		51,347			0	1,883	12/15/2032
31397A HE 6	FHR 3200 GC PAC 5.50 12/15/2032		09/15/2012	MBS Paydown 0.0		60,043	60,043	61,338	60,267		(270)		(270)		60,043			0	2,477	12/15/2032
31397B NE 7	FHR 3234 MB SCH 4.50 07/15/2033		01/15/2012	MBS Paydown 0.28788678		53,353	53,353	52,819	53,200		55		55		53,353			0	200	07/15/2033
31397B NE 7	FHR 3234 MB SCH 4.50 07/15/2033		02/15/2012	MBS Paydown 0.23328944		54,597	54,597	54,051	54,441		74		74		54,597			0	409	07/15/2033
31397B NE 7	FHR 3234 MB SCH 4.50 07/15/2033		03/15/2012	MBS Paydown 0.1789802		54,309	54,309	53,766	54,154		97		97		54,309			0	611	07/15/2033
31397B NE 7	FHR 3234 MB SCH 4.50 07/15/2033		04/15/2012	MBS Paydown 0.13688488		42,095	42,095	41,674	41,975		99		99		42,095			0	631	07/15/2033
31397B NE 7	FHR 3234 MB SCH 4.50 07/15/2033		05/15/2012	MBS Paydown 0.06047064		76,414	76,414	76,650	76,196		202		202		76,414			0	1,433	07/15/2033
31397B NE 7	FHR 3234 MB SCH 4.50 07/15/2033		06/15/2012	MBS Paydown 0.02381122		36,659	36,659	36,293	36,555		202		202		36,659			0	825	07/15/2033
31397B NE 7	FHR 3234 MB SCH 4.50 07/15/2033		07/15/2012	MBS Paydown 0.0		23,811	23,811	23,573	23,743		246		246		23,811			0	625	07/15/2033
31397C TK 5	FHR 3242 QA PAC 5.50 03/15/30		01/15/2012	MBS Paydown 0.05889679		140,112	140,112	143,129	140,724		(737)		(737)		140,112			0	642	03/15/2030
31397C TK 5	FHR 3242 QA PAC 5.50 03/15/30		02/15/2012	MBS Paydown 0.03636111		119,214	119,214	121,780	119,734		(269)		(269)		119,214			0	1,093	03/15/2030
31397C TK 5	FHR 3242 QA PAC 5.50 03/15/30		03/15/2012	MBS Paydown 0.01294436		123,875	123,875	126,541	124,415		(570)		(570)		123,875			0	1,703	03/15/2030
31397C TK 5	FHR 3242 QA PAC 5.50 03/15/30		04/15/2012	MBS Paydown 0.0		68,476	68,476	69,950	68,774		(395)		(395)		68,476			0	1,255	03/15/2030

E14.16

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	11-15 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 Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		04/15/2012	MBS Paydown 0.95713499		42,865	42,865	42,785	42,779				(2)		42,865			0	786	01/15/2034
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		05/15/2012	MBS Paydown 0.87874919		78,386	78,386	78,239	78,228				4		78,386			0	1,796	01/15/2034
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		06/15/2012	MBS Paydown 0.81302804		65,721	65,721	65,598	65,589				15		65,721			0	1,807	01/15/2034
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		07/15/2012	MBS Paydown 0.72631004		86,718	86,718	86,555	86,543				33		86,718			0	2,782	01/15/2034
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		08/15/2012	MBS Paydown 0.67447299		51,837	51,837	51,740	51,733				33		51,837			0	1,901	01/15/2034
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		09/15/2012	MBS Paydown 0.59566516		78,808	78,808	78,660	78,649				62		78,808			0	3,251	01/15/2034
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		10/15/2012	MBS Paydown 0.54413405		51,531	51,531	51,434	51,427				55		51,531			0	2,362	01/15/2034
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		11/15/2012	MBS Paydown 0.48563683		58,497	58,497	58,388	58,379				74		58,497			0	2,949	01/15/2034
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034		12/15/2012	MBS Paydown 0.4207738		64,863	64,863	64,741	64,732				97		64,863			0	3,567	01/15/2034
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		01/15/2012	MBS Paydown 0.13634004		9,603	9,603	9,632	9,609						9,603			0	44	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		02/15/2012	MBS Paydown 0.13019411		7,990	7,990	8,013	7,994				(1)		7,990			0	73	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		03/15/2012	MBS Paydown 0.12414759		7,860	7,860	7,884	7,865				(2)		7,860			0	108	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		04/15/2012	MBS Paydown 0.11809122		7,873	7,873	7,897	7,878				(3)		7,873			0	144	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		05/15/2012	MBS Paydown 0.11128186		8,852	8,852	8,878	8,878				(5)		8,852			0	203	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		06/15/2012	MBS Paydown 0.10610442		6,731	6,731	6,751	6,734				(4)		6,731			0	185	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		07/15/2012	MBS Paydown 0.10067458		7,059	7,059	7,080	7,063				(4)		7,059			0	226	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		08/15/2012	MBS Paydown 0.09511587		7,226	7,226	7,248	7,230				(5)		7,226			0	265	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		09/15/2012	MBS Paydown 0.09073924		5,690	5,690	5,707	5,693				(4)		5,690			0	235	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		10/15/2012	MBS Paydown 0.08540926		6,929	6,929	6,950	6,933				(5)		6,929			0	318	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		11/15/2012	MBS Paydown 0.08076558		6,037	6,037	6,055	6,040				(5)		6,037			0	304	09/15/2021
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021		12/15/2012	MBS Paydown 0.07601928		6,170	6,170	6,189	6,174				(5)		6,170			0	339	09/15/2021
31397G MB 3	FHR 3303 BG PAC 5.00 08/15/2030		01/15/2012	MBS Paydown 0.18464169		74,338	74,338	75,244	74,298				(95)		74,338			0	310	08/15/2030
31397G MB 3	FHR 3303 BG PAC 5.00 08/15/2030		02/15/2012	MBS Paydown 0.13653781		60,130	60,130	60,863	60,097				(42)		60,130			0	501	08/15/2030
31397G MB 3	FHR 3303 BG PAC 5.00 08/15/2030		03/15/2012	MBS Paydown 0.11202986		30,635	30,635	31,008	30,618				(2)		30,635			0	383	08/15/2030
31397G MB 3	FHR 3303 BG PAC 5.00 08/15/2030		04/15/2012	MBS Paydown 0.0764584		44,464	44,464	45,006	44,440				15		44,464			0	741	08/15/2030
31397G MB 3	FHR 3303 BG PAC 5.00 08/15/2030		05/15/2012	MBS Paydown 0.01862342		72,294	72,294	73,175	72,255				105		72,294			0	1,506	08/15/2030
31397G MB 3	FHR 3303 BG PAC 5.00 08/15/2030		06/15/2012	MBS Paydown 0.0		23,279	23,279	23,563	23,267				184		23,279			0	582	08/15/2030
31397H YK 8	FHR 3329 MF SEQ FLT 04/15/2025		01/15/2012	MBS Paydown 0.06472317		6,386	6,386	6,362	6,386				0		6,386			0	3	04/15/2025
31397H YK 8	FHR 3329 MF SEQ FLT 04/15/2025		02/15/2012	MBS Paydown 0.05471842		10,005	10,005	9,967	10,005				2		10,005			0	8	04/15/2025
31397H YK 8	FHR 3329 MF SEQ FLT 04/15/2025		03/15/2012	MBS Paydown 0.04412151		10,597	10,597	10,557	10,597				0		10,597			0	13	04/15/2025
31397H YK 8	FHR 3329 MF SEQ FLT 04/15/2025		04/15/2012	MBS Paydown 0.03776924		6,352	6,352	6,328	6,352				(0)		6,352			0	10	04/15/2025
31397H YK 8	FHR 3329 MF SEQ FLT 04/15/2025		05/15/2012	MBS Paydown 0.03053032		7,239	7,239	7,212	7,239				(0)		7,239			0	14	04/15/2025
31397H YK 8	FHR 3329 MF SEQ FLT 04/15/2025		06/15/2012	MBS Paydown 0.02515233		5,378	5,378	5,358	5,378				(0)		5,378			0	12	04/15/2025
31397H YK 8	FHR 3329 MF SEQ FLT 04/15/2025		07/15/2012	MBS Paydown 0.00925304		15,899	15,899	15,840	15,899				(0)		15,899			0	42	04/15/2025
31397H YK 8	FHR 3329 MF SEQ FLT 04/15/2025		08/15/2012	MBS Paydown 0.0		9,253	9,253	9,218	9,253				(0)		9,253			0	28	04/15/2025
31397N DM 4	FNR 2009-15 LC SEQ 4.50 03/25/2024		06/13/2012	ANCORA ADVISORS LLC		1,321,122	1,178,652	1,205,908	1,192,717			4,869	(2,515)	2,354	1,190,201		126,052	126,052	29,204	03/25/2024
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		01/25/2012	MBS Paydown 0.27920833		63,562	63,562	64,357	64,206				(746)		63,562			0	185	03/25/2026
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		02/25/2012	MBS Paydown 0.24276478		54,665	54,665	55,350	55,219				(629)		54,665			0	319	03/25/2026
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		03/25/2012	MBS Paydown 0.19781193		67,429	67,429	68,273	68,113				(768)		67,429			0	590	03/25/2026
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		04/25/2012	MBS Paydown 0.18449657		19,973	19,973	20,223	20,176				(209)		19,973			0	233	03/25/2026
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		05/25/2012	MBS Paydown 0.18449499		2	2	2	2						2			0	0	03/25/2026
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		06/25/2012	MBS Paydown 0.1844934		2	2	2	2						2			0	0	03/25/2026
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		07/25/2012	MBS Paydown 0.1844918		2	2	2	2						2			0	0	03/25/2026

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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 Temporary (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.						
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		08/25/2012	MBS Paydown 0.1844902		2	2	2	2						2			0	0	03/25/2026
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		09/25/2012	MBS Paydown 0.1844886		2	2	2	2						2			0	0	03/25/2026
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		10/25/2012	MBS Paydown 0.18448699		2	2	2	2						2			0	0	03/25/2026
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		11/25/2012	MBS Paydown 0.18448537		2	2	2	2						2			0	0	03/25/2026
31397S XM 1	FNR 2011-40 KA 3.50 03/25/2026		12/25/2012	MBS Paydown 0.18448375		2	2	2	2						2			0	0	03/25/2026
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		01/25/2012	MBS Paydown 0.96401919		10,681	10,681	11,027	10,976						10,681				31	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		02/25/2012	MBS Paydown 0.95881893		10,713	10,713	11,059	11,008		(10)		(10)		10,713				62	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		03/25/2012	MBS Paydown 0.95360351		10,744	10,744	11,091	11,040		(20)		(20)		10,744				94	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		04/25/2012	MBS Paydown 0.94837287		10,775	10,775	11,124	11,072		(29)		(29)		10,775				126	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		05/25/2012	MBS Paydown 0.94312698		10,807	10,807	11,156	11,104		(39)		(39)		10,807				158	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		06/25/2012	MBS Paydown 0.93786579		10,838	10,838	11,189	11,137		(48)		(48)		10,838				190	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		07/25/2012	MBS Paydown 0.93258925		10,870	10,870	11,221	11,169		(57)		(57)		10,870				222	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		08/25/2012	MBS Paydown 0.92729732		10,901	10,901	11,254	11,202		(66)		(66)		10,901				254	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		09/25/2012	MBS Paydown 0.92198995		10,933	10,933	11,287	11,234		(74)		(74)		10,933				287	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		10/25/2012	MBS Paydown 0.91666711		10,965	10,965	11,320	11,267		(83)		(83)		10,965				320	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		11/25/2012	MBS Paydown 0.91132874		10,997	10,997	11,353	11,300		(91)		(91)		10,997				353	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		12/25/2012	MBS Paydown 0.9059748		11,029	11,029	11,386	11,333		(99)		(99)		11,029				386	07/25/2024
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		01/15/2012	MBS Paydown 0.47218073		64,497	64,497	66,361	65,418		(382)		(382)		64,497				215	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		02/15/2012	MBS Paydown 0.43091077		82,540	82,540	84,926	83,719		(762)		(762)		82,540				550	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		03/15/2012	MBS Paydown 0.39848641		64,849	64,849	66,723	65,775		(569)		(569)		64,849				648	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		04/15/2012	MBS Paydown 0.35594787		85,077	85,077	87,536	86,292		(1,004)		(1,004)		85,077				1,134	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		05/15/2012	MBS Paydown 0.3276586		56,579	56,579	58,214	57,387		(331)		(331)		56,579				943	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		06/15/2012	MBS Paydown 0.30278036		49,756	49,756	51,195	50,467		(360)		(360)		49,756				995	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		07/15/2012	MBS Paydown 0.28321573		39,129	39,129	40,260	39,688		(335)		(335)		39,129				913	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		08/15/2012	MBS Paydown 0.25680676		52,818	52,818	54,345	53,572		(513)		(513)		52,818				1,408	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		09/15/2012	MBS Paydown 0.23419283		45,228	45,228	46,535	45,874		(505)		(505)		45,228				1,357	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		10/15/2012	MBS Paydown 0.20719438		53,997	53,997	55,558	54,768		(738)		(738)		53,997				1,800	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		11/15/2012	MBS Paydown 0.1757931		62,803	62,803	64,618	63,700		(1,052)		(1,052)		62,803				2,303	12/15/2026
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026		12/15/2012	MBS Paydown 0.13350386		84,578	84,578	87,023	85,787		(1,698)		(1,698)		84,578				3,383	12/15/2026
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		01/25/2012	MBS Paydown 0.71296528		25,732	25,732	26,946	26,527		117		117		25,732				86	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		02/25/2012	MBS Paydown 0.69014576		20,538	20,538	21,507	21,173		(41)		(41)		20,538				137	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		03/25/2012	MBS Paydown 0.67010065		18,041	18,041	18,892	18,599		(64)		(64)		18,041				180	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		04/25/2012	MBS Paydown 0.64066333		26,494	26,494	27,744	27,313		(67)		(67)		26,494				353	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		05/25/2012	MBS Paydown 0.61762239		20,737	20,737	21,715	21,378		(144)		(144)		20,737				346	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		06/25/2012	MBS Paydown 0.59400128		21,259	21,259	22,262	21,917		(182)		(182)		21,259				425	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		07/25/2012	MBS Paydown 0.56924846		22,278	22,278	23,329	22,967		(108)		(108)		22,278				520	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		08/25/2012	MBS Paydown 0.54275492		23,844	23,844	24,969	24,582		(243)		(243)		23,844				636	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		09/25/2012	MBS Paydown 0.51159944		28,040	28,040	29,363	28,907		(497)		(497)		28,040				841	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		10/25/2012	MBS Paydown 0.48449149		24,397	24,397	25,548	25,152		(418)		(418)		24,397				813	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		11/25/2012	MBS Paydown 0.4511303		30,025	30,025	31,442	30,954		(751)		(751)		30,025				1,101	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		12/25/2012	MBS Paydown 0.42145419		26,709	26,709	27,969	27,535		(681)		(681)		26,709				1,068	04/25/2027
31398R E7 6	FNR 2010-57 DP 4 08/25/39		01/25/2012	MBS Paydown 0.73667907		75,443	75,443	77,941	77,284		(1,222)		(1,222)		75,443				251	08/25/2039

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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	11-15 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	Contractual Maturity Date	
31398R E7 6	FNR 2010-57 DP 4 08/25/39	02/25/2012	MBS Paydown 0.70555519		62,248	62,248	64,309	63,767			(110)	(110)		62,248			0	415	08/25/2039		
31398R E7 6	FNR 2010-57 DP 4 08/25/39	03/25/2012	MBS Paydown 0.6626309		85,849	85,849	88,691	87,944			(613)	(613)		85,849			0	858	08/25/2039		
31398R E7 6	FNR 2010-57 DP 4 08/25/39	04/25/2012	MBS Paydown 0.61436351		96,535	96,535	99,731	98,890			(1,109)	(1,109)		96,535			0	1,287	08/25/2039		
31398R E7 6	FNR 2010-57 DP 4 08/25/39	05/25/2012	MBS Paydown 0.57739365		73,940	73,940	76,388	75,744			(625)	(625)		73,940			0	1,232	08/25/2039		
31398R E7 6	FNR 2010-57 DP 4 08/25/39	06/25/2012	MBS Paydown 0.54203059		70,726	70,726	73,068	72,452			(683)	(683)		70,726			0	1,415	08/25/2039		
31398R E7 6	FNR 2010-57 DP 4 08/25/39	07/25/2012	MBS Paydown 0.51720599		49,649	49,649	51,293	50,861			(515)	(515)		49,649			0	1,158	08/25/2039		
31398R E7 6	FNR 2010-57 DP 4 08/25/39	08/25/2012	MBS Paydown 0.48473896		64,934	64,934	67,084	66,519			(765)	(765)		64,934			0	1,732	08/25/2039		
31398R E7 6	FNR 2010-57 DP 4 08/25/39	09/25/2012	MBS Paydown 0.45495383		59,570	59,570	61,543	61,024			(806)	(806)		59,570			0	1,787	08/25/2039		
31398R E7 6	FNR 2010-57 DP 4 08/25/39	10/25/2012	MBS Paydown 0.42553552		58,837	58,837	60,785	60,272			(893)	(893)		58,837			0	1,961	08/25/2039		
31398R E7 6	FNR 2010-57 DP 4 08/25/39	11/25/2012	MBS Paydown 0.3921455		66,780	66,780	68,991	68,410			(1,257)	(1,257)		66,780			0	2,449	08/25/2039		
31398R E7 6	FNR 2010-57 DP 4 08/25/39	12/25/2012	MBS Paydown 0.36592082		52,449	52,449	54,186	53,729			(974)	(974)		52,449			0	2,098	08/25/2039		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	01/25/2012	MBS Paydown 0.70118121		85,613	85,613	88,642	87,732			(977)	(977)		85,613			0	285	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	02/25/2012	MBS Paydown 0.66586157		70,639	70,639	73,138	72,387			(173)	(173)		70,639			0	471	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	03/25/2012	MBS Paydown 0.61715073		97,422	97,422	100,868	99,832			(647)	(647)		97,422			0	974	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	04/25/2012	MBS Paydown 0.56237649		109,548	109,548	113,423	112,259			(1,313)	(1,313)		109,548			0	1,461	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	05/25/2012	MBS Paydown 0.52042279		83,907	83,907	86,875	85,984			(822)	(822)		83,907			0	1,398	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	06/25/2012	MBS Paydown 0.48029249		80,261	80,261	83,100	82,247			(958)	(958)		80,261			0	1,605	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	07/25/2012	MBS Paydown 0.45212133		56,342	56,342	58,335	57,737			(803)	(803)		56,342			0	1,315	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	08/25/2012	MBS Paydown 0.41527747		73,688	73,688	76,294	75,511			(1,145)	(1,145)		73,688			0	1,965	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	09/25/2012	MBS Paydown 0.38147705		67,601	67,601	69,992	69,274			(1,148)	(1,148)		67,601			0	2,028	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	10/25/2012	MBS Paydown 0.34809291		66,768	66,768	69,130	68,421			(1,335)	(1,335)		66,768			0	2,226	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	11/25/2012	MBS Paydown 0.31020165		75,783	75,783	78,463	77,658			(1,934)	(1,934)		75,783			0	2,779	01/25/2038		
31398R ZU 2	FNR 2010-57 DB 4 01/25/38	12/25/2012	MBS Paydown 0.28044165		59,520	59,520	61,625	60,993			(1,500)	(1,500)		59,520			0	2,381	01/25/2038		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	01/25/2012	MBS Paydown 0.17208553		50,054	50,054	51,461	50,979			(722)	(722)		50,054			0	167	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	02/25/2012	MBS Paydown 0.16973527		16,922	16,922	17,398	17,235			(12)	(12)		16,922			0	113	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	03/25/2012	MBS Paydown 0.16540943		31,146	31,146	32,022	31,722			(46)	(46)		31,146			0	311	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	04/25/2012	MBS Paydown 0.15845191		50,094	50,094	51,503	51,021			(800)	(800)		50,094			0	668	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	05/25/2012	MBS Paydown 0.15296247		39,524	39,524	40,636	40,255			(126)	(126)		39,524			0	659	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	06/25/2012	MBS Paydown 0.14655909		46,104	46,104	47,401	46,957			(182)	(182)		46,104			0	922	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	07/25/2012	MBS Paydown 0.14154428		36,107	36,107	37,122	36,774			(174)	(174)		36,107			0	842	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	08/25/2012	MBS Paydown 0.13832527		23,177	23,177	23,829	23,605			(129)	(129)		23,177			0	618	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	09/25/2012	MBS Paydown 0.13607078		16,232	16,232	16,689	16,533			(99)	(99)		16,232			0	487	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	10/25/2012	MBS Paydown 0.13155749		32,496	32,496	33,410	33,097			(212)	(212)		32,496			0	1,083	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	11/25/2012	MBS Paydown 0.12650931		36,347	36,347	37,369	37,019			(263)	(263)		36,347			0	1,333	07/01/2018		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	12/25/2012	MBS Paydown 0.12170768		34,572	34,572	35,544	35,211			(278)	(278)		34,572			0	1,383	07/01/2018		
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	01/25/2012	MBS Paydown 0.26319026		23,534	23,534	23,626	23,567			(70)	(70)		23,534			0	98	08/01/2020		
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	02/25/2012	MBS Paydown 0.25792536		16,426	16,426	16,491	16,450			(1)	(1)		16,426			0	137	08/01/2020		
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	03/25/2012	MBS Paydown 0.25145746		20,180	20,180	20,259	20,208			(57)	(57)		20,180			0	252	08/01/2020		
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	04/25/2012	MBS Paydown 0.24576024		17,775	17,775	17,845	17,800			(6)	(6)		17,775			0	296	08/01/2020		
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	05/25/2012	MBS Paydown 0.2403265		16,953	16,953	17,019	16,977			(9)	(9)		16,953			0	353	08/01/2020		
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	06/25/2012	MBS Paydown 0.23120497		28,459	28,459	28,570	28,499			(16)	(16)		28,459			0	711	08/01/2020		
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	07/25/2012	MBS Paydown 0.22376014		23,228	23,228	23,319	23,260			(14)	(14)		23,228			0	677	08/01/2020		
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	08/25/2012	MBS Paydown 0.21455603		28,717	28,717	28,829	28,757			(19)	(19)		28,717			0	957	08/01/2020		

E14.19

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	Contractual Maturity Date
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	..	09/25/2012	MBS Paydown 0.20861915		18,523	18,523	18,595	18,549		(13)		(13)		18,523			0	695	08/01/2020
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	..	10/25/2012	MBS Paydown 0.20299935		17,534	17,534	17,558	17,558		(13)		(13)		17,534			0	731	08/01/2020
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	..	11/25/2012	MBS Paydown 0.1980717		15,374	15,374	15,434	15,396		(13)		(13)		15,374			0	705	08/01/2020
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	..	12/25/2012	MBS Paydown 0.19335018		14,731	14,731	14,789	14,752		(13)		(13)		14,731			0	737	08/01/2020
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	01/25/2012	MBS Paydown 0.26666557		13,717	13,717	13,841	13,789		(69)		(69)		13,717			0	57	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	02/25/2012	MBS Paydown 0.25961415		14,103	14,103	14,231	14,177		(74)		(74)		14,103			0	118	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	03/25/2012	MBS Paydown 0.25314796		12,932	12,932	13,050	13,001		(5)		(5)		12,932			0	162	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	04/25/2012	MBS Paydown 0.24486994		16,556	16,556	16,706	16,644		(100)		(100)		16,556			0	276	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	05/25/2012	MBS Paydown 0.23644423		16,851	16,851	17,004	16,941		(15)		(15)		16,851			0	351	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	06/25/2012	MBS Paydown 0.22984785		13,193	13,193	13,312	13,263		(15)		(15)		13,193			0	330	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	07/25/2012	MBS Paydown 0.2232813		13,133	13,133	13,252	13,203		(17)		(17)		13,133			0	383	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	08/25/2012	MBS Paydown 0.21702329		12,516	12,516	12,629	12,582		(19)		(19)		12,516			0	417	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	09/25/2012	MBS Paydown 0.21101999		12,007	12,007	12,115	12,070		(20)		(20)		12,007			0	450	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	10/25/2012	MBS Paydown 0.20430236		13,435	13,435	13,557	13,506		(25)		(25)		13,435			0	560	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	11/25/2012	MBS Paydown 0.19701717		14,570	14,570	14,702	14,647		(30)		(30)		14,570			0	668	01/01/2021
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	12/25/2012	MBS Paydown 0.19087733		12,280	12,280	12,391	12,345		(28)		(28)		12,280			0	614	01/01/2021
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	01/25/2012	MBS Paydown 0.53485417		94,114	94,114	97,346	96,484		(2,194)		(2,194)		94,114			0	314	11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	02/25/2012	MBS Paydown 0.52181367		62,920	62,920	65,081	64,505		(1,371)		(1,371)		62,920			0	419	11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	03/25/2012	MBS Paydown 0.50283113		91,591	91,591	94,736	93,897		(2,177)		(2,177)		91,591			0	916	11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	04/25/2012	MBS Paydown 0.48283814		96,466	96,466	99,778	98,895		(2,335)		(2,335)		96,466			0	1,286	11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	05/25/2012	MBS Paydown 0.4668299		77,240	77,240	79,892	79,185		(1,832)		(1,832)		77,240			0	1,287	11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	06/25/2012	MBS Paydown 0.44548343		102,997	102,997	106,533	105,590		(482)		(482)		102,997			0	1,566	11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	07/25/2012	MBS Paydown 0.42872347		80,867	80,867	83,643	82,903		(462)		(462)		80,867			0	1,887	11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	08/25/2012	MBS Paydown 0.41164692		82,394	82,394	85,223	84,469		(541)		(541)		82,394			0		11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	09/25/2012	MBS Paydown 0.38815962		113,326	113,326	117,217	116,180		(845)		(845)		113,326			0		11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	10/25/2012	MBS Paydown 0.37203229		77,814	77,814	80,486	79,774		(681)		(681)		77,814			0	2,594	11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	11/25/2012	MBS Paydown 0.35394652		87,264	87,264	90,260	89,461		(845)		(845)		87,264			0	3,200	11/01/2024
31412Q SE 0	FNCI PL 932117 4.00 11/01/2024	..	12/25/2012	MBS Paydown 0.33633265		84,987	84,987	87,905	87,127		(916)		(916)		84,987			0	3,399	11/01/2024
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	01/25/2012	MBS Paydown 0.88241945		15,060	15,060	15,442	15,368		0		0		15,060			0	44	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	02/25/2012	MBS Paydown 0.87165863		21,522	21,522	22,069	21,962		(11)		(11)		21,522			0	126	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	03/25/2012	MBS Paydown 0.84648236		50,353	50,353	51,632	51,383		(250)		(250)		50,353			0	441	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	04/25/2012	MBS Paydown 0.83188144		29,202	29,202	29,944	29,800		(55)		(55)		29,202			0	341	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	05/25/2012	MBS Paydown 0.8097891		44,185	44,185	45,308	45,089		(112)		(112)		44,185			0	644	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	06/25/2012	MBS Paydown 0.79759452		24,389	24,389	25,009	24,888		(81)		(81)		24,389			0	427	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	07/25/2012	MBS Paydown 0.77736334		40,462	40,462	41,491	41,291		(156)		(156)		40,462			0	826	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	08/25/2012	MBS Paydown 0.74083315		73,060	73,060	74,917	74,556		(861)		(861)		73,060			0	1,705	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	09/25/2012	MBS Paydown 0.70923472		63,197	63,197	64,803	64,491		(658)		(658)		63,197			0	1,659	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	10/25/2012	MBS Paydown 0.67842986		61,610	61,610	63,175	62,871		(661)		(661)		61,610			0	1,797	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	11/25/2012	MBS Paydown 0.64877037		59,319	59,319	60,826	60,533		(646)		(646)		59,319			0	1,903	10/01/2030
31416W ZA 3	FNCT PL AB1636 3.50 10/01/30	..	12/25/2012	MBS Paydown 0.61918436		59,172	59,172	60,676	60,383		(688)		(688)		59,172			0	2,071	10/01/2030
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24	..	01/25/2012	MBS Paydown 0.67603991		88,326	88,326	91,222	90,604		(2,058)		(2,058)		88,326			0	294	10/01/2024
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24	..	02/25/2012	MBS Paydown 0.66162218		57,671	57,671	59,562	59,158		(1,227)		(1,227)		57,671			0	384	10/01/2024
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24	..	03/25/2012	MBS Paydown 0.64246041		76,647	76,647	79,160	78,623		(130)		(130)		76,647			0	766	10/01/2024

