



ANNUAL STATEMENT

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

Loyal American Life Insurance Company

NAIC Group Code.....0901, 0901 (Current Period) (Prior Period)	NAIC Company Code..... 65722	Employer's ID Number..... 63-0343428
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... May 18, 1955	Commenced Business..... July 4, 1955	
Statutory Home Office	1300 East Ninth Street..... Cleveland OH US 44114 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	11200 Lakeline Blvd., Suite 100..... Austin TX US..... 78717 (Street and Number) (City or Town, State, Country and Zip Code)	(512)451-2224 (Area Code) (Telephone Number)
Mail Address	11200 Lakeline Blvd., Suite 100..... Austin TX US 78717 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	11200 Lakeline Blvd., Suite 100..... Austin TX US 78717 (Street and Number) (City or Town, State, Country and Zip Code)	(512)451-2224 (Area Code) (Telephone Number)
Internet Web Site Address	www.loyalamerican.com	
Statutory Statement Contact	Jesse Navarrete (Name) CSBFinRpt@cigna.com (E-Mail Address)	512-807-4801 (Area Code) (Telephone Number) (Extension) (512) 467-1399 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Bradley Allen Wolfram	President	2. Brenda Weigilia Hardison	Secretary
3. Byron Keith Buescher	Treasurer	4. James Monroe Garvin III #	Appointed Actuary
OTHER			
Paul Adolph Severt	Chief Financial Officer	Tracy Eugene Maples	Chief Actuary
David Lawrence Chambers	Vice President	Michael Kenneth Brown #	Vice President
Maureen Hardiman Ryan #	Assistant Treasurer	Barry Richard McHale #	Assistant Treasurer

DIRECTORS OR TRUSTEES

Bradley Allen Wolfram	Paul Adolph Severt	Thomas Barton Richards #	Eric Paul Palmer #
Frank Sataline Jr. #			

State of..... Texas
County of..... Williamson

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) Bradley Allen Wolfram	(Signature) Brenda Weigilia Hardison	(Signature) Byron Keith Buescher
1. (Printed Name) President	2. (Printed Name) Secretary	3. (Printed Name) Treasurer
(Title)	(Title)	(Title)
Subscribed and sworn to before me This _____ day of February 2013	a. Is this an original filing? b. If no	Yes [X] 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	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	4,645,125	2.3	4,645,125		4,645,125	2.3
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.....		0.0			0	0.0
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.....	3,007,322	1.5	3,007,322		3,007,322	1.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	2,176,903	1.1	2,176,903		2,176,903	1.1
1.43 Revenue and assessment obligations.....		0.0			0	0.0
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.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
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.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	146,408,727	72.5	146,408,727		146,408,727	72.5
2.2 Unaffiliated non-U.S. securities (including Canada).....	23,146,488	11.5	23,146,488		23,146,488	11.5
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		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.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	5,436,804	2.7	5,436,804		5,436,804	2.7
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		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.....	17,256,157	8.5	17,256,157		17,256,157	8.5
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	202,077,527	100.0	202,077,527	0	202,077,527	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

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.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		412,630
7.	Deduct amounts received on disposals, Part 3, Column 16.....		412,630
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		404,129,868
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		147,129,326
3.	Accrual of discount.....		1,447,089
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(80,999)	
4.4	Part 4, Column 11.....	(590,994)	(671,993)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		39,798,002
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		405,588,251
7.	Deduct amortization of premium.....		1,372,902
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.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	49,770	49,770
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		184,821,368
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		184,821,368

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	4,645,125	4,828,402	4,791,306	4,526,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	4,645,125	4,828,402	4,791,306	4,526,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	3,007,322	3,002,865	3,018,255	2,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	2,176,903	2,139,440	2,182,740	2,000,000
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.....				
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	146,408,727	155,146,985	147,065,145	134,069,876
	9. Canada.....	7,018,363	7,121,157	7,062,221	6,000,000
	10. Other Countries.....	16,128,125	16,977,673	16,239,097	14,500,000
	11. Totals.....	169,555,215	179,245,815	170,366,464	154,569,876
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	179,384,566	189,216,522	180,358,765	163,595,876
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....	5,436,805	5,436,805	5,875,879	
	25. Total Common Stocks.....	5,436,805	5,436,805	5,875,879	
	26. Total Stocks.....	5,436,805	5,436,805	5,875,879	
	27. Total Bonds and Stocks....	184,821,371	194,653,327	186,234,644	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1.	U.S. Governments											
1.1	Class 1.....	16,505,389	3,272,017	621,926			20,399,332	10.4	12,552,126	3.2	20,399,332	
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.....	16,505,389	3,272,017	621,926	0	0	20,399,332	10.4	12,552,126	3.2	20,399,332	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.....			1,711,017		1,296,305	3,007,322	1.5	3,000,422	0.8	3,007,322	
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	0	1,711,017	0	1,296,305	3,007,322	1.5	3,000,422	0.8	3,007,322	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Class 1.....				2,176,903		2,176,903	1.1	10,977,837	2.8	2,176,903	
4.2	Class 2.....						0	0.0		0.0		
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.....	0	0	0	2,176,903	0	2,176,903	1.1	10,977,837	2.8	2,176,903	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Class 1.....						0	0.0	44,041,800	11.3		
5.2	Class 2.....						0	0.0		0.0		
5.3	Class 3.....						0	0.0		0.0		
5.4	Class 4.....						0	0.0		0.0		
5.5	Class 5.....						0	0.0		0.0		
5.6	Class 6.....						0	0.0		0.0		
5.7	Totals.....	0	0	0	0	0	0	0.0	44,041,800	11.3	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

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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.....	470,011	32,019,274	63,427,065			95,916,350	49.1	205,242,997	52.6	78,836,137	17,080,214
6.2 Class 2.....	138,149	29,019,155	44,094,366			73,251,669	37.5	93,674,084	24.0	57,679,253	15,572,415
6.3 Class 3.....		543,857				543,857	0.3	17,966,522	4.6	543,857	
6.4 Class 4.....						0	0.0	2,403,358	0.6		
6.5 Class 5.....						0	0.0	552,941	0.1		
6.6 Class 6.....						0	0.0	72,891	0.0		
6.7 Totals.....	608,160	61,582,285	107,521,431	0	0	169,711,875	86.9	319,912,793	81.9	137,059,246	32,652,629
7. Hybrid Securities											
7.1 Class 1.....						0	0.0		0.0		
7.2 Class 2.....						0	0.0		0.0		
7.3 Class 3.....						0	0.0		0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	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

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).....16,975,400	35,291,291	65,760,008	2,176,903	1,296,305	121,499,907	62.2	XXX.....	XXX.....	104,419,694	17,080,214
9.2	Class 2.....	(d).....138,149	29,019,155	44,094,366	0	0	73,251,669	37.5	XXX.....	XXX.....	57,679,253	15,572,415
9.3	Class 3.....	(d).....0	543,857	0	0	0	543,857	0.3	XXX.....	XXX.....	543,857	0
9.4	Class 4.....	(d).....0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
9.5	Class 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.6	Class 6.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.7	Totals.....	17,113,549	64,854,302	109,854,374	2,176,903	1,296,305	(b).....195,295,433	100.0	XXX.....	XXX.....	162,642,804	32,652,629
9.8	Line 9.7 as a % of Col. 6.....	8.8	33.2	56.3	1.1	0.7	100.0	XXX.....	XXX.....	XXX.....	83.3	16.7
10.	Total Bonds Prior Year											
10.1	Class 1.....	9,774,258	76,566,487	125,289,425	48,283,512	15,901,500	XXX.....	XXX.....	275,815,182	70.6	275,815,182	
10.2	Class 2.....	1,764,147	32,032,361	52,623,042	6,234,253	1,020,281	XXX.....	XXX.....	93,674,084	24.0	93,674,084	
10.3	Class 3.....		8,042,994	7,174,013	2,749,515		XXX.....	XXX.....	17,966,522	4.6	17,966,522	
10.4	Class 4.....		285,440	1,058,717	42,984	1,016,217	XXX.....	XXX.....	2,403,358	0.6	2,403,358	
10.5	Class 5.....				86,510	466,431	XXX.....	XXX.....	(c).....552,941	0.1	552,941	
10.6	Class 6.....	20				72,871	XXX.....	XXX.....	(c).....72,891	0.0	72,891	
10.7	Totals.....	11,538,425	116,927,282	186,145,197	57,396,774	18,477,300	XXX.....	XXX.....	(b).....390,484,978	100.0	390,484,978	0
10.8	Line 10.7 as a % of Col. 8.....	3.0	29.9	47.7	14.7	4.7	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
11.	Total Publicly Traded Bonds											
11.1	Class 1.....	16,975,400	29,781,068	54,190,017	2,176,903	1,296,305	104,419,693	53.5	275,815,182	70.6	104,419,693	XXX.....
11.2	Class 2.....	138,149	21,412,876	36,128,229			57,679,254	29.5	93,674,084	24.0	57,679,254	XXX.....
11.3	Class 3.....		543,857				543,857	0.3	17,966,522	4.6	543,857	XXX.....
11.4	Class 4.....						0	0.0	2,403,358	0.6	0	XXX.....
11.5	Class 5.....						0	0.0	552,941	0.1	0	XXX.....
11.6	Class 6.....						0	0.0	72,891	0.0	0	XXX.....
11.7	Totals.....	17,113,549	51,737,800	90,318,247	2,176,903	1,296,305	162,642,804	83.3	390,484,978	100.0	162,642,804	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	10.5	31.8	55.5	1.3	0.8	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	8.8	26.5	46.2	1.1	0.7	83.3	XXX.....	XXX.....	XXX.....	83.3	XXX.....
12.	Total Privately Placed Bonds											
12.1	Class 1.....		5,510,223	11,569,991			17,080,214	8.7	0	0.0	XXX.....	17,080,214
12.2	Class 2.....		7,606,279	7,966,137			15,572,416	8.0	0	0.0	XXX.....	15,572,416
12.3	Class 3.....						0	0.0	0	0.0	XXX.....	0
12.4	Class 4.....						0	0.0	0	0.0	XXX.....	0
12.5	Class 5.....						0	0.0	0	0.0	XXX.....	0
12.6	Class 6.....						0	0.0	0	0.0	XXX.....	0
12.7	Totals.....	0	13,116,502	19,536,128	0	0	32,652,629	16.7	0	0.0	XXX.....	32,652,629
12.8	Line 12.7 as a % of Col. 6.....	0.0	40.2	59.8	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.0	6.7	10.0	0.0	0.0	16.7	XXX.....	XXX.....	XXX.....	XXX.....	16.7