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National Interstate Insurance Company

SCHEDULE D - PART 4

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

E14.21

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.						
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....		04/25/2012	MBS Paydown 0.62405181.....		73,634	73,634	76,049	75,533		(182)		(182)		73,634			0	982	10/01/2024
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....		05/25/2012	MBS Paydown 0.60872511.....		61,307	61,307	63,317	62,888		(199)		(199)		61,307			0	1,022	10/01/2024
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....		06/25/2012	MBS Paydown 0.59358253.....		60,570	60,570	62,556	62,132		(237)		(237)		60,570			0	1,211	10/01/2024
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....		07/25/2012	MBS Paydown 0.57907193.....		58,042	58,042	59,945	59,539		(266)		(266)		58,042			0	1,354	10/01/2024
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....		08/25/2012	MBS Paydown 0.55330532.....		103,066	103,066	106,446	105,724		(1,356)		(1,356)		103,066			0	2,748	10/01/2024
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....		09/25/2012	MBS Paydown 0.54034563.....		51,839	51,839	53,538	53,175		(314)		(314)		51,839			0	1,555	10/01/2024
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....		10/25/2012	MBS Paydown 0.52564099.....		58,819	58,819	60,747	60,335		(394)		(394)		58,819			0	1,961	10/01/2024
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....		11/25/2012	MBS Paydown 0.51306199.....		50,316	50,316	51,966	51,613		(374)		(374)		50,316			0	1,845	10/01/2024
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....		12/25/2012	MBS Paydown 0.4923052.....		83,027	83,027	85,749	85,168		(1,155)		(1,155)		83,027			0	3,321	10/01/2024
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		01/25/2012	MBS Paydown 0.58445315.....		104,387	104,387	108,954	107,401		(2,247)		(2,247)		104,387			0	304	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		02/25/2012	MBS Paydown 0.5655333.....		113,519	113,519	118,486	116,796		(2,593)		(2,593)		113,519			0	662	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		03/25/2012	MBS Paydown 0.54548215.....		120,307	120,307	125,570	123,780		(2,871)		(2,871)		120,307			0	1,053	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		04/25/2012	MBS Paydown 0.52474879.....		124,400	124,400	129,843	127,992		(3,067)		(3,067)		124,400			0	1,451	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		05/25/2012	MBS Paydown 0.50919495.....		93,323	93,323	97,406	96,017		(398)		(398)		93,323			0	1,361	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		06/25/2012	MBS Paydown 0.4898344.....		116,163	116,163	121,245	119,517		(623)		(623)		116,163			0	2,033	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		07/25/2012	MBS Paydown 0.47601617.....		82,909	82,909	86,537	85,303		(551)		(551)		82,909			0	1,693	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		08/25/2012	MBS Paydown 0.46318801.....		76,969	76,969	80,336	79,191		(589)		(589)		76,969			0	1,796	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		09/25/2012	MBS Paydown 0.4439081.....		115,679	115,679	120,740	119,019		(993)		(993)		115,679			0	3,037	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		10/25/2012	MBS Paydown 0.42681689.....		102,547	102,547	107,034	105,508		(1,012)		(1,012)		102,547			0	2,991	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		11/25/2012	MBS Paydown 0.41216375.....		87,919	87,919	91,765	90,457		(971)		(971)		87,919			0	2,821	08/01/2020
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....		12/25/2012	MBS Paydown 0.3990073.....		78,939	78,939	82,392	81,218		(953)		(953)		78,939			0	2,763	08/01/2020
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		01/25/2012	MBS Paydown 0.7377723.....		69,410	69,410	71,868	70,943		0		0		69,410			0	202	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		02/25/2012	MBS Paydown 0.71869998.....		72,136	72,136	74,691	73,730		(211)		(211)		72,136			0	421	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		03/25/2012	MBS Paydown 0.70018693.....		70,021	70,021	72,501	71,568		(413)		(413)		70,021			0	613	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		04/25/2012	MBS Paydown 0.68038701.....		74,888	74,888	77,540	76,542		(659)		(659)		74,888			0	874	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		05/25/2012	MBS Paydown 0.65733294.....		87,196	87,196	90,284	89,122		(1,032)		(1,032)		87,196			0	1,272	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		06/25/2012	MBS Paydown 0.63407815.....		87,955	87,955	91,070	89,898		(1,342)		(1,342)		87,955			0	1,539	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		07/25/2012	MBS Paydown 0.61907904.....		56,730	56,730	58,739	57,983		(1,063)		(1,063)		56,730			0	1,158	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		08/25/2012	MBS Paydown 0.59541457.....		89,505	89,505	92,675	91,482		(1,895)		(1,895)		89,505			0	2,088	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		09/25/2012	MBS Paydown 0.56800449.....		103,671	103,671	107,343	105,962		(2,563)		(2,563)		103,671			0	2,721	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		10/25/2012	MBS Paydown 0.54472533.....		88,047	88,047	91,166	89,992		(2,676)		(2,676)		88,047			0	2,568	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		11/25/2012	MBS Paydown 0.52028802.....		92,428	92,428	95,701	94,470		(2,971)		(2,971)		92,428			0	2,965	09/01/2025
31417Y SD 0	FNMA PT 3.50 09/01/2025.....		12/25/2012	MBS Paydown 0.49417107.....		98,781	98,781	102,279	100,963		(3,362)		(3,362)		98,781			0	3,457	09/01/2025
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20.....		01/25/2012	MBS Paydown 0.61122247.....		92,879	92,879	97,153	95,580		(2,190)		(2,190)		92,879			0	271	09/01/2020
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20.....		02/25/2012	MBS Paydown 0.59226657.....		75,824	75,824	79,313	78,029		(95)		(95)		75,824			0	442	09/01/2020
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20.....		03/25/2012	MBS Paydown 0.57230107.....		79,862	79,862	83,537	82,185		(209)		(209)		79,862			0	699	09/01/2020
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20.....		04/25/2012	MBS Paydown 0.55326155.....		76,158	76,158	79,663	78,373		(307)		(307)		76,158			0	889	09/01/2020
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20.....		05/25/2012	MBS Paydown 0.5369766.....		65,140	65,140	68,138	67,034		(350)		(350)		65,140			0	950	09/01/2020
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20.....		06/25/2012	MBS Paydown 0.51906874.....		71,631	71,631	74,928	73,715		(471)		(471)		71,631			0	1,254	09/01/2020
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20.....		07/25/2012	MBS Paydown 0.50066767.....		73,604	73,604	76,992	75,745		(578)		(578)		73,604			0	1,503	09/01/2020
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20.....		08/25/2012	MBS Paydown 0.48333124.....		69,346	69,346	72,537	71,363		(634)		(634)		69,346			0	1,618	09/01/2020
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20.....		09/25/2012	MBS Paydown 0.46543621.....		71,580	71,580	74,874	73,662		(742)		(742)		71,580			0	1,879	09/01/2020

SCHEDULE D - PART 4

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

E14.22

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.						
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20		10/25/2012	MBS Paydown 0.44914055		65,183	65,183	68,182	67,078		(758)		(758)		65,183			0	1,901	09/01/2020
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20		11/25/2012	MBS Paydown 0.43249364		66,588	66,588	69,652	68,524		(851)		(851)		66,588			0	2,136	09/01/2020
31417Y SK 4	FNCN PL MA0521 PT 3.50 09/01/20		12/25/2012	MBS Paydown 0.41588727		66,426	66,426	69,482	68,357		(927)		(927)		66,426			0	2,325	09/01/2020
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		01/25/2012	MBS Paydown 0.8915567		51,349	51,349	52,186	51,802		(575)		(575)		51,349			0	150	12/01/2030
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		02/25/2012	MBS Paydown 0.8806826		54,371	54,371	55,257	54,850		(28)		(28)		54,371			0	317	12/01/2030
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		03/25/2012	MBS Paydown 0.8629382		88,722	88,722	90,168	89,504		(81)		(81)		88,722			0	776	12/01/2030
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		04/25/2012	MBS Paydown 0.84472475		91,067	91,067	92,552	91,870		(127)		(127)		91,067			0	1,062	12/01/2030
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		05/25/2012	MBS Paydown 0.82686682		89,290	89,290	90,745	90,077		(167)		(167)		89,290			0	1,302	12/01/2030
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		06/25/2012	MBS Paydown 0.81194395		74,614	74,614	75,830	75,272		(174)		(174)		74,614			0	1,306	12/01/2030
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		07/25/2012	MBS Paydown 0.79044187		107,510	107,510	109,263	108,458		(294)		(294)		107,510			0	2,195	12/01/2030
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		08/25/2012	MBS Paydown 0.76331872		135,616	135,616	137,826	136,812		(799)		(799)		135,616			0	3,164	12/01/2030
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		09/25/2012	MBS Paydown 0.72905126		171,337	171,337	174,130	172,848		(1,457)		(1,457)		171,337			0	4,498	12/01/2030
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		10/25/2012	MBS Paydown 0.70060304		142,241	142,241	144,559	143,495		(1,012)		(1,012)		142,241			0	4,149	12/01/2030
31417Y U4 7	FNMA PL MA0602 PT 3.00 12/01/30		11/16/2012	WELLS FARGO BROKERAGE		3,722,937	3,503,015	3,560,110	3,533,904		(17,890)		(17,890)		3,539,968		182,969	182,969	118,874	12/01/2030
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22		03/25/2012	MBS Paydown 0.80031859		4,574	4,574	4,802	4,802		(65)		(65)		4,574			0	11	02/01/2022
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22		04/25/2012	MBS Paydown 0.97050927		4,512	4,512	4,737	4,737		(69)		(69)		4,512			0	23	02/01/2022
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22		05/25/2012	MBS Paydown 0.95893519		5,324	5,324	5,589	5,589		(118)		(118)		5,324			0	40	02/01/2022
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22		06/25/2012	MBS Paydown 0.94629665		5,845	5,845	6,135	6,135		(35)		(35)		5,845			0	58	02/01/2022
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22		07/25/2012	MBS Paydown 0.92973583		7,587	7,587	7,964	7,964		(81)		(81)		7,587			0	95	02/01/2022
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22		08/25/2012	MBS Paydown 0.91262453		7,871	7,871	8,262	8,262		(85)		(85)		7,871			0	118	02/01/2022
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22		09/25/2012	MBS Paydown 0.89249134		9,261	9,261	9,721	9,721		(152)		(152)		9,261			0	61	02/01/2022
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22		10/25/2012	MBS Paydown 0.87768653		6,810	6,810	7,149	7,149		(94)		(94)		6,810			0	136	02/01/2022
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22		11/25/2012	MBS Paydown 0.85787263		9,114	9,114	9,567	9,567		(142)		(142)		9,114			0	205	02/01/2022
31418A CR 7	FN PL MA0979 PT 3.00 02/01/22		12/25/2012	MBS Paydown 0.84015419		8,150	8,150	8,555	8,555		(143)		(143)		8,150			0	204	02/01/2022
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		01/25/2012	MBS Paydown 0.68522919		45,519	45,519	47,326	47,005		(1,343)		(1,343)		45,519			0	152	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		02/25/2012	MBS Paydown 0.66975819		30,942	30,942	32,170	31,953		(37)		(37)		30,942			0	206	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		03/25/2012	MBS Paydown 0.64029921		58,918	58,918	61,257	60,842		(976)		(976)		58,918			0	589	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		04/25/2012	MBS Paydown 0.61859208		43,414	43,414	45,138	44,832		(153)		(153)		43,414			0	579	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		05/25/2012	MBS Paydown 0.61113039		14,923	14,923	15,516	15,411		(74)		(74)		14,923			0	249	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		06/25/2012	MBS Paydown 0.59105307		40,155	40,155	41,749	41,466		(228)		(228)		40,155			0	803	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		07/25/2012	MBS Paydown 0.57409843		33,909	33,909	35,255	35,017		(237)		(237)		33,909			0	791	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		08/25/2012	MBS Paydown 0.5571244		33,948	33,948	35,296	35,057		(277)		(277)		33,948			0	905	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		09/25/2012	MBS Paydown 0.53505677		44,135	44,135	45,887	45,577		(410)		(410)		44,135			0	1,324	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		10/25/2012	MBS Paydown 0.51122057		47,672	47,672	49,565	49,229		(510)		(510)		47,672			0	1,589	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		11/25/2012	MBS Paydown 0.49490988		32,621	32,621	33,916	33,687		(399)		(399)		32,621			0	1,196	07/01/2025
31418V T5 1	FNCI PL AD7771 PT 4.00 07/01/25		12/25/2012	MBS Paydown 0.48282172		24,176	24,176	25,136	24,966		(322)		(322)		24,176			0	967	07/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		01/25/2012	MBS Paydown 0.72823183		61,558	61,558	63,209	62,879		(1,179)		(1,179)		61,558			0	180	09/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		02/25/2012	MBS Paydown 0.70875677		58,425	58,425	59,992	59,679		(52)		(52)		58,425			0	341	09/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		03/25/2012	MBS Paydown 0.68501669		71,220	71,220	73,130	72,749		(130)		(130)		71,220			0	623	09/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		04/25/2012	MBS Paydown 0.6612296		71,361	71,361	73,275	72,893		(205)		(205)		71,361			0	833	09/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		05/25/2012	MBS Paydown 0.64392145		51,924	51,924	53,317	53,039		(203)		(203)		51,924			0	757	09/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		06/25/2012	MBS Paydown 0.62609775		53,471	53,471	54,905	54,619		(253)		(253)		53,471			0	936	09/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		07/25/2012	MBS Paydown 0.60493313		63,494	63,494	65,197	64,856		(353)		(353)		63,494			0	1,296	09/01/2025

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	11-15 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.						
31419D MQ 1	FNCI PL AE3066 3 09/01/25		08/25/2012	MBS Paydown 0.58300904		65,772	65,772	67,536	67,184		(426)		(426)		65,772			0	1,535	09/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		09/25/2012	MBS Paydown 0.55844971		73,678	73,678	75,654	75,259		(546)		(546)		73,678			0	1,934	09/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		10/25/2012	MBS Paydown 0.53573745		68,137	68,137	69,964	69,599		(574)		(574)		68,137			0	1,987	09/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		11/25/2012	MBS Paydown 0.51624738		58,470	58,470	60,038	59,725		(549)		(549)		58,470			0	1,876	09/01/2025
31419D MQ 1	FNCI PL AE3066 3 09/01/25		12/25/2012	MBS Paydown 0.4961683		60,237	60,237	61,853	61,530		(616)		(616)		60,237			0	2,108	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		01/25/2012	MBS Paydown 0.69875217		7,687	7,687	7,970	7,882				0		7,687			0	22	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		02/25/2012	MBS Paydown 0.67181014		54,200	54,200	56,196	55,573		(73)		(73)		54,200			0	316	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		03/25/2012	MBS Paydown 0.60180036		140,840	140,840	146,027	144,409		(2,849)		(2,849)		140,840			0	1,232	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		04/25/2012	MBS Paydown 0.54979313		104,624	104,624	108,477	107,275		(1,975)		(1,975)		104,624			0	1,221	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		05/25/2012	MBS Paydown 0.49650994		107,191	107,191	111,139	109,907		(2,196)		(2,196)		107,191			0	1,563	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		06/25/2012	MBS Paydown 0.49387723		5,296	5,296	5,491	5,430		(34)		(34)		5,296			0	93	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		07/25/2012	MBS Paydown 0.45197763		84,290	84,290	87,395	86,426		(1,625)		(1,625)		84,290			0	1,721	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		08/25/2012	MBS Paydown 0.43706508		30,000	30,000	31,105	30,760		(244)		(244)		30,000			0	700	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		09/25/2012	MBS Paydown 0.36300914		148,980	148,980	154,467	152,755		(3,946)		(3,946)		148,980			0	3,911	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		10/25/2012	MBS Paydown 0.3358888		54,559	54,559	56,568	55,941		(558)		(558)		54,559			0	1,591	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		11/25/2012	MBS Paydown 0.30828415		55,533	55,533	57,578	56,940		(675)		(675)		55,533			0	1,782	09/01/2025
31419D NW 7	FN PL AE3104 PT 3.50 09/01/25		12/25/2012	MBS Paydown 0.27180827		73,379	73,379	76,082	75,239		(1,993)		(1,993)		73,379			0	2,568	09/01/2025
45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028		06/01/2012	Sinking Fund Redemption 100.0		35,000	35,000	37,474	37,360		(2,313)		(2,313)		35,000			0	788	06/01/2028
45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028		12/01/2012	Sinking Fund Redemption 100.0		55,000	55,000	58,888	58,709		(3,580)		(3,580)		55,000			0	2,475	06/01/2028
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		01/01/2012	Partial Call 100.0		5,000	5,000	5,393	5,379		(379)		(379)		5,000			0	96	01/01/2029
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		03/15/2012	Partial Call 100.0		5,000	5,000	5,393	5,379		(379)		(379)		5,000			0	142	01/01/2029
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		04/12/2012	Partial Call 100.0		5,000	5,000	5,393	5,379		(379)		(379)		5,000			0	159	01/01/2029
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		08/30/2012	Partial Call 100.0		5,000	5,000	5,393	5,379		(379)		(379)		5,000			0	245	01/01/2029
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		09/13/2012	Partial Call 100.0		5,000	5,000	5,393	5,379		(379)		(379)		5,000			0	68	01/01/2029
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029		10/18/2012	Partial Call 100.0		10,000	10,000	10,786	10,758		(758)		(758)		10,000			0	550	01/01/2029
462467 L VC 1	IOWA ST FIN AUTH SFM G 4.00 01/01/2012		01/01/2012	Maturity 100.0		60,000	60,000	59,550	60,000				0		60,000			0	1,200	01/01/2012
462590 DY 3	IA STD LN ARCS-TXB SRS M 0.00 12/01/2029		08/06/2012	Call 100.0		600,000	600,000	600,000	441,234		158,766		158,766		600,000			0	79	12/01/2029
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		01/01/2012	Partial Call 100.0		10,000	10,000	10,660	10,562		(562)		(562)		10,000			0	48	12/01/2038
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		03/01/2012	Partial Call 100.0		20,000	20,000	21,320	21,124		(1,124)		(1,124)		20,000			0	285	12/01/2038
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		05/01/2012	Partial Call 100.0		20,000	20,000	21,320	21,124		(1,124)		(1,124)		20,000			0	475	12/01/2038
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		06/01/2012	Partial Call 100.0		10,000	10,000	10,660	10,562		(562)		(562)		10,000			0	285	12/01/2038
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		08/01/2012	Partial Call 100.0		20,000	20,000	21,320	21,124		(1,124)		(1,124)		20,000			0	150	12/01/2038
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		09/01/2012	Partial Call 100.0		10,000	10,000	10,660	10,562		(562)		(562)		10,000			0		12/01/2038
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		10/01/2012	Partial Call 100.0		10,000	10,000	10,660	10,562		(562)		(562)		10,000			0	475	12/01/2038
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		11/01/2012	Partial Call 100.0		10,000	10,000	10,660	10,562		(562)		(562)		10,000			0	523	12/01/2038
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038		12/01/2012	Partial Call 100.0		10,000	10,000	10,660	10,562		(562)		(562)		10,000			0	570	12/01/2038
54811A AX 1	LWR CO RIV UNREF 5.375 05/15/2020		01/27/2012	Defeasement		520,000	520,000	520,000	520,011		(9)		(2)		520,009			0		05/15/2020
54811A U9 2	LOWER COLO RIV AUTH NONRFUN MUNI		09/10/2012	SINKING FUND REDEMPTION		20,000	20,000	20,000							20,000			0	700	05/15/2020
54811A UR 2	LOWER COLO RIV AUTH NONRFUN MUNI		05/03/2012	SINKING FUND REDEMPTION		5,000	5,000	5,000							5,000			0	1	05/15/2020
54811A B5 1	LOWER COLO RIV AUTH NONRFUN MUNI		08/24/2012	SINKING FUND REDEMPTION		5,000	5,000	5,000							5,000			0		05/15/2020
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		03/01/2012	Partial Call 100.0		215,000	215,000	223,278	222,728		(7,228)		(7,228)		215,000			0	5,100	09/01/2039
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		06/22/2012	Partial Call 100.0		65,000	65,000	67,503	67,336		(2,336)		(2,336)		65,000			0	3,021	09/01/2039
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		12/27/2012	Partial Call 100.0		100,000	100,000	103,850	103,594		(3,594)		(3,594)		100,000			0	7,603	09/01/2039

E14.23

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	
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031.....	01/01/2012.	Partial Call 100.0.....		5,000	5,000	5,280	5,268				(268)	(268)	5,000			0	113	01/01/2031.	
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031.....	07/01/2012.	Partial Call 100.0.....		15,000	15,000	15,841	15,804				(804)	(804)	15,000			0	675	01/01/2031.	
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034.....	07/01/2012.	Partial Call 100.0.....		10,000	10,000	10,796	10,765				(765)	(765)	10,000			0	426	07/01/2034.	
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042.....	10/01/2012.	Partial Call 100.0.....		1,649	1,649	1,650	1,650			(2)	(2)	(2)	1,649			0	4	09/01/2042.	
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042.....	11/01/2012.	Partial Call 100.0.....		1,872	1,872	1,874	1,874			(2)	(2)	(2)	1,872			0	9	09/01/2042.	
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042.....	12/01/2012.	Partial Call 100.0.....		1,602	1,602	1,604	1,604			(2)	(2)	(2)	1,602			0	11	09/01/2042.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	01/01/2012.	Partial Call 100.0.....		5,000	5,000	5,388	5,351			(351)	(351)	(351)	5,000			0	19	12/01/2031.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	02/01/2012.	Partial Call 100.0.....		5,000	5,000	5,388	5,351			(351)	(351)	(351)	5,000			0	38	12/01/2031.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	03/01/2012.	Partial Call 100.0.....		5,000	5,000	5,388	5,351			(351)	(351)	(351)	5,000			0	56	12/01/2031.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	04/01/2012.	Partial Call 100.0.....		5,000	5,000	5,388	5,351			(351)	(351)	(351)	5,000			0	75	12/01/2031.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	05/01/2012.	Partial Call 100.0.....		5,000	5,000	5,388	5,351			(351)	(351)	(351)	5,000			0	94	12/01/2031.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	06/01/2012.	Sinking Fund Redemption 100.0.....		20,000	20,000	21,554	21,403			(1,382)	(1,382)	(1,382)	20,000			0	450	12/01/2031.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	07/01/2012.	Partial Call 100.0.....		5,000	5,000	5,388	5,351			(351)	(351)	(351)	5,000			0	71	12/01/2031.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	08/01/2012.	Partial Call 100.0.....		5,000	5,000	5,388	5,351			(351)	(351)	(351)	5,000			0		12/01/2031.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	09/01/2012.	Partial Call 100.0.....		5,000	5,000	5,388	5,351			(351)	(351)	(351)	5,000			0		12/01/2031.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	11/01/2012.	Partial Call 100.0.....		15,000	15,000	16,165	16,052			(1,053)	(1,053)	(1,053)	15,000			0	619	12/01/2031.	
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	12/01/2012.	Sinking Fund Redemption 100.0.....		20,000	20,000	21,554	21,403			(1,375)	(1,375)	(1,375)	20,000			0	900	12/01/2031.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	01/01/2012.	Partial Call 100.0.....		30,000	30,000	31,078	30,311			(994)	(994)	(994)	30,000			0	135	06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	02/01/2012.	Partial Call 100.0.....		25,000	25,000	25,899	25,259			(828)	(828)	(828)	25,000			0	225	06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	03/01/2012.	Partial Call 100.0.....		25,000	25,000	25,899	25,259			(828)	(828)	(828)	25,000			0	338	06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	04/01/2012.	Partial Call 100.0.....		10,000	10,000	10,359	10,104			(331)	(331)	(331)	10,000			0	180	06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	05/01/2012.	Partial Call 100.0.....		55,000	55,000	56,977	55,569			(1,823)	(1,823)	(1,823)	55,000			0	1,117	06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	06/01/2012.	Partial Call 100.0.....		30,000	30,000	31,078	30,311			(994)	(994)	(994)	30,000			0	810	06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	07/01/2012.	Partial Call 100.0.....		25,000	25,000	25,899	25,259			(828)	(828)	(828)	25,000			0		06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	08/01/2012.	Partial Call 100.0.....		25,000	25,000	25,899	25,259			(828)	(828)	(828)	25,000			0		06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	09/01/2012.	Partial Call 100.0.....		15,000	15,000	15,539	15,155			(497)	(497)	(497)	15,000			0		06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	10/01/2012.	Partial Call 100.0.....		40,000	40,000	41,438	40,414			(1,325)	(1,325)	(1,325)	40,000			0	1,800	06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	11/01/2012.	Partial Call 100.0.....		25,000	25,000	25,899	25,259			(828)	(828)	(828)	25,000			0	1,237	06/01/2038.	
60535Q FD 7	MS HOME CORP 5.4 06/01/2038.....	12/01/2012.	Partial Call 100.0.....		20,000	20,000	20,719	20,207			(663)	(663)	(663)	20,000			0	1,080	06/01/2038.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	01/01/2012.	Partial Call 100.0.....		5,000	5,000	5,385	5,349			(349)	(349)	(349)	5,000			0	38	11/01/2027.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	02/01/2012.	Partial Call 100.0.....		10,000	10,000	10,771	10,698			(698)	(698)	(698)	10,000			0	113	11/01/2027.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	03/01/2012.	Partial Call 100.0.....		10,000	10,000	10,771	10,698			(698)	(698)	(698)	10,000			0	150	11/01/2027.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	04/01/2012.	Partial Call 100.0.....		10,000	10,000	10,771	10,698			(698)	(698)	(698)	10,000			0	188	11/01/2027.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	05/01/2012.	Partial Call 100.0.....		20,000	20,000	21,541	21,395			(1,395)	(1,395)	(1,395)	20,000			0	450	11/01/2027.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	07/01/2012.	Partial Call 100.0.....		10,000	10,000	10,771	10,698			(698)	(698)	(698)	10,000			0	223	11/01/2027.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	08/01/2012.	Partial Call 100.0.....		10,000	10,000	10,771	10,698			(698)	(698)	(698)	10,000			0		11/01/2027.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	09/01/2012.	Partial Call 100.0.....		10,000	10,000	10,771	10,698			(698)	(698)	(698)	10,000			0		11/01/2027.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	10/01/2012.	Partial Call 100.0.....		10,000	10,000	10,771	10,698			(698)	(698)	(698)	10,000			0	413	11/01/2027.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	11/01/2012.	Partial Call 100.0.....		10,000	10,000	10,771	10,698			(698)	(698)	(698)	10,000			0	450	11/01/2027.	
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	12/01/2012.	Partial Call 100.0.....		15,000	15,000	16,156	16,046			(1,046)	(1,046)	(1,046)	15,000			0	731	11/01/2027.	
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....	01/01/2012.	Partial Call 100.0.....		5,000	5,000	5,324	5,305			(305)	(305)	(305)	5,000			0	39	05/01/2028.	
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....	05/01/2012.	Partial Call 100.0.....		5,000	5,000	5,324	5,305			(305)	(305)	(305)	5,000			0	116	05/01/2028.	

E14.24

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
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....	06/01/2012.	Partial Call 100.0.....	5,000	5,000	5,324	5,305	(305)	(305)	5,000				5,000				0	135	05/01/2028.	
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....	07/01/2012.	Partial Call 100.0.....	10,000	10,000	10,647	10,611	(611)	(611)	10,000				10,000				0	308	05/01/2028.	
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....	08/01/2012.	Partial Call 100.0.....	5,000	5,000	5,324	5,305	(305)	(305)	5,000				5,000				0	173	05/01/2028.	
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....	09/01/2012.	Partial Call 100.0.....	10,000	10,000	10,647	10,611	(611)	(611)	10,000				10,000				0	48	05/01/2028.	
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....	10/01/2012.	Partial Call 100.0.....	5,000	5,000	5,324	5,305	(305)	(305)	5,000				5,000				0	212	05/01/2028.	
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....	11/01/2012.	Partial Call 100.0.....	5,000	5,000	5,324	5,305	(305)	(305)	5,000				5,000				0	231	05/01/2028.	
60637B BD 1	MISSOURI ST 4.625 05/01/2028.....	12/01/2012.	Partial Call 100.0.....	5,000	5,000	5,324	5,305	(305)	(305)	5,000				5,000				0	251	05/01/2028.	
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030.....	08/01/2012.	Partial Call 100.0.....	5,000	5,000	5,364	5,363	(363)	(363)	5,000				5,000				0	77	11/01/2030.	
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030.....	12/01/2012.	Partial Call 100.0.....	10,000	10,000	10,727	10,725	(725)	(725)	10,000				10,000				0	401	11/01/2030.	
63967C N6 5	NE ST SFH F 4.40 03/01/2020.....	01/01/2012.	Partial Call 100.0.....	80,000	80,000	81,480	81,333	(1,333)	(1,333)	80,000				80,000				0	1,173	03/01/2020.	
63967C N6 5	NE ST SFH F 4.40 03/01/2020.....	02/01/2012.	Partial Call 100.0.....	15,000	15,000	15,278	15,250	(250)	(250)	15,000				15,000				0	275	03/01/2020.	
63967C N6 5	NE ST SFH F 4.40 03/01/2020.....	04/01/2012.	Partial Call 100.0.....	25,000	25,000	25,463	25,416	(416)	(416)	25,000				25,000				0	642	03/01/2020.	
63967C N6 5	NE ST SFH F 4.40 03/01/2020.....	05/01/2012.	Partial Call 100.0.....	35,000	35,000	35,648	35,583	(583)	(583)	35,000				35,000				0	1,027	03/01/2020.	
63967C N6 5	NE ST SFH F 4.40 03/01/2020.....	06/01/2012.	Partial Call 100.0.....	70,000	70,000	71,295	71,166	(1,166)	(1,166)	70,000				70,000				0	2,310	03/01/2020.	
63967C N6 5	NE ST SFH F 4.40 03/01/2020.....	07/01/2012.	Partial Call 100.0.....	15,000	15,000	15,278	15,250	(250)	(250)	15,000				15,000				0	276	03/01/2020.	
63967C N6 5	NE ST SFH F 4.40 03/01/2020.....	09/01/2012.	Partial Call 100.0.....	50,000	50,000	50,925	50,833	(833)	(833)	50,000				50,000				0		03/01/2020.	
64469D EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037.....	01/01/2012.	Sinking Fund Redemption 100.0.....	10,000	10,000	10,460	10,404	(404)	(404)	10,000				10,000				0	288	01/01/2037.	
64469D EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037.....	06/01/2012.	Partial Call 100.0.....	255,000	255,000	266,730	265,290	(10,290)	(10,290)	255,000				255,000				0	8,217	01/01/2037.	
64469D EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037.....	07/01/2012.	Sinking Fund Redemption 100.0.....	10,000	10,000	10,460	10,404	(401)	(401)	10,000				10,000				0	575	01/01/2037.	
64469D EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037.....	12/01/2012.	Partial Call 100.0.....	300,000	300,000	313,800	312,105	(12,106)	(12,106)	300,000				300,000				0	24,438	01/01/2037.	
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....	03/01/2012.	Sinking Fund Redemption 100.0.....	55,000	55,000	57,733	57,595	(2,460)	(2,460)	55,000				55,000				0	1,272	09/01/2025.	
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....	06/01/2012.	Partial Call 100.0.....	45,000	45,000	47,236	47,123	(2,130)	(2,130)	45,000				45,000				0	1,561	09/01/2025.	
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....	09/01/2012.	Partial Call 100.0.....	55,000	55,000	57,733	57,595	(2,603)	(2,603)	55,000				55,000				0	2,082	09/01/2025.	
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....	11/01/2012.	Partial Call 100.0.....	20,000	20,000	20,994	20,944	(947)	(947)	20,000				20,000				0	1,079	09/01/2025.	
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030.....	03/01/2012.	Sinking Fund Redemption 100.0.....	5,000	5,000	5,410	5,390	(390)	(390)	5,000				5,000				0	125	09/01/2030.	
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030.....	06/01/2012.	Partial Call 100.0.....	5,000	5,000	5,410	5,390	(390)	(390)	5,000				5,000				0	188	09/01/2030.	
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030.....	09/01/2012.	Partial Call 100.0.....	15,000	15,000	16,230	16,169	(1,169)	(1,169)	15,000				15,000				0	690	09/01/2030.	
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030.....	10/01/2012.	Partial Call 100.0.....	10,000	10,000	10,820	10,779	(779)	(779)	10,000				10,000				0	542	09/01/2030.	
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030.....	12/01/2012.	Partial Call 100.0.....	10,000	10,000	10,820	10,779	(779)	(779)	10,000				10,000				0	625	09/01/2030.	
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....	01/01/2012.	Partial Call 100.0.....	5,000	5,000	5,333	5,321	(321)	(321)	5,000				5,000				0	88	01/01/2028.	
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....	07/01/2012.	Partial Call 100.0.....	20,000	20,000	21,332	21,284	(1,284)	(1,284)	20,000				20,000				0	800	01/01/2028.	
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035.....	01/01/2012.	Partial Call 100.0.....	70,000	70,000	72,318	72,103	(2,103)	(2,103)	70,000				70,000				0	1,575	01/01/2035.	
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035.....	07/01/2012.	Partial Call 100.0.....	30,000	30,000	30,993	30,901	(901)	(901)	30,000				30,000				0	1,350	01/01/2035.	
677377 U9 2	OHIO HSG 4.80 11/01/2028.....	05/01/2012.	Partial Call 100.0.....	5,000	5,000	5,411	5,392	(392)	(392)	5,000				5,000				0	120	11/01/2028.	
677377 U9 2	OHIO HSG 4.80 11/01/2028.....	11/01/2012.	Partial Call 100.0.....	20,000	20,000	21,644	21,567	(1,567)	(1,567)	20,000				20,000				0	960	11/01/2028.	
677519 NH 9	OH PKS REC-II-A 3.70 06/01/2012.....	06/01/2012.	Maturity 100.0.....	565,000	565,000	602,917	566,972	(1,972)	(1,972)	565,000				565,000				0	10,453	06/01/2012.	
677555 YF 5	OH ECON TXB OH ENT BD 6.125 09/01/2019.....	06/01/2012.	Partial Make Whole Call 100.0.....	100,000	100,000	100,072	100,002	(2)	(2)	100,000				100,000				0	3,063	09/01/2019.	
677555 YF 5	OH ECON TXB OH ENT BD 6.125 09/01/2019.....	09/01/2012.	Sinking Fund Redemption 100.0.....	100,000	100,000	100,072	100,002	(2)	(2)	100,000				100,000				0	4,594	09/01/2019.	
686087 LA 3	OR ST HSG SFM AMT B 4.50 07/01/2023.....	01/01/2012.	Partial Call 100.0.....	60,000	60,000	61,368	61,358	(1,358)	(1,358)	60,000				60,000				0	1,350	07/01/2023.	
686087 LA 3	OR ST HSG SFM AMT B 4.50 07/01/2023.....	04/01/2012.	Partial Call 100.0.....	70,000	70,000	71,596	71,584	(1,584)	(1,584)	70,000				70,000				0	2,363	07/01/2023.	
686087 LA 3	OR ST HSG SFM AMT B 4.50 07/01/2023.....	07/01/2012.	Partial Call 100.0.....	100,000	100,000	102,280	102,263	(2,263)	(2,263)	100,000				100,000				0	3,828	07/01/2023.	
686087 LA 3	OR ST HSG SFM AMT B 4.50 07/01/2023.....	10/01/2012.	Partial Call 100.0.....	120,000	120,000	122,736	122,715	(2,715)	(2,715)	120,000				120,000				0	6,750	07/01/2023.	
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028.....	07/10/2012.	Partial Call 100.0.....	120,000	120,000	127,127	126,818	(6,818)	(6,818)	120,000				120,000				0	3,067	04/01/2028.	

E14.25

SCHEDULE D - PART 4

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

E14.26

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	Contractual Maturity Date
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028.....		12/12/2012	Partial Call 100.0.....		130,000	130,000	137,721	137,386		(7,386)		(7,386)		130,000			0	7,782	04/01/2028
721882 AV 0	PIMA CNTY AZ STR & HWY 4.375 07/01/2012.....		07/01/2012	Maturity 100.0.....		550,000	550,000	550,000	550,000				0		550,000			0	24,063	07/01/2012
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027.....		07/01/2012	Partial Call 100.0.....		10,000	10,000	10,806	10,731		(731)		(731)		10,000			0	500	07/01/2027
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027.....		10/01/2012	Partial Call 100.0.....		10,000	10,000	10,806	10,731		(731)		(731)		10,000			0	625	07/01/2027
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037.....		01/01/2012	Sinking Fund Redemption 100.0.....		260,000	260,000	274,191	272,697		(12,697)		(12,697)		260,000			0	7,475	01/01/2037
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037.....		04/01/2012	Partial Call 100.0.....		345,000	345,000	363,831	361,848		(16,848)		(16,848)		345,000			0	10,635	01/01/2037
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037.....		07/01/2012	Sinking Fund Redemption 100.0.....		110,000	110,000	116,004	115,372		(4,931)		(4,931)		110,000			0	6,325	01/01/2037
880459 6U 1	TN HSG DEV AGY 5.75 01/01/2037.....		10/01/2012	Partial Call 100.0.....		415,000	415,000	437,651	435,266		(20,334)		(20,334)		415,000			0	29,828	01/01/2037
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....		09/01/2012	Sinking Fund Redemption 100.0.....		20,000	20,000	21,424	21,418		(1,418)		(1,418)		20,000			0	633	09/01/2028
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....		11/01/2012	Partial Call 100.0.....		5,000	5,000	5,356	5,355		(355)		(355)		5,000			0	195	09/01/2028
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024.....		01/01/2012	Sinking Fund Redemption 100.0.....		10,000	10,000	10,009	10,009		(9)		(9)		10,000			0	200	07/01/2024
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024.....		07/01/2012	Sinking Fund Redemption 100.0.....		35,000	35,000	35,032	35,031		(30)		(30)		35,000			0	1,400	07/01/2024
935358 EP 2	WARREN MI WTR/SWR REV 4.125 11/01/2017.....		11/01/2012	Call 100.0.....		305,000	305,000	308,654	305,485		(485)		(485)		305,000			0	12,581	11/01/2017
93978T MA 4	WA ST HSG FIN SF 4.50 06/01/2032.....		06/01/2012	Sinking Fund Redemption 100.0.....		60,000	60,000	62,578	59,016		(2,277)		(2,277)		60,000			0	1,350	06/01/2032
93978T MA 4	WA ST HSG FIN SF 4.50 06/01/2032.....		12/01/2012	Sinking Fund Redemption 100.0.....		110,000	110,000	114,726	108,196		(4,516)		(4,516)		110,000			0	4,950	06/01/2032
97689P 6R 4	WI ST HSG & ECON DEV 5.50 09/01/2038.....		03/01/2012	Sinking Fund Redemption 100.0.....		140,000	140,000	146,792	146,293		(5,815)		(5,815)		140,000			0	3,850	09/01/2038
97689P 6R 4	WI ST HSG & ECON DEV 5.50 09/01/2038.....		09/01/2012	Sinking Fund Redemption 100.0.....		155,000	155,000	162,520	161,968		(6,418)		(6,418)		155,000			0	8,525	09/01/2038
3137AJ MG 6	FHLMC MULTIFAMILY IO CMO.....		09/25/2012	VARIOUS.....		29,345		3,162	(94)				0					0	324	07/01/2021
3137AK KD 2	FHLMC MULTIFAMILY IO CMO.....		09/25/2012	VARIOUS.....		22,895		2,137					75					0	209	09/01/2018
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					78,701,413	77,582,888	78,871,339	77,968,153	196,484	(636,144)	0	(439,660)	0	77,279,590	0	1,384,107	1,384,107	1,956,858	XXX

Bonds - Industrial and Miscellaneous

00130H BH 7	AES CORP 8.00 10/15/2017.....		11/06/2012	GOLDMAN SACHS.....		207,686	180,000	184,050	183,224		(393)		(393)		182,831		24,855	24,855	15,360	10/15/2017
00130H BN 4	AES CORP 8.00 06/01/2020.....		11/06/2012	GOLDMAN SACHS.....		115,631	100,000	105,849	105,594		(431)		(431)		105,164		10,467	10,467	7,511	06/01/2020
00130H BS 3	AES CORP 7.375 07/01/2021.....		11/06/2012	GOLDMAN SACHS.....		13,444	12,000	12,000	12,001		(0)		(0)		12,001		1,443	1,443	1,239	07/01/2021
001546 AL 4	AK STEEL CORP 7.625 05/15/2020.....		11/06/2012	JEFFERIES & COMPANY.....		257,648	297,000	298,836	279,180	19,500	(182)		19,318		298,498		(40,851)	(40,851)	22,269	05/15/2020
00184A AF 2	AOL TIME WARNER 6.875 05/01/2012.....		05/01/2012	Maturity 100.0.....		500,000	500,000	534,705	502,153		(2,153)		(2,153)		500,000				17,188	05/01/2012
00439T AE 7	ACCURIDE CORP 9.50 08/01/2018.....		11/16/2012	BANK OF AMER/ML.....		251,100	270,000	287,624	260,550	24,742	(2,574)		22,168		282,718		(31,618)	(31,618)	33,488	08/01/2018
00441A AA 2	ACE HARDWARE 9.125 06/01/2016.....		06/01/2012	Call 104.563.....		156,845	150,000	159,000	155,230	(9)	(834)		(843)		154,396		2,458	2,458	6,844	06/01/2016
01958X BS 5	ALLIED WASTE NA 6.875 06/01/2017.....		06/01/2012	Call 103.438.....		783,026	757,000	811,170	788,134	(406)	(5,213)		(5,619)		782,921		511	511	26,022	06/01/2017
02005N AJ 9	ALLY FINANCIAL 144A 7.50 09/15/2020.....		11/06/2012	GOLDMAN SACHS.....		190,946	161,000	159,632	159,752		90		90		159,841		31,105	31,105	13,886	09/15/2020
023763 AA 3	AM AIRLN PT TRST 091A 10.375 07/02/2019.....		01/02/2012	Sinking Fund Redemption 100.0.....		5,259		6,106	6,049	(372)	(0)		(372)		5,259				273	07/02/2019
023763 AA 3	AM AIRLN PT TRST 091A 10.375 07/02/2019.....		07/02/2012	Sinking Fund Redemption 100.0.....		5,242		6,086	6,030		(67)		(67)		5,242				544	07/02/2019
023763 AA 3	AM AIRLN PT TRST 091A 10.375 07/02/2019.....		07/12/2012	GLEACHER.....		21,358	19,730	22,887	22,676		(272)		(272)		22,670		(1,312)	(1,312)	2,132	07/02/2019
023763 AA 3	AM AIRLN PT TRST 091A 10.375 07/02/2019.....		07/17/2012	GLEACHER.....		99,361	91,789	106,586	105,596		(1,293)		(1,293)		105,547		(5,814)	(5,814)	9,999	07/02/2019
0258M0 DA 4	AMER EXPRESS CR MTN 2.75 09/15/2015.....		03/05/2012	STIFEL NICOLAUS & CO.....		521,295	500,000	501,451	501,285		(61)		(61)		501,224		20,071	20,071	6,608	09/15/2015
037933 AE 8	APRIA HEALTHCARE 11.25 11/01/2014.....		07/02/2012	WELLS FARGO BROKERAGE.....		39,710	38,000	40,150	39,235	476	(451)		25		39,249				2,909	11/01/2014
037933 AE 8	APRIA HEALTHCARE 11.25 11/01/2014.....		07/03/2012	BANK OF AMER/ML.....		78,469	75,000	79,775	77,438	1,009	(939)		70		77,508		938	938	5,813	11/01/2014
05454R AG 5	AXCA 12.75 03/01/2016.....		03/19/2012	Partial Call 106.375.....		31,913	30,000	31,388	30,988	(151)	(67)		(218)		30,921		683	683	2,104	03/01/2016
05454R AG 5	AXCA 12.75 03/01/2016.....		04/18/2012	Cash Tender 107.125333.....		160,688	150,000	158,813	156,160		(636)		(636)		155,524		5,623	5,623	12,059	03/01/2016
06985P AB 6	BASIC ENERGY SVC 7.125 04/15/2016.....		10/01/2012	BANK OF AMER/ML.....		75,073	73,000	73,522	73,183	230	(128)		102		73,284		1,790	1,790	5,013	04/15/2016
071813 BA 6	BAXTER INTL 4.50 08/15/2019.....		11/16/2012	KEYBANK CAPITAL MARKET.....		1,177,200	1,000,000	1,059,150	1,055,431		(5,706)		(5,706)		1,049,725		127,475	127,475	57,000	08/15/2019
085789 AC 9	BERRY PETROL CO 8.25 11/01/2016.....		04/09/2012	Make Whole Call 104.125.....		364,438	350,000	351,710	351,757	(754)	412		(342)		352,169		13,023	13,023	12,673	11/01/2016

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
088611 AA 6	BI-LO LLC/FIN CP 9.25 02/15/2019		11/16/2012	CITIGROUP		269,100	260,000	260,900	260,836		(121)		(121)		260,715		8,385	8,385	30,463	02/15/2019
118230 AG 6	BUCKEYE PARTNERS 6.05 01/15/2018		06/27/2012	FIRST TENNESSEE		536,832	495,000	521,824	515,900		(1,503)		(1,503)		514,398		41,832	41,832	14,974	01/15/2018
12429T AB 0	BWY HOLDING CO 10.00 06/15/2018		11/16/2012	C.L. KING & ASSOC		193,594	175,000	185,234	184,330		(1,610)		(1,610)		182,283		11,311	11,311	16,333	06/15/2018
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	F.	11/25/2012	MBS Paydown 0.99166667		8,333	8,333	8,332	8,332		0		0		8,333			0	31	10/25/2027
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	F.	12/25/2012	MBS Paydown 0.98333333		8,333	8,333	8,332	8,332		0		0		8,333			0	55	10/25/2027
1248EP AU 7	CCO HOLDINGS LLC 6.50 04/30/2021		11/06/2012	J. P. MORGAN SECURITIES		162,072	152,000	152,000	152,002		(0)		(0)		152,002		10,070	10,070	10,127	04/30/2021
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		01/25/2012	MBS Paydown 0.915865287		8,108	8,108	6,649	6,726		1,336		1,336		8,108			0	40	04/25/2037
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		02/25/2012	MBS Paydown 0.913578598		11,939	11,939	9,790	9,904		1,967		1,967		11,939			0	117	04/25/2037
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		03/25/2012	MBS Paydown 0.910139301		17,957	17,957	14,724	14,896		2,958		2,958		17,957			0	262	04/25/2037
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		05/25/2012	MBS Paydown 0.907941923		11,473	11,473	9,407	9,517		1,916		1,916		11,473			0	220	04/25/2037
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		06/25/2012	MBS Paydown 0.903102839		25,265	25,265	20,717	20,959		288		288		25,265			0	719	04/25/2037
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		07/25/2012	MBS Paydown 0.901654148		7,564	7,564	6,202	6,275		96		96		7,564			0	247	04/25/2037
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		08/25/2012	MBS Paydown 0.890699053		57,197	57,197	46,901	47,449		772		772		57,197			0	2,141	04/25/2037
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		09/25/2012	MBS Paydown 0.886695035		20,905	20,905	17,142	17,342		334		334		20,905			0	875	04/25/2037
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		10/25/2012	MBS Paydown 0.882673902		20,994	20,994	17,215	17,416		362		362		20,994			0	971	04/25/2037
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		11/25/2012	MBS Paydown 0.878285145		22,914	22,914	18,789	19,009		425		425		22,914			0	1,159	04/25/2037
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37		12/25/2012	MBS Paydown 0.875182381		16,200	16,200	13,284	13,439		322		322		16,200			0	882	04/25/2037
125581 FZ 6	CIT GROUP INC 7.00 05/02/16		08/20/2012	Partial Call 100.0		69,280	69,280	65,985	66,714	(7,048)	2,566		(4,482)		69,280			0	3,772	05/02/2016
125581 FZ 6	CIT GROUP INC 7.00 05/02/16		09/05/2012	Partial Call 100.0		202,067	202,067	199,544	198,926	152	2,990		3,142		202,067		7,048	7,048	11,591	05/02/2016
125581 FZ 6	CIT GROUP INC 7.00 05/02/16		09/17/2012	Call 100.0		78,653	78,653	79,506	78,554	98			98		78,653			0	4,695	05/02/2016
125581 GA 0	CIT GROUP INC 7.00 05/02/2017		05/02/2012	Partial Call 100.0		12,147	12,147	12,208	12,132	15			15		12,147			0	335	05/02/2017
125581 GA 0	CIT GROUP INC 7.00 05/02/2017		06/04/2012	Partial Call 100.0		49,462	49,462	49,709	49,400	62			62		49,462			0	1,673	05/02/2017
125581 GA 0	CIT GROUP INC 7.00 05/02/2017		09/05/2012	Call 100.0		38,391	38,391	38,583	38,343	48			48		38,391			0	1,978	05/02/2017
125896 BC 3	CMS ENERGY CORP 8.75 06/15/2019		11/26/2012	MORGAN STANLEY & CO		130,461	100,000	109,250	108,056		(769)		(769)		107,287		23,174	23,174	8,361	06/15/2019
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		04/25/2012	MBS Paydown 0.284445379		18,756	18,756	16,552	16,552		2,719		2,719		18,756			0	82	04/25/2035
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		05/25/2012	MBS Paydown 0.279140873		24,931	24,931	22,002	22,002		1,091		1,091		24,931			0	219	04/25/2035
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		06/25/2012	MBS Paydown 0.274704617		20,850	20,850	18,400	18,400		735		735		20,850			0	274	04/25/2035
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		07/25/2012	MBS Paydown 0.271293398		16,033	16,033	14,149	14,149		182		182		16,033			0	281	04/25/2035
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		08/25/2012	MBS Paydown 0.26728141		18,856	18,856	16,641	16,641		585		585		18,856			0	413	04/25/2035
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		09/25/2012	MBS Paydown 0.26366074		17,017	17,017	15,018	15,018		383		383		17,017			0	447	04/25/2035
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		10/25/2012	MBS Paydown 0.25835825		24,922	24,922	21,993	21,993		1,358		1,358		24,922			0	764	04/25/2035
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		11/25/2012	MBS Paydown 0.253453119		23,054	23,054	20,345	20,345		1,208		1,208		23,054			0	808	04/25/2035
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		12/25/2012	MBS Paydown 0.249867674		16,852	16,852	14,872	14,872		506		506		16,852			0	664	04/25/2035
131347 BS 4	CALPINE CORP 7.875 07/31/2020		11/07/2012	Partial Call 103.0		6,180	6,000	5,949	5,955		45		45		6,000		180	180	600	07/31/2020
131347 BW 5	CALPINE CORP 7.50 02/15/2021		11/07/2012	Partial Call 103.0		4,120	4,000	4,000	4,001		(1)		(1)		4,000		120	120	368	02/15/2021
131347 BY 1	CALPINE CORP 7.875 01/15/2023		11/07/2012	Partial Call 103.0		30,900	30,000	30,000	30,000		(0)		(0)		30,000			0	3,098	01/15/2023
13959R AB 0	CAPELLA HEALTHCARE 9.25 07/01/2017		11/06/2012	CS FIRST BOSTON CORP		423,950	398,000	420,291	402,822	14,904	(3,283)		11,620		414,442		9,508	9,508	49,905	07/01/2017
147446 AR 9	CASE NEW HOLLAND 7.875 12/01/2017		11/06/2012	JEFFERIES & COMPANY		295,225	250,000	271,875	271,144		(2,609)		(2,609)		268,535		26,690	26,690	18,484	12/01/2017
15671B AE 1	CENVEO CORP 8.875 02/01/2018		11/08/2012	CRT CAPITAL		224,688	250,000	243,477	218,125	26,011	653		26,664		244,789		(20,101)	(20,101)	28,536	02/01/2018
15672W AA 2	CEQUEL COM & CAP 8.625 11/15/2017		11/06/2012	BANK OF AMER/ML		353,100	330,000	331,756	331,810		(267)		(267)		329,068		24,032	24,032	27,988	11/15/2017
17121E AD 9	CHRYSLER GPC 8.25 06/15/2021		08/07/2012	UBS WARBURG		178,295	169,000	169,000	153,790	15,207	(2)		15,205		169,027		9,268	9,268	9,101	06/15/2021
17121E AD 9	CHRYSLER GPC 8.25 06/15/2021		08/08/2012	BANK OF AMER/ML		43,153	41,000	41,000	37,310	3,694	(0)		3,694		41,004		2,180	2,180	2,236	06/15/2021
171871 AN 6	CINC BELL INC 8.375 10/15/2020		11/20/2012	Cash Tender 109.75		14,268	13,000	12,870	12,878		122		122		13,000		1,268	1,268	1,195	10/15/2020