(a) Includes \$.....32,652,629 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....1,000,000 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, \$.....20 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 \$.....15,910,867; 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.....	16,505,389	3,272,017	621,926			20,399,332	10.4	10,348,276	2.7	20,399,332	
1.2	Residential Mortgage-Backed Securities.....						.0	0.0	808	0.0		
1.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						.0	0.0	2,203,042	0.6		
1.5	Totals.....	16,505,389	3,272,017	621,926	.0	.0	20,399,332	10.4	12,552,126	3.2	20,399,332	.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.....			1,711,017		1,296,305	3,007,323	1.5	3,000,422	0.8	3,007,322	
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	.0	1,711,017	.0	1,296,305	3,007,323	1.5	3,000,422	0.8	3,007,322	.0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....				2,176,903		2,176,903	1.1	10,977,837	2.8	2,176,903	
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.....	.0	.0	.0	2,176,903	.0	2,176,903	1.1	10,977,837	2.8	2,176,903	.0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....						.0	0.0	34,222,752	8.8		
5.2	Residential Mortgage-Backed Securities.....						.0	0.0	9,819,048	2.5		
5.3	Commercial Mortgage-Backed Securities.....						.0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....						.0	0.0		0.0		
5.5	Totals.....	.0	.0	.0	.0	.0	.0	0.0	44,041,800	11.3	.0	.0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	608,159	61,582,286	107,521,430			169,711,875	86.9	199,981,241	51.2	137,059,246	32,652,629
6.2	Residential Mortgage-Backed Securities.....						.0	0.0	51,645,588	13.2		
6.3	Commercial Mortgage-Backed Securities.....						.0	0.0	49,508,594	12.7		
6.4	Other Loan-Backed and Structured Securities.....						.0	0.0	18,777,370	4.8		
6.5	Totals.....	608,159	61,582,286	107,521,430	.0	.0	169,711,875	86.9	319,912,793	81.9	137,059,246	32,652,629
7.	Hybrid Securities											
7.1	Issuer Obligations.....						.0	0.0		0.0		
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	.0	.0	.0	0.0	.0	0.0	.0	.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.....	17,113,548	64,854,302	109,854,374	2,176,903	1,296,305	195,295,433	100.0	XXX	XXX	162,642,804	32,652,629
9.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5	Totals.....	17,113,548	64,854,302	109,854,374	2,176,903	1,296,305	195,295,433	100.0	XXX	XXX	162,642,804	32,652,629
9.6	Line 9.5 as a % of Col. 6.....	8.8	33.2	56.3	1.1	0.7	100.0	XXX	XXX	XXX	83.3	16.7
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	9,657,435	79,549,997	128,972,247	37,861,565	2,489,284	XXX	XXX	258,530,528	66.2	258,530,528	
10.2	Residential Mortgage-Backed Securities.....	731,262	7,531,596	27,248,947	17,310,175	8,643,464	XXX	XXX	61,465,444	15.7	61,465,444	
10.3	Commercial Mortgage-Backed Securities.....	390,776	24,785,292	19,821,240		4,511,286	XXX	XXX	49,508,594	12.7	49,508,594	
10.4	Other Loan-Backed and Structured Securities.....	758,952	5,060,397	10,102,763	2,225,034	2,833,266	XXX	XXX	20,980,412	5.4	20,980,412	
10.5	Totals.....	11,538,425	116,927,282	186,145,197	57,396,774	18,477,300	XXX	XXX	390,484,978	100.0	390,484,978	0
10.6	Line 10.5 as a % of Col. 8.....	3.0	29.9	47.7	14.7	4.7	XXX	XXX	100.0	XXX	100.0	0.0
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	16,975,400	29,781,068	54,190,017	2,176,903	1,296,305	104,419,693	53.5	258,530,528	66.2	104,419,693	XXX
11.2	Residential Mortgage-Backed Securities.....	138,149	21,412,876	36,128,229			57,679,254	29.5	61,465,444	15.7	57,679,254	XXX
11.3	Commercial Mortgage-Backed Securities.....		543,857				543,857	0.3	49,508,594	12.7	543,857	XXX
11.4	Other Loan-Backed and Structured Securities.....						0	0.0	20,980,412	5.4	0	XXX
11.5	Totals.....	17,113,549	51,737,800	90,318,247	2,176,903	1,296,305	162,642,804	83.3	390,484,978	100.0	162,642,804	XXX
11.6	Line 11.5 as a % of Col. 6.....	10.5	31.8	55.5	1.3	0.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	8.8	26.5	46.2	1.1	0.7	83.3	XXX	XXX	XXX	83.3	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....		5,510,223	11,569,991			17,080,214	8.7	0	0.0	XXX	17,080,214
12.2	Residential Mortgage-Backed Securities.....		7,606,279	7,966,137			15,572,416	8.0	0	0.0	XXX	15,572,416
12.3	Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4	Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	XXX	0
12.5	Totals.....	0	13,116,502	19,536,128	0	0	32,652,629	16.7	0	0.0	XXX	32,652,629
12.6	Line 12.5 as a % of Col. 6.....	0.0	40.2	59.8	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	6.7	10.0	0.0	0.0	16.7	XXX	XXX	XXX	XXX	16.7

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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.....	3,103,804	3,103,804			
2. Cost of short-term investments acquired.....	102,725,245	102,725,245			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	89,918,182	89,918,182			
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).....	15,910,867	15,910,867	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	15,910,867	15,910,867	0	0	0

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

\$10

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																				
909317 AH 2	UNITED AIRLINES 7.27% 1-30-2013.....	WILMINGTON.....	DE...	REINSURANCE INTERCOMPANY BALANCE	12/31/2006	08/31/2012						0				412,630		412,630	412,630	
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instr. - Unaffiliated.....							0	0	0	0	0	0	0	0	412,630	0	412,630	412,630	0	
3999999. Subtotal - Unaffiliated.....							0	0	0	0	0	0	0	0	412,630	0	412,630	412,630	0	
4199999. Totals.....							0	0	0	0	0	0	0	0	412,630	0	412,630	412,630	0	

SCHEDULE D - PART 1

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

1	2			Codes			6	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		NAIC Designation	8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description			Code	n	Bond CHAR	Rate Used to Obtain Fair Value						Fair Value	Par Value										Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																									
912828	AU	4	U.S. TREASURY NOTES 3.875 02/15/13.....	SD..	..	.....	.....1	151,805	100.453	150,680	150,000	150,026	.....	.....(213)	.....	.....	.....3.875	3.725	FA.....	2,195	3,444	03/13/2003	02/15/2013		
912828	DC	1	U.S. TREASURY NOTES 4.25 11/15/2014.....	SD..	..	.....	.....1	2,757,219	107.438	2,793,375	2,600,000	2,646,784	.....	.....(23,801)	.....	.....	.....4.250	3.250	MN.....	21,253	4,785	01/24/2008	11/15/2014		
912828	HT	0	U.S. TREASURY NOTES 2.75 02/28/13.....	SD..	..	.....	.....1	627,141	100.422	602,531	600,000	601,156	.....	.....(7,181)	.....	.....	.....2.750	1.539	FA.....	5,606	2,733	04/17/2009	02/28/2013		
912828	ND	8	U.S. TREASURY NOTES 3.50 05/15/2020.....	SD..	..	.....	.....1	627,768	116.109	656,018	565,000	621,926	.....	.....(5,842)	.....	.....	.....3.500	2.022	MN.....	2,567	513	03/20/2012	05/15/2020		
912828	NV	8	U.S. TREASURY NOTES 1.25 08/31/2015.....	SD..	..	.....	.....1	627,373	102.422	625,798	611,000	625,233	.....	.....(2,140)	.....	.....	.....1.250	0.369	FA.....	2,595	71,989	08/07/2012	08/31/2015		
0199999	U.S. Government - Issuer Obligations.....			.....	.....	.....	.....	.....4,791,306	XXX	4,828,402	4,526,000	4,645,125	0	(39,177)	0	0	XXX	XXX	XXX...	34,216	83,464	XXX	XXX		
0599999	Total - U.S. Government.....			.....	.....	.....	.....	.....4,791,306	XXX	4,828,402	4,526,000	4,645,125	0	(39,177)	0	0	XXX	XXX	XXX...	34,216	83,464	XXX	XXX		
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
011770	U4	4	AK ST BABS 5.742 08/01/2033.....	.....	..	.....	..1FE	1,299,510	129.297	1,292,970	1,000,000	1,296,305	.....	.....(3,205)	.....	.....	.....5.742	3.677	FA.....	23,925	56,875	08/31/2012	08/01/2033		
880541	QR	1	TENNESSEE ST TXBL C 3.228 08/01/2021.....	.....	..	.....	..1FE	1,718,745	113.993	1,709,895	1,500,000	1,711,017	.....	.....(7,728)	.....	.....	.....3.228	1.477	FA.....	20,175	60,069	08/31/2012	08/01/2021		
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....			.....	.....	.....	.....	.....3,018,255	XXX	3,002,865	2,500,000	3,007,322	0	(10,933)	0	0	XXX	XXX	XXX...	44,100	116,944	XXX	XXX		
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....			.....	.....	.....	.....	.....3,018,255	XXX	3,002,865	2,500,000	3,007,322	0	(10,933)	0	0	XXX	XXX	XXX...	44,100	116,944	XXX	XXX		
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
584002	QB	8	MECKLENBURG CNTY NC 4.349 10/01/2030.....	.....	..	.....1	..1FE	2,182,740	106.972	2,139,440	2,000,000	2,176,903	.....	.....(5,837)	.....	.....	.....4.349	3.183	AO.....	21,745	113,750	08/31/2012	10/01/2030		
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....			.....	.....	.....	.....	.....2,182,740	XXX	2,139,440	2,000,000	2,176,903	0	(5,837)	0	0	XXX	XXX	XXX...	21,745	113,750	XXX	XXX		
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....			.....	.....	.....	.....	.....2,182,740	XXX	2,139,440	2,000,000	2,176,903	0	(5,837)	0	0	XXX	XXX	XXX...	21,745	113,750	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
00206R	AZ	5	AT&T INC 3.875 08/15/2021.....	.....	..	.....	..1FE	2,250,900	111.310	2,226,198	2,000,000	2,242,392	.....	.....(8,508)	.....	.....	.....3.875	2.316	FA.....	29,278	2,056	08/31/2012	08/15/2021		
013817	AU	5	ALCOA INC 6.15 08/15/2020.....	.....	..	.....	..2FE	2,081,210	109.188	2,183,758	2,000,000	2,078,636	.....	.....(2,740)	.....	.....	.....6.150	5.501	FA.....	46,467	71,644	08/31/2012	08/15/2020		
025816	AX	7	AMERICAN EXPRESS 6.15 08/28/2017.....	.....	..	.....	..1FE	2,210,862	120.776	2,415,526	2,000,000	2,198,221	.....	.....(13,573)	.....	.....	.....6.150	3.725	FA.....	42,025	84,444	08/31/2012	08/28/2017		
02666Q	J7	9	AMER HONDA FIN 3.80 09/20/2021.....	.....	..	.....	..1FE	2,181,479	110.285	2,205,704	2,000,000	2,175,501	.....	.....(5,978)	.....	.....	.....3.800	2.665	MS.....	21,322	63,708	08/31/2012	09/20/2021		
03938L	AL	8	ARCELORMITTAL 9.00 02/15/2015.....	.....	R	.....	..3FE	550,391	110.966	554,828	500,000	543,857	.....	.....(6,534)	.....	.....	.....9.500	5.085	FA.....	17,944	26,500	08/31/2012	02/15/2015		
054937	AE	7	BB&T CORPORATION 5.20 12/23/2015.....	.....	..	.....	..1FE	2,218,542	111.506	2,230,118	2,000,000	2,197,002	.....	.....(21,540)	.....	.....	.....5.200	1.788	JD.....	2,311	91,319	08/31/2012	12/23/2015		
05523R	AB	3	BAE SYSTEMS PLC 4.75 10/11/2021.....	.....	R	.....	..2FE	2,161,911	108.816	2,176,323	2,000,000	2,156,907	.....	.....(5,004)	.....	.....	.....4.750	3.695	AO.....	21,111	32,701	08/31/2012	10/11/2021		
067901	AB	4	BARRICK GOLD COR 6.95 04/01/2019.....	.....	I.	.....	..2FE	1,241,747	124.956	1,249,559	1,000,000	1,230,489	.....	.....(11,258)	.....	.....	.....6.950	2.892	AO.....	17,375	6,976	08/31/2012	04/01/2019		
073902	KF	4	BEAR STEARNS CO 5.30 10/30/2015.....	SD..	..	.....	..1FE	973,890	111.102	1,111,024	1,000,000	990,429	.....	.....3,140	.....	.....	.....5.300	5.671	AO.....	8,981	60,444	10/23/2006	10/30/2015		
09247X	AC	5	BLACKROCK INC 6.25 09/15/2017.....	.....	..	.....	..1FE	2,217,557	122.297	2,445,931	2,000,000	2,206,716	.....	.....(13,686)	.....	.....	.....6.250	3.735	MS.....	36,806	47,083	08/31/2012	09/15/2017		
09247X	AH	4	BLACKROCK INC 4.25 05/24/2021.....	.....	..	.....	..1FE	1,125,951	112.687	1,126,869	1,000,000	1,121,643	.....	.....(4,308)	.....	.....	.....4.250	2.626	MN.....	4,368	1,911	08/31/2012	05/24/2021		
101137	AD	9	BOSTON SCIENTIFC 5.125 01/12/2017.....	.....	..	.....	..2FE	1,113,462	110.935	1,109,346	1,000,000	1,105,160	.....	.....(8,302)	.....	.....	.....5.125	2.374	JJ.....	24,059	56,781	08/31/2012	01/12/2017		
120568	AT	7	BUNGE LTD FIN CP 8.50 06/15/2019.....	.....	..	.....	..2FE	1,267,125	127.970	1,279,695	1,000,000	1,255,599	.....	.....(11,525)	.....	.....	.....8.500	3.972	JD.....	3,778	45,667	08/31/2012	06/15/2019		
12189T	AY	0	BURLINGTON NORTH 5.65 05/01/2017.....	.....	..	.....	..2FE	1,193,557	117.678	1,176,778	1,000,000	1,180,034	.....	.....(13,523)	.....	.....	.....5.650	1.358	MN.....	9,417	91,419	08/31/2012	05/01/2017		
124857	AE	3	CBS CORP 4.30 02/15/2021.....	.....	..	.....1	..2FE	1,106,225	110.058	1,100,581	1,000,000	1,102,329	.....	.....(3,896)	.....	.....	.....4.300	2.840	FA.....	16,244	112,356	08/31/2012	02/15/2021		
126650	BH	2	CVS CAREMARK 5.75 06/01/17.....	.....	..	.....	..2FE	1,172,442	119.143	1,161,642	975,000	1,158,899	.....	.....(27,189)	.....	.....	.....5.750	1.338	JD.....	4,672	34,672	08/31/2012	06/01/2017		
141781	AX	2	CARGILL INC 6.00 11/27/2017.....	.....	..	.....	..1FE	1,215,530	120.042	1,200,421	1,000,000	1,202,288	.....	.....(13,242)	.....	.....	.....6.000	1.686	MN.....	5,667	76,563	08/31/2012	11/27/2017		
141781	AY	0	CARGILL INC 4.307 05/14/2021.....	.....	..	.....	..1FE	4,107,903	110.122	4,233,079	3,844,000	4,097,980	.....	.....(9,932)	.....	.....	.....4.307	3.382	MN.....	21,615	33,250	08/31/2012	05/14/2021		
149123	BQ	3	CATERPILLAR INC 7.90 12/15/2018.....	.....	..	.....	..1FE	2,720,165	135.839	2,716,780	2,000,000	2,683,792	.....	.....(36,373)	.....	.....	.....7.900	1.817	JD.....	7,022	29,750	08/31/2012	12/15/2018		
151020	AE	4	CELGENE CORP 3.95 10/15/2020.....	.....	..	.....	..2FE	1,069,860	108.550	1,085,499	1,000,000	1,067,309	.....	.....(2,550)	.....	.....	.....3.950	2.975	AO.....	8,339	32,500	08/31/2012	10/15/2020		
17252M	AH	3	CINTAS CORP NO.2 6.125 12/01/2017.....	.....	..	.....	..2FE	2,211,125	119.913	2,398,252	2,000,000	2,198,725	.....	.....(12,734)	.....	.....	.....6.125	3.807	JD.....	10,208	73,306	08/31/2012	12/01/2017		
185508	AF	5	CLECO POWER LLC 6.65 06/15/18.....	.....	..	.....	..2FE	996,430	122.977	1,229,769	1,000,000	997,923	.....	.....453	.....	.....	.....6.650	6.696	JD.....	2,956	101,748	05/29/2008	06/15/2018		
189054	AN	9	CLOROX 5.95 10/15/2017 !.....	.....	..	.....	..2FE	1,010,580	118.345	1,183,446	1,000,000	1,006,059	.....	.....(984)	.....	.....	.....5.950	5.803	AO.....	12,561	30,750	01/02/2008	10/15/2017		
19122T	AE	9	COCA-COLA ENTER 3.25 08/19/2021.....	.....	..	.....	..2FE	982,460	103.637	1,036,370	1,000,000	984,525	.....	.....1,521	.....	.....	.....3.250	3.459	FA.....	11,917	28,750	08/16/2011	08/19/2021		