E14.27

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	Foreign	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 Interests/Stock Dividends Received During Year	Contractual Maturity Date
17275R AH 5	CISCO SYSTEMS 4.45 01/15/2020.....		11/26/2012.	ANCORA ADVISORS LLC.....		40,817	35,000	37,292	37,193		(219)		(219)		36,975		3,842	3,842	2,137	01/15/2020.
17275R AK 8	CISCO SYSTEMS 3.15 03/14/2017.....		03/27/2012.	ANCORA ADVISORS LLC.....		270,725	250,000	256,371	255,756		(255)		(255)		255,500		15,225	15,225	4,288	03/14/2017.
172967 FS 5	CITIGROUP INC 3.953 06/15/2016.....		11/16/2012.	CITIGROUP.....		2,148,660	2,000,000	2,066,760	2,061,398		(11,567)		(11,567)		2,049,832		98,828	98,828	73,789	06/15/2016.
20030N AP 6	COMCAST CORP 6.50 01/15/2017.....		07/23/2012.	WELLS FARGO BROKERAGE.....		602,320	500,000	545,455	533,648		(3,398)		(3,398)		530,250		72,079	72,079	33,493	01/15/2017.
203372 AH 0	COMMSCOPE INC 8.25 01/15/2019.....		09/21/2012.	BARCLAYS AMERICA.....		96,250	88,000	91,655	88,000	3,249	(411)		2,838		90,886		5,412	5,412	8,692	01/15/2019.
203372 AH 0	COMMSCOPE INC 8.25 01/15/2019.....		09/21/2012.	OPPENHEIMER.....		30,730	28,000	29,190	28,000	1,097	(137)		960		28,960		1,770	1,770	2,766	01/15/2019.
203372 AH 0	COMMSCOPE INC 8.25 01/15/2019.....		11/01/2012.	BARCLAYS AMERICA.....		399,600	370,000	385,725	370,000	13,930	(2,007)		11,923		381,923		17,677	17,677	39,937	01/15/2019.
203372 AH 0	COMMSCOPE INC 8.25 01/15/2019.....		11/06/2012.	J. P. MORGAN SECURITIES.....		141,834	131,000	136,568	131,000	5,131	(747)		4,384		135,384		6,450	6,450	14,230	01/15/2019.
210795 PL 8	CONTL AIRLINES 2003-ERJ1 7.875 07/02/18.....		01/02/2012.	Sinking Fund Redemption 100.0.....		14,439	14,439	14,390	14,078	319	0		319		14,439		0	0	569	07/02/2018.
210795 PL 8	CONTL AIRLINES 2003-ERJ1 7.875 07/02/18.....		07/02/2012.	Sinking Fund Redemption 100.0.....		14,504	14,504	14,455	14,141	320	6		326		14,504		0	0	1,142	07/02/2018.
210795 PL 8	CONTL AIRLINES 2003-ERJ1 7.875 07/02/18.....		11/06/2012.	BARCLAYS AMERICA.....		204,237	198,048	197,378	193,096	4,373	139		4,512		197,530		6,706	6,706	21,098	07/02/2018.
216762 AE 4	COOPER-STANDARD AUTO 8.50 05/01/2018.....		08/09/2012.	BANK OF AMER/ML.....		155,520	144,000	151,873	149,139	1,339	(815)		524		149,676		5,858	5,858	9,622	05/01/2018.
216762 AE 4	COOPER-STANDARD AUTO 8.50 05/01/2018.....		08/10/2012.	BANK OF AMER/ML.....		138,240	128,000	136,818	133,920	1,777	(972)		805		134,725		3,515	3,515	8,583	05/01/2018.
216871 AB 9	COOPER US INC 5.25 11/15/2012.....		11/15/2012.	Maturity 100.0.....		500,000	500,000	495,805	499,386		614		614		500,000		0	0	26,250	11/15/2012.
21871D AA 1	CORELOGIC INC 7.25 06/01/2021.....		01/12/2012.	J. P. MORGAN SECURITIES.....		117,066	119,000	119,487	113,943	5,209	(2)		5,207		119,467		(2,083)	(2,083)	1,126	06/01/2021.
22546Q AF 4	CREDIT SUISSE NY 4.375 08/05/2020.....	F	08/02/2012.	Cash Tender 110.797.....		553,985	500,000	499,405	499,457	(512)	543		31		500,000		54,497	54,497	21,693	08/05/2020.
226373 AB 4	CRESTWOOD MDSTRM PART 7.75 04/01/2019.....		11/16/2012.	BANK OF AMER/ML.....		419,220	411,000	414,644	399,698	14,668	(483)		14,185		413,883		5,337	5,337	36,276	04/01/2019.
226566 AM 9	CRICKET COMMUNICATIONS I 7.75 10/15/2020.....		02/13/2012.	BNP PARIBAS.....		158,260	164,000	156,825	143,500	13,730	66		13,796		157,296		964	964	4,272	10/15/2020.
226566 AM 9	CRICKET COMMUNICATIONS I 7.75 10/15/2020.....		02/17/2012.	WELLS FARGO BROKERAGE.....		158,925	163,000	155,980	142,625	13,670	75		13,745		156,370		2,555	2,555	4,492	10/15/2020.
22764L AB 9	CROSSTEX ENERGY 8.875 02/15/2018.....		02/03/2012.	CS FIRST BOSTON CORP.....		326,250	300,000	311,714	310,029	(7)	(215)		(222)		309,814		16,443	16,443	12,783	02/15/2018.
24422E QM 4	JOHN DEERE CAP MTN 4.95 12/17/2012.....		12/17/2012.	Maturity 100.0.....		2,000,000	2,000,000	2,040,840	2,009,318		(9,318)		(9,318)		2,000,000		0	0	99,000	12/17/2012.
245217 AS 3	BLUE MERGER SUB 7.625 02/15/2019.....		11/06/2012.	CITIGROUP.....		655,493	634,000	644,601	608,640	34,637	(1,713)		32,924		641,564		13,929	13,929	59,622	02/15/2019.
24823U AG 3	DENBURY RESOURCES 8.25 02/15/2020.....		11/06/2012.	CITIGROUP.....		21,584	19,000	19,228	19,188		(21)		(21)		19,167		2,417	2,417	1,933	02/15/2020.
25459H AG 0	DIRECTV HLDGS/FING 7.625 05/15/2016.....		03/05/2012.	J. P. MORGAN SECURITIES.....		524,375	500,000	534,609	525,458		(3,197)		(3,197)		522,262		2,113	2,113	11,967	05/15/2016.
25470X AB 1	DISH DBS CORP 7.875 09/01/2019.....		11/06/2012.	J. P. MORGAN SECURITIES.....		357,291	304,000	330,604	329,153		(2,237)		(2,237)		326,916		30,375	30,375	28,462	09/01/2019.
257867 AW 1	DONNELLY & SONS 7.625 06/15/2020.....		08/14/2012.	WELLS FARGO BROKERAGE.....		90,454	91,000	94,173	85,085	8,944	(169)		8,775		93,860		(3,406)	(3,406)	4,664	06/15/2020.
26835P AB 6	EDP FINANCE BV 6.00 02/02/2018.....	F	11/15/2012.	HSBC SECURITIES INC.....		126,075	123,000	105,780	106,158		1,940		1,940		108,099		17,976	17,976	9,594	02/02/2018.
269279 AD 7	EXCO RESOURCES INC 7.50 09/15/2018.....		09/19/2012.	J. P. MORGAN SECURITIES.....		170,498	179,000	176,763	169,155	7,864	170		8,034		177,192		(6,692)	(6,692)	13,761	09/15/2018.
269279 AD 7	EXCO RESOURCES INC 7.50 09/15/2018.....		11/06/2012.	MORGAN STANLEY & CO.....		164,639	171,000	168,954	161,595	7,517	191		7,708		169,303		(4,664)	(4,664)	14,749	09/15/2018.
293791 AN 9	ENTERPRISE PRODU G 5.60 10/15/2014.....		03/07/2012.	CORTVIEW CAPITAL.....		110,081	100,000	108,043	104,997	(3)	(336)		(339)		104,661		5,423	5,423	2,287	10/15/2014.
29379V AN 3	ENTERPRISE PRODUCT 7.00 06/01/2067.....		11/20/2012.	MORGAN STANLEY & CO.....		282,888	265,000	251,306	250,807	556	16		572		251,379		31,508	31,508	18,292	06/01/2067.
29382R AD 9	ENTRAVISION COMMUN 8.75 08/01/2017.....		05/30/2012.	Partial Make Whole Call 103.0.....		12,360	12,000	11,755	11,756	30	241		271		12,000		333	333	872	08/01/2017.
29382R AD 9	ENTRAVISION COMMUN 8.75 08/01/2017.....		11/06/2012.	BARCLAYS AMERICA.....		186,224	172,000	173,898	168,560	5,202	(231)		4,971		173,531		12,693	12,693	19,147	08/01/2017.
302051 AQ 0	EXIDE TECH 8.625 02/01/2018.....		11/06/2012.	J. P. MORGAN SECURITIES.....		161,296	197,000	202,040	151,690	50,033	(671)		49,362		201,052		(39,756)	(39,756)	21,617	02/01/2018.
302203 AA 2	EXPRO FINANCE LUX 8.50 12/15/2016.....	F	11/06/2012.	GOLDMAN SACHS.....		386,419	376,000	371,580	330,880	41,585	456		42,041		372,921		13,498	13,498	28,764	12/15/2016.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....		12/15/2012.	MBS Paydown 0.99759036.....		3,614	3,614	3,614	3,614		0		0		3,614		0	0	17	10/15/2042.
319963 AW 4	FIRST DATA CORP 8.875 08/15/2020.....		09/19/2012.	BARCLAYS AMERICA.....		27,625	25,000	27,188	25,000	2,053	(182)		1,871		26,871		754	754	2,459	08/15/2020.
319963 AW 4	FIRST DATA CORP 8.875 08/15/2020.....		10/01/2012.	BARCLAYS AMERICA.....		70,080	64,000	69,600	64,000	5,256	(485)		4,770		68,770		1,310	1,310	6,453	08/15/2020.
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....		01/25/2012.	MBS Paydown 0.397605899.....		33,815	33,815	28,235	28,212		0		0		33,815		0	0	155	08/25/2035.
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....		02/25/2012.	MBS Paydown 0.394605115.....		17,405	17,405	14,533	14,521		16		16		17,405		0	0	160	08/25/2035.
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....		03/25/2012.	MBS Paydown 0.392235324.....		13,745	13,745	11,477	11,468		24		24		13,745		0	0	189	08/25/2035.
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....		04/25/2012.	MBS Paydown 0.387250385.....		28,913	28,913	24,142	24,122		75		75		28,913		0	0	530	08/25/2035.
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....		05/25/2012.	MBS Paydown 0.385495068.....		10,181	10,181	8,501	8,494		35		35		10,181		0	0	233	08/25/2035.

E14.28

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 Foreign	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 Interests/Stock Dividends Received During Year	Stated Contractual Maturity Date	
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	.....	06/25/2012	MBS Paydown 0.382469228	.....	17,550	17,550	14,654	14,642	.....	76	.....	76	.....	17,550	.....	.....	.....	483	08/25/2035
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	.....	07/25/2012	MBS Paydown 0.380707073	.....	10,221	10,221	8,534	8,527	.....	53	.....	53	.....	10,221	.....	.....	.....	328	08/25/2035
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	.....	08/25/2012	MBS Paydown 0.38007027	.....	3,693	3,693	3,084	3,082	.....	22	.....	22	.....	3,693	.....	.....	.....	135	08/25/2035
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	.....	09/25/2012	MBS Paydown 0.378661922	.....	8,168	8,168	6,821	6,815	.....	56	.....	56	.....	8,168	.....	.....	.....	337	08/25/2035
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	.....	10/25/2012	MBS Paydown 0.377370954	.....	7,488	7,488	6,252	6,247	.....	49	.....	49	.....	7,488	.....	.....	.....	343	08/25/2035
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	.....	11/25/2012	MBS Paydown 0.374729618	.....	15,320	15,320	12,792	12,782	.....	97	.....	97	.....	15,320	.....	.....	.....	772	08/25/2035
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35	.....	12/25/2012	MBS Paydown 0.368795707	.....	34,417	34,417	28,738	28,714	.....	2,487	.....	2,487	.....	34,417	.....	.....	.....	1,893	08/25/2035
337756 AB 6	FISHER COMMUNICATIONS 8.625 09/15/2014	.....	01/16/2012	Call 101.4375	.....	73,035	72,000	71,008	71,351	(1,045)	649	(396)	.....	72,000	.....	2,080	.....	2,080	2,087	09/15/2014
345397 VC 4	FORD MOTOR CRED 8.00 12/15/2016	11/09/2012	GOLDMAN SACHS	240,398	200,000	213,298	212,185	(1,874)	(1,874)	210,311	30,087	30,087	14,667	12/15/2016
345397 VM 2	FORD MOTOR CRED 8.125 01/15/2020	11/09/2012	SUMRIDGE PARTNERS LLC	315,038	250,000	245,760	246,411	286	286	246,697	68,341	68,341	27,083	01/15/2020
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	01/25/2012	MBS Paydown 0.81312275	.....	20,413	20,413	20,413	12,768	.....	0	.....	0	.....	20,413	.....	.....	.....	8	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	02/25/2012	MBS Paydown 0.80775569	.....	26,835	26,835	26,835	16,785	.....	0	.....	0	.....	26,835	.....	.....	.....	21	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	03/25/2012	MBS Paydown 0.80288743	.....	24,341	24,341	24,341	15,225	.....	0	.....	0	.....	24,341	.....	.....	.....	32	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	04/25/2012	MBS Paydown 0.79850515	.....	21,911	21,911	21,911	13,705	.....	0	.....	0	.....	21,911	.....	.....	.....	28	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	05/25/2012	MBS Paydown 0.794073	.....	22,161	22,161	22,161	13,861	.....	0	.....	0	.....	22,161	.....	.....	.....	41	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	06/25/2012	MBS Paydown 0.7900763	.....	19,984	19,984	19,984	12,500	.....	0	.....	0	.....	19,984	.....	.....	.....	44	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	07/25/2012	MBS Paydown 0.78517761	.....	24,493	24,493	24,493	15,320	.....	0	.....	0	.....	24,493	.....	.....	.....	26	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	08/25/2012	MBS Paydown 0.77901823	.....	30,797	30,797	30,797	19,263	.....	0	.....	0	.....	30,797	.....	.....	.....	0	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	09/25/2012	MBS Paydown 0.77341993	.....	27,992	27,992	27,992	17,509	.....	0	.....	0	.....	27,992	.....	.....	.....	0	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	10/25/2012	MBS Paydown 0.76874285	.....	23,385	23,385	23,385	14,627	.....	0	.....	0	.....	23,385	.....	.....	.....	84	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	11/25/2012	MBS Paydown 0.7647678	.....	19,875	19,875	19,875	12,432	.....	0	.....	0	.....	19,875	.....	.....	.....	78	11/25/2036
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036	.....	12/25/2012	MBS Paydown 0.76275717	.....	10,053	10,053	10,053	6,288	.....	0	.....	0	.....	10,053	.....	.....	.....	43	11/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	01/25/2012	MBS Paydown 0.177382006	.....	5,251	5,251	5,251	4,378	873	.....	873	.....	5,251	.....	.....	.....	.....	2	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	02/25/2012	MBS Paydown 0.175816232	.....	7,829	7,829	7,829	6,527	1,302	.....	1,302	.....	7,829	.....	.....	.....	.....	5	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	03/25/2012	MBS Paydown 0.174681856	.....	5,672	5,672	5,672	4,729	943	.....	943	.....	5,672	.....	.....	.....	.....	5	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	04/25/2012	MBS Paydown 0.173536148	.....	5,729	5,729	5,729	4,776	953	.....	953	.....	5,729	.....	.....	.....	.....	6	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	05/25/2012	MBS Paydown 0.172363188	.....	5,865	5,865	5,865	4,890	975	.....	975	.....	5,865	.....	.....	.....	.....	8	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	06/25/2012	MBS Paydown 0.171021346	.....	6,709	6,709	6,709	5,594	1,115	.....	1,115	.....	6,709	.....	.....	.....	.....	10	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	07/25/2012	MBS Paydown 0.169714032	.....	6,537	6,537	6,537	5,450	1,087	.....	1,087	.....	6,537	.....	.....	.....	.....	2	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	08/25/2012	MBS Paydown 0.168237723	.....	7,382	7,382	7,382	6,154	1,228	.....	1,228	.....	7,382	.....	.....	.....	.....	0	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	09/25/2012	MBS Paydown 0.166838766	.....	6,995	6,995	6,995	5,832	1,163	.....	1,163	.....	6,995	.....	.....	.....	.....	0	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	10/25/2012	MBS Paydown 0.165696445	.....	5,712	5,712	5,712	4,762	950	.....	950	.....	5,712	.....	.....	.....	.....	14	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	11/25/2012	MBS Paydown 0.16468661	.....	5,049	5,049	5,049	4,210	839	.....	839	.....	5,049	.....	.....	.....	.....	14	08/25/2036
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	.....	12/25/2012	MBS Paydown 0.163497083	.....	5,948	5,948	5,948	4,959	989	.....	989	.....	5,948	.....	.....	.....	.....	18	08/25/2036
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036	.....	01/25/2012	MBS Paydown 0.18400004	.....	6,312	6,312	6,312	5,009	1,303	.....	1,303	.....	6,312	.....	.....	.....	.....	2	09/25/2036
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036	.....	02/25/2012	MBS Paydown 0.18281587	.....	5,921	5,921	5,921	4,699	1,222	.....	1,222	.....	5,921	.....	.....	.....	.....	3	09/25/2036
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036	.....	03/25/2012	MBS Paydown 0.18160779	.....	6,040	6,040	6,040	4,794	1,246	.....	1,246	.....	6,040	.....	.....	.....	.....	5	09/25/2036
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036	.....	04/25/2012	MBS Paydown 0.18048736	.....	5,602	5,602	5,602	4,446	1,156	.....	1,156	.....	5,602	.....	.....	.....	.....	6	09/25/2036
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036	.....	05/25/2012	MBS Paydown 0.17939451	.....	5,464	5,464	5,464	4,337	1,127	.....	1,127	.....	5,464	.....	.....	.....	.....	7	09/25/2036
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036	.....	06/25/2012	MBS Paydown 0.17797869	.....	7,079	7,079	7,079	5,618	1,461	.....	1,461	.....	7,079	.....	.....	.....	.....	11	09/25/2036
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036	.....	07/25/2012	MBS Paydown 0.17706436	.....	4,572	4,572	4,572	3,628	944	.....	944	.....	4,572	.....	.....	.....	.....	6	09/25/2036
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036	08/25/2012	MBS Paydown 0.17565649	7,039	7,039	7,039	5,587	1,452	1,452	7,039	0	09/25/2036	

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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							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	Contractual Maturity Date
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost													
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....		09/25/2012.	MBS Paydown 0.17466303.....		4,967	4,967	4,967	3,942		1,025				1,025	4,967			0		09/25/2036.
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....		10/25/2012.	MBS Paydown 0.17331376.....		6,746	6,746	6,746	5,354		1,392				1,392	6,746			0		09/25/2036.
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....		11/25/2012.	MBS Paydown 0.17217845.....		5,677	5,677	5,677	4,505		1,172				1,172	5,677			0		09/25/2036.
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....		12/25/2012.	MBS Paydown 0.1708508.....		6,638	6,638	6,638	5,268		1,370				1,370	6,638			0		09/25/2036.
398433 AF 9	GRIFFON CORP 7.125 04/01/2018.....		11/06/2012.	JEFFERIES & COMPANY.....		130,436	124,000	124,118	122,760			(18)		(18)		124,102	6,334	6,334	9,768		04/01/2018.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		01/05/2012.	Paydown 100.0.....		23,752	23,752	11,672	6,626						0	23,752			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		02/05/2012.	Paydown 100.0.....		20,862	20,862	10,252	5,820						0	20,862			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		03/05/2012.	Paydown 100.0.....		3,163	3,163	1,554	882						0	3,163			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		04/05/2012.	Paydown 100.0.....		30,483	30,483	14,980	8,504						0	30,483			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		05/01/2012.	Paydown 100.0.....		147	568	147	158						0	568			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		05/05/2012.	Paydown 100.0.....		35,395	35,395	17,394	9,874						0	35,395			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		05/15/2012.	Paydown 100.0.....		2,795	2,795	1,374	780						0	2,795			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		06/05/2012.	Paydown 100.0.....		10,398	10,398	5,110	2,901						0	10,398			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		07/05/2012.	Paydown 100.0.....		18,610	18,610	9,146	5,192						0	18,610			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		08/05/2012.	Paydown 100.0.....		15,154	15,154	7,447	4,227						0	15,154			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		09/05/2012.	Paydown 100.0.....		7,535	7,535	3,703	2,102						0	7,535			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		10/05/2012.	Paydown 100.0.....		24,201	24,201	11,893	6,751						0	24,201			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		11/05/2012.	Paydown 100.0.....		15,773	15,773	7,751	4,400						0	15,773			0		08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		12/05/2012.	Paydown 100.0.....		11,457	11,457	5,630	3,196						0	11,457			0		08/05/2050.
404121 AC 9	HCA INC 6.50 02/15/2020.....		11/06/2012.	GOLDMAN SACHS.....		487,823	437,000	437,000	437,014			3		3	437,016	50,807	50,807	36,137		02/15/2020.	
42330P AA 5	HELIX ENERGY SOLUTIONS 9.50 01/15/2016.....		03/30/2012.	Partial Call 104.75.....		172,838	165,000	160,203	161,142		(3,014)	3,858		844	165,000	6,238	6,238	11,103		01/15/2016.	
42330P AA 5	HELIX ENERGY SOLUTIONS 9.50 01/15/2016.....		09/12/2012.	BANK OF AMER/ML.....		239,878	229,000	232,747	230,971			(590)		(590)	230,382	14,109	14,109	25,502		01/15/2016.	
435765 AB 8	HOLLY ENERGY PARTNERS 6.25 03/01/2015.....		03/12/2012.	Cash Tender 101.3.....		182,340	180,000	170,550	173,941		(5,743)	6,059		316	180,000	8,083	8,083	5,969		03/01/2015.	
444454 AA 0	EH HOLDING CORP 7.625 06/15/2021.....		06/08/2012.	DEUTSCHE MORGAN GRENFELL.....		10,350	10,000	10,000	10,001		(1)	(0)		(1)	10,001	350	350	377		06/15/2021.	
444454 AB 8	HUGHES SATELLITE 6.50 06/15/2019.....		11/06/2012.	BANK OF AMER/ML.....		40,755	38,000	38,000	38,002			(0)		(0)	38,002	2,753	2,753	2,223		06/15/2019.	
44929H AH 1	ICON HEALTH & FITNESS 11.875 10/15/2016.....		02/10/2012.	PRINCERIDGE GROUP LLC.....		88,520	109,000	108,577	88,563		20,076	5		20,081	108,674	(20,124)	(20,124)	4,154		10/15/2016.	
45661T AM 3	INERGY LP 7.00 10/01/2018.....		08/01/2012.	Exchanged.....		111,430	101,000	101,000	101,014		(12)	(1)		(13)	101,012	10,430	10,430	5,892		10/01/2018.	
45768V AD 0	INSIGHT COMMUNICATIONS 9.375 07/15/2018.....		03/30/2012.	Partial Call 109.375.....		137,813	126,000	130,877	130,395			(136)		(136)	130,258	5,484	5,484	8,367		07/15/2018.	
45768V AD 0	INSIGHT COMMUNICATIONS 9.375 07/15/2018.....		04/02/2012.	Make Whole Call 118.054.....		276,246	234,000	255,673	253,218		(374)	(617)		(991)	252,602	26,089	26,089	15,661		07/15/2018.	
45824T AE 5	INTELSAT JACKSON HOLDING 7.25 04/01/2019.....	F.	09/12/2012.	BANK OF AMER/ML.....		220,000	200,000	200,000	199,997			0		0	199,998	20,000	20,000	13,936		04/01/2019.	
45824T AE 5	INTELSAT JACKSON HOLDING 7.25 04/01/2019.....	F.	11/06/2012.	JEFFERIES & COMPANY.....		215,180	200,000	200,000	200,022		2	(3)		(1)	200,019	15,161	15,161	16,031		04/01/2019.	
45903P AA 5	INTL AUTO CMPNTS 9.125 06/01/2018.....	F.	11/15/2012.	BANK OF AMER/ML.....		146,280	159,000	161,445	142,305		18,965	(304)		18,661	140,966	(14,686)	(14,686)	14,065		06/01/2018.	
460377 AB 0	ARCELORMITTAL USA INC 6.50 04/15/2014.....		06/26/2012.	DEUTSCHE MORGAN GRENFELL.....		1,324,525	1,250,000	1,337,472	1,308,220		(30)	(12,117)		(12,147)	1,296,103	28,452	28,452	57,326		04/15/2014.	
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....		09/25/2012.	MBS Paydown 0.98928625.....		50,355	50,355	42,613	42,613			(6,803)		(6,803)	50,355			0		1,219	08/25/2035.
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....		10/25/2012.	MBS Paydown 0.98014127.....		42,981	42,981	36,373	36,373			(7,816)		(7,816)	42,981			0		1,149	08/25/2035.
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....		11/25/2012.	MBS Paydown 0.95533962.....		116,568	116,568	98,645	98,645			4,129		4,129	116,568			0		3,412	08/25/2035.
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....		12/25/2012.	MBS Paydown 0.952778447.....		12,038	12,038	10,187	10,187			263		263	12,038			0		383	08/25/2035.
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....		12/25/2012.	MBS Paydown 0.40392925.....		17,313	17,313	13,753	16,501			13		13	17,313			0		7	03/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....		01/25/2012.	MBS Paydown 0.40121836.....		34,310	34,310	34,310	19,430		12,725			12,725	34,310			0		12	09/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....		02/25/2012.	MBS Paydown 0.39923028.....		9,940	9,940	9,940	5,629		3,687			3,687	9,940			0		7	09/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....		03/25/2012.	MBS Paydown 0.39579292.....		17,187	17,187	17,187	9,733		6,374			6,374	17,187			0		17	09/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....		04/25/2012.	MBS Paydown 0.39046594.....		26,635	26,635	26,635	15,084		9,878			9,878	26,635			0		34	09/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....		05/25/2012.	MBS Paydown 0.38182352.....		43,212	43,212	43,212	24,472		16,026			16,026	43,212			0		57	09/25/2036.

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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 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		
	CUSIP Identification	Description									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporary Impairment Recognized	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.								
46629E	AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	06/25/2012.	MBS Paydown 0.38017158.....	.....	8,260	.....	8,260	.....	8,260	4,678	.....	3,063	.....	3,063	.....	8,260	.....	.....	0	09/25/2036.		
46629E	AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	07/25/2012.	MBS Paydown 0.3782302.....	.....	9,707	.....	9,707	.....	9,707	5,497	.....	3,600	.....	3,600	.....	9,707	.....	.....	0	09/25/2036.		
46629E	AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	08/25/2012.	MBS Paydown 0.37319486.....	.....	25,177	.....	25,177	.....	25,177	14,258	.....	9,337	.....	9,337	.....	25,177	.....	.....	0	09/25/2036.		
46629E	AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	09/25/2012.	MBS Paydown 0.36843858.....	.....	23,781	.....	23,781	.....	23,781	13,468	.....	8,820	.....	8,820	.....	23,781	.....	.....	0	09/25/2036.		
46629E	AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	10/25/2012.	MBS Paydown 0.36796385.....	.....	2,374	.....	2,374	.....	2,374	1,344	.....	880	.....	880	.....	2,374	.....	.....	7	09/25/2036.		
46629E	AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	11/25/2012.	MBS Paydown 0.36036566.....	.....	37,991	.....	37,991	.....	37,991	21,515	.....	14,090	.....	14,090	.....	37,991	.....	.....	126	09/25/2036.		
46629E	AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	12/25/2012.	MBS Paydown 0.35846774.....	.....	9,490	.....	9,490	.....	9,490	5,374	.....	3,519	.....	3,519	.....	9,490	.....	.....	34	09/25/2036.		
471109	AB 4	JARDEN CORP 7.50 05/01/2017.....	01/09/2012.	CS FIRST BOSTON CORP.....	.....	272,960	.....	256,000	.....	274,560	271,360	.....	2,837	(89)	.....	274,560	.....	(1,148)	(1,148)	3,787	05/01/2017.		
47759Y	AA 7	JMC STEEL GROUP 8.25 03/15/2018.....	11/06/2012.	J. P. MORGAN SECURITIES.....	.....	421,275	.....	411,000	.....	412,401	400,725	.....	11,583	(180)	.....	412,127	.....	9,148	9,148	38,994	03/15/2018.		
52517P	D6 5	LEHMAN BROS HLDG MTN FLT 12/23/2010.....	04/17/2012.	Distribution.....	.....	60,388	.....	1,000,000	.....	974,680	95,000	.....	(2)	.....	(2)	.....	95,000	.....	(34,610)	(34,610)	12/23/2010.		
52517P	WL 1	LEHMAN BROS HLDG MTNG FLT 05/12/2014.....	04/17/2012.	Distribution.....	.....	120,006	.....	2,000,000	.....	1,990,000	100,000	.....	.....	.....	0	.....	100,000	.....	20,006	20,006	05/12/2014.		
52524N	AA 5	LBFR 2007-LLFA A1 FLT 06/15/2022.....	01/15/2012.	MBS Paydown 0.40213287.....	.....	520,589	.....	520,589	.....	520,589	520,589	.....	(172)	.....	(172)	.....	517,604	.....	.....	258	06/15/2022.		
52524N	AA 5	LBFR 2007-LLFA A1 FLT 06/15/2022.....	02/15/2012.	MBS Paydown 0.401865258.....	.....	1,338	.....	1,338	.....	1,338	1,338	.....	(29)	.....	(29)	.....	1,338	.....	.....	1	06/15/2022.		
52524N	AA 5	LBFR 2007-LLFA A1 FLT 06/15/2022.....	03/15/2012.	MBS Paydown 0.401741031.....	.....	621	.....	621	.....	621	621	.....	(9)	.....	(9)	.....	621	.....	.....	2	06/15/2022.		
52524N	AA 5	LBFR 2007-LLFA A1 FLT 06/15/2022.....	04/15/2012.	MBS Paydown 0.227273243.....	.....	872,339	.....	872,339	.....	872,339	872,068	.....	428	.....	428	.....	872,339	.....	.....	0	06/15/2022.		
52524N	AA 5	LBFR 2007-LLFA A1 FLT 06/15/2022.....	05/15/2012.	MBS Paydown 0.0.....	.....	1,136,366	.....	1,136,366	.....	1,136,366	1,136,014	.....	565	.....	565	.....	1,136,366	.....	.....	0	06/15/2022.		
52989L	AE 9	LIBBEY GLASS INC 10.00 02/15/2015.....	03/07/2012.	BROADPOINT CAPITAL.....	.....	6,435	.....	6,000	.....	5,948	5,964	.....	(122)	1	.....	(121)	.....	5,966	.....	469	469	345	02/15/2015.
52989L	AE 9	LIBBEY GLASS INC 10.00 02/15/2015.....	04/17/2012.	BROADPOINT CAPITAL.....	.....	146,248	.....	137,000	.....	140,442	139,605	.....	(344)	.....	(344)	.....	139,261	.....	6,987	6,987	9,324	02/15/2015.	
52989L	AE 9	LIBBEY GLASS INC 10.00 02/15/2015.....	05/18/2012.	Cash Tender 107.0.....	.....	141,240	.....	132,000	.....	137,569	135,697	.....	(618)	.....	(618)	.....	135,079	.....	6,161	6,161	10,010	02/15/2015.	
52989L	AE 9	LIBBEY GLASS INC 10.00 02/15/2015.....	06/29/2012.	Call 103.0.....	.....	15,450	.....	15,000	.....	15,750	15,461	.....	(85)	.....	(85)	.....	15,377	.....	194	194	1,314	02/15/2015.	
53079E	AR 5	LIBERTY MUTUAL VAR 06/15/2058.....	11/26/2012.	CANTOR FITZGERALD & CO.....	.....	62,160	.....	42,000	.....	47,565	47,503	.....	(46)	.....	(46)	.....	47,456	.....	14,704	14,704	4,314	06/15/2058.	
531359	AA 5	LIBERTY TIRE REC 11.00 10/01/2016.....	12/13/2012.	LAZARD FRERES & CO.....	.....	110,920	.....	118,000	.....	120,679	117,464	.....	2,823	(536)	.....	2,287	.....	119,751	.....	(8,831)	(8,831)	15,756	10/01/2016.
552078	BA 4	LBI ESCROW 8.00 11/01/2017.....	04/09/2012.	Cash Tender 112.5.....	.....	47,250	.....	42,000	.....	42,620	42,478	.....	.....	(28)	.....	(28)	.....	42,450	.....	4,803	4,803	1,475	11/01/2017.
552704	AA 6	MEG ENERGY CORP 6.50 03/15/2021.....	06/18/2012.	BARCLAYS AMERICA.....	.....	147,810	.....	146,000	.....	147,124	147,077	.....	(2)	(53)	.....	(55)	.....	147,024	.....	788	788	7,236	03/15/2021.
55342U	AC 8	MPT OPER PARTERSP 6.875 05/01/2021.....	11/20/2012.	J. P. MORGAN SECURITIES.....	.....	277,171	.....	256,000	.....	253,776	251,702	.....	2,119	132	.....	2,250	.....	253,952	.....	23,219	23,219	18,822	05/01/2021.
573334	AB 5	MRT MID PART/FIN 8.875 04/01/2018.....	05/24/2012.	Partial Make Whole Call 108.875.....	.....	74,035	.....	68,000	.....	67,149	67,293	.....	(334)	707	.....	373	.....	68,000	.....	6,369	6,369	3,906	04/01/2018.
573334	AB 5	MRT MID PART/FIN 8.875 04/01/2018.....	11/15/2012.	WELLS FARGO BROKERAGE.....	.....	187,123	.....	178,000	.....	182,207	180,252	.....	1,441	(607)	.....	834	.....	181,086	.....	6,037	6,037	17,948	04/01/2018.
590201	AB 5	MLFT 2008-LAQA A2 SEQ FLT 07/9/21.....	08/17/2012.	BANK OF AMER/ML.....	.....	771,891	.....	825,000	.....	767,250	460,350	.....	6,594	.....	6,594	.....	767,250	.....	(1,953)	(1,953)	789	789	07/09/2021.
59156R	AV 0	METLIFE INC FLT 08/01/2039.....	11/16/2012.	JEFFERIES & COMPANY.....	.....	332,816	.....	220,000	.....	288,375	287,315	.....	(1,023)	.....	(1,023)	.....	286,292	.....	46,524	46,524	30,876	08/01/2039.	
61757R	AC 1	MSC 2007-HQ13 A2 SEQ 5.649 12/15/2044.....	07/15/2012.	MBS Paydown 0.822688362.....	.....	354,623	.....	354,623	.....	362,492	362,083	.....	6,189	(7,611)	.....	(1,422)	.....	354,623	.....	.....	0	11,686	12/15/2044.
61757R	AC 1	MSC 2007-HQ13 A2 SEQ 5.649 12/15/2044.....	07/17/2012.	WELLS FARGO BROKERAGE.....	.....	1,678,798	.....	1,645,377	.....	1,681,884	1,679,988	.....	(6,278)	.....	(6,278)	.....	1,673,559	.....	(950)	(950)	59,125	59,125	12/15/2044.
628782	AH 7	NBTY INC 9.00 10/01/2018.....	11/06/2012.	CITIGROUP.....	.....	561,875	.....	500,000	.....	538,088	533,504	.....	(5,222)	.....	(5,222)	.....	528,282	.....	33,593	33,593	49,750	49,750	10/01/2018.
639365	AF 2	NAVIOS MARITIME HLDS 8.125 02/15/2019.....	09/19/2012.	LAZARD FRERES & CO.....	F.	16,650	.....	18,000	.....	15,480	13,410	.....	2,159	174	.....	2,333	.....	15,743	.....	.....	0	1,621	02/15/2019.
639365	AF 2	NAVIOS MARITIME HLDS 8.125 02/15/2019.....	09/19/2012.	WELLS FARGO BROKERAGE.....	F.	11,100	.....	12,000	.....	10,320	8,940	.....	1,440	116	.....	1,556	.....	10,495	.....	.....	0	1,081	02/15/2019.
639365	AF 2	NAVIOS MARITIME HLDS 8.125 02/15/2019.....	09/21/2012.	LAZARD FRERES & CO.....	F.	16,650	.....	18,000	.....	15,480	13,410	.....	2,160	175	.....	2,335	.....	15,744	.....	.....	0	1,629	02/15/2019.
639365	AF 2	NAVIOS MARITIME HLDS 8.125 02/15/2019.....	09/21/2012.	WELLS FARGO BROKERAGE.....	F.	23,125	.....	25,000	.....	21,500	18,625	.....	2,999	243	.....	3,242	.....	21,867	.....	(5,475)	(5,475)	2,263	02/15/2019.
639365	AF 2	NAVIOS MARITIME HLDS 8.125 02/15/2019.....	10/16/2012.	LAZARD FRERES & CO.....	F.	258,281	.....	285,000	.....	279,205	212,325	.....	66,995	375	.....	67,370	.....	279,695	.....	(21,414)	(21,414)	27,273	02/15/2019.
63938N	AB 0	NAVIOS SA LOGISTIC 9.25 04/15/2019.....	11/20/2012.	BANK OF AMER/ML.....	F.	127,680	.....	133,000	.....	133,924	106,400	.....	27,466	(122)	.....	27,344	.....	133,744	.....	(6,064)	(6,064)	13,704	04/15/2019.
65535N	AC 0	NOMUR 1997-2 A3 SEQ STEP 10/30/09.....	01/01/2012.	Write off security.....	F.	.....	.....	5,944	.....	2,031	2,972	.....	.....	.....	.....	0	.....	2,972	.....	(2,972)	(2,972)	.....	10/30/2099.
67021B	AE 9	NII CAPITAL CORP 7.625 04/01/2021.....	08/16/2012.	CITIGROUP.....	.....	98,578	.....	131,000	.....	129,905	129,411	.....	2,263	61	10,319	(7,994)	.....	129,969	.....	(31,392)	(31,392)	8,879	04/01/2021.
67021B	AE 9	NII CAPITAL CORP 7.625 04/01/2021.....	08/17/2012.	CITIGROUP.....	.....	27,630	.....	36,000	.....	36,810	35,730	.....	1,022	(52)	.....	970	.....	36,700	.....	(9,070)	(9,070)	2,448	04/01/2021.
67021B	AE 9	NII CAPITAL CORP 7.625 04/01/2021.....	09/07/2012.	CITIGROUP.....	.....	70,090	.....	86,000	.....	87,659	85,355	.....	2,230	(119)	.....	2,111	.....	87,466	.....	(17,376)	(17,376)	6,211	04/01/2021.
67021B	AE 9	NII CAPITAL CORP 7.625 04/01/2021.....	09/13/2012.	CITIGROUP.....	.....	142,760	.....	172,000	.....	175,870	170,710	.....	4,883	(277)	.....	4,606	.....	175,317	.....	(32,557)	(32,557)	12,641	04/01/2021.

E14.31

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	Fore 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	Contractual Maturity Date
67021B AE 9	NII CAPITAL CORP 7.625 04/01/2021.....		09/21/2012	MORGAN STANLEY & CO.....		72,455	86,000	87,659	85,355	2,230	(126)		2,104		87,459		(16,769)	(16,769)	6,466	04/01/2021
67021B AE 9	NII CAPITAL CORP 7.625 04/01/2021.....		11/20/2012	BARCLAYS AMERICA.....		36,045	54,000	55,147	53,595	1,482	(87)		1,395		42,930		(6,885)	(6,885)	4,747	04/01/2021
670849 AA 6	OGX PETROLEO E GAS 8.50 06/01/2018.....	F.	10/16/2012	BARCLAYS AMERICA.....		234,900	261,000	261,450	255,780	5,640	(51)		5,589		261,369		(26,469)	(26,469)	19,597	06/01/2018
67740Q AC 0	OHIO NATIONAL FINANCIAL 6.35 04/01/2013.....		07/11/2012	Make Whole Call 104.175.....		520,875	500,000	512,478	502,103	(18)	(870)		(888)		501,232		19,661	19,661	24,694	04/01/2013
681936 AX 8	OMEGA HEALTHCARE INV 6.75 10/15/2022.....		11/20/2012	BNY MELLON CAPITAL.....		359,700	330,000	329,192	329,261		44		44		329,305		30,395	30,395	24,812	10/15/2022
693320 AL 7	PHH CORP 9.25 03/01/2016.....		09/18/2012	LAZARD FRERES & CO.....		160,024	139,000	139,257	132,050	7,152	(27)		7,125		139,198		20,826	20,826	13,572	03/01/2016
693320 AL 7	PHH CORP 9.25 03/01/2016.....		09/20/2012	LAZARD FRERES & CO.....		69,188	60,000	60,850	57,000	3,736	(111)		3,625		60,225		8,585	8,585	5,920	03/01/2016
69348H DP 0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034.....		10/12/2012	MBS Paydown 0.995236147.....		14,292	14,292	14,354	14,349		(58)		(58)		14,292			0	860	03/12/2034
69348H DP 0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034.....		11/12/2012	MBS Paydown 0.981167056.....		42,207	42,207	42,392	42,378		(171)		(171)		42,207			0	2,802	03/12/2034
69348H DP 0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034.....		12/12/2012	MBS Paydown 0.966120461.....		45,140	45,140	45,337	45,323		(183)		(183)		45,140			0	3,265	03/12/2034
70788A AA 6	PENN VIRGINIA RES 8.25 04/15/2018.....		08/01/2012	RBC DOMINION.....		57,713	57,000	57,199	57,058	74	(25)		49		57,165		606	606	4,089	04/15/2018
70788A AA 6	PENN VIRGINIA RES 8.25 04/15/2018.....		08/03/2012	RBC DOMINION.....		22,275	22,000	22,439	22,110	290	(49)		241		22,352		(77)	(77)	1,477	04/15/2018
70788A AA 6	PENN VIRGINIA RES 8.25 04/15/2018.....		08/06/2012	RBC DOMINION.....		138,713	137,000	143,228	137,685	4,817	(686)		4,131		141,817		(3,104)	(3,104)	9,230	04/15/2018
70788A AA 6	PENN VIRGINIA RES 8.25 04/15/2018.....		08/07/2012	RBC DOMINION.....		12,150	12,000	12,929	12,060	780	(106)		674		12,734		(584)	(584)	811	04/15/2018
70788A AA 6	PENN VIRGINIA RES 8.25 04/15/2018.....		09/05/2012	RBC DOMINION.....		40,600	40,000	43,098	40,200	2,599	(402)		2,197		42,397		(1,797)	(1,797)	2,979	04/15/2018
745867 AP 6	PULTE HOMES INC 6.375 05/15/2033.....		11/20/2012	RBC DOMINION.....		42,389	43,000	34,418	29,778	4,747	136		4,883		34,660		7,729	7,729	2,825	05/15/2033
74819R AG 1	QUEBECOR MEDIA 7.75 03/15/2016.....	I.	04/13/2012	Partial Call 102.583.....		25,646	25,000	25,389	25,316	164	(34)		130		25,282		200	200	424	03/15/2016
74819R AG 1	QUEBECOR MEDIA 7.75 03/15/2016.....	I.	04/27/2012	Partial Call 102.583.....		18,465	18,000	18,280	18,227		(28)		(28)		18,199		265	265	512	03/15/2016
74971X AC 1	RRI ENERGY INC 7.875 06/15/2017.....		11/06/2012	CS FIRST BOSTON CORP.....		303,156	280,000	271,410	270,200	2,575	929		3,504		273,704		29,452	29,452	19,845	06/15/2017
75886A AD 0	REGENCY ENERGY 9.375 06/01/2016.....		02/02/2012	WELLS FARGO BROKERAGE.....		115,700	104,000	111,438	110,543		(171)		(171)		110,372		5,328	5,328	1,788	06/01/2016
75886A AD 0	REGENCY ENERGY 9.375 06/01/2016.....		02/23/2012	BANK OF AMER/ML.....		16,650	15,000	16,073	15,944		(39)		(39)		15,905		745	745	340	06/01/2016
75886A AD 0	REGENCY ENERGY 9.375 06/01/2016.....		02/24/2012	BANK OF AMER/ML.....		28,828	26,000	27,859	27,636		(71)		(71)		27,565		1,263	1,263	596	06/01/2016
760943 AM 2	RES-CARE INC 10.75 01/15/2019.....		11/26/2012	GLEACHER.....		386,750	350,000	350,000	350,080		(12)		(12)		350,068		36,682	36,682	51,630	01/15/2019
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		02/25/2012	MBS Paydown 0.614436543.....		3,658	3,658	2,652	2,656		1,006		1,006		3,658			0	30	05/25/2033
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		03/25/2012	MBS Paydown 0.613389025.....		9,428	9,428	6,835	6,845		2,535		2,535		9,428			0	117	05/25/2033
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		04/25/2012	MBS Paydown 0.612811157.....		5,201	5,201	3,771	3,776		1,399		1,399		5,201			0	86	05/25/2033
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		05/25/2012	MBS Paydown 0.611851756.....		8,635	8,635	6,260	6,270		2,322		2,322		8,635			0	179	05/25/2033
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		06/25/2012	MBS Paydown 0.610299031.....		13,975	13,975	10,132	10,147		147		147		13,975			0	347	05/25/2033
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		07/25/2012	MBS Paydown 0.608551462.....		15,728	15,728	11,403	11,420		189		189		15,728			0	456	05/25/2033
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		08/25/2012	MBS Paydown 0.606619503.....		17,388	17,388	12,606	12,625		237		237		17,388			0	576	05/25/2033
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		09/25/2012	MBS Paydown 0.605151114.....		13,216	13,216	9,581	9,596		203		203		13,216			0	492	05/25/2033
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		10/25/2012	MBS Paydown 0.602203094.....		26,532	26,532	19,236	19,265		447		447		26,532			0	1,109	05/25/2033
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		11/25/2012	MBS Paydown 0.599425063.....		25,002	25,002	18,127	18,154		474		474		25,002			0	1,159	05/25/2033
760985 UR 0	RAMP 2003-RS4 A15 SEQ 4.968 05/25/2033.....		12/25/2012	MBS Paydown 0.591737409.....		69,189	69,189	50,162	50,237		1,452		1,452		69,189			0	3,520	05/25/2033
76110W SZ 0	RASC 2003-KS7 A15 SEQ STEP 09/25/33.....		03/25/2012	MBS Paydown 0.944934028.....		602	602	524	529		79		79		602			0	9	09/25/2033
76110W SZ 0	RASC 2003-KS7 A15 SEQ STEP 09/25/33.....		04/25/2012	MBS Paydown 0.94417547.....		1,669	1,669	1,452	1,467		193		193		1,669			0	32	09/25/2033
76110W SZ 0	RASC 2003-KS7 A15 SEQ STEP 09/25/33.....		05/25/2012	MBS Paydown 0.943257023.....		2,021	2,021	1,758	1,776		233		233		2,021			0	48	09/25/2033
76110W SZ 0	RASC 2003-KS7 A15 SEQ STEP 09/25/33.....		06/25/2012	MBS Paydown 0.941980565.....		2,808	2,808	2,443	2,469		28		28		2,808			0	80	09/25/2033
76110W SZ 0	RASC 2003-KS7 A15 SEQ STEP 09/25/33.....		07/25/2012	MBS Paydown 0.940644303.....		2,940	2,940	2,558	2,584		33		33		2,940			0	97	09/25/2033
76110W SZ 0	RASC 2003-KS7 A15 SEQ STEP 09/25/33.....		08/25/2012	MBS Paydown 0.939153372.....		3,280	3,280	2,854	2,884		40		40		3,280			0	124	09/25/2033
76110W SZ 0	RASC 2003-KS7 A15 SEQ STEP 09/25/33.....		09/25/2012	MBS Paydown 0.937794466.....		2,990	2,990	2,601	2,628		40		40		2,990			0	127	09/25/2033
76110W SZ 0	RASC 2003-KS7 A15 SEQ STEP 09/25/33.....		10/25/2012	MBS Paydown 0.93599504.....		3,959	3,959	3,444	3,480		58		58		3,959			0	187	09/25/2033
76110W SZ 0	RASC 2003-KS7 A15 SEQ STEP 09/25/33.....		11/25/2012	MBS Paydown 0.93330614.....		5,916	5,916	5,147	5,201		93		93		5,916			0	307	09/25/2033