SCHEDULE D - PART 1

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

E10.1

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					NAIC Designation	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
20030N AP 6	COMCAST CORP	6.50	01/15/2017			.2FE	2,241,326	2,407,021	2,000,000	2,209,401		(18,685)			6.500	3.612	JJ	59,944	38,222	08/31/2012	01/15/2017
202795 GX 2	COMMONWLTH EDISON	6.95	07/15/2018			.2FE	1,327,994	1,788,692	1,464,000	1,374,312		12,505			6.950	8.354	JJ	46,917	52,667	10/03/2008	07/15/2018
202795 HS 2	COMMONWLTH EDIS	6.15	09/15/2017			.1FE	997,180	1,211,314	1,000,000	998,500		305			6.150	6.187	MS	18,108	27,500	09/04/2007	09/15/2017
207597 DY 8	CONN LIGHT & PWR C	5.75	09/01/2017			.1FE	997,640	1,181,295	1,000,000	998,710		235			5.750	5.782	MS	19,167	74,486	09/10/2007	09/01/2017
209111 EK 5	CON EDISON NY 05-C	5.375	12/15/2015			.1FE	1,144,689	1,134,207	1,000,000	1,130,120		(14,569)			5.375	0.903	JD	2,389	28,125	08/31/2012	12/15/2015
22303Q AG 5	COVIDIEN INTL FI	6.00	10/15/2017		R	.1FE	1,215,852	1,213,188	1,000,000	1,202,229		(13,622)			6.000	1.596	AO	12,667	87,833	08/31/2012	10/15/2017
224044 BH 9	COX COMMUN INC	5.50	10/01/2015			.2FE	992,950	1,123,060	1,000,000	998,009		717			5.500	5.579	AO	13,750	60,938	09/15/2003	10/01/2015
233851 AF 1	DAIMLER FINANCE	3.875	09/15/2021			.1FE	2,159,848	2,166,560	2,000,000	2,154,620		(5,229)			3.875	2.865	MS	22,819	21,193	08/31/2012	09/15/2021
25468P CE 4	WALT DISNEY CO MTNC	5.625	09/15/2016			.1FE	993,570	1,164,861	1,000,000	997,225		688			5.625	5.709	MS	16,563	91,903	09/18/2006	09/15/2016
26882P BB 7	ERAC USA FINANCE	6.375	10/15/2017			.2FE	2,197,079	2,415,598	2,000,000	2,180,252		(11,429)			6.375	4.198	AO	26,917	15,211	08/31/2012	10/15/2017
26884L AA 7	EQT CORP	8.125	06/01/2019			.2FE	1,204,426	1,234,313	1,000,000	1,195,748		(8,678)			8.125	4.570	JD	6,771	12,538	08/31/2012	06/01/2019
26884L AB 5	EQT CORP	4.875	11/15/2021			.2FE	505,711	534,299	500,000	505,393		(308)			4.875	4.725	MN	3,115	35,100	03/20/2012	11/15/2021
278265 AC 7	EATON VANCE CORP	6.50	10/02/2017			.1FE	2,185,726	2,403,716	2,000,000	2,174,785		(11,422)			6.500	4.376	AO	32,139	106,667	08/31/2012	10/02/2017
31331F AX 9	FEDEX 1998 TRUST 981A	6.72	01/15/2022			.2FE	2,146,099	2,135,429	1,771,465	2,124,857		(21,247)			6.720	2.588	JJ	54,892	51,556	08/31/2012	01/15/2022
314275 AA 6	FEDERATED RETAIL	5.90	12/01/2016			.2FE	377,600	499,423	425,000	399,435		10,316			5.900	7.709	JD	2,090	53,750	05/29/2008	12/01/2016
437076 AP 7	HOME DEPOT INC	5.40	03/01/2016			.1FE	1,508,881	1,486,087	1,300,000	1,489,207		(19,673)			5.400	0.741	MS	23,400	120,500	08/31/2012	03/01/2016
438516 AF 9	HONEYWELL INTL	5.00	02/15/2019			.1FE	5,669,883	5,922,439	5,000,000	5,617,882		(36,449)			5.000	2.750	FA	94,444	119,792	08/31/2012	02/15/2019
448055 AZ 0	HUSKY ENERGY INC	7.25	12/15/2019		I	.2FE	1,279,347	1,301,725	1,000,000	1,267,796		(11,551)			7.250	2.961	JD	3,222	46,750	08/31/2012	12/15/2019
449505 AA 4	IFM US COLONIAL PIPE	6.45	05/01/2021			.2FE	1,114,612	1,105,586	1,000,000	1,110,878		(3,733)			6.450	4.780	MN	10,750	131,083	08/31/2012	05/01/2021
45138L AU 7	IDAHO POWER CO	6.025	07/15/2018 MTN			.1FE	2,000,000	2,394,416	2,000,000	2,000,144		144			6.025	6.023	JJ	55,564		07/07/2008	07/15/2018
452308 AJ 8	ILLINOIS TOOL WK	6.25	04/01/2019			.1FE	3,245,184	3,736,022	3,000,000	3,233,746		(11,529)			6.250	4.714	AO	46,875	31,250	08/31/2012	04/01/2019
458140 AJ 9	INTEL CORP	3.30	10/01/2021			.1FE	2,084,714	2,113,676	2,000,000	2,082,092		(2,685)			3.300	2.759	AO	16,500	80,000	08/31/2012	10/01/2021
485134 BL 3	KANSAS CITY P&L 2009A	7.15	04/01/2019			.2AM	2,576,453	2,556,938	2,000,000	2,549,168		(27,285)			7.150	2.393	AO	35,750	61,000	08/31/2012	04/01/2019
494368 BE 2	KIMBERLY-CLARK	3.625	08/01/20			.1FE	997,000	1,107,550	1,000,000	997,649		284			3.625	3.661	FA	15,104	6,111	07/26/2010	08/01/2020
500255 AP 9	KOHL'S CORP	6.25	12/15/2017			.2FE	995,100	1,195,544	1,000,000	997,511		547			6.250	6.309	JD	2,778	49,594	09/25/2007	12/15/2017
50540R AF 9	LABORATORY CP	5.625	12/15/2015			.2FE	2,252,885	2,260,187	2,000,000	2,227,728		(25,157)			5.625	1.661	JD	5,000	81,194	08/31/2012	12/15/2015
548661 CN 5	LOWES COMPANIES	6.10	09/15/2017			.1FE	2,025,660	2,427,799	2,000,000	2,013,999		(2,442)			6.100	5.927	MS	35,922	31,875	09/07/2007	09/15/2017
55259P AD 8	M&I MARS & ISL	5.00	01/17/2017			.1FE	1,112,166	1,109,349	1,000,000	1,103,968		(8,198)			5.000	2.293	JJ	22,778	58,000	08/31/2012	01/17/2017
559080 AB 2	MAGELLAN MIDSTRM	5.65	10/15/2016			.2FE	1,150,323	1,146,754	1,000,000	1,138,500		(11,824)			5.650	1.848	AO	11,928	79,732	08/31/2012	10/15/2016
571748 AQ 5	MARSH & MCLENNAN	9.25	04/15/2019			.2FE	1,339,100	1,353,934	1,000,000	1,323,719		(15,381)			9.250	3.474	AO	19,528	83,283	08/31/2012	04/15/2019
571903 AG 8	MARRIOTT INTL	6.375	06/15/2017			.2FE	995,010	1,172,203	1,000,000	997,483		612			6.375	6.441	JD	2,833	44,451	06/20/2007	06/15/2017
58013M EB 6	MCDONALD'S CORP	5.80	10/15/2017			.1FE	1,995,960	2,429,764	2,000,000	1,997,914		539			5.800	5.825	AO	24,489	40,104	10/15/2007	10/15/2017
610202 BL 6	MONONGAHELA PWR	144A	5.70	03/15/2017		.2FE	2,147,045	2,279,428	2,000,000	2,138,331		(10,275)			5.700	3.853	MS	33,567	2,169	08/31/2012	03/15/2017
629568 AX 4	NABORS INDS INC	4.625	09/15/2021			.2FE	1,065,383	1,075,945	1,000,000	1,063,330		(2,047)			4.625	3.765	MS	13,618	125,000	08/31/2012	09/15/2021
63946B AE 0	NBC UNIVERSAL	4.375	04/01/2021			.2FE	1,127,063	1,127,752	1,000,000	1,122,636		(4,433)			4.375	2.706	AO	10,938	70,222	08/31/2012	04/01/2021
65364U AA 4	NIAGARA MOHAWK	4.881	08/15/2019			.1FE	2,147,858	2,335,082	2,000,000	2,141,314		(6,545)			4.881	3.638	FA	36,879	116,233	08/31/2012	08/15/2019
655664 AK 6	NORDSTROM INC.	6.25	01/15/2018			.1FE	1,967,180	2,433,647	2,000,000	1,980,662		3,343			6.250	6.478	JJ	57,639	57,229	05/29/2008	01/15/2018
655664 AP 5	NORDSTROM INC	4.00	10/15/2021			.1FE	2,254,498	2,243,590	2,000,000	2,245,806		(8,692)			4.000	2.400	AO	16,889	2,778	08/31/2012	10/15/2021
668074 AT 4	NORTHWESTERN CRP	6.34	04/01/2019			.1FE	2,391,132	2,479,090	2,000,000	2,373,011		(18,121)			6.340	3.040	AO	31,700	10,542	08/31/2012	04/01/2019
66989G AA 8	NOVARTIS SEC INV	5.125	02/10/2019		R	.1FE	3,452,842	3,575,761	3,000,000	3,418,844		(24,443)			5.125	2.599	FA	60,219	63,750	08/31/2012	02/10/2019
674599 CC 7	OCCIDENTAL PETE	3.125	02/15/2022			.1FE	2,142,165	2,124,850	2,000,000	2,137,464		(4,702)			3.125	2.266	FA	23,611	5,738	08/31/2012	02/15/2022

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
											12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					NAIC Design- ation	Actual Cost	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
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01/15/19.....					..1FE	1,323,335	134,532.....1,345,323	1,000,000	1,307,666	.....	.....(15,669)	.....	.....	.....8.250	2.695	JJ.....	38,042	46,674	08/31/2012	01/15/2019
68233D AL 1	ONCOR ELECTRIC 6.375 01/15/2015.....					..2FE	991,880	110,369.....1,103,686	1,000,000	998,249	.....	.....887	.....	.....	.....6.375	6.468	JJ.....	29,396	27,500	12/17/2002	01/15/2015
70213H AB 4	PARTNERS HEALTH 3.44307/01/2021.....					..1FE	1,048,822	105,973.....1,059,733	1,000,000	1,047,203	.....	.....(1,619)	.....	.....	.....3.443	2.815	JJ.....	17,215	76,875	08/31/2012	07/01/2021
72925P AB 1	PLUM CREEK TIMBR 5.875 11/15/2015.....					..2FE	1,106,680	110,924.....1,109,236	1,000,000	1,095,903	.....	.....(10,777)	.....	.....	.....5.875	2.399	MN.....	7,507	26,750	08/31/2012	11/15/2015
744448 BX 8	PUB SERV COLO 15 5.50 04/01/2014.....					..1FE	993,710	106,230.....1,062,299	1,000,000	999,103	.....	.....750	.....	.....	.....5.500	5.575	AO.....	13,750	2,200	09/02/2003	04/01/2014
744448 CC 3	PUBLIC SERV COLO 5.125 06/01/2019.....					..1FE	2,418,097	120,377.....2,407,533	2,000,000	2,398,512	.....	.....(19,585)	.....	.....	.....5.125	1.821	JD.....	8,542	4,821	08/31/2012	06/01/2019
744542 AB 7	PUBLIC SERVICE C0 NM 5.35 10/01/2021.....					..2FE	998,570	104,831.....1,048,305	1,000,000	998,737	.....	.....152	.....	.....	.....5.350	5.368	AO.....	13,375	90	10/06/2011	10/01/2021
751028 AF 8	RALCORP HOLDINGS 4.95 08/15/20.....					..2FE	1,066,615	105,355.....1,053,548	1,000,000	1,064,210	.....	.....(2,405)	.....	.....	.....4.950	3.965	FA.....	18,700	100,306	08/31/2012	08/15/2020
808513 AD 7	SCHWAB CHARLES 4.45 07/22/20.....					..1FE	1,132,233	112,976.....1,129,758	1,000,000	1,127,149	.....	.....(5,084)	.....	.....	.....4.450	2.587	JJ.....	19,654	16,875	08/31/2012	07/22/2020
808513 AF 2	SCHWAB CHARLES 3.225 09/01/2022.....					..1FE	1,000,590	101,288.....1,012,879	1,000,000	1,000,576	.....	.....(14)	.....	.....	.....3.225	3.218	MS.....	11,108	24,583	08/22/2012	09/01/2022
826200 AC 1	SIEMENS FINANCIAL 5.75 10/17/2016.....					R.....	2,339,230	116,805.....2,336,098	2,000,000	2,312,403	.....	.....(26,826)	.....	.....	.....5.750	1.499	AO.....	23,639	29,375	08/31/2012	10/17/2016
826552 AA 9	SIGMA-ALDRICH 3.375 11/01/2020.....					..1FE	999,150	106,822.....1,068,222	1,000,000	999,344	.....	.....106	.....	.....	.....3.375	3.385	MN.....	5,625	28,250	10/25/2010	11/01/2020
83614K AA 7	SOURCE GAS 5.90 04/01/2017.....					..2FE	1,071,250	108,125.....1,081,250	1,000,000	1,066,494	.....	.....(4,756)	.....	.....	.....5.900	4.206	JAJO.....	14,750	25,500	08/31/2012	04/01/2017
845437 BJ 0	SOUTHWESTN EL PR F 5.875 03/01/2018.....					..2FE	1,165,093	116,570.....1,165,701	1,000,000	1,155,729	.....	.....(9,365)	.....	.....	.....5.875	2.631	MS.....	19,583	86,044	08/31/2012	03/01/2018
84755T AD 9	SPECTRA ENERGY 5.65 03/01/2020.....					..2FE	1,148,767	118,869.....1,188,694	1,000,000	1,142,904	.....	.....(5,863)	.....	.....	.....5.650	3.387	MS.....	18,833	58,125	08/31/2012	03/01/2020
854502 AC 5	STANLEY BLACK 3.40 12/01/2021.....					..1FE	1,042,400	104,037.....1,040,367	1,000,000	1,041,075	.....	.....(1,325)	.....	.....	.....3.400	2.874	JD.....	2,833	.....	08/31/2012	12/01/2021
87305Q CA 7	TTX CO 6.05 06/15/2016.....					..2	2,241,573	110,883.....2,217,651	2,000,000	2,221,203	.....	.....(20,370)	.....	.....	.....6.050	2.677	JD.....	5,378	4,035	08/31/2012	06/15/2016
87425E AL 7	TALISMAN ENERGY 7.75 06/01/2019.....					I.....	1,263,722	129,376.....1,293,760	1,000,000	1,252,005	.....	.....(11,717)	.....	.....	.....7.750	3.352	JD.....	6,458	55,000	08/31/2012	06/01/2019
87612E AS 5	TARGET CORP 6.00 01/15/2018.....					..1FE	991,940	123,195.....1,231,948	1,000,000	995,406	.....	.....843	.....	.....	.....6.000	6.107	JJ.....	27,667	87,083	01/14/2008	01/15/2018
881575 AA 2	TESCO PLC 5.50 11/15/2017.....					R.....	1,991,580	118,197.....2,363,934	2,000,000	1,995,532	.....	.....983	.....	.....	.....5.500	5.553	MN.....	14,056	72,417	10/29/2007	11/15/2017
882587 AY 4	TEXAS-NEW MEX PR 9.50 04/01/2019.....					..2FE	1,369,590	134,441.....1,344,407	1,000,000	1,352,555	.....	.....(17,034)	.....	.....	.....9.500	3.225	AO.....	23,750	29,778	08/31/2012	04/01/2019
884903 BK 0	THOMSON REUTERS 3.95 09/30/2021.....					I.....	2,172,379	109,240.....2,184,802	2,000,000	2,166,786	.....	.....(5,594)	.....	.....	.....3.950	2.865	MS.....	19,969	90,667	08/31/2012	09/30/2021
887317 AN 5	TIME WARNER INC 4.00 01/15/2022.....					..2FE	982,970	109,855.....1,098,547	1,000,000	984,607	.....	.....1,405	.....	.....	.....4.000	4.206	JJ.....	18,444	65,356	10/12/2011	01/15/2022
891027 AN 4	TORCHMARK CORP 6.375 06/15/2016.....					..2FE	2,228,202	112,910.....2,258,206	2,000,000	2,209,143	.....	.....(19,059)	.....	.....	.....6.375	3.157	JD.....	5,667	3,656	08/31/2012	06/15/2016
89233P 5F 9	TOYOTA MTR CRED 3.40 09/15/2021 MTN.....					..1FE	2,179,444	108,299.....2,165,981	2,000,000	2,173,417	.....	.....(6,027)	.....	.....	.....3.400	2.295	MS.....	20,022	81,501	08/31/2012	09/15/2021
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20.....					R.....	1,115,213	115,791.....1,157,912	1,000,000	1,110,909	.....	.....(4,304)	.....	.....	.....4.875	3.217	FA.....	19,906	4,370	08/31/2012	08/04/2020
902691 AD 6	UGI UTILITIES B 5.753 09/30/2016.....					..1FE	2,138,974	112,581.....2,251,619	2,000,000	2,128,057	.....	.....(10,935)	.....	.....	.....5.753	3.857	MS.....	29,085	48,344	08/31/2012	09/30/2016
913017 BQ 1	UNITED TECH CORP 6.125 02/01/2019.....					..1FE	2,240,100	124,960.....2,499,197	2,000,000	2,165,581	.....	.....(23,075)	.....	.....	.....6.125	4.551	FA.....	51,042	.....	08/04/2009	02/01/2019
913275 AC 7	UNITRIN INC 6.00 05/15/2017.....					..2FE	886,720	108,362.....1,083,619	1,000,000	935,086	.....	.....12,233	.....	.....	.....6.000	7.781	MN.....	7,667	16,733	06/12/2008	05/15/2017
918204 AV 0	VF CORP 3.50 09/01/2021.....					..1FE	2,075,791	105,982.....2,119,643	2,000,000	(2,073,532	.....	.....(2,354)	.....	.....	.....3.500	3.007	MS.....	23,333	3,341	08/31/2012	09/01/2021
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018.....					..1FE	1,121,615	111,216.....1,112,159	1,000,000	1,115,367	.....	.....(6,248)	.....	.....	.....5.750	3.460	FA.....	23,958	.....	08/31/2012	08/01/2018
92553P AJ 1	VIACOM INC 3.875 12/15/2021.....					..2FE	2,172,158	108,706.....2,174,124	2,000,000	2,166,738	.....	.....(5,420)	.....	.....	.....3.875	2.815	JD.....	3,444	30,000	08/31/2012	12/15/2021
92849T AJ 7	VITERRA INC 5.95 08/01/20.....					I.....	1,105,025	109,131.....1,091,313	1,000,000	1,101,287	.....	.....(3,738)	.....	.....	.....5.950	4.366	FA.....	24,792	35,681	08/31/2012	08/01/2020
92852E AL 9	VIVENDI 6.625 04/04/2018.....					R.....	996,750	116,971.....1,169,711	1,000,000	998,108	.....	.....382	.....	.....	.....6.625	6.668	AO.....	16,010	4,792	04/01/2008	04/04/2018
92857W AK 6	VODAFONE GROUP 5.75 03/15/2016.....					R.....	1,157,620	114,584.....1,145,838	1,000,000	1,142,935	.....	.....(14,685)	.....	.....	.....5.750	1.192	MS.....	16,931	55,111	08/31/2012	03/15/2016
93114K AG 8	WAL-MART STORES 8.8 12/30/14.....					..1FE	873,404	108,875.....860,560	790,411	853,280	.....	.....(20,124)	.....	.....	.....8.800	1.095	JJ.....	34,778	4,958	12/30/2014	
970648 AE 1	WILLIS NORTH AMER 7.00 09/29/2019.....					..2FE	2,392,672	117,813.....2,356,261	2,000,000	2,376,281	.....	.....(16,390)	.....	.....	.....7.000	3.810	MS.....	41,222	33,125	08/31/2012	09/29/2019
98419M AB 6	XYLEM INC 4.875 10/01/2021.....					..2FE	3,260,595	113,556.....3,406,678	3,000,000	3,252,367	.....	.....(8,251)	.....	.....	.....4.875	3.721	AO.....	36,563	55,264	08/31/2012	10/01/2021
984851 AC 9	YARA INTL SA 7.875 06/11/2019.....					R.....	1,257,708	128,408.....1,284,079	1,000,000	1,246,401	.....	.....(11,306)	.....	.....	.....7.875	3.562	JD.....	4,375	11,593	08/31/2012	06/11/2019
988498 AC 5	YUM! BRANDS INC 6.25 03/15/2018.....					..2FE	1,197,859	121,564.....1,215,644	1,000,000	1,186,582	.....	.....(11,277)	.....	.....	.....6.250	2.414	MS.....	18,403	134,556	08/31/2012	03/15/2018
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						170,366,464	XXX.....179,245,815	154,569,876	169,555,215	0	(861,839)	0	0	XXX.....	XXX.....	XXX.....	2,192,088	4,993,696	XXX.....	XXX.....