E14.32

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	Contractual Maturity Date	
76110W SZ 0	RASC 2003-KS7 A15 SEQ STEP 09/25/33.....	12/25/2012.	MBS Paydown 0.930136113.....		6,974	6,974	6,067	6,131			119	119	6,974			0	394	09/25/2033.		
761735 AJ 8	REYNOLDS GROUP 8.75 10/15/2016.....	09/28/2012.	Cash Tender 104.375.....		417,500	400,000	404,534	404,369	(842)	(88)	(930)	404,280			14,062	14,062	29,769	10/15/2016.		
785583 AC 9	SABINE PASS LNG 7.25 11/30/2013.....	02/07/2012.	CS FIRST BOSTON CORP.....		26,975	26,000	23,465	24,681		69	69	24,750			2,225	2,225	367	11/30/2013.		
785583 AC 9	SABINE PASS LNG 7.25 11/30/2013.....	02/08/2012.	BROADPOINT CAPITAL.....		31,125	30,000	27,075	28,478	(13)	86	73	28,564			2,567	2,567	441	11/30/2013.		
785583 AC 9	SABINE PASS LNG 7.25 11/30/2013.....	09/05/2012.	CRT CAPITAL.....		8,400	8,000	7,220	7,594		138	138	7,732			668	668	451	11/30/2013.		
785583 AC 9	SABINE PASS LNG 7.25 11/30/2013.....	09/06/2012.	RBC DOMINION.....		43,050	41,000	37,003	38,920		711	711	39,631			3,412	3,412	2,320	11/30/2013.		
785583 AC 9	SABINE PASS LNG 7.25 11/30/2013.....	09/07/2012.	CRT CAPITAL.....		43,050	41,000	37,003	38,920		714	714	39,634			3,430	3,430	2,329	11/30/2013.		
785583 AC 9	SABINE PASS LNG 7.25 11/30/2013.....	10/01/2012.	CS FIRST BOSTON CORP.....		143,916	134,000	125,335	128,010		2,230	2,230	130,240			13,676	13,676	8,150	11/30/2013.		
78572M AE 5	SABMILLER PLC 5.70 01/15/2014.....	03/07/2012.	CITIGROUP.....	F.	688,169	635,000	689,166	664,263	(4)	(2,754)	(2,758)	661,509			26,664	26,664	23,828	01/15/2014.		
817565 BU 7	SERVICE CORP INTL 8.00 11/15/2021.....	11/06/2012.	JEFFERIES & COMPANY.....		131,610	107,000	104,983	105,229		104	104	105,333			26,277	26,277	8,417	11/15/2021.		
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....	12/20/2012.	MBS Paydown 0.921904269.....		156,191	156,191	156,163	156,163		16	16	156,191			0	389	08/20/2029.			
828690 AA 5	SIMMONS BEDDING CO 11.25 07/15/15.....	10/01/2012.	Cash Tender 103.55.....		71,450	69,000	73,458	71,195		(1,078)	(1,078)	70,117			1,332	1,332	9,401	07/15/2015.		
852060 AD 4	SPRINT CAP CORP 6.875 11/15/2028.....	11/06/2012.	JEFFERIES & COMPANY.....		77,768	75,000	63,426	53,531	10,168	269	10,437	63,968			13,799	13,799	5,070	11/15/2028.		
858119 AJ 9	STEEL DYNAMICS 7.375 11/01/2012.....	01/12/2012.	Cash Tender 104.6673333.....		157,001	150,000	157,778	154,758		(173)	(173)	154,586			2,415	2,415	2,182	11/01/2012.		
860370 AM 7	STEWART ENTERPRISES 6.50 04/15/2019.....	11/06/2012.	BANK OF AMER/ML.....		107,625	100,000	100,000	100,004		(1)	(1)	100,004			7,621	7,621	6,933	04/15/2019.		
86184B AB 8	STONEMOR/CONRERSTN 10.25 12/01/2017.....	11/06/2012.	JEFFERIES & COMPANY.....		254,425	250,000	249,806	233,125	17,021	(196)	16,825	249,950			4,475	4,475	24,059	12/01/2017.		
87612B AB 8	TARGA RESOURCES PARTNERS 8.25 07/01/2016.....	02/24/2012.	DEUTSCHE MORGAN GRENPELL.....		16,880	16,000	16,200	16,134		(8)	(8)	16,126			754	754	873	07/01/2016.		
87612B AB 8	TARGA RESOURCES PARTNERS 8.25 07/01/2016.....	09/21/2012.	WELLS FARGO BROKERAGE.....		87,654	84,000	85,050	84,705		(194)	(194)	84,511			3,143	3,143	8,566	07/01/2016.		
87612B AH 5	TARGA RES PRTRNS 6.875 02/01/2021.....	02/23/2012.	BARCLAYS AMERICA.....		186,813	175,000	175,000	175,007	(7)	(0)	(7)	175,007			11,813	11,813	6,918	02/01/2021.		
878742 AQ 8	TECK RESOURCES LTD 10.75 05/15/2019.....	03/19/2012.	Partial Make Whole Call 126.478.....	I.	761,398	602,000	723,655	708,016		(4,912)	(4,912)	703,104			65,754	65,754	22,291	05/15/2019.		
878742 AQ 8	TECK RESOURCES LTD 10.75 05/15/2019.....	11/19/2012.	Make Whole Call 120.119.....	I.	718,312	598,000	730,929	697,803	(7,460)	(22,906)	(30,366)	674,896			43,415	43,415	64,999	05/15/2019.		
87971K AG 2	TEMBEC INDUSTRIES INC 11.25 12/15/2018.....	02/21/2012.	MILLER TABAK ROBERTS.....	I.	96,532	90,000	87,300	87,398	1,524	35	1,559	87,433			7,575	7,575	1,781	12/15/2018.		
87971K AG 2	TEMBEC INDUSTRIES INC 11.25 12/15/2018.....	11/06/2012.	BARCLAYS AMERICA.....	I.	215,710	203,000	199,855	200,049		251	251	200,301			15,409	15,409	20,554	12/15/2018.		
880349 AQ 8	TENNECO INC 6.875 12/15/2020.....	08/09/2012.	BANK OF AMER/ML.....		97,650	90,000	90,000	90,000		(0)	(0)	90,000			7,650	7,650	4,108	12/15/2020.		
880349 AQ 8	TENNECO INC 6.875 12/15/2020.....	11/06/2012.	J. P. MORGAN SECURITIES.....		226,800	210,000	210,000	210,000		(0)	(0)	210,000			16,800	16,800	12,994	12/15/2020.		
882491 AQ 6	TEXAS INDUSTRIES INC 9.25 08/15/2020.....	11/06/2012.	CS FIRST BOSTON CORP.....		290,745	273,000	281,925	244,335	36,690	(814)	35,876	280,211			10,534	10,534	31,145	08/15/2020.		
88522W AB 9	TMST 2007-2 A2A FLT 06/25/2037.....	01/25/2012.	MBS Paydown 0.3314258.....		99,016	99,016	99,016	99,013	17	3	20	99,016			0	0	0	06/25/2037.		
88522W AB 9	TMST 2007-2 A2A FLT 06/25/2037.....	02/25/2012.	MBS Paydown 0.32114914.....		51,383	51,383	51,383	51,382		6	6	51,383			0	37	0	06/25/2037.		
88522W AB 9	TMST 2007-2 A2A FLT 06/25/2037.....	03/25/2012.	MBS Paydown 0.32067296.....		2,381	2,381	2,381	2,381		0	0	2,381			0	3	0	06/25/2037.		
88522W AB 9	TMST 2007-2 A2A FLT 06/25/2037.....	04/25/2012.	MBS Paydown 0.3065811.....		70,459	70,459	70,459	70,457		2	2	70,459			0	94	0	06/25/2037.		
88522W AB 9	TMST 2007-2 A2A FLT 06/25/2037.....	04/27/2012.	Distribution.....		1,532,906	1,532,906	1,532,906	1,532,861		24	24	1,532,889			0	2,047	0	06/25/2037.		
890027 AA 3	PINAFORE LLC 9.00 10/01/2018.....	07/20/2012.	Cash Tender 111.5.....		81,395	73,000	75,340	84,881		(205)	(205)	74,796			(3,281)	(3,281)	5,291	10/01/2018.		
890027 AA 3	PINAFORE LLC 9.00 10/01/2018.....	09/01/2012.	Partial Call 102.996428.....		12,360	12,000	12,720	12,612		(252)	(252)	12,360			0	1,164	0	10/01/2018.		
890027 AA 3	PINAFORE LLC 9.00 10/01/2018.....	11/06/2012.	JEFFERIES & COMPANY.....		55,022	49,000	51,940	51,498		(382)	(382)	51,117			3,905	3,905	4,887	10/01/2018.		
89170N AA 4	TOWER AUTO HLDGS 10.625 09/01/2017.....	08/09/2012.	BANK OF AMER/ML.....		136,320	128,000	128,670	126,093	2,350	(109)	2,241	128,334			1,318	1,318	12,958	09/01/2017.		
89170N AA 4	TOWER AUTO HLDGS 10.625 09/01/2017.....	08/09/2012.	LAZARD FRERES & CO.....		17,040	16,000	15,537	15,594		33	33	15,627			1,413	1,413	1,620	09/01/2017.		
89346D AB 3	TRANSALTA CORP 5.75 12/15/2013.....	02/16/2012.	DEUTSCHE MORGAN GRENPELL.....	I.	402,151	376,000	402,029	396,536		(1,455)	(1,455)	395,081			7,070	7,070	4,024	12/15/2013.		
89346D AD 9	TRANSALTA CORP 4.75 01/15/2015.....	01/31/2012.	NBC INTERNATIONAL.....	I.	808,163	750,000	757,670	755,026	(10)	(139)	(149)	754,887			53,286	53,286	19,594	01/15/2015.		
893647 AP 2	TRANSDIGM INC 7.75 12/15/2018.....	11/06/2012.	JEFFERIES & COMPANY.....		498,555	450,000	450,000	450,003		(0)	(0)	450,002			48,553	48,553	31,388	12/15/2018.		
901109 AB 4	TUTOR PERINI CORP 7.625 11/01/18.....	11/28/2012.	C.L. KING & ASSOC.....		13,358	13,000	13,374	12,285	1,035	(53)	982	13,267			91	91	1,079	11/01/2018.		
901109 AB 4	TUTOR PERINI CORP 7.625 11/01/18.....	11/29/2012.	C.L. KING & ASSOC.....		19,523	19,000	19,546	17,955	1,512	(78)	1,434	19,389			133	133	1,582	11/01/2018.		
901109 AB 4	TUTOR PERINI CORP 7.625 11/01/18.....	12/04/2012.	MILLER TABAK ROBERTS.....		7,228	7,000	7,201	6,615	557	(29)	528	7,143			84	84	587	11/01/2018.		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
901109 AB 4	TUTOR PERINI CORP 7.625 11/01/18.....		12/05/2012	C.L. KING & ASSOC.....		13,423	13,000	13,374	12,285	1,035	(54)		981		13,265		157	157	1,099	11/01/2018.
902911 AM 8	UST INC 6.625 07/15/2012.....		07/15/2012	Maturity 100.0.....		565,000	565,000	567,353	567,353		(2,353)		(2,353)		565,000				37,431	07/15/2012.
91359P AE 0	UNIVERSAL HOSP SERV 337.5+LIB 06/01/2015.....		03/15/2012	WELLS FARGO BROKERAGE.....		251,770	265,000	234,500	237,456	6,908	1,240		8,148		245,034		6,166	6,166	3,294	06/01/2015.
91359P AE 0	UNIVERSAL HOSP SERV 337.5+LIB 06/01/2015.....		11/15/2012	C.L. KING & ASSOC.....		34,741	35,000	35,000	31,588	3,413	(0)		3,413		35,000		(259)	(259)	1,397	06/01/2015.
925524 BB 5	VIACOM INC 6.25 04/30/2016.....		03/27/2012	WELLS FARGO BROKERAGE.....		1,807,540	1,550,000	1,731,109	1,698,514	(132)	(7,586)		(7,718)		1,690,928		116,744	116,744	39,583	04/30/2016.
92552V AC 4	VIASAT INC 8.875 09/15/2016.....		09/27/2012	BANK OF AMER/ML.....		472,973	441,000	465,759	451,789	10,010	(3,738)		6,272		458,083		14,912	14,912	40,552	09/15/2016.
92839U AF 4	VISTEON CORP 6.75 04/15/2019.....		11/06/2012	J. P. MORGAN SECURITIES.....		449,565	430,000	415,000	414,951	466	1,318		1,784		416,736		32,829	32,829	30,960	04/15/2019.
929160 AR 0	VULCAN MATERIALS 7.50 06/15/2021.....		11/06/2012	BARCLAYS AMERICA.....		200,200	176,000	176,975	176,938		(61)		(61)		176,877		23,323	23,323	11,880	06/15/2021.
92933B AB 0	WMG ACQUISITION 9.50 06/15/2016.....		01/03/2012	OPPENHEIMER.....		275,000	250,000	261,875	258,333	(15)	(29)		(44)		258,304		16,711	16,711	1,385	06/15/2016.
92976W BH 8	WACHOVIA CORP 5.75 02/01/2018.....		11/26/2012	ANCORA ADVISORS LLC.....		2,405,300	2,000,000	2,242,120	2,225,657		(30,724)		(30,724)		2,194,933		210,367	210,367	152,694	02/01/2018.
952355 AH 8	WEST CORP 8.625 10/01/2018.....		09/04/2012	CITIGROUP.....		16,360	16,000	16,680	16,160	450	(69)		381		16,494		(134)	(134)	1,579	10/01/2018.
952355 AH 8	WEST CORP 8.625 10/01/2018.....		09/05/2012	CITIGROUP.....		22,495	22,000	22,935	22,220	554	(96)		458		22,678		(230)	(230)	2,187	10/01/2018.
952355 AH 8	WEST CORP 8.625 10/01/2018.....		11/06/2012	CITIGROUP.....		354,825	342,000	362,295	345,420	14,513	(2,803)		11,710		357,131		(2,306)	(2,306)	38,838	10/01/2018.
97314X AE 4	WIND ACQUISITION 11.75 07/15/2017.....	F.	03/15/2012	BARCLAYS AMERICA.....		84,410	83,000	88,542	74,285	14,955	(263)		14,692		87,674		(4,349)	(4,349)	6,626	07/15/2017.
97314X AE 4	WIND ACQUISITION 11.75 07/15/2017.....	F.	04/04/2012	UBS WARBURG.....		63,700	65,000	69,340	58,175	10,691	(258)		10,433		68,608		(5,127)	(5,127)	5,622	07/15/2017.
97314X AE 4	WIND ACQUISITION 11.75 07/15/2017.....	F.	11/06/2012	J. P. MORGAN SECURITIES.....		107,158	102,000	114,884	91,290	25,151	(1,890)		23,261		108,903		(7,392)	(7,392)	15,780	07/15/2017.
980888 AC 5	WOOLWORTHS LTD 144A 2.55 09/22/2015.....	F.	02/24/2012	UBS WARBURG.....		513,235	500,000	499,415	499,565	(8)	18		10		499,583		13,660	13,660	5,560	09/22/2015.
46625H HA 1	JP MORGAN CHASE & CO CORPORATE.....		08/01/2012	RECLASSIFICATION.....		1,035,000	1,000,000	1,038,750	1,037,828		(4,821)		(4,821)		1,035,000				39,500	04/30/2018.
693475 AD 4	PNC FINANCIAL SRVC FLOAT CORP.....		08/01/2012	RECLASSIFICATION.....		1,018,597	1,000,000	1,032,250	1,031,520		(16,702)		(16,702)		1,018,597				41,250	05/21/2013.
864486 AD 7	SUBURBAN PROPANE PTNRS HI-YIELD.....		08/02/2012	INERGY LP.....		283		298		14	(1)		13		297		(14)	(14)		10/01/2018.
00164V AB 9	AMC NETWORKS INC 7.75 07/15/21.....		11/06/2012	JEFFERIES & COMPANY.....		253,529	223,000	224,333			(44)		(44)		224,289		29,240	29,240	14,114	07/15/2021.
3899999	Total - Bonds - Industrial and Miscellaneous.....					57,301,452	57,008,990	58,379,337	53,740,507	821,037	(163,954)	10,319	646,764	0	55,354,091	0	1,943,171	1,943,171	2,930,924	XXX.....
Bonds - Hybrid Securities																				
055189 20 3	BAC CAP TRUST X B 6.25 03/29/2055.....		07/25/2012	Call 25.0.....		505,000		505,000	377,336	127,404	260		127,664		505,000				18,061	03/29/2055.
55270B 20 1	MBNA CAPITAL E E 8.10 02/15/2033.....		07/25/2012	Call 25.0.....		250,000		263,695	234,100	14,124	1,776		15,900		250,000				14,063	02/15/2033.
903300 20 0	USB CAPITAL XI 6.60 9/15/2066.....		05/18/2012	Call 25.0.....		375,000		375,000	375,000				0		375,000				10,519	09/15/2066.
91731L 20 7	USB CAPITAL X 6.50 04/12/2066.....		02/22/2012	Call 25.0.....		250,000		250,000	246,444		3,556		3,556		250,000				5,868	04/12/2066.
92978U 20 7	WACHOVIA CAPITAL TR IV 6.375 03/01/2067.....		04/13/2012	Call 25.0.....		750,000		750,000	743,922		6,078		6,078		750,000				15,938	03/01/2067.
92978X 20 1	WACHOVIA CAPITAL TR IX 6.375 06/01/2067.....		06/15/2012	Call 25.0.....		500,000		500,000	495,327		4,673		4,673		500,000				16,026	06/01/2067.
94979S 20 7	WELLS FARGO CAPITAL XI 6.25 06/15/2067.....		06/15/2012	Call 25.0.....		375,000		375,000	372,669		2,331		2,331		375,000				11,719	06/15/2067.
4899999	Total - Bonds - Hybrid Securities.....					3,005,000	0	3,018,695	2,844,798	141,528	18,674	0	160,202	0	3,005,000	0	0	0	92,193	XXX.....
8399997	Total - Bonds - Part 4.....					148,786,348	144,384,048	150,142,300	144,324,032	1,160,132	(822,469)	10,319	327,345	0	145,281,656	0	3,494,275	3,494,275	5,243,007	XXX.....
8399998	Total - Bonds - Summary Item from Part 5.....					27,951,637	27,610,000	27,722,483		(115)	(59,124)		(59,239)		27,663,184		288,568	288,568	440,593	XXX.....
8399999	Total - Bonds.....					176,737,985	171,994,048	177,864,783	144,324,032	1,160,017	(881,593)	10,319	268,105	0	172,944,840	0	3,782,843	3,782,843	5,683,600	XXX.....
Preferred Stocks - Industrial and Miscellaneous																				
00211G 20 8	AT&T INC 6.375 02/15/2056.....		02/15/2012	Call 25.0.....		15,000,000		375,000	375,000				0		375,000				5,977	XXX.....
010392 49 6	ALABAMA POWER CO 07-B 5.875 04/01/2047.....		04/02/2012	Call 25.0.....		10,000,000		250,000	248,000		503		503		249,497				7,385	XXX.....
124857 40 0	CBS CORP 6.75 03/27/2056.....		03/28/2012	Call 25.0.....		20,000,000		500,000	500,000				0		500,000				8,531	XXX.....
20030N 40 8	COMCAST CORP B 7.00 09/15/2055.....		02/27/2012	Partial Call 25.0.....		7,500,000		187,500	187,500				0		187,500					XXX.....
20030N 40 8	COMCAST CORP B 7.00 09/15/2055.....		04/20/2012	Call 25.0.....		7,500,000		187,500	187,500				0		187,500				7,183	XXX.....
20030N 50 7	COMCAST CORP 6.625 05/15/2056.....		07/23/2012	Call 25.0.....		10,000,000		250,000	250,000				0		250,000				11,456	XXX.....
313586 88 5	FANNIE MAE H 5.81.....		01/19/2012	ANCORA ADVISORS LLC.....		1,028,000		2,179	51,194		(50,331)		0		812			1,367		XXX.....
313586 88 5	FANNIE MAE H 5.81.....		02/08/2012	ANCORA ADVISORS LLC.....		972,000		2,061	48,406		(47,589)		0		768		1,293	1,293		XXX.....

E14.34

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 Foreign	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
373334 46 5	GEORGIA POWER 07D 6.375 07/15/2047.....		07/16/2012.	Call 25.0.....	10,000.000	250,000	250,000	250,000	250,000				0		250,000			0	11,953	XXX
570535 20 3	MARKEL CORP 7.50 08/22/2046.....		08/01/2012.	Call 25.0.....	10,000.000	250,000	250,000	250,000	250,000				0		250,000			0	13,333	XXX
69352P 88 9	PPL CAPITAL FDG 6.85 07/01/2047.....		08/14/2012.	Call 25.0.....	10,000.000	250,000	248,300	245,927	245,927		4,073		4,073		250,000			0	14,889	XXX
92553P 30 0	VIACOM INC 6.85 12/15/2055.....		01/09/2012.	Call 25.0.....	20,000.000	500,000	500,000	500,000	500,000				0		500,000			0	2,283	XXX
G0450A 15 4	ARCH CAPITAL GROUP LTD.....	F.	05/02/2012.	Call 25.0.....	5,200.000	130,000	128,700	129,315	129,315				0		129,315		685	685	4,749	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					3,134,240	XXX	3,224,600	3,026,819	503	4,073	0	4,576	0	3,130,392	0	3,345	3,345	87,739	XXX
8999997.	Total - Preferred Stocks - Part 4.....					3,134,240	XXX	3,224,600	3,026,819	503	4,073	0	4,576	0	3,130,392	0	3,345	3,345	87,739	XXX
8999999.	Total - Preferred Stocks.....					3,134,240	XXX	3,224,600	3,026,819	503	4,073	0	4,576	0	3,130,392	0	3,345	3,345	87,739	XXX
Common Stocks - Industrial and Miscellaneous																				
005125 10 9	ACXIOM CORPORATION.....		08/17/2012.	CANTOR FITZGERALD & CO.....	2,924.000	48,910	XXX	33,838	35,702	238			238		33,838		12,970	12,970		XXX
005125 10 9	ACXIOM CORPORATION.....		09/18/2012.	CANTOR FITZGERALD & CO.....	846.000	15,492	XXX	10,282	10,330	(47)			(47)		10,282		5,209	5,209		XXX
005125 10 9	ACXIOM CORPORATION.....		10/22/2012.	CANTOR FITZGERALD & CO.....	4,357.000	72,566	XXX	53,462	53,199	263			263		53,462		19,104	19,104		XXX
060505 10 4	BANK OF AMERICA CORPORATION.....		09/13/2012.	ANCORA ADVISORS LLC.....	50,000.000	465,990	XXX	635,262	(85,262)				0		278,000		187,990	187,990		XXX
060505 10 4	BANK OF AMERICA CORPORATION.....		09/14/2012.	ANCORA ADVISORS LLC.....	25,000.000	240,495	XXX	317,631	(42,631)				0		139,000		101,494	101,494	750	XXX
060505 10 4	BANK OF AMERICA CORPORATION.....		11/02/2012.	ANCORA ADVISORS LLC.....	50,000.000	491,989	XXX	343,583	278,000	65,583			65,583		343,583		148,406	148,406	1,500	XXX
09348R 30 0	BLDRS EMER MKTS 50 ADR INDEX.....		05/22/2012.	ANCORA ADVISORS LLC.....	9,197.000	340,005	XXX	434,441	350,130	76,920		7,391	69,529		434,441		(94,436)	(94,436)		XXX
09348R 30 0	BLDRS EMER MKTS 50 ADR INDEX.....		05/25/2012.	ANCORA ADVISORS LLC.....	20,958.000	763,045	XXX	974,410	797,871	176,539			176,539		974,410		(203,974)	(203,974)	1,148	XXX
09348R 30 0	BLDRS EMER MKTS 50 ADR INDEX.....		06/06/2012.	ANCORA ADVISORS LLC.....	2,175.000	79,930	XXX	83,320	82,802	517			517		83,320		(3,389)	(3,389)		XXX
09348R 30 0	BLDRS EMER MKTS 50 ADR INDEX.....		06/20/2012.	ANCORA ADVISORS LLC.....	2,175.000	82,126	XXX	83,320	82,802	517			517		83,320		(8,584)	(8,584)	778	XXX
09348R 30 0	BLDRS EMER MKTS 50 ADR INDEX.....		08/06/2012.	ANCORA ADVISORS LLC.....	725.000	28,168	XXX	27,773	27,601	172			172		27,773		2,740	2,740	259	XXX
09348R 30 0	BLDRS EMER MKTS 50 ADR INDEX.....		08/16/2012.	ANCORA ADVISORS LLC.....	725.000	28,262	XXX	27,773	27,601	172			172		27,773		2,740	2,740	259	XXX
09348R 30 0	BLDRS EMER MKTS 50 ADR INDEX.....		08/23/2012.	ANCORA ADVISORS LLC.....	725.000	27,732	XXX	27,773	27,601	172			172		27,773		2,753	2,753	259	XXX
118255 10 8	BUCKEYE TECHNOLOGIES INC.....		02/01/2012.	CANTOR FITZGERALD & CO.....	1,306.000	44,636	XXX	35,768	43,673	(11,678)			(11,678)		35,768		12,642	12,642		XXX
118255 10 8	BUCKEYE TECHNOLOGIES INC.....		02/13/2012.	CANTOR FITZGERALD & CO.....	2,709.000	89,312	XXX	77,943	90,589	(12,646)			(12,646)		77,943		11,369	11,369		XXX
126501 10 5	CTS CORP.....		05/08/2012.	MORGAN STANLEY & CO.....	5,889.000	59,434	XXX	56,619	54,179	2,440			2,440		56,619		2,815	2,815	412	XXX
134429 10 9	CAMPBELL SOUP COMPANY.....		11/20/2012.	ANCORA ADVISORS LLC.....	15,000.000	540,777	XXX	475,650	498,600	(22,950)			(22,950)		475,650		65,127	65,127	17,400	XXX
14149F 10 9	CARDINAL FINANCIAL CORPORATION.....		12/14/2012.	CANTOR FITZGERALD & CO.....	939.000	14,759	XXX	9,032	10,085	(1,053)			(1,053)		9,032		5,727	5,727	188	XXX
17243V 10 2	CINEMARK HOLDINGS INC.....		06/22/2012.	GREENTREE BROKERAGE.....	560.000	11,850	XXX	10,266	10,354	967			967		10,266		529	529	235	XXX
18383M 50 6	GUGGENHEIM MULTI-ASSET INCOME INDEX.....		05/25/2012.	ANCORA ADVISORS LLC.....	15,207.000	316,937	XXX	312,200	310,983	1,216			1,216		312,200		4,738	4,738	4,030	XXX
18383M 50 6	GUGGENHEIM MULTI-ASSET INCOME INDEX.....		06/20/2012.	ANCORA ADVISORS LLC.....	6,098.000	128,362	XXX	125,192	124,704	490			490		125,192		3,170	3,170	1,616	XXX
18383M 50 6	GUGGENHEIM MULTI-ASSET INCOME INDEX.....		08/06/2012.	ANCORA ADVISORS LLC.....	1,016.000	22,383	XXX	20,858	20,777	81			81		20,858		1,524	1,524	587	XXX
18383M 50 6	GUGGENHEIM MULTI-ASSET INCOME INDEX.....		08/16/2012.	ANCORA ADVISORS LLC.....	1,017.000	22,730	XXX	20,879	20,798	81			81		20,879		1,851	1,851	589	XXX
18383M 50 6	GUGGENHEIM MULTI-ASSET INCOME INDEX.....		08/23/2012.	ANCORA ADVISORS LLC.....	1,017.000	22,508	XXX	20,879	20,798	81			81		20,879		1,629	1,629	589	XXX
204149 10 8	COMMUNITY TRUST BANCORP INC.....		03/08/2012.	CANTOR FITZGERALD & CO.....	884.000	26,230	XXX	22,129	26,007	(1,024)			(1,024)		22,129		1,247	1,247	427	XXX
204149 10 8	COMMUNITY TRUST BANCORP INC.....		11/08/2012.	GREENTREE BROKERAGE.....	1,276.000	39,966	XXX	35,755	37,540	(1,785)			(1,785)		35,755		4,211	4,211	1,589	XXX
204149 10 8	COMMUNITY TRUST BANCORP INC.....		11/19/2012.	CANTOR FITZGERALD & CO.....	951.000	29,635	XXX	26,877	27,978	(1,101)			(1,101)		26,877		2,758	2,758	1,184	XXX
25659P 40 2	DOLAN CO/THE.....		03/14/2012.	CANTOR FITZGERALD & CO.....	423.000	4,006	XXX	3,604	3,687	83			83		3,687		319	319		XXX
25659P 40 2	DOLAN CO/THE.....		03/26/2012.	CANTOR FITZGERALD & CO.....	951.000	9,018	XXX	8,290	8,103	187			187		8,290		728	728		XXX
264147 10 9	DUCOMMUN INCORPORATED.....		06/07/2012.	GREENTREE BROKERAGE.....	470.000	4,508	XXX	7,644	9,128	(520)		16,709	(17,229)		5,993		(1,485)	(1,485)		XXX
264147 10 9	DUCOMMUN INCORPORATED.....		07/09/2012.	CANTOR FITZGERALD & CO.....	1,296.000	12,790	XXX	22,445	23,801	0			0		12,714		76	76		XXX
264147 10 9	DUCOMMUN INCORPORATED.....		07/12/2012.	CANTOR FITZGERALD & CO.....	686.000	6,874	XXX	14,621	9,857	0			0		6,730		145	145		XXX
264147 10 9	DUCOMMUN INCORPORATED.....		07/13/2012.	GREENTREE BROKERAGE.....	542.000	5,504	XXX	12,430	6,911	0			0		5,317		187	187		XXX
264147 10 9	DUCOMMUN INCORPORATED.....		07/16/2012.	CANTOR FITZGERALD & CO.....	1,443.000	14,598	XXX	33,093	18,398	0			0		14,156		442	442		XXX