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 Desig- nation	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
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						170,366,464	...XXX.....	179,245,815	154,569,876	169,555,215	0	(861,839)	0	0	XXX.....	...XXX.....	.XXX...	2,192,088	4,993,696	XXX.....	XXX.....
Totals																					
7799999. Total - Issuer Obligations.....						180,358,765	...XXX.....	189,216,522	163,595,876	179,384,566	0	(917,786)	0	0	XXX.....	...XXX.....	.XXX...	2,292,149	5,307,854	XXX.....	XXX.....
8399999. Grand Total - Bonds.....						180,358,765	...XXX.....	189,216,522	163,595,876	179,384,566	0	(917,786)	0	0	XXX.....	...XXX.....	.XXX...	2,292,149	5,307,854	XXX.....	XXX.....

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F o r e i g n	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 Desig- nation	Date Acquired

NONE

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	n	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 - Parent, Subsidiaries and Affiliates																	
02931# 10 6	AMERICAN RETIREMENT LIFE INS CO.....		...	250,000.000	5,436,805	22.071	5,436,805	5,875,879				(80,999)		(80,999)		K.....	06/08/2005
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				5,436,805	XXX.....	5,436,805	5,875,879	0	0	0	(80,999)	0	(80,999)	0	XXX.....	XXX.....
9799999.	Total - Common Stock.....				5,436,805	XXX.....	5,436,805	5,875,879	0	0	0	(80,999)	0	(80,999)	0	XXX.....	XXX.....
9899999.	Total - Preferred and Common Stock.....				5,436,805	XXX.....	5,436,805	5,875,879	0	0	0	(80,999)	0	(80,999)	0	XXX.....	XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$......0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description			3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828 ND 8	U.S. TREASURY NOTES 3.50 05/15/2020.....				03/20/2012	Intercompany Dividend.....		627,768	565,000	6,845
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015.....				08/07/2012	GOLDMAN SACHS.....		627,373	611,000	3,341
0599999.	Total - Bonds - U.S. Government.....							1,255,141	1,176,000	10,186
Bonds - U.S. States, Territories and Possessions										
011770 U4 4	AK ST BABS 5.742 08/01/2033.....				08/31/2012	Reinsurance Intercompany Balance.....		1,299,510	1,000,000	4,785
880541 QR 1	TENNESSEE ST TXBL C 3.228 08/01/2021.....				08/31/2012	Reinsurance Intercompany Balance.....		1,718,745	1,500,000	4,035
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							3,018,255	2,500,000	8,820
Bonds - U.S. Political Subdivisions of States										
584002 QB 8	MECKLENBURG CNTY NC 4.349 10/01/2030.....				08/31/2012	Reinsurance Intercompany Balance.....		2,182,740	2,000,000	36,242
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							2,182,740	2,000,000	36,242
Bonds - U.S. Special Revenue and Special Assessment										
649883 QE 8	NY MTGE AGY SER 166 3.999 04/01/2021.....				03/20/2012	Intercompany Dividend.....		496,890	500,000	6,887
796253 Z3 9	SAN ANTONIO ELEC & GAS 3.722 2/1/2026.....				03/29/2012	J. P. MORGAN SECURITIES.....		1,035,810	1,000,000	414
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							1,532,700	1,500,000	7,301
Bonds - Industrial and Miscellaneous										
00206R AZ 5	AT&T INC 3.875 08/15/2021.....				08/31/2012	Reinsurance Intercompany Balance.....		2,250,900	2,000,000	3,444
013817 AU 5	ALCOA INC 6.15 08/15/2020.....				08/31/2012	Reinsurance Intercompany Balance.....		1,082,500	1,000,000	2,733
025816 AX 7	AMERICAN EXPRESS 6.15 08/28/2017.....				08/31/2012	Reinsurance Intercompany Balance.....		1,213,442	1,000,000	513
02666Q J7 9	AMER HONDA FIN 3.80 09/20/2021.....				08/31/2012	Reinsurance Intercompany Balance.....		2,181,479	2,000,000	33,989
03938L AL 8	ARCELORMITTAL 9.00 02/15/2015.....			R.....	08/31/2012	Reinsurance Intercompany Balance.....		550,391	500,000	2,056
054937 AE 7	BB&T CORPORATION 5.20 12/23/2015.....				08/31/2012	Reinsurance Intercompany Balance.....		2,218,542	2,000,000	19,644
05523R AB 3	BAE SYSTEMS PLC 4.75 10/11/2021.....			R.....	08/31/2012	Reinsurance Intercompany Balance.....		2,161,911	2,000,000	36,944
067901 AB 4	BARRICK GOLD COR 6.95 04/01/2019.....			I.....	08/31/2012	Reinsurance Intercompany Balance.....		1,241,747	1,000,000	28,958
09247X AC 5	BLACKROCK INC 6.25 09/15/2017.....				08/31/2012	Reinsurance Intercompany Balance.....		1,225,597	1,000,000	28,819
09247X AH 4	BLACKROCK INC 4.25 05/24/2021.....				08/31/2012	Reinsurance Intercompany Balance.....		1,125,951	1,000,000	11,451
101137 AD 9	BOSTON SCIENTIFC 5.125 01/12/2017.....				08/31/2012	Reinsurance Intercompany Balance.....		1,113,462	1,000,000	6,976
120568 AT 7	BUNGE LTD FIN CP 8.50 06/15/2019.....				08/31/2012	Reinsurance Intercompany Balance.....		1,267,125	1,000,000	17,944
12189T AY 0	BURLINGTON NORTH 5.65 05/01/2017.....				08/31/2012	Reinsurance Intercompany Balance.....		1,193,557	1,000,000	18,833
124857 AE 3	CBS CORP 4.30 02/15/2021.....				08/31/2012	Reinsurance Intercompany Balance.....		1,106,225	1,000,000	1,911
126650 BH 2	CVS CAREMARK 5.75 06/01/17.....				08/31/2012	Reinsurance Intercompany Balance.....		2,405,009	2,000,000	28,750
141781 AX 2	CARGILL INC 6.00 11/27/2017.....				08/31/2012	Reinsurance Intercompany Balance.....		1,215,530	1,000,000	15,667
141781 AY 0	CARGILL INC 4.307 05/14/2021.....				03/20/2012	Intercompany Dividend.....		600,871	573,000	8,638
141781 AY 0	CARGILL INC 4.307 05/14/2021.....				08/31/2012	Reinsurance Intercompany Balance.....		2,408,031	2,172,000	27,805
149123 BQ 3	CATERPILLAR INC 7.90 12/15/2018.....				08/31/2012	Reinsurance Intercompany Balance.....		2,720,165	2,000,000	33,356
151020 AE 4	CELGENE CORP 3.95 10/15/2020.....				08/31/2012	Reinsurance Intercompany Balance.....		1,069,860	1,000,000	14,922
17252M AH 3	CINTAS CORP NO.2 6.125 12/01/2017.....				08/31/2012	Reinsurance Intercompany Balance.....		1,212,145	1,000,000	15,313
20030N AP 6	COMCAST CORP 6.50 01/15/2017.....				08/31/2012	Reinsurance Intercompany Balance.....		1,210,436	1,000,000	8,306
209111 EK 5	CON EDISON NY 05-C 5.375 12/15/2015.....				08/31/2012	Reinsurance Intercompany Balance.....		1,144,689	1,000,000	11,347
22303Q AG 5	COVIDIEN INTL FI 6.00 10/15/2017.....			R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,215,852	1,000,000	22,667
233851 AF 1	DAIMLER FINANCE 3.875 09/15/2021.....				08/31/2012	Reinsurance Intercompany Balance.....		2,159,848	2,000,000	35,736
26882P BB 7	ERAC USA FINANCE 6.375 10/15/2017.....				08/31/2012	Reinsurance Intercompany Balance.....		1,198,829	1,000,000	24,083
26884L AA 7	EQT CORP 8.125 06/01/2019.....				08/31/2012	Reinsurance Intercompany Balance.....		1,204,426	1,000,000	20,313
26884L AB 5	EQT CORP 4.875 11/15/2021.....				03/20/2012	Intercompany Dividend.....		505,711	500,000	9,005
278265 AC 7	EATON VANCE CORP 6.50 10/02/2017.....				08/31/2012	Reinsurance Intercompany Balance.....		1,187,106	1,000,000	26,903
31331F AX 9	FEDEX 1998 TRUST 981A 6.72 01/15/2022.....				08/31/2012	Reinsurance Intercompany Balance.....		2,146,103	1,771,465	15,211
437076 AP 7	HOME DEPOT INC 5.40 03/01/2016.....				08/31/2012	Reinsurance Intercompany Balance.....		1,508,881	1,300,000	35,100

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
438516 AZ 9	HONEYWELL INTL 5.00 02/15/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		3,596,803	3,000,000	6,667
448055 AF 0	HUSKY ENERGY INC 7.25 12/15/2019.....	I.....	08/31/2012	Reinsurance Intercompany Balance.....		1,279,347	1,000,000	15,306
449505 AA 4	IFM US COLONIAL PIPE 6.45 05/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,114,612	1,000,000	21,500
452308 AJ 8	ILLINOIS TOOL WK 6.25 04/01/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		1,245,504	1,000,000	26,042
458140 AJ 9	INTEL CORP 3.30 10/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,087,094	1,000,000	13,750
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....		03/20/2012	Intercompany Dividend.....		17,040	65,029	202
485134 BL 3	KANSAS CITY P&L 2009A 7.15 04/01/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		2,576,453	2,000,000	59,583
50540R AF 9	LABORATORY CP 5.625 12/15/2015.....		08/31/2012	Reinsurance Intercompany Balance.....		2,252,885	2,000,000	23,750
55259P AD 8	M&I MARS & ISL 5.00 01/17/2017.....		08/31/2012	Reinsurance Intercompany Balance.....		1,112,166	1,000,000	6,111
559080 AB 2	MAGELLAN MIDSTRM 5.65 10/15/2016.....		08/31/2012	Reinsurance Intercompany Balance.....		1,150,323	1,000,000	21,344
571748 AQ 5	MARSH & MCLENNAN 9.25 04/15/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		1,339,100	1,000,000	34,944
610202 BL 6	MONONGAHELA PWR 144A 5.70 03/15/2017.....		08/31/2012	Reinsurance Intercompany Balance.....		1,150,695	1,000,000	26,283
629568 AX 4	NABORS INDS INC 4.625 09/15/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,065,383	1,000,000	21,326
63946B AE 0	NBC UNIVERSAL 4.375 04/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,127,063	1,000,000	18,229
65364U AA 4	NIAGARA MOHAWK 4.881 08/15/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		1,147,858	1,000,000	2,169
655664 AP 5	NORDSTROM INC 4.00 10/15/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		2,254,498	2,000,000	30,222
668074 AT 4	NORTHWESTERN CRP 6.34 04/01/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		2,391,132	2,000,000	52,833
66989G AA 8	NOVARTIS SEC INV 5.125 02/10/2019.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		2,408,152	2,000,000	5,979
67089B AA 6	OHAIN 2011-1A A CLO FLT 4/20/2021.....		08/11/2012	CS FIRST BOSTON CORP.....		1,001,875	1,000,000	1,466
674599 CC 7	OCCIDENTAL PETE 3.125 02/15/2022.....		08/31/2012	Reinsurance Intercompany Balance.....		2,142,165	2,000,000	2,778
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01/15/19.....		08/31/2012	Reinsurance Intercompany Balance.....		1,323,335	1,000,000	10,542
70213H AB 4	PARTNERS HEALTH 3.44307/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,048,822	1,000,000	5,738
72925P AB 1	PLUM CREEK TIMBR 5.875 11/15/2015.....		08/31/2012	Reinsurance Intercompany Balance.....		1,106,680	1,000,000	17,299
744448 CC 3	PUBLIC SERV COLO 5.125 06/01/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		2,418,097	2,000,000	25,625
751028 AF 8	RALCORP HOLDINGS 4.95 08/15/20.....		08/31/2012	Reinsurance Intercompany Balance.....		1,066,615	1,000,000	2,200
808513 AD 7	SCHWAB CHARLES 4.45 07/22/20.....		08/31/2012	Reinsurance Intercompany Balance.....		1,132,233	1,000,000	4,821
808513 AF 2	SCHWAB CHARLES 3.225 09/01/2022.....		08/22/2012	CITIGROUP.....		1,000,590	1,000,000	90
826200 AC 1	SIEMENS FINANCIAL 5.75 10/17/2016.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		2,339,230	2,000,000	42,806
83614K AA 7	SOURCE GAS 5.90 04/01/2017.....		08/31/2012	Reinsurance Intercompany Balance.....		1,071,250	1,000,000	9,833
845437 BJ 0	SOUTHWESTN EL PR F 5.875 03/01/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		1,165,093	1,000,000	29,375
84755T AD 9	SPECTRA ENERGY 5.65 03/01/2020.....		08/31/2012	Reinsurance Intercompany Balance.....		1,148,767	1,000,000	28,250
854502 AC 5	STANLEY BLACK 3.40 12/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,042,400	1,000,000	8,500
87305Q CA 7	TTX CO 6.05 06/15/2016.....		08/31/2012	Reinsurance Intercompany Balance.....		2,241,573	2,000,000	25,544
87425E AL 7	TALISMAN ENERGY 7.75 06/01/2019.....	I.....	08/31/2012	Reinsurance Intercompany Balance.....		1,263,722	1,000,000	19,375
882587 AY 4	TEXAS-NEW MEX PR 9.50 04/01/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		1,369,590	1,000,000	39,583
884903 BK 0	THOMSON REUTERS 3.95 09/30/2021.....	I.....	08/31/2012	Reinsurance Intercompany Balance.....		2,172,379	2,000,000	32,917
891027 AN 4	TORCHMARK CORP 6.375 06/15/2016.....		08/31/2012	Reinsurance Intercompany Balance.....		2,228,202	2,000,000	26,917
89233P 5F 9	TOYOTA MTR CRED 3.40 09/15/2021 MTN.....		08/31/2012	Reinsurance Intercompany Balance.....		2,179,444	2,000,000	31,356
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,115,213	1,000,000	3,656
902691 AD 6	UGI UTILITIES B 5.753 09/30/2016.....		08/31/2012	Reinsurance Intercompany Balance.....		1,138,974	1,000,000	23,971
918204 AV 0	VF CORP 3.50 09/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,078,891	1,000,000	17,500
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		1,121,615	1,000,000	4,792
92553P AJ 1	VIACOM INC 3.875 12/15/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		2,172,158	2,000,000	16,361
92849T AJ 7	VITERRA INC 5.95 08/01/20.....	I.....	08/31/2012	Reinsurance Intercompany Balance.....		1,105,025	1,000,000	4,958
92857W AK 6	VODAFONE GROUP 5.75 03/15/2016.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,157,620	1,000,000	26,514
93114K AG 8	WAL-MART STORES 8.8 12/30/14.....		08/31/2012	Reinsurance Intercompany Balance.....		873,404	790,411	11,593
970648 AE 1	WILLIS NORTH AMER 7.00 09/29/2019.....		08/31/2012	Reinsurance Intercompany Balance.....		2,392,672	2,000,000	64,556

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
98419M AB 6	XYLEM INC 4.875 10/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		2,261,245	2,000,000	40,625
984851 AC 9	YARA INTL SA 7.875 06/11/2019.....	R.....	08/31/2012	Reinsurance Intercompany Balance.....		1,257,708	1,000,000	17,500
988498 AC 5	YUM! BRANDS INC 6.25 03/15/2018.....		08/31/2012	Reinsurance Intercompany Balance.....		1,197,512	1,000,000	28,819
3899999.	Total - Bonds - Industrial and Miscellaneous.....					120,696,528	104,671,905	1,579,437
8399997.	Total - Bonds - Part 3.....					128,685,364	111,847,905	1,641,986
8399998.	Total - Bonds - Summary Item from Part 5.....					7,297,373	7,344,835	40,134
8399999.	Total - Bonds.....					135,982,737	119,192,740	1,682,120
9799998.	Total - Common Stocks - Summary Item from Part 5.....					11,146,589	XXX.	
9799999.	Total - Common Stocks.....					11,146,589	XXX.	.0
9899999.	Total - Preferred and Common Stocks.....					11,146,589	XXX.	.0
9999999.	Total - Bonds, Preferred and Common Stocks.....					147,129,326	XXX.	1,682,120

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		
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	11	12	13	14	15	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		
											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.								
Bonds - U.S. Government																							
3133X0 PF 0	FED HOME LN BANK	5.375 08/15/2018	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,250,876	1,000,000	982,040	991,079	.....	829	.....	829	.....	991,079	.....	259,797	259,797	56,139	08/15/2018.		
36218V G4 9	GNSF 233419 PT 9.50	09/15/2017	...	01/15/2012.	MBS Paydown 0.00799087	.....	9	9	9	9	.....		.....	0	.....	9	.....		0		09/15/2017.		
36218V G4 9	GNSF 233419 PT 9.50	09/15/2017	...	02/15/2012.	MBS Paydown 0.00790128	.....	9	9	9	9	.....		.....	0	.....	9	.....		0		09/15/2017.		
36218V G4 9	GNSF 233419 PT 9.50	09/15/2017	...	03/15/2012.	MBS Paydown 0.00781094	.....	9	9	9	9	.....		.....	0	.....	9	.....		0		09/15/2017.		
36218V G4 9	GNSF 233419 PT 9.50	09/15/2017	...	04/15/2012.	MBS Paydown 0.00771985	.....	9	9	9	9	.....		.....	0	.....	9	.....		0		09/15/2017.		
36218V G4 9	GNSF 233419 PT 9.50	09/15/2017	...	05/15/2012.	MBS Paydown 0.007628	.....	9	9	9	9	.....		.....	0	.....	9	.....		0		09/15/2017.		
36218V G4 9	GNSF 233419 PT 9.50	09/15/2017	...	06/15/2012.	MBS Paydown 0.00753539	.....	9	9	9	9	.....		.....	0	.....	9	.....		0		09/15/2017.		
36218V G4 9	GNSF 233419 PT 9.50	09/15/2017	...	07/15/2012.	MBS Paydown 0.00744201	.....	9	9	9	9	.....		.....	0	.....	9	.....		0	1	09/15/2017.		
36218V G4 9	GNSF 233419 PT 9.50	09/15/2017	...	08/15/2012.	MBS Paydown 0.00734785	.....	9	9	9	9	.....		.....	0	.....	9	.....		0	1	09/15/2017.		
36218V G4 9	GNSF 233419 PT 9.50	09/15/2017	...	08/31/2012.	Reinsurance Intercompany Balance	.....	738	735	726	734	.....		.....	0	.....	734	.....	4	4	52	09/15/2017.		
649085 AA 5	NEW VALEY GEN IIS.572	05/01/20.	...	05/01/2012.	Sinking Fund Redemption 100.0	.....	178,480	178,480	184,595	178,480	.....	(198)	.....	(198)	.....	178,480	.....		0	4,972	05/01/2020.		
649085 AA 5	NEW VALEY GEN IIS.572	05/01/20.	...	08/31/2012.	Reinsurance Intercompany Balance	.....	2,116,585	1,811,663	1,873,730	1,840,497	.....	(4,021)	.....	(4,021)	.....	1,840,497	.....	276,088	276,088	84,122	05/01/2020.		
690353 RX 7	OVERSEAS PRIV INV 4.44	2/27/27	...	02/27/2012.	Sinking Fund Redemption 100.0	.....	31,666	31,666	31,666	31,666	.....		.....	0	.....	31,666	.....		0	703	02/27/2027.		
690353 RX 7	OVERSEAS PRIV INV 4.44	2/27/27	...	08/27/2012.	Sinking Fund Redemption 100.0	.....	32,838	32,838	32,838	32,838	.....		.....	0	.....	32,838	.....		0	1,458	02/27/2027.		
690353 RX 7	OVERSEAS PRIV INV 4.44	2/27/27	...	08/31/2012.	Reinsurance Intercompany Balance	.....	2,003,060	1,716,551	1,716,551	1,716,491	.....	4	.....	4	.....	1,716,491	.....	286,569	286,569	77,062	02/27/2027.		
83162C GJ 6	SBAP 1995-20K 1 6.65	11/01/2015	...	05/01/2012.	MBS Paydown 0.031862835	.....	45,149	45,149	45,057	45,149	.....	10	.....	10	.....	45,149	.....		0	1,501	11/01/2015.		
83162C GJ 6	SBAP 1995-20K 1 6.65	11/01/2015	...	08/31/2012.	Reinsurance Intercompany Balance	.....	128,203	127,451	127,192	127,446	.....	27	.....	27	.....	127,446	.....	757	757	7,063	11/01/2015.		
912828 AJ 9	U.S. TREASURY NOTES 4.375	8/15/12	...	08/15/2012.	Maturity 100.0	.....	1,200,000	1,200,000	1,205,531	1,200,000	.....	(793)	.....	(793)	.....	1,200,000	.....		0	52,500	08/15/2012.		
0599999	Total - Bonds - U.S. Government							6,987,667	6,144,605	6,199,998	6,164,452		0		(4,142)		6,164,452		0	823,215	823,215	285,574	...XXX.....
Bonds - U.S. States, Territories and Possessions																							
452152 GR 6	ILLINOIS BABS 6.20	7/01/2021	...	08/31/2012.	Reinsurance Intercompany Balance		1,110,940	1,000,000	999,710	999,713		16		16		999,713			111,227	111,227	72,333	07/01/2021.	
574192 5F 3	MARYLAND ST BABS 4.60	03/01/2025	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,244,090	1,000,000	992,180	992,954	.....	273	.....	273	.....	992,954	.....	251,136	251,136	46,000	03/01/2025.		
57582P WK 2	MASSACHUSETTS ST 4.20	12/01/2021	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,150,970	1,000,000	1,008,750	1,007,627	.....	(447)	.....	(447)	.....	1,007,627	.....	143,343	143,343	31,500	12/01/2021.		
1799999	Total - Bonds - U.S. States, Territories & Possessions							3,506,000	3,000,000	3,000,640	3,000,294		0		(158)		3,000,294		0	505,706	505,706	149,833	...XXX.....
Bonds - U.S. Political Subdivisions of States																							
355694 R6 9	FREDERICK CNTY MD 5.30	02/01/24	...	08/31/2012.	Reinsurance Intercompany Balance	.....	2,903,770	2,465,000	2,487,851	2,483,014	.....	(1,309)	.....	(1,309)	.....	2,483,014	.....	420,756	420,756	141,532	02/01/2024.		
602409 HG 2	MILWAUKEE SEW L BABS WI 4.30	10/01/2020	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,197,930	1,000,000	1,000,000	1,000,000	.....		.....	0	.....	1,000,000	.....	197,930	197,930	39,417	10/01/2020.		
64966H HA 1	NEW YORK NY SER H2 6.491	03/01/2021	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,257,020	1,000,000	1,088,660	1,072,068	.....	(4,376)	.....	(4,376)	.....	1,072,068	.....	184,952	184,952	64,910	03/01/2021.		
64966H TL 4	NEW YORK NY SER D2 4.00	12/01/2015	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,098,140	1,000,000	1,025,030	1,014,291	.....	(2,739)	.....	(2,739)	.....	1,014,291	.....	83,849	83,849	30,000	12/01/2015.		
64966H TM 2	NEW YORK NY SER D2 4.00	12/01/2016	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,095,190	1,000,000	1,009,670	1,006,198	.....	(885)	.....	(885)	.....	1,006,198	.....	88,992	88,992	30,000	12/01/2016.		
676822 EL 9	OGLE CO CUSD A 5.698	01/01/2022	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,529,484	1,285,000	1,285,000	1,285,000	.....		.....	0	.....	1,285,000	.....	244,484	244,484	85,423	01/01/2022.		
68583R CV 2	OR CMNTY COLLEGE 5.68	06/30/2026	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,378,708	1,090,000	1,101,641	1,100,409	.....	(328)	.....	(328)	.....	1,100,409	.....	278,299	278,299	41,275	06/30/2026.		
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4	02/01/2021	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,124,860	1,000,000	1,007,430	1,007,017	.....	(395)	.....	(395)	.....	1,007,017	.....	117,843	117,843	30,678	02/01/2021.		
717883 LV 2	PHILADELPHIA SD A 5.995	09/01/2030	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,123,110	1,000,000	1,000,000	1,000,231	.....	221	.....	221	.....	1,000,231	.....	122,879	122,879	41,798	09/01/2030.		
2499999	Total - Bonds - U.S. Political Subdivisions of States							12,708,212	10,840,000	11,005,282	10,968,228		0		(9,811)		10,968,228		0	1,739,984	1,739,984	505,033	...XXX.....
Bonds - U.S. Special Revenue and Special Assessment																							
02765U CW 2	AMERN MUN PWR OH 5.814	02/15/23	...	08/31/2012.	Reinsurance Intercompany Balance	.....	3,394,590	3,000,000	2,965,410	2,970,333	.....	1,343	.....	1,343	.....	2,970,333	.....	424,257	424,257	182,172	02/15/2023.		
230563 AU 2	CUMBERLAND IMPT NJ B 5.294	04/15/2022	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,959,426	1,575,000	1,606,941	1,601,577	.....	(1,409)	.....	(1,409)	.....	1,601,577	.....	357,849	357,849	73,190	04/15/2022.		
25477G CU 7	DIST COL INC TAX REV 4.513	12/01/2019	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,152,400	1,000,000	1,000,000	1,000,000	.....		.....	0	.....	1,000,000	.....	152,400	152,400	33,848	12/01/2019.		
25477G EV 3	DC TAX 5.282	12/01/2026	...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,225,960	1,000,000	1,000,000	999,968	.....	1	.....	1	.....	999,968	.....	225,992	225,992	39,615	12/01/2026.		
31340Y DB 2	FHR 88-12 A PAC 9.25	11/15/2019	...	01/15/2012.	MBS Paydown 0.00182927	.....	12	12	12	12	.....		.....	0	.....	12	.....		0		11/15/2019.		
31340Y DB 2	FHR 88-12 A PAC 9.25	11/15/2019	...	02/15/2012.	MBS Paydown 0.00169821	.....	66	66	65	66	.....		.....	0	.....	66	.....		0	2	11/15/2019.		