E14.35

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
264147 10 9	DUCOMMUN INCORPORATED.....		07/17/2012.	CANTOR FITZGERALD & CO.....	1,540.000	15,810	XXX	35,317	19,635				0		15,107		702	702		XXX
27829F 10 8	EATON VANCE TAX-MANAGED GLOB.....		05/25/2012.	ANCORA ADVISORS LLC.....	40,000.000	322,900	XXX	682,265	132,936				64,000		394,000		(71,100)	(71,100)	11,372	XXX
278715 20 6	EBIX INC.....		03/19/2012.	CANTOR FITZGERALD & CO.....	586.000	13,523	XXX	10,371	12,951	(2,579)			(2,579)		10,371		3,152	3,152	23	XXX
278715 20 6	EBIX INC.....		04/11/2012.	CANTOR FITZGERALD & CO.....	3,109.000	66,432	XXX	55,025	68,709	(13,684)			(13,684)		55,025		11,407	11,407	124	XXX
320209 10 9	FIRST FINANCIAL BANCORP.....		05/31/2012.	MORGAN STANLEY & CO.....	4,784.000	73,202	XXX	74,726	79,606	(4,878)			(4,878)		74,726		(1,525)	(1,525)	2,775	XXX
337915 10 2	FIRSTMERIT CORPORATION.....		06/04/2012.	GREENTREE BROKERAGE.....	4,768.000	70,760	XXX	66,580	72,140	(5,560)			(5,560)		66,580		4,180	4,180	763	XXX
451055 10 7	ICONIX BRAND GROUP INC.....		06/22/2012.	GREENTREE BROKERAGE.....	686.000	11,313	XXX	12,222	11,175	4,124			4,124		12,222		(1,896)	(1,896)		XXX
451055 10 7	ICONIX BRAND GROUP INC.....		09/21/2012.	GREENTREE BROKERAGE.....	629.000	11,492	XXX	11,206	10,246	960			960		11,206		(820)	(820)		XXX
451055 10 7	ICONIX BRAND GROUP INC.....		12/20/2012.	CANTOR FITZGERALD & CO.....	1,530.000	33,459	XXX	27,259	24,924	2,335			2,335		27,259		6,200	6,200		XXX
45409B 88 3	IQ GLOBAL RESOURCES ETF.....		05/22/2012.	ANCORA ADVISORS LLC.....	11,940.000	323,968	XXX	372,054	334,559	35,596		3,633	31,963		372,054		(48,086)	(48,086)	6,425	XXX
45409B 88 3	IQ GLOBAL RESOURCES ETF.....		05/25/2012.	ANCORA ADVISORS LLC.....	7,744.000	210,245	XXX	229,663	216,987	12,677			12,677		229,663		(19,418)	(19,418)	4,167	XXX
464287 46 5	ISHARES MSCI EAFE INDEX FUND.....		05/22/2012.	ANCORA ADVISORS LLC.....	7,644.000	376,845	XXX	636,344	151,599	(54,087)			(54,087)		342,910		33,936	33,936		XXX
464287 46 5	ISHARES MSCI EAFE INDEX FUND.....		05/25/2012.	ANCORA ADVISORS LLC.....	14,962.000	720,554	XXX	1,246,638	295,645	(69,873)			(69,873)		671,195		49,358	49,358		XXX
464287 46 5	ISHARES MSCI EAFE INDEX FUND.....		06/06/2012.	ANCORA ADVISORS LLC.....	2,686.000	130,163	XXX	230,405	46,468	(12,544)			(12,544)		120,494		9,669	9,669		XXX
464287 46 5	ISHARES MSCI EAFE INDEX FUND.....		06/20/2012.	ANCORA ADVISORS LLC.....	2,685.000	134,972	XXX	230,319	46,451	(12,539)			(12,539)		120,449		14,523	14,523		XXX
464287 46 5	ISHARES MSCI EAFE INDEX FUND.....		08/06/2012.	ANCORA ADVISORS LLC.....	895.000	46,051	XXX	44,204	44,329	(125)			(125)		44,204		1,847	1,847	1,028	XXX
464287 46 5	ISHARES MSCI EAFE INDEX FUND.....		08/16/2012.	ANCORA ADVISORS LLC.....	895.000	46,650	XXX	46,367	44,329	2,038			2,038		46,367		282	282	1,028	XXX
464287 46 5	ISHARES MSCI EAFE INDEX FUND.....		08/23/2012.	ANCORA ADVISORS LLC.....	896.000	46,718	XXX	55,836	38,784	3,933			3,933		48,312		16,796	16,796	1,030	XXX
464287 50 7	ISHARES S&P MIDCAP 400 INDEX FUND.....		05/22/2012.	ANCORA ADVISORS LLC.....	3,732.000	347,032	XXX	357,923	326,961	30,963			30,963		357,923		(10,891)	(10,891)	963	XXX
464287 50 7	ISHARES S&P MIDCAP 400 INDEX FUND.....		05/25/2012.	ANCORA ADVISORS LLC.....	3,732.000	348,674	XXX	361,387	326,961	34,426			34,426		361,387		(12,712)	(12,712)	963	XXX
464287 50 7	ISHARES S&P MIDCAP 400 INDEX FUND.....		06/06/2012.	ANCORA ADVISORS LLC.....	2,515.000	232,055	XXX	235,957	220,339	15,618			15,618		235,957		(3,902)	(3,902)	649	XXX
464287 50 7	ISHARES S&P MIDCAP 400 INDEX FUND.....		06/20/2012.	ANCORA ADVISORS LLC.....	2,515.000	233,805	XXX	221,974	220,339	1,635			1,635		221,974		11,831	11,831	1,385	XXX
464287 50 7	ISHARES S&P MIDCAP 400 INDEX FUND.....		08/06/2012.	ANCORA ADVISORS LLC.....	838.000	79,770	XXX	74,205	73,417	788			788		74,205		5,565	5,565	462	XXX
464287 50 7	ISHARES S&P MIDCAP 400 INDEX FUND.....		08/16/2012.	ANCORA ADVISORS LLC.....	838.000	81,337	XXX	74,205	73,417	788			788		74,205		7,132	7,132	462	XXX
464287 50 7	ISHARES S&P MIDCAP 400 INDEX FUND.....		08/23/2012.	ANCORA ADVISORS LLC.....	839.000	81,113	XXX	74,293	73,505	789			789		74,293		6,819	6,819	1,709	XXX
493267 10 8	KEYCORP.....		11/20/2012.	ANCORA ADVISORS LLC.....	52,222.000	431,866	XXX	283,008	401,587	(118,579)			(118,579)		283,008		148,858	148,858	6,789	XXX
494368 10 3	KIMBERLY-CLARK CORPORATION.....		11/20/2012.	ANCORA ADVISORS LLC.....	8,150.000	700,522	XXX	531,371	599,514	(68,143)			(68,143)		531,371		169,151	169,151	23,798	XXX
502403 20 7	LTX-CREDENCE CORPORATION.....		02/01/2012.	CANTOR FITZGERALD & CO.....	3,932.000	27,100	XXX	22,150	31,814	(1)			(1)		21,036		6,064	6,064		XXX
52186N 10 6	LEAPFROG ENTERPRISES INC.....		01/20/2012.	CANTOR FITZGERALD & CO.....	21,483.000	119,078	XXX	82,903	81,529	(48,162)			(48,162)		72,103		47,150	47,150		XXX
524660 10 7	LEGGETT & PLATT INC.....		11/20/2012.	ANCORA ADVISORS LLC.....	28,500.000	765,450	XXX	631,098	656,640	(25,542)			(25,542)		631,098		134,352	134,352	24,225	XXX
532457 10 8	ELI LILLY & CO.....		11/20/2012.	ANCORA ADVISORS LLC.....	16,000.000	753,500	XXX	591,484	664,960	(73,476)			(73,476)		591,484		162,016	162,016	31,360	XXX
539830 10 9	LOCKHEED MARTIN CORP.....		11/20/2012.	ANCORA ADVISORS LLC.....	8,100.000	729,222	XXX	641,016	655,290	(14,274)			(14,274)		641,016		88,206	88,206	24,300	XXX
576323 10 9	MASTEC INC.....		12/14/2012.	CANTOR FITZGERALD & CO.....	1,254.000	29,284	XXX	21,825	21,782	43			43		21,825		7,458	7,458		XXX
58319P 10 8	MEADOWBROOK INSURANCE GROUP.....		02/03/2012.	CANTOR FITZGERALD & CO.....	7,956.000	79,682	XXX	74,693	84,970	(7,602)			(7,602)		74,693		2,314	2,314		XXX
69888P 10 6	PAR PHARMACEUTICAL COS INC.....		05/04/2012.	CANTOR FITZGERALD & CO.....	524.000	21,784	XXX	14,409	17,151	(2,741)			(2,741)		14,409		3,804	3,804		XXX
69888P 10 6	PAR PHARMACEUTICAL COS INC.....		08/17/2012.	CANTOR FITZGERALD & CO.....	492.000	24,547	XXX	13,570	16,103	(2,534)			(2,534)		13,570		10,978	10,978		XXX
69888P 10 6	PAR PHARMACEUTICAL COS INC.....		08/23/2012.	MORGAN STANLEY & CO.....	1,282.000	63,798	XXX	39,946	41,960	(2,014)			(2,014)		39,946		20,471	20,471		XXX
69888P 10 6	PAR PHARMACEUTICAL COS INC.....		10/02/2012.	Private Placement.....	1,028.000	51,400	XXX	35,272	33,646	1,626			1,626		35,272		16,128	16,128		XXX
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....		06/22/2012.	GREENTREE BROKERAGE.....	996.000	11,972	XXX	9,242	9,791	2,606			2,606		9,242		(425)	(425)	325	XXX
755111 50 7	RAYTHEON COMPANY.....		11/20/2012.	ANCORA ADVISORS LLC.....	12,100.000	668,867	XXX	577,270	585,398	(8,128)			(8,128)		577,270		91,597	91,597	23,353	XXX
761396 30 8	REVENUESHARES SMALL CAP FUND.....		05/25/2012.	ANCORA ADVISORS LLC.....	10,518.000	343,457	XXX	352,676	337,312	15,363			15,363		352,676		(9,219)	(9,219)	1,009	XXX
761396 30 8	REVENUESHARES SMALL CAP FUND.....		06/20/2012.	ANCORA ADVISORS LLC.....	6,943.000	226,790	XXX	232,803	222,662	10,141			10,141		232,803		(6,708)	(6,708)	666	XXX

E14.36

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	Contractual Maturity Date
761396 30 8	REVENUESHARES SMALL CAP FUND.....		08/06/2012	ANCORA ADVISORS LLC.....	1,157,000	39,458	XXX	38,795	37,105	1,690			1,690		38,795		1,359	1,359	200	XXX
761396 30 8	REVENUESHARES SMALL CAP FUND.....		08/16/2012	ANCORA ADVISORS LLC.....	1,157,000	40,293	XXX	38,795	37,105	1,690			1,690		38,795		1,498	1,498	200	XXX
761396 30 8	REVENUESHARES SMALL CAP FUND.....		08/23/2012	ANCORA ADVISORS LLC.....	1,157,000	40,170	XXX	38,795	37,105	1,690			1,690		38,795		1,375	1,375	200	XXX
772739 20 7	ROCK-TENN COMPANY CL A.....		03/19/2012	CANTOR FITZGERALD & CO.....	263,000	18,132	XXX	13,519	15,175	(1,657)			(1,657)		13,519		1,342	1,342	321	XXX
772739 20 7	ROCK-TENN COMPANY CL A.....		04/05/2012	CANTOR FITZGERALD & CO.....	1,340,000	89,709	XXX	82,324	77,318	5,006			5,006		82,324		10,656	10,656		XXX
78462F 10 3	SPDR TRUST SERIES 1.....		05/22/2012	ANCORA ADVISORS LLC.....	1,872,000	248,428	XXX	288,251	116,083	(66,007)			(66,007)		168,929		79,498	79,498	1,149	XXX
78462F 10 3	SPDR TRUST SERIES 1.....		05/25/2012	ANCORA ADVISORS LLC.....	4,438,000	587,626	XXX	685,015	273,548	(156,484)			(156,484)		400,485		187,141	187,141	2,724	XXX
78462F 10 3	SPDR TRUST SERIES 1.....		06/06/2012	ANCORA ADVISORS LLC.....	1,480,000	194,794	XXX	228,845	90,820	(52,185)			(52,185)		133,555		61,239	61,239	909	XXX
78462F 10 3	SPDR TRUST SERIES 1.....		06/20/2012	ANCORA ADVISORS LLC.....	1,480,000	199,870	XXX	228,845	90,820	(52,185)			(52,185)		133,555		66,314	66,314	1,927	XXX
78462F 10 3	SPDR TRUST SERIES 1.....		08/06/2012	ANCORA ADVISORS LLC.....	493,000	69,060	XXX	76,230	30,253	(17,383)			(17,383)		44,488		24,572	24,572	642	XXX
78462F 10 3	SPDR TRUST SERIES 1.....		08/16/2012	ANCORA ADVISORS LLC.....	493,000	69,864	XXX	76,230	30,253	(17,383)			(17,383)		44,488		25,376	25,376	642	XXX
78462F 10 3	SPDR TRUST SERIES 1.....		08/23/2012	ANCORA ADVISORS LLC.....	493,000	69,340	XXX	76,230	30,253	(17,383)			(17,383)		44,488		24,852	24,852	9,578	XXX
78486Q 10 1	SVB FINANCIAL GROUP.....		04/03/2012	MORGAN STANLEY & CO.....	353,000	22,465	XXX	15,202	16,835	(1,633)			(1,633)		15,202		7,263	7,263		XXX
78486Q 10 1	SVB FINANCIAL GROUP.....		05/18/2012	GREENTREE BROKERAGE.....	1,073,000	62,490	XXX	46,208	51,171	(4,963)			(4,963)		46,208		16,282	16,282	310	XXX
81369Y 10 0	MATERIALS SELECT SECTOR SPDR TRUST.....		05/22/2012	ANCORA ADVISORS LLC.....	1,904,000	64,335	XXX	67,402	49,028	(20,488)		2,420	(22,908)		43,297		21,039	21,039	269	XXX
81369Y 10 0	MATERIALS SELECT SECTOR SPDR TRUST.....		05/25/2012	ANCORA ADVISORS LLC.....	3,756,000	127,291	XXX	140,609	89,070	(40,415)			(40,415)		85,411		41,880	41,880	531	XXX
81369Y 10 0	MATERIALS SELECT SECTOR SPDR TRUST.....		06/06/2012	ANCORA ADVISORS LLC.....	656,000	22,402	XXX	25,570	21,976	3,594			3,594		25,570		(3,167)	(3,167)	93	XXX
81369Y 10 0	MATERIALS SELECT SECTOR SPDR TRUST.....		06/20/2012	ANCORA ADVISORS LLC.....	656,000	22,980	XXX	25,570	21,976	3,594			3,594		25,570		(2,324)	(2,324)	214	XXX
81369Y 10 0	MATERIALS SELECT SECTOR SPDR TRUST.....		08/06/2012	ANCORA ADVISORS LLC.....	218,000	7,760	XXX	8,497	7,303	1,194			1,194		7,693		50	50	71	XXX
81369Y 10 0	MATERIALS SELECT SECTOR SPDR TRUST.....		08/16/2012	ANCORA ADVISORS LLC.....	219,000	7,924	XXX	8,536	7,337	1,200			1,200		7,729		50	50	72	XXX
81369Y 10 0	MATERIALS SELECT SECTOR SPDR TRUST.....		08/23/2012	ANCORA ADVISORS LLC.....	219,000	7,880	XXX	8,536	7,337	1,200			1,200		7,729		48	48	72	XXX
81369Y 30 8	CONSUMER STAPLES SELECT SECTOR SPDR.....		05/25/2012	ANCORA ADVISORS LLC.....	2,505,000	84,621	XXX	69,238	63,978	(21,593)			(21,593)		59,794		24,826	24,826	446	XXX
81369Y 30 8	CONSUMER STAPLES SELECT SECTOR SPDR.....		06/06/2012	ANCORA ADVISORS LLC.....	2,516,000	84,312	XXX	69,542	64,259	(21,688)			(21,688)		60,057		24,255	24,255	448	XXX
81369Y 30 8	CONSUMER STAPLES SELECT SECTOR SPDR.....		06/20/2012	ANCORA ADVISORS LLC.....	2,516,000	85,670	XXX	69,542	64,259	(21,688)			(21,688)		60,057		44,500	44,500	1,041	XXX
81369Y 30 8	CONSUMER STAPLES SELECT SECTOR SPDR.....		08/06/2012	ANCORA ADVISORS LLC.....	838,000	30,021	XXX	23,162	21,403	(7,224)			(7,224)		20,003		3,549	3,549	347	XXX
81369Y 30 8	CONSUMER STAPLES SELECT SECTOR SPDR.....		08/16/2012	ANCORA ADVISORS LLC.....	838,000	29,937	XXX	23,162	21,403	(7,224)			(7,224)		20,003		3,549	3,549	347	XXX
81369Y 30 8	CONSUMER STAPLES SELECT SECTOR SPDR.....		08/23/2012	ANCORA ADVISORS LLC.....	839,000	29,609	XXX	23,190	21,428	(7,232)			(7,232)		20,027		3,549	3,549	347	XXX
859241 10 1	STERLING CONSTRUCTION CO.....		02/28/2012	CANTOR FITZGERALD & CO.....	1,302,000	13,861	XXX	15,137	14,023	1,115			1,115		15,137		(1,277)	(1,277)		XXX
859241 10 1	STERLING CONSTRUCTION CO.....		03/16/2012	CANTOR FITZGERALD & CO.....	1,505,000	14,064	XXX	19,151	16,209	2,943			2,943		19,151		(5,088)	(5,088)		XXX
859241 10 1	STERLING CONSTRUCTION CO.....		03/19/2012	CANTOR FITZGERALD & CO.....	1,449,000	13,405	XXX	19,474	15,606	3,868			3,868		19,474		(6,069)	(6,069)		XXX
859241 10 1	STERLING CONSTRUCTION CO.....		03/20/2012	GREENTREE BROKERAGE.....	1,468,000	13,872	XXX	19,729	15,810	3,919			3,919		19,729		(5,858)	(5,858)		XXX
859241 10 1	STERLING CONSTRUCTION CO.....		03/21/2012	CANTOR FITZGERALD & CO.....	1,217,000	11,601	XXX	16,356	13,107	3,249			3,249		16,356		(4,753)	(4,753)		XXX
879369 10 6	TELEFLEX INC.....		09/05/2012	MORGAN STANLEY & CO.....	296,000	19,592	XXX	15,637	18,142	39			39		15,637		1,410	1,410	302	XXX
88830M 10 2	TITAN INTERNATIONAL INC.....		03/23/2012	GREENTREE BROKERAGE.....	2,217,000	55,174	XXX	38,390	43,143	(4,754)			(4,754)		38,390		(4,125)	(4,125)	10	XXX
88830M 10 2	TITAN INTERNATIONAL INC.....		05/11/2012	CANTOR FITZGERALD & CO.....	4,546,000	121,733	XXX	107,051	88,465	18,585			18,585		107,051		35,592	35,592	47	XXX
92046N 10 2	VALUECLICK INC.....		06/22/2012	GREENTREE BROKERAGE.....	1,288,000	20,049	XXX	18,936	20,982	3,485			3,485		18,936		(4,418)	(4,418)		XXX
921908 84 4	VANGUARD DIVIDEND APPREC ETF.....		05/25/2012	ANCORA ADVISORS LLC.....	5,678,000	318,741	XXX	312,176	310,303	1,873			1,873		312,176		6,565	6,565	1,544	XXX
921908 84 4	VANGUARD DIVIDEND APPREC ETF.....		06/20/2012	ANCORA ADVISORS LLC.....	2,278,000	127,863	XXX	125,244	124,493	753			753		125,244		2,619	2,619	620	XXX
921908 84 4	VANGUARD DIVIDEND APPREC ETF.....		08/06/2012	ANCORA ADVISORS LLC.....	379,000	22,173	XXX	20,837	20,712	125			125		20,837		1,336	1,336	223	XXX
921908 84 4	VANGUARD DIVIDEND APPREC ETF.....		08/16/2012	ANCORA ADVISORS LLC.....	379,000	22,374	XXX	20,837	20,712	125			125		20,837		1,536	1,536	223	XXX
921908 84 4	VANGUARD DIVIDEND APPREC ETF.....		08/23/2012	ANCORA ADVISORS LLC.....	380,000	22,272	XXX	20,892	20,767	125			125		20,892		1,378	1,378	714	XXX
922908 55 3	VANGUARD REIT ETF.....		05/22/2012	ANCORA ADVISORS LLC.....	3,853,000	241,579	XXX	218,884	223,474	(4,589)			(4,589)		218,884		22,695	22,695	1,454	XXX
922908 55 3	VANGUARD REIT ETF.....		05/25/2012	ANCORA ADVISORS LLC.....	4,962,000	310,366	XXX	281,884	287,796	(5,912)			(5,912)		281,884		28,482	28,482	2,491	XXX

E14.37

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.						
922908 55 3	VANGUARD REIT ETF		06/06/2012	ANCORA ADVISORS LLC	2,217.000	139,537	XXX	133,707	128,586	5,121			5,121		133,707		5,830	5,830	1,113	XXX
922908 55 3	VANGUARD REIT ETF		06/20/2012	ANCORA ADVISORS LLC	2,218.000	143,257	XXX	133,768	128,644	5,124			5,124		133,768		9,489	9,489	1,113	XXX
922908 55 3	VANGUARD REIT ETF		08/06/2012	ANCORA ADVISORS LLC	739.000	49,693	XXX	44,569	42,862	1,707			1,707		44,569		5,124	5,124	755	XXX
922908 55 3	VANGUARD REIT ETF		08/16/2012	ANCORA ADVISORS LLC	739.000	48,687	XXX	44,569	42,862	1,707			1,707		44,569		4,118	4,118	755	XXX
922908 55 3	VANGUARD REIT ETF		08/23/2012	ANCORA ADVISORS LLC	739.000	48,841	XXX	44,569	42,862	1,707			1,707		44,569		19,571	19,571	755	XXX
718546 10 4	PHILLIPS 66		11/01/2012	ANCORA ADVISORS LLC	3,500.000	164,571	XXX	114,982					0		119,300		45,271	45,271	1,575	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous				17,518.428		XXX	18,309,233	13,485,288	(506,340)	0	30,153	(536,493)	0	15,506,490	0	2,028,014	2,028,014	241,749	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
92206# 10 5	VANLINER GROUP, INC.		06/30/2012	UNIGROUP, INC.		6,903	XXX	6,903					0					0		XXX
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates				6,903		XXX	6,903	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997	Total - Common Stocks - Part 4				17,525,331		XXX	18,316,136	13,485,288	(506,340)	0	30,153	(536,493)	0	15,506,490	0	2,028,014	2,028,014	241,749	XXX
9799998	Total - Common Stocks - Summary Item from Part 5				874,238		XXX	866,229				17,141	(17,141)		847,354		28,318	28,318	39,224	XXX
9799999	Total - Common Stocks				18,399,569		XXX	19,182,365	13,485,288	(506,340)	0	47,294	(553,634)	0	16,353,844	0	2,056,332	2,056,332	280,973	XXX
9899999	Total - Preferred and Common Stocks				21,533,809		XXX	22,406,965	16,512,107	(505,837)	4,073	47,294	(549,058)	0	19,484,236	0	2,059,677	2,059,677	368,712	XXX
9999999	Total - Bonds, Preferred and Common Stocks				198,271,794		XXX	200,271,748	160,836,140	654,180	(877,520)	57,613	(280,953)	0	192,429,076	0	5,842,521	5,842,521	6,052,312	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
54811A QD 8	LWR CO RIVER-2-PREFUND 5.375 05/15/2020...		02/15/2012	Defeasement.....	03/08/2012	Call 100.0.....	10,000	10,000	10,000	10,000				.0				.0	169	
31398A ZB 1	FANNIE MAE 3.63 09/06/2016.....		06/28/2012	CLARKE (G.X.) & CO.....	09/06/2012	Call 100.0.....	3,000,000	3,019,212	3,000,000	3,000,000		(19,212)		(19,212)				.0	54,450	34,183
3136FT NX 3	FANNIE MAE 1.00 05/21/2015.....		09/24/2012	CLARKE (G.X.) & CO.....	11/21/2012	Call 100.0.....	3,000,000	3,003,720	3,000,000	3,000,000		(3,720)		(3,720)				.0	15,000	10,333
3136FT BG 3	FANNIE MAE 2.00 04/19/2019.....		09/24/2012	CLARKE (G.X.) & CO.....	10/19/2012	Call 100.0.....	1,600,000	1,601,864	1,600,000	1,600,000		(1,864)		(1,864)				.0	16,000	13,867
3136FR Y4 9	FANNIE MAE 1.81 09/14/2017.....		07/25/2012	CLARKE (G.X.) & CO.....	09/14/2012	Call 100.0.....	3,525,000	3,532,420	3,525,000	3,525,000		(7,420)		(7,420)				.0	31,901	23,394
3136FR 2S 1	FANNIE MAE 0.85 03/19/2015.....		06/27/2012	CLARKE (G.X.) & CO.....	09/19/2012	Call 100.0.....	2,100,000	2,103,045	2,100,000	2,100,000		(3,045)		(3,045)				.0	8,925	4,909
3134G2 Y4 8	FREDDIE MAC 1.05 10/26/16.....		07/25/2012	CLARKE (G.X.) & CO.....	10/26/2012	Call 100.0.....	3,000,000	3,005,760	3,000,000	3,000,000		(5,760)		(5,760)				.0	15,750	7,875
3134G2 J6 0	FHLMC-CALL09/12 2.00 09/21/2018.....		07/25/2012	CLARKE (G.X.) & CO.....	09/21/2012	Call 100.0.....	2,000,000	2,005,560	2,000,000	2,000,000		(5,560)		(5,560)				.0	20,000	13,889
3133EA QR 2	FED FARM CREDIT 2.05 02/21/2020.....		06/27/2012	ANCORA ADVISORS LLC.....	08/21/2012	Call 100.0.....	2,000,000	2,005,440	2,000,000	2,000,000		(5,440)		(5,440)				.0	10,250	4,214
54811A GN 7	LWR CO RIVER-A-UNREFUND 5.375 05/15/2020.....		01/27/2012	Defeasement.....	02/15/2012	Defeasement.....	445,000	445,000	445,000	445,000				.0				.0		
54811A GB 3	LWR CO RIVER-A-PRE 5.375 05/15/2020.....		01/27/2012	Defeasement.....	02/13/2012	Call 100.0.....	75,000	75,000	75,000	75,000				.0				.0	985	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						20,755,000	20,807,021	20,755,000	20,755,000	0	(52,021)	0	(52,021)	0	0	0	0	173,430	112,663
Bonds - Industrial and Miscellaneous																				
92769V AC 3	VIRGIN MEDIA FIN 5.25 02/15/2022.....	F	02/28/2012	BANK OF AMER/ML.....	06/19/2012	BARCLAYS AMERICA.....	225,000	225,000	227,250	224,994	6	(6)		(0)		2,250	2,250	3,248		
91359P AH 3	UNIVERSAL HOSP 7.625 08/15/2020.....		07/24/2012	BARCLAYS AMERICA.....	11/06/2012	BARCLAYS AMERICA.....	64,000	64,000	66,080	64,001	1			1		2,079	2,079	1,247		
90321N AC 6	UR MERGER SUB 7.625 04/15/2022.....		02/24/2012	BARCLAYS AMERICA.....	11/06/2012	CS FIRST BOSTON CORP.....	47,000	48,410	51,700	48,317	(93)		(93)		3,383	3,383	2,389			
90321N AC 6	UR MERGER SUB 7.625 04/15/2022.....		02/24/2012	CS FIRST BOSTON CORP.....	11/06/2012	CS FIRST BOSTON CORP.....	27,000	27,743	29,700	27,694	(49)		(49)		2,006	2,006	1,373			
90321N AC 6	UR MERGER SUB 7.625 04/15/2022.....		02/24/2012	MORGAN STANLEY & CO.....	11/06/2012	CS FIRST BOSTON CORP.....	82,000	82,810	90,200	82,751	(59)		(59)		7,449	7,449	4,168			
90321N AC 6	UR MERGER SUB 7.625 04/15/2022.....		02/24/2012	STERNE AGEE & LEACH.....	11/06/2012	CS FIRST BOSTON CORP.....	27,000	27,743	29,700	27,694	(49)		(49)		2,006	2,006	1,373			
90321N AB 8	UR FIN ESCROW 7.375 05/15/2020.....		02/24/2012	BROADPOINT CAPITAL.....	11/06/2012	BANK OF AMER/ML.....	44,000	45,320	47,960	45,197	(123)		(123)		2,763	2,763	2,163			
90321N AB 8	UR FIN ESCROW 7.375 05/15/2020.....		02/24/2012	STERNE AGEE & LEACH.....	11/06/2012	BANK OF AMER/ML.....	83,000	85,490	90,470	85,257	(233)		(233)		5,213	5,213	4,081			
90321N AA 0	UR FIN ESCROW CORP 5.75 07/15/2018.....		02/24/2012	MORGAN STANLEY & CO.....	11/06/2012	J. P. MORGAN SECURITIES.....	27,000	27,000	29,028	26,998	(2)		(2)		2,030	2,030	1,035			
87971K AG 2	TEMBEC INDUSTRIES INC 11.25 12/15/2018.....	I	09/28/2012	Exchanged.....	11/06/2012	BARCLAYS AMERICA.....	33,000	34,815	35,066	34,610	(31)		(31)		456	456	1,485			
852060 AT 9	SPRINT CAP CORP 8.75 03/15/2032.....		02/14/2012	J. P. MORGAN SECURITIES.....	11/06/2012	JEFFERIES & COMPANY.....	125,000	108,125	148,988	108,339	214		214		40,649	40,649	12,578	4,618		
832248 AV 0	SMITHFIELD FOODS 6.625 08/15/2022.....		09/21/2012	BANK OF AMER/ML.....	11/06/2012	BANK OF AMER/ML.....	87,000	91,785	91,568	91,730	(55)		(55)		(163)	(163)	1,569	881		
832248 AV 0	SMITHFIELD FOODS 6.625 08/15/2022.....		09/24/2012	BANK OF AMER/ML.....	11/06/2012	BANK OF AMER/ML.....	17,000	17,850	17,893	17,841	(9)		(9)		52	52	307	175		
832248 AV 0	SMITHFIELD FOODS 6.625 08/15/2022.....		09/25/2012	BANK OF AMER/ML.....	11/06/2012	BANK OF AMER/ML.....	44,000	45,870	46,310	45,850	(20)		(20)		460	460	794	462		
832248 AV 0	SMITHFIELD FOODS 6.625 08/15/2022.....		09/26/2012	BANK OF AMER/ML.....	11/06/2012	BANK OF AMER/ML.....	50,000	52,000	52,625	51,981	(19)		(19)		644	644	902	552		
832248 AV 0	SMITHFIELD FOODS 6.625 08/15/2022.....		09/26/2012	CITIGROUP.....	11/06/2012	BANK OF AMER/ML.....	20,000	20,800	21,050	20,792	(8)		(8)		258	258	361	221		
832248 AV 0	SMITHFIELD FOODS 6.625 08/15/2022.....		09/24/2012	GOLDMAN SACHS.....	11/06/2012	BANK OF AMER/ML.....	83,000	87,150	87,358	87,104	(46)		(46)		253	253	1,497	855		
832248 AV 0	SMITHFIELD FOODS 6.625 08/15/2022.....		09/26/2012	UBS WARBURG.....	11/06/2012	BANK OF AMER/ML.....	30,000	31,200	31,575	31,188	(12)		(12)		387	387	541	331		
829259 AH 3	SINCLAIR TELE 6.125 10/01/2022.....		09/27/2012	WELLS FARGO BROKERAGE.....	11/15/2012	BARCLAYS AMERICA.....	135,000	135,000	137,700	134,999	(1)		(1)		2,701	2,701	873			
81760N AN 9	SERVICEMASTER CO 8.00 02/15/2020.....		02/06/2012	BARCLAYS AMERICA.....	11/06/2012	J. P. MORGAN SECURITIES.....	15,000	15,469	15,827	15,422	(47)		(47)		405	405	887			
81760N AN 9	SERVICEMASTER CO 8.00 02/15/2020.....		02/02/2012	J. P. MORGAN SECURITIES.....	11/06/2012	J. P. MORGAN SECURITIES.....	36,000	36,000	37,984	36,000	0		0		1,983	1,983	2,128			
81760N AN 9	SERVICEMASTER CO 8.00 02/15/2020.....		02/03/2012	J. P. MORGAN SECURITIES.....	11/06/2012	J. P. MORGAN SECURITIES.....	14,000	14,350	14,771	14,315	(35)		(35)		457	457	828			
80007P AT 6	SANDRIDGE ENERGY 7.50 02/15/2023.....		08/06/2012	BARCLAYS AMERICA.....	11/08/2012	CITIGROUP.....	40,000	39,800	41,500	39,803	3		3		1,698	1,698	658			
785583 AF 2	SABINE PASS LNG 7.50 11/30/2016.....		02/08/2012	BROADPOINT CAPITAL.....	11/14/2012	CS FIRST BOSTON CORP.....	47,000	49,585	50,995	49,236	(349)		(349)		1,759	1,759	3,417	701		
785583 AF 2	SABINE PASS LNG 7.50 11/30/2016.....		02/08/2012	BROADPOINT CAPITAL.....	11/01/2012	JEFFERIES & COMPANY.....	9,000	9,495	9,855	9,431	(64)		(64)		424	424	630	134		
785583 AF 2	SABINE PASS LNG 7.50 11/30/2016.....		09/05/2012	CRT CAPITAL.....	11/14/2012	CS FIRST BOSTON CORP.....	6,000	6,435	6,510	6,418	(17)		(17)		92	92	211	125		
785583 AF 2	SABINE PASS LNG 7.50 11/30/2016.....		09/06/2012	CRT CAPITAL.....	11/14/2012	CS FIRST BOSTON CORP.....	25,000	26,813	27,125	26,743	(70)		(70)		382	382	880	526		
785583 AF 2	SABINE PASS LNG 7.50 11/30/2016.....		09/07/2012	CRT CAPITAL.....	11/14/2012	CS FIRST BOSTON CORP.....	26,000	27,885	28,210	27,813	(72)		(72)		397	397	915	553		
78442F EM 6	SLM CORP MTN 6.00 01/25/2017.....		01/24/2012	DEUTSCHE MRGN GRENPELL.....	11/06/2012	GOLDMAN SACHS.....	290,000	286,932	316,390	287,353	421		421		29,037	29,037	13,630			