SCHEDULE D - PART 4

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

E14.1

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
	CUSIP Identification	Description									11	12	13	14	15						
				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
	31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....		03/15/2012.	MBS Paydown 0.00167757.....		10	10	10	10				0		10			0		11/15/2019.
	31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....		04/15/2012.	MBS Paydown 0.00159528.....		41	41	41	41				0		41			0	1	11/15/2019.
	31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....		05/15/2012.	MBS Paydown 0.00157139.....		12	12	12	12				0		12			0	1	11/15/2019.
	31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....		06/15/2012.	MBS Paydown 0.00155076.....		10	10	10	10				0		10			0	0	11/15/2019.
	31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....		07/15/2012.	MBS Paydown 0.0015228.....		14	14	14	14				0		14			0	1	11/15/2019.
	31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....		08/15/2012.	MBS Paydown 0.0014979.....		12	12	12	12				0		12			0	1	11/15/2019.
	31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019.....		08/31/2012.	Reinsurance Intercompany Balance.....		838	749	742	736		(2)		(2)		736		102	102	55	11/15/2019.
	31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020.....		01/25/2012.	MBS Paydown 0.01670321.....		68	68	69	68				0		68			0	1	09/25/2020.
	31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020.....		02/25/2012.	MBS Paydown 0.01652169.....		73	73	73	73				0		73			0	1	09/25/2020.
	31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020.....		03/25/2012.	MBS Paydown 0.0163486.....		69	69	70	69				0		69			0	2	09/25/2020.
	31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020.....		04/25/2012.	MBS Paydown 0.01617459.....		70	70	70	70				0		70			0	2	09/25/2020.
	31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020.....		05/25/2012.	MBS Paydown 0.0159756.....		80	80	80	80				0		80			0	3	09/25/2020.
	31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020.....		06/25/2012.	MBS Paydown 0.01415598.....		728	728	734	728		(7)		(7)		728			0	32	09/25/2020.
	31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020.....		07/25/2012.	MBS Paydown 0.0139896.....		67	67	67	67				0		67			0	3	09/25/2020.
	31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020.....		08/25/2012.	MBS Paydown 0.01369923.....		116	116	117	116		(1)		(1)		116			0	7	09/25/2020.
	31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020.....		08/31/2012.	Reinsurance Intercompany Balance.....		6,010	5,480	5,527	5,498		(2)		(2)		5,498		512	512	360	09/25/2020.
	31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020.....		01/25/2012.	MBS Paydown 0.00641392.....		116	116	99	116				0		116			0	1	08/25/2020.
	31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020.....		02/25/2012.	MBS Paydown 0.00635539.....		117	117	100	117				0		117			0	1	08/25/2020.
	31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020.....		03/25/2012.	MBS Paydown 0.00619832.....		314	314	269	314			1	1		314			0	4	08/25/2020.
	31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020.....		04/25/2012.	MBS Paydown 0.00601736.....		362	362	310	362		1		1		362			0	7	08/25/2020.
	31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020.....		05/25/2012.	MBS Paydown 0.00595796.....		119	119	102	119		1		1		119			0	3	08/25/2020.
	31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020.....		06/25/2012.	MBS Paydown 0.00584434.....		227	227	194	227		2		2		227			0	6	08/25/2020.
	31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020.....		07/25/2012.	MBS Paydown 0.00578333.....		122	122	104	122		1		1		122			0	4	08/25/2020.
	31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020.....		08/25/2012.	MBS Paydown 0.00572287.....		121	121	103	121		1		1		121			0	4	08/25/2020.
	31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020.....		08/31/2012.	Reinsurance Intercompany Balance.....		12,610	11,446	9,793	10,886		122		122		10,886		1,724	1,724	472	08/25/2020.
	31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....		01/25/2012.	MBS Paydown 0.06427982.....		1,331	1,331	1,290	1,331				0		1,331			0	7	06/25/2021.
	31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....		02/25/2012.	MBS Paydown 0.06225383.....		4,052	4,052	3,925	4,052		50		50		4,052			0	44	06/25/2021.
	31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....		03/25/2012.	MBS Paydown 0.06051694.....		3,474	3,474	3,365	3,474		42		42		3,474			0	56	06/25/2021.
	31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....		04/25/2012.	MBS Paydown 0.0598656.....		1,303	1,303	1,262	1,303		2		2		1,303			0	28	06/25/2021.
	31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....		05/25/2012.	MBS Paydown 0.05925235.....		1,227	1,227	1,188	1,227		2		2		1,227			0	33	06/25/2021.
	31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....		06/25/2012.	MBS Paydown 0.05858004.....		1,345	1,345	1,303	1,345		3		3		1,345			0	44	06/25/2021.
	31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....		07/25/2012.	MBS Paydown 0.05723399.....		2,692	2,692	2,608	2,692		31		31		2,692			0	102	06/25/2021.
	31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....		08/25/2012.	MBS Paydown 0.05383024.....		6,808	6,808	6,595	6,808		111		111		6,808			0	295	06/25/2021.
	31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021.....		08/31/2012.	Reinsurance Intercompany Balance.....		117,357	107,660	104,294	105,494		423		423		105,495		11,863	11,863	5,248	06/25/2021.
	31358H HV 0	FNR 91-85 ZX 8.00 6/25/21.....		01/25/2012.	MBS Paydown 0.02941275.....		637	637	621	637				0		637			0	4	06/25/2021.
	31358H HV 0	FNR 91-85 ZX 8.00 6/25/21.....		02/25/2012.	MBS Paydown 0.02873255.....		680	680	663	680			3	3		680			0	9	06/25/2021.
	31358H HV 0	FNR 91-85 ZX 8.00 6/25/21.....		03/25/2012.	MBS Paydown 0.02819346.....		539	539	525	539		1		1		539			0	11	06/25/2021.
	31358H HV 0	FNR 91-85 ZX 8.00 6/25/21.....		04/25/2012.	MBS Paydown 0.02715833.....		1,035	1,035	1,009	1,035		8		8		1,035			0	28	06/25/2021.
	31358H HV 0	FNR 91-85 ZX 8.00 6/25/21.....		05/25/2012.	MBS Paydown 0.02662876.....		530	530	516	530		1		1		530			0	18	06/25/2021.
	31358H HV 0	FNR 91-85 ZX 8.00 6/25/21.....		06/25/2012.	MBS Paydown 0.02604245.....		586	586	571	586		3		3		586			0	23	06/25/2021.
	31358H HV 0	FNR 91-85 ZX 8.00 6/25/21.....		07/25/2012.	MBS Paydown 0.02543914.....		603	603	588	603		4		4		603			0	28	06/25/2021.
	31358H HV 0	FNR 91-85 ZX 8.00 6/25/21.....		08/25/2012.	MBS Paydown 0.02484623.....		593	593	578	593		4		4		593			0	32	06/25/2021.
	31358H HV 0	FNR 91-85 ZX 8.00 6/25/21.....		08/31/2012.	Reinsurance Intercompany Balance.....		27,381	24,846	24,209	24,465		104		104		24,465		2,916	2,916	1,491	06/25/2021.

SCHEDULE D - PART 4

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

E14.2

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
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021.....		01/25/2012.	MBS Paydown 0.03659398.....		240	240	240	240					0		240			0	2	07/25/2021.
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021.....		02/25/2012.	MBS Paydown 0.03631445.....		179	179	179	179					0		179			0	3	07/25/2021.
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021.....		03/25/2012.	MBS Paydown 0.03603664.....		178	178	178	178					0		178			0	4	07/25/2021.
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021.....		04/25/2012.	MBS Paydown 0.03563674.....		256	256	256	256					0		256			0	8	07/25/2021.
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021.....		05/25/2012.	MBS Paydown 0.03479535.....		538	538	538	538			(2)		(2)		538			0	20	07/25/2021.
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021.....		06/25/2012.	MBS Paydown 0.03452229.....		175	175	175	175					0		175			0	8	07/25/2021.
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021.....		07/25/2012.	MBS Paydown 0.03416622.....		228	228	228	228					0		228			0	12	07/25/2021.
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021.....		08/25/2012.	MBS Paydown 0.03381452.....		225	225	225	225					0		225			0	14	07/25/2021.
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021.....		08/31/2012.	Reinsurance Intercompany Balance		25,136	21,641	21,641	21,596			(2)		(2)		21,597		3,540	3,540	1,461	07/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....		01/25/2012.	MBS Paydown 0.04923241.....		1,971	1,971	1,949	1,971			6		6		1,971			0	11	11/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....		02/25/2012.	MBS Paydown 0.0488245.....		510	510	504	510					0		510			0	6	11/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....		03/25/2012.	MBS Paydown 0.04830418.....		650	650	643	650					0		650			0	11	11/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....		04/25/2012.	MBS Paydown 0.04788493.....		524	524	518	524					0		524			0	12	11/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....		05/25/2012.	MBS Paydown 0.04746978.....		519	519	513	519					0		519			0	15	11/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....		06/25/2012.	MBS Paydown 0.04654537.....		1,156	1,156	1,143	1,156			3		3		1,156			0	40	11/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....		07/25/2012.	MBS Paydown 0.04601253.....		666	666	659	666			1		1		666			0	27	11/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....		08/25/2012.	MBS Paydown 0.04558112.....		539	539	533	539			1		1		539			0	25	11/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021.....		08/31/2012.	Reinsurance Intercompany Balance		66,154	56,976	56,366	56,496			65		65		56,496		9,658	9,658	2,991	11/25/2021.
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022.....		01/25/2012.	MBS Paydown 0.06795851.....		901	901	901	901			(2)		(2)		901			0	7	06/25/2022.
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022.....		02/25/2012.	MBS Paydown 0.06680913.....		916	916	916	916			(2)		(2)		916			0	14	06/25/2022.
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022.....		03/25/2012.	MBS Paydown 0.06622698.....		464	464	464	464					0		464			0	10	06/25/2022.
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022.....		04/25/2012.	MBS Paydown 0.06412103.....		1,678	1,678	1,678	1,678			(6)		(6)		1,678			0	50	06/25/2022.
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022.....		05/25/2012.	MBS Paydown 0.05929019.....		3,850	3,850	3,850	3,850			(14)		(14)		3,850			0	144	06/25/2022.
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022.....		06/25/2012.	MBS Paydown 0.0586312.....		525	525	525	525					0		525			0	24	06/25/2022.
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022.....		07/25/2012.	MBS Paydown 0.05714642.....		1,183	1,183	1,183	1,183			(3)		(3)		1,183			0	62	06/25/2022.
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022.....		08/25/2012.	MBS Paydown 0.05657214.....		458	458	458	458					0		458			0	27	06/25/2022.
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022.....		08/31/2012.	Reinsurance Intercompany Balance		52,451	45,088	45,088	45,003			30		30		45,003		7,448	7,448	3,043	06/25/2022.
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....		01/25/2012.	MBS Paydown 0.02056912.....		280	280	278	280					0		280			0	2	02/25/2018.
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....		02/25/2012.	MBS Paydown 0.01998573.....		292	292	289	292					0		292			0	5	02/25/2018.
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....		03/25/2012.	MBS Paydown 0.01946872.....		259	259	257	259					0		259			0	7	02/25/2018.
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....		04/25/2012.	MBS Paydown 0.0189513.....		259	259	257	259					0		259			0	9	02/25/2018.
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....		05/25/2012.	MBS Paydown 0.0125196.....		3,216	3,216	3,191	3,216			3		3		3,216			0	135	02/25/2018.
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....		06/25/2012.	MBS Paydown 0.01208834.....		216	216	214	216			1		1		216			0	11	02/25/2018.
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....		07/25/2012.	MBS Paydown 0.01165668.....		216	216	214	216			1		1		216			0	13	02/25/2018.
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....		08/25/2012.	MBS Paydown 0.01121883.....		219	219	217	219			1		1		219			0	15	02/25/2018.
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....		08/31/2012.	Reinsurance Intercompany Balance		6,103	5,609	5,567	5,570			28		28		5,570		533	533	425	02/25/2018.
31392F BQ 9	FNR 2002-70 QG PAC 5.50 6/25/2031.....		01/25/2012.	MBS Paydown 0.0.....		40,034	40,034	40,503	40,034			(26)		(26)		40,034			0	183	06/25/2031.
31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032.....		01/25/2012.	MBS Paydown 0.25086299.....		89,362	89,362	91,121	89,362			(770)		(770)		89,362			0	410	01/25/2032.
31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032.....		02/25/2012.	MBS Paydown 0.23443262.....		82,152	82,152	83,769	82,152			(692)		(692)		82,152			0	753	01/25/2032.
31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032.....		03/25/2012.	MBS Paydown 0.21701088.....		87,109	87,109	88,824	87,109			(731)		(731)		87,109			0	1,198	01/25/2032.
31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032.....		04/25/2012.	MBS Paydown 0.20042552.....		82,927	82,927	84,559	82,927			(681)		(681)		82,927			0	1,520	01/25/2032.
31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032.....		05/25/2012.	MBS Paydown 0.178709.....		108,583	108,583	110,720	108,583			(902)		(902)		108,583			0	2,488	01/25/2032.
31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032.....		06/25/2012.	MBS Paydown 0.1576402.....		105,344	105,344	107,418	105,344			(844)		(844)		105,344			0	2,897	01/25/2032.