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
760943 AM 2	RES-CARE INC 10.75 01/15/2019.....		02/23/2012	BANK OF AMER/ML.....	11/26/2012	GLEACHER.....	78,000	87,165	86,190	85,961		(1,204)		(1,204)			229	229	7,314	1,002
70959W AD 5	PENSKE AUTO GRP 5.75 10/01/2022.....		08/14/2012	BANK OF AMER/ML.....	11/16/2012	BANK OF AMER/ML.....	139,000	139,000	140,043	139,004		4		4			1,038	1,038	1,843	
573334 AB 5	MRT MID PART/FIN 8.875 04/01/2018.....		01/24/2012	WELLS FARGO BROKERAGE.....	11/15/2012	WELLS FARGO BROKERAGE.....	300,000	311,250	315,375	309,552		(1,698)		(1,698)			5,823	5,823	30,249	8,579
570506 AQ 8	MARKWEST ENERGY 5.50 02/15/2023.....		08/06/2012	WELLS FARGO BROKERAGE.....	11/06/2012	BARCLAYS AMERICA.....	136,000	134,660	143,140	134,685		24		24			8,455	8,455	1,849	
532716 AU 1	LIMITED BRANDS 5.625 02/15/2022.....		02/02/2012	BANK OF AMER/ML.....	11/06/2012	CITIGROUP.....	79,000	79,000	85,518	79,001		1		1			6,516	6,516	3,358	
532716 AU 1	LIMITED BRANDS 5.625 02/15/2022.....		07/20/2012	DEUTSCHE MRGN GRENPELL.....	11/06/2012	CITIGROUP.....	140,000	146,650	151,550	146,496		(154)		(154)			5,054	5,054	5,950	3,675
494580 AB 9	KINDRED HEALTHCARE 8.25 06/01/2019.....		07/24/2012	BANK OF AMER/ML.....	11/06/2012	BANK OF AMER/ML.....	95,000	89,300	91,675	89,487		187		187			2,188	2,188	3,440	1,219
494580 AB 9	KINDRED HEALTHCARE 8.25 06/01/2019.....		08/21/2012	CITIGROUP.....	11/06/2012	BANK OF AMER/ML.....	32,000	31,040	30,880	31,067		27		27			(187)	(187)	1,159	609
459745 GN 9	INTL LEASE FIN 5.875 08/15/2022.....		08/21/2012	BARCLAYS AMERICA.....	11/06/2012	GOLDMAN SACHS.....	59,000	59,000	61,124	59,000		(0)		(0)			2,124	2,124	751	29
459745 GN 9	INTL LEASE FIN 5.875 08/15/2022.....		08/16/2012	CITIGROUP.....	11/06/2012	GOLDMAN SACHS.....	376,000	376,000	389,536	375,998		(2)		(2)			13,538	13,538	4,786	
45824T AK 1	INTELSAT JACKSON 7.25 10/15/2020.....	F.	09/12/2012	BANK OF AMER/ML.....	11/06/2012	J. P. MORGAN SECURITIES.....	200,000	218,000	213,020	217,541		(459)		(459)			(4,521)	(4,521)	8,217	6,122
45824T AK 1	INTELSAT JACKSON 7.25 10/15/2020.....	F.	04/12/2012	GOLDMAN SACHS & CO.....	11/06/2012	J. P. MORGAN SECURITIES.....	300,000	305,250	319,530	304,906		(344)		(344)			14,624	14,624	12,325	665
443628 AA 0	HUDBAY MINERALS 144A 9.50 10/01/2020.....	I.	09/06/2012	BANK OF AMER/ML.....	11/15/2012	CANADIAN IMPERIAL BANK.....	177,000	177,000	184,133	177,007		7		7			7,126	7,126	3,129	
404121 AE 5	HCA INC 5.875 03/15/2022.....		02/07/2012	GOLDMAN SACHS & CO.....	11/06/2012	CS FIRST BOSTON CORP.....	225,000	225,000	242,741	225,016		16		16			17,725	17,725	9,657	
370425 RZ 5	GMAC 8.00 11/01/2031.....		04/18/2012	BARCLAYS AMERICA.....	11/06/2012	GOLDMAN SACHS.....	82,000	91,840	98,482	91,708		(132)		(132)			6,774	6,774	6,706	3,134
370425 RZ 5	GMAC 8.00 11/01/2031.....		04/18/2012	CITIGROUP.....	11/06/2012	GOLDMAN SACHS.....	82,000	91,891	98,482	91,758		(133)		(133)			6,724	6,724	6,706	3,134
346091 BF 7	FOREST OIL CORP 7.50 09/15/2020.....		09/25/2012	CREDIT AGRICOLE CIB.....	11/06/2012	J. P. MORGAN SECURITIES.....	34,000	34,085	35,108	34,084		(1)		(1)			1,024	1,024	368	78
346091 BF 7	FOREST OIL CORP 7.50 09/15/2020.....		09/12/2012	J. P. MORGAN SECURITIES.....	11/06/2012	J. P. MORGAN SECURITIES.....	111,000	111,000	114,619	111,000		(0)		(0)			3,619	3,619	1,203	
346091 AZ 4	FOREST OIL CORP 7.25 06/15/2019.....		05/25/2012	CANTOR FITZGERALD & CO.....	11/06/2012	CITIGROUP.....	9,000	8,325	9,135	8,357		32		32			778	778	587	301
346091 AZ 4	FOREST OIL CORP 7.25 06/15/2019.....		05/25/2012	CANTOR FITZGERALD & CO.....	09/25/2012	CREDIT AGRICOLE CIB.....	34,000	31,450	34,085	31,540		90		90			2,545	2,545	1,938	1,137
346091 AZ 4	FOREST OIL CORP 7.25 06/15/2019.....		05/29/2012	GREENTREE BROKERAGE.....	11/06/2012	CITIGROUP.....	173,000	160,025	175,595	160,638		613		613			14,957	14,957	11,288	5,783
31620M AH 9	FIDELITY NATIONAL 5.00 03/15/2022.....		04/13/2012	BANK OF AMER/ML.....	11/06/2012	J. P. MORGAN SECURITIES.....	200,000	197,000	204,520	197,139		139		139			7,381	7,381	6,389	806
29382R AD 9	ENTRAVISION COMMUN 8.75 08/01/2017.....		09/21/2012	BARCLAYS AMERICA.....	11/06/2012	BARCLAYS AMERICA.....	50,000	54,250	54,135	54,117		(133)		(133)			18	18	1,191	668
18451Q AG 3	CLEAR CHNL WORLD 7.625 03/15/2020.....		02/29/2012	GOLDMAN SACHS & CO.....	11/06/2012	CS FIRST BOSTON CORP.....	30,000	30,000	28,803	30,000		0		0			(1,197)	(1,197)	1,487	
156700 AT 3	CENTURYLINK INC 7.65 03/15/2042.....		06/15/2012	DEUTSCHE MRGN GRENPELL.....	11/08/2012	CRT CAPITAL.....	230,000	220,110	238,878	220,190		80		80			18,688	18,688	11,828	4,790
156700 AR 7	CENTURYLINK INC 6.45 06/15/2021.....		01/18/2012	J. P. MORGAN SECURITIES.....	11/08/2012	MORGAN STANLEY & CO.....	171,000	175,268	189,779	175,000		(268)		(268)			14,779	14,779	10,080	1,164
147446 AR 9	CASE NEW HOLLAND 7.875 12/01/2017.....		04/13/2012	BANK OF AMER/ML.....	11/06/2012	JEFFERIES & COMPANY.....	200,000	231,500	236,180	228,734		(2,766)		(2,766)			7,446	7,446	14,788	5,994
144577 AF 0	CARRIZO OIL&GAS 7.50 09/15/2020.....		09/05/2012	RBC DOMINION.....	11/20/2012	SUMRIDGE PARTNERS LLC.....	77,000	77,000	77,000	77,001		1		1			(1)	(1)	1,219	
144577 AC 7	CARRIZO OIL&GAS 8 10/15/18.....		06/05/2012	CS FIRST BOSTON CORP.....	11/20/2012	SUMRIDGE PARTNERS LLC.....	101,000	104,283	107,060	104,062		(220)		(220)			2,998	2,998	5,348	1,282
144577 AC 7	CARRIZO OIL&GAS 8 10/15/18.....		06/01/2012	GLOBAL.....	11/20/2012	SUMRIDGE PARTNERS LLC.....	44,000	45,430	46,640	45,333		(97)		(97)			1,307	1,307	2,330	538
125581 GM 4	CIT GROUP INC 5.00 05/15/2017.....		05/01/2012	BANK OF AMER/ML.....	11/06/2012	J. P. MORGAN SECURITIES.....	100,000	100,000	105,626	100,002		2		2			5,624	5,624	2,569	
077454 AF 3	BELDEN INC 5.50 09/01/2022 144A.....		08/13/2012	WELLS FARGO BROKERAGE.....	11/15/2012	WELLS FARGO BROKERAGE.....	138,000	138,000	138,690	138,000		0		0			690	690	1,750	
077454 AF 3	BELDEN INC 5.50 09/01/2022 144A.....		08/14/2012	WELLS FARGO BROKERAGE.....	11/15/2012	WELLS FARGO BROKERAGE.....	138,000	138,345	138,690	138,337		(8)		(8)			353	353	1,750	
077454 AF 3	BELDEN INC 5.50 09/01/2022 144A.....		08/15/2012	WELLS FARGO BROKERAGE.....	11/15/2012	WELLS FARGO BROKERAGE.....	207,000	207,000	208,035	207,001		1		1			1,034	1,034	2,625	
05329W AK 8	AUTONATION INC 5.50 02/01/2020.....		01/27/2012	BANK OF AMER/ML.....	11/06/2012	J. P. MORGAN SECURITIES.....	50,000	50,000	53,130	50,000		0		0			3,130	3,130	2,124	
03938L AU 8	ARCELORMITTAL 5.50 03/01/2021.....	F.	06/26/2012	DEUTSCHE MRGN GRENPELL.....	08/07/2012	FTN FINANCIAL.....	500,000	469,470	468,125	469,591		(121)		121			(1,345)	(1,345)	12,698	9,014
3899999.	Total - Bonds - Industrial and Miscellaneous.....						6,855,000	6,915,461	7,196,637	6,908,184	(115)	(7,103)	0	(7,218)	0	0	288,568	288,568	267,163	69,856
8399998.	Total - Bonds.....						27,610,000	27,722,483	27,951,637	27,663,184	(115)	(59,124)	0	(59,239)	0	0	288,568	288,568	440,593	182,519

E15.1

Common Stocks - Industrial and Miscellaneous

981811	10 2	WORTHINGTON INDUSTRIES.....	07/26/2012	CANTOR FITZGERALD & CO.....	12/17/2012	CANTOR FITZGERALD & CO.....	457,000	9,693	10,987	9,693				0			1,294	1,294	119	
981811	10 2	WORTHINGTON INDUSTRIES.....	04/02/2012	MORGAN STANLEY & CO.....	12/17/2012	CANTOR FITZGERALD & CO.....	3,514,000	69,636	84,479	69,636				0			14,843	14,843	1,335	
934390	40 2	WARNACO GROUP INC/THE.....	06/14/2012	CANTOR FITZGERALD & CO.....	10/15/2012	CANTOR FITZGERALD & CO.....	1,293,000	56,940	66,325	56,940				0			9,385	9,385		
934390	40 2	WARNACO GROUP INC/THE.....	07/26/2012	CANTOR FITZGERALD & CO.....	10/15/2012	CANTOR FITZGERALD & CO.....	173,000	7,238	8,874	7,238				0			1,636	1,636		

SCHEDULE D - PART 5

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

E15.2

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
88830M 10 2	TITAN INTERNATIONAL INC.....	...	06/12/2012	CANTOR FITZGERALD & CO....	07/17/2012	CANTOR FITZGERALD & CO....	2,897,000	60,577	63,295	60,577				0			2,718	2,718	13	
87157D 10 9	SYNAPTICS INC.....	...	07/26/2012	CANTOR FITZGERALD & CO....	09/13/2012	MORGAN STANLEY & CO....	254,000	6,618	6,798	6,618				0			180	180		
87157D 10 9	SYNAPTICS INC.....	...	06/28/2012	GREENTREE BROKERAGE.....	09/13/2012	MORGAN STANLEY & CO....	1,900,000	52,175	50,850	52,175				0			(1,325)	(1,325)		
758750 10 3	REGAL-BELOIT CORPORATION.....	...	01/03/2012	CANTOR FITZGERALD & CO....	04/11/2012	CANTOR FITZGERALD & CO....	1,212,000	63,912	75,443	63,912				0			11,531	11,531	218	
70959W 10 3	PENSKE AUTOMOTIVE GROUP INC.....	...	01/27/2012	CANTOR FITZGERALD & CO....	10/18/2012	CANTOR FITZGERALD & CO....	509,000	11,691	15,716	11,691				0			4,025	4,025	168	
70959W 10 3	PENSKE AUTOMOTIVE GROUP INC.....	...	01/27/2012	CANTOR FITZGERALD & CO....	11/05/2012	GREENTREE BROKERAGE.....	2,391,000	54,920	67,990	54,920				0			13,071	13,071	789	
70959W 10 3	PENSKE AUTOMOTIVE GROUP INC.....	...	07/26/2012	CANTOR FITZGERALD & CO....	11/05/2012	GREENTREE BROKERAGE.....	552,000	12,679	15,697	12,679				0			3,017	3,017	66	
69888P 10 6	PAR PHARMACEUTICAL COS INC.....	...	07/26/2012	CANTOR FITZGERALD & CO....	10/02/2012	Private Placement.....	375,000	18,761	18,750	18,761				0			(11)	(11)		
576323 10 9	MASTEC INC.....	...	07/26/2012	CANTOR FITZGERALD & CO....	12/14/2012	CANTOR FITZGERALD & CO....	842,000	13,295	19,663	13,295				0			6,367	6,367		
488401 10 0	KEMPER CORP.....	...	03/02/2012	CANTOR FITZGERALD & CO....	11/15/2012	GREENTREE BROKERAGE.....	1,967,000	56,309	55,895	56,309				0			(414)	(414)	1,416	
488401 10 0	KEMPER CORP.....	...	03/02/2012	CANTOR FITZGERALD & CO....	11/16/2012	GREENTREE BROKERAGE.....	69,000	1,975	1,963	1,975				0			(12)	(12)	50	
488401 10 0	KEMPER CORP.....	...	07/26/2012	CANTOR FITZGERALD & CO....	11/16/2012	GREENTREE BROKERAGE.....	350,000	11,270	9,956	11,270				0			(1,314)	(1,314)	168	
488401 10 0	KEMPER CORP.....	...	05/18/2012	GREENTREE BROKERAGE.....	11/16/2012	GREENTREE BROKERAGE.....	562,000	16,256	15,987	16,256				0			(269)	(269)	270	
45409B 88 3	IQ GLOBAL RESOURCES ETF.....	...	04/09/2012	ANCORA ADVISORS LLC.....	06/06/2012	ANCORA ADVISORS LLC.....	1,355,000	38,401	36,899	38,401				0						
45409B 88 3	IQ GLOBAL RESOURCES ETF.....	...	04/09/2012	ANCORA ADVISORS LLC.....	06/20/2012	ANCORA ADVISORS LLC.....	1,355,000	38,401	37,126	38,401				0			(2,775)	(2,775)		
45409B 88 3	IQ GLOBAL RESOURCES ETF.....	...	04/09/2012	ANCORA ADVISORS LLC.....	08/06/2012	ANCORA ADVISORS LLC.....	452,000	12,810	12,103	12,231				0			1,000	1,000		
45409B 88 3	IQ GLOBAL RESOURCES ETF.....	...	04/09/2012	ANCORA ADVISORS LLC.....	08/16/2012	ANCORA ADVISORS LLC.....	450,000	12,753	12,301	12,177				0			1,187	1,187		
45409B 88 3	IQ GLOBAL RESOURCES ETF.....	...	04/09/2012	ANCORA ADVISORS LLC.....	08/23/2012	ANCORA ADVISORS LLC.....	453,000	12,838	12,551	12,258				0						
451055 10 7	ICONIX BRAND GROUP INC.....	...	04/11/2012	CANTOR FITZGERALD & CO....	06/22/2012	GREENTREE BROKERAGE.....	782,000	13,142	12,896	13,142				0			(1,232)	(1,232)		
451055 10 7	ICONIX BRAND GROUP INC.....	...	07/26/2012	CANTOR FITZGERALD & CO....	09/21/2012	GREENTREE BROKERAGE.....	767,000	13,338	14,013	13,338				0			675	675		
264147 10 9	DUCOMMUN INCORPORATED.....	...	03/06/2012	CANTOR FITZGERALD & CO....	05/11/2012	CANTOR FITZGERALD & CO....	16,000	226	152	226				0			(74)	(74)		
264147 10 9	DUCOMMUN INCORPORATED.....	...	03/06/2012	CANTOR FITZGERALD & CO....	06/07/2012	GREENTREE BROKERAGE.....	959,000	13,551	9,198	13,551				0			(3,833)	(3,833)		
264147 10 9	DUCOMMUN INCORPORATED.....	...	04/02/2012	MORGAN STANLEY & CO.....	05/11/2012	CANTOR FITZGERALD & CO....	1,469,000	17,903	13,940	17,903				0			(3,963)	(3,963)		
204149 10 8	COMMUNITY TRUST BANCORP INC.....	...	07/26/2012	CANTOR FITZGERALD & CO....	11/19/2012	CANTOR FITZGERALD & CO....	263,000	8,968	8,196	8,968				0			(773)	(773)	83	
099502 10 6	BOOZ ALLEN HAMILTON HOLDINGS.....	...	02/15/2012	CANTOR FITZGERALD & CO....	10/11/2012	CANTOR FITZGERALD & CO....	3,807,000	68,528	48,295	52,727			17,141	(17,141)			(4,432)	(4,432)	31,141	
099502 10 6	BOOZ ALLEN HAMILTON HOLDINGS.....	...	07/26/2012	CANTOR FITZGERALD & CO....	10/11/2012	CANTOR FITZGERALD & CO....	500,000	8,265	6,343	6,925				0			(582)	(582)	3,295	
040790 10 7	ARKANSAS BEST CORP.....	...	04/11/2012	CANTOR FITZGERALD & CO....	06/12/2012	CANTOR FITZGERALD & CO....	3,087,000	57,383	36,056	57,383				0			(21,327)	(21,327)	93	
040790 10 7	ARKANSAS BEST CORP.....	...	05/14/2012	CANTOR FITZGERALD & CO....	06/12/2012	CANTOR FITZGERALD & CO....	769,000	10,212	8,982	10,212				0			(1,230)	(1,230)		
005125 10 9	ACXIOM CORPORATION.....	...	07/26/2012	CANTOR FITZGERALD & CO....	10/22/2012	CANTOR FITZGERALD & CO....	992,000	15,564	16,522	15,564				0			957	957		
9099999	Total - Common Stocks - Industrial and Miscellaneous.....	...						866,229	874,238	847,354	0	0	17,141	(17,141)	0	0	28,318	28,318	39,224	0
9799998	Total - Common Stocks.....	...						866,229	874,238	847,354	0	0	17,141	(17,141)	0	0	28,318	28,318	39,224	0
9899999	Total - Preferred and Common Stocks.....	...						866,229	874,238	847,354	0	0	17,141	(17,141)	0	0	28,318	28,318	39,224	0
9999999	Total - Bonds, Preferred and Common Stocks.....	...						28,588,712	28,825,875	28,510,538	(115)	(59,124)	17,141	(76,380)	0	0	316,886	316,886	479,817	182,519

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									
63655# 10 2	NATIONAL INTERSTATE CO OF HAWAII.....		11051.....	2cIB1.....	...NO.....	.....	.....10,925,324	.....500,000,000	.....100.0
89684# 10 2	TRIUMPHE CASUALTY COMPANY.....		41106.....	2cIB1.....	...NO.....	.....	.....16,462,385	.....75,000,000	.....100.0
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer.....					.....0	.....27,387,709	.....XXX.....	.....XXX.....
Common Stocks - Non-Insurer Which Controls Insurer									
92206# 10 5	VANLINER GROUP INC.....		21172.....	2cIB2.....	...YES.....	.....	.....16,746,652	.....127,799,735	.....2,000,000
1599999.	Total - Common Stocks - Non-Insurer Which Controls Insurer.....					.....16,746,652	.....127,799,735	.....XXX.....	.....XXX.....
1899999.	Total - Common Stocks.....					.....16,746,652	.....155,187,444	.....XXX.....	.....XXX.....
1999999.	Total - Preferred and Common Stock.....					.....16,746,652	.....155,187,444	.....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: \$.....296,881,050.

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
Common Stocks					
89391# 10 6	TRANSPROTECTION SVCS CO.....	VANLINER GROUP INC.....	.....	.....300,000	.....100.0
92206@ 10 7	VANLINER INS CO.....	VANLINER GROUP INC.....	.....16,746,652	.....3,000,000	.....100.0
G9319# 10 6	VANLINER REINS LTD.....	VANLINER GROUP INC.....	.....	.....120,000,000	.....100.0
0299999.	Total - Common Stock.....		.....16,746,652	.....XXX.....	.....XXX.....
0399999.	Total - Preferred and Common Stock.....		.....16,746,652	.....XXX.....	.....XXX.....

SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	3 Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	9 Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	15 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																					
60934N	10 4			12/31/2012	DIRECT	XXX	20,138,991						20,138,991			0.200	0.200	MON			
60934N	10 4			12/31/2012	DIRECT	XXX	3,249,174						3,249,174	294		0.010	0.010	MON	1,725		
26188J	20 6	SD		11/30/2012	DIRECT	XXX	50,000						50,000					MON			
60934N	50 0			12/31/2012	DIRECT	XXX	2,946						2,946					MON			
31846V	41 9			11/30/2012	DIRECT	XXX	18,670						18,670					MON			
94975H	29 6	SD		12/31/2012	DIRECT	XXX	100,000						100,000			0.010	0.010	MON			
94975H	29 6			12/31/2012	DIRECT	XXX	3,125						3,125			0.010	0.010	MON			
8899999	Total - Exempt Money Market Mutual Funds							23,562,906	0	0	0	0	XXX	23,562,906	294	0	XXX	XXX	XXX	1,725	0
9199999	Total - Short-Term Investments							23,562,906	0	0	0	0	XXX	23,562,906	294	0	XXX	XXX	XXX	1,725	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						
Key Bank..... Cleveland, OH.....					(4,998,347)	XXX
First Hawaiian..... Honolulu, HI.....			.99		92,836	XXX
0199999. Total - Open Depositories.....	.XXX	.XXX	.99	.0	(4,905,511)	XXX
0399999. Total Cash on Deposit.....	.XXX	.XXX	.99	.0	(4,905,511)	XXX
0499999. Cash in Company's Office.....	.XXX	.XXX	.XXX	.XXX	.800	XXX
0599999. Total Cash.....	.XXX	.XXX	.99	.0	(4,904,711)	XXX

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

1. January.....	(10,742,366)	4. April.....	(10,067,246)	7. July.....	(9,305,033)	10. October.....	(28,549,273)
2. February.....	(16,961,616)	5. May.....	(11,300,449)	8. August.....	(13,098,275)	11. November.....	(11,387,914)
3. March.....	(10,239,361)	6. June.....	(7,763,459)	9. September.....	(13,807,603)	12. December.....	(4,904,711)

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
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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	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			1,811,300	1,897,518
4. Arkansas.....AR	C...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			200,000	200,000
5. California.....CA	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			44,979,276	47,533,418
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			108,932	120,774
9. District of Columbia.....DC						
10. Florida.....FL	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			318,456	332,312
11. Georgia.....GA	ST..	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			100,000	100,000
12. Hawaii.....HI						
13. Idaho.....ID	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			256,647	271,602
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	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			812,280	843,035
23. Michigan.....MI	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			361,687	396,610
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			33,272	46,059
28. Nebraska.....NE						
29. Nevada.....NV	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			323,512	345,877
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			357,357	379,932
33. New York.....NY						
34. North Carolina.....NC	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			312,429	361,173
35. North Dakota.....ND						
36. Ohio.....OH	B...	PLEGGED FOR BENEFIT OF ALL POLICYHOLDERS.....	3,012,266	3,257,804		
37. Oklahoma.....OK						
38. Oregon.....OR	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			536,058	576,261
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	PLEGGED FOR PROTECTION OF POLICYHOLDERS.....			200,048	215,726
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	3,012,266	3,257,804	50,711,253	53,620,296

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

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