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		
	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		
E14.3	31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032.....	...	07/25/2012.	MBS Paydown 0.14205473.....	.....	77,927	.....	77,927	.....	79,462	.....	77,927	.....	(584)	.....	(584)	.....	77,927	.....	.....	.....0	2,500	01/25/2032.
	31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032.....	...	08/25/2012.	MBS Paydown 0.12515908.....	.....	84,478	.....	84,478	.....	86,141	.....	84,478	.....	(618)	.....	(618)	.....	84,478	.....	.....	.....0	3,098	01/25/2032.
	31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	635,182	.....	625,795	.....	638,116	.....	629,197	.....	901	.....	901	.....	629,197	.....	.....5,985	5,985	25,814	01/25/2032.
	31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	...	01/25/2012.	MBS Paydown 0.64669528.....	.....	131,580	.....	131,580	.....	133,554	.....	131,580	.....	(1,046)	.....	(1,046)	.....	131,580	.....	.....	.....0	603	12/25/2031.
	31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	...	02/25/2012.	MBS Paydown 0.61423121.....	.....	64,928	.....	64,928	.....	65,902	.....	64,928	.....	(493)	.....	(493)	.....	64,928	.....	.....	.....0	595	12/25/2031.
	31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	...	03/25/2012.	MBS Paydown 0.55193916.....	.....	124,584	.....	124,584	.....	126,453	.....	124,584	.....	(921)	.....	(921)	.....	124,584	.....	.....	.....0	1,713	12/25/2031.
	31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	...	04/25/2012.	MBS Paydown 0.47422529.....	.....	155,428	.....	155,428	.....	157,759	.....	155,428	.....	(1,087)	.....	(1,087)	.....	155,428	.....	.....	.....0	2,850	12/25/2031.
	31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	...	05/25/2012.	MBS Paydown 0.38802543.....	.....	172,400	.....	172,400	.....	174,986	.....	172,400	.....	(1,105)	.....	(1,105)	.....	172,400	.....	.....	.....0	3,951	12/25/2031.
	31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	...	06/25/2012.	MBS Paydown 0.30679885.....	.....	162,453	.....	162,453	.....	164,890	.....	162,453	.....	(913)	.....	(913)	.....	162,453	.....	.....	.....0	4,467	12/25/2031.
	31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	...	07/25/2012.	MBS Paydown 0.25757255.....	.....	98,453	.....	98,453	.....	99,929	.....	98,453	.....	(460)	.....	(460)	.....	98,453	.....	.....	.....0	3,159	12/25/2031.
	31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	...	08/25/2012.	MBS Paydown 0.18329172.....	.....	148,562	.....	148,562	.....	150,790	.....	148,562	.....	(593)	.....	(593)	.....	148,562	.....	.....	.....0	5,447	12/25/2031.
	31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	368,416	.....	366,583	.....	372,082	.....	367,804	.....	1,591	.....	1,591	.....	367,805	.....	.....612	612	15,122	12/25/2031.
	31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	2,170,625	.....	2,000,000	.....	1,916,250	.....	1,948,594	.....	3,239	.....	3,239	.....	1,948,594	.....	.....222,031	222,031	82,500	05/25/2034.
	31394A LU 8	FNW 2004-W10 A5 PAC 5.50 08/25/2034.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,660,547	.....	1,500,000	.....	1,518,633	.....	1,509,471	.....	(845)	.....	(845)	.....	1,509,471	.....	.....151,076	151,076	61,875	08/25/2034.
	31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033.....	...	01/15/2012.	MBS Paydown 0.70083542.....	.....	73,427	.....	73,427	.....	75,493	.....	73,427	.....	(1,212)	.....	(1,212)	.....	73,427	.....	.....	.....0	337	03/15/2033.
	31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033.....	...	02/15/2012.	MBS Paydown 0.66958169.....	.....	93,761	.....	93,761	.....	96,398	.....	93,761	.....	(1,541)	.....	(1,541)	.....	93,761	.....	.....	.....0	859	03/15/2033.
	31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033.....	...	03/15/2012.	MBS Paydown 0.63208381.....	.....	112,494	.....	112,494	.....	115,658	.....	112,494	.....	(1,838)	.....	(1,838)	.....	112,494	.....	.....	.....0	1,547	03/15/2033.
	31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033.....	...	04/15/2012.	MBS Paydown 0.60373612.....	.....	85,043	.....	85,043	.....	87,435	.....	85,043	.....	(1,379)	.....	(1,379)	.....	85,043	.....	.....	.....0	1,559	03/15/2033.
	31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033.....	...	05/15/2012.	MBS Paydown 0.56466734.....	.....	117,206	.....	117,206	.....	120,503	.....	117,206	.....	(1,889)	.....	(1,889)	.....	117,206	.....	.....	.....0	2,686	03/15/2033.
	31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033.....	...	06/15/2012.	MBS Paydown 0.53564914.....	.....	87,055	.....	87,055	.....	89,503	.....	87,055	.....	(1,391)	.....	(1,391)	.....	87,055	.....	.....	.....0	2,394	03/15/2033.
	31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033.....	...	07/15/2012.	MBS Paydown 0.50245593.....	.....	99,580	.....	99,580	.....	102,380	.....	99,580	.....	(1,580)	.....	(1,580)	.....	99,580	.....	.....	.....0	3,195	03/15/2033.
	31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033.....	...	08/15/2012.	MBS Paydown 0.47926537.....	.....	69,572	.....	69,572	.....	71,528	.....	69,572	.....	(1,094)	.....	(1,094)	.....	69,572	.....	.....	.....0	2,551	03/15/2033.
	31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,502,048	.....	1,437,796	.....	1,478,234	.....	1,456,373	.....	(950)	.....	(950)	.....	1,456,373	.....	.....45,675	45,675	59,309	03/15/2033.
	31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,077,180	.....	1,000,000	.....	975,625	.....	986,811	.....	1,353	.....	1,353	.....	986,811	.....	.....90,369	90,369	41,250	10/15/2034.
	438701 RE 6	HONOLULU HI WSTEWTR B 5.193 07/01/2024.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,116,630	.....	1,000,000	.....	1,000,000	.....	1,000,102	.....	(7)	.....	(7)	.....	1,000,102	.....	.....116,528	116,528	60,585	07/01/2024.
	454622 QD 6	IN BD BK-TXB--5-A 5.04 01/15/2014.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,057,820	.....	1,000,000	.....	1,000,000	.....	1,000,009	.....	(4)	.....	(4)	.....	1,000,009	.....	.....57,811	57,811	56,840	01/15/2014.
	454622 QE 4	IN BD BK-TXB--5-A 5.04 07/15/2014.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,048,830	.....	1,000,000	.....	1,000,000	.....	1,000,009	.....	(4)	.....	(4)	.....	1,000,009	.....	.....48,821	48,821	56,840	07/15/2014.
	454624 U4 7	IN BD BK TXB 5.24 7/15/2020.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,156,120	.....	1,000,000	.....	1,021,890	.....	1,018,730	.....	(1,281)	.....	(1,281)	.....	1,018,730	.....	.....137,390	137,390	59,096	07/15/2020.
	485429 CX 0	KS ST FIN AUTH BAB 4.52 03/01/2022.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,203,910	.....	1,000,000	.....	1,000,000	.....	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	.....203,910	203,910	45,200	03/01/2022.
	57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,192,240	.....	1,000,000	.....	1,078,930	.....	1,037,040	.....	(3,679)	.....	(3,679)	.....	1,037,040	.....	.....155,200	155,200	75,600	07/01/2022.
	57604T AB 2	MA TRN FD RZEDB 5.203 06/01/25.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,298,960	.....	1,000,000	.....	1,000,000	.....	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	.....298,960	298,960	39,023	06/01/2025.
	59447P CQ 2	MI FIN AUTH 5.496 09/01/2020.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	558,415	.....	500,000	.....	500,000	.....	500,000	.....	.....	.....	0	.....	500,000	.....	.....58,415	58,415	41,220	09/01/2020.
	606092 ER 1	MO JT MUN ELEC UTIL 5.878 1/01/2022.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,175,450	.....	1,000,000	.....	1,000,000	.....	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	.....175,450	175,450	68,577	01/01/2022.
	606092 EU 4	MO JT MUN ELEC UTIL 5.978 01/01/2023.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	1,439,137	.....	1,230,000	.....	1,230,000	.....	1,230,000	.....	.....	.....	0	.....	1,230,000	.....	.....209,137	209,137	85,784	01/01/2023.
	649883 QE 8	NY MTGE AGY SER 166 3.999 04/01/2021.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	527,345	.....	500,000	.....	496,890	.....	497,022	.....	132	.....	132	.....	497,022	.....	.....30,323	30,323	22,717	09/01/2020.
	649902 ZP 1	NY ST DORM 5.292 3/15/2025.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	.....	2,385,580	.....	2,000,000	.....	1,973,540	.....	1,976,953	.....	844	.....	844							

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
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	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
796253	Z3 9	SAN ANTONIO ELEC & GAS 3.722 2/1/2026.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,098,310	1,000,000	1,035,810	1,034,937		(873)		(873)		1,034,937		63,373	63,373	16,129	09/01/2020.
797398	EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016.....	...	08/31/2012.	Reinsurance Intercompany Balance		569,185	500,000	511,540	506,669		(994)		(994)		506,669		62,516	62,516	29,495	08/15/2016.
812631	HB 8	SEATTLE DRAIN SER-A 5.00 01/01/2024.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,245,130	1,000,000	973,170	976,577		905		905		976,578		268,553	268,553	41,667	11/01/2024.
829594	HT 0	SIOUX FALLS 5.60 11/15/2026.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,131,810	1,000,000	973,340	976,006		714		714		976,006		155,804	155,804	44,489	11/15/2026.
89602N	VD 3	TRIBORO BRDG NY BABS 4.05 11/15/2021.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,133,850	1,000,000	1,000,000	1,000,000				0		1,000,000		133,850	133,850	32,175	11/15/2021.
914440	KZ 4	UNIV MA BLDG AUTH 3.95 11/01/2022.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,123,940	1,000,000	948,010	954,075		2,344		2,344		954,075		169,865	169,865	32,917	11/01/2022.
927781	TN 4	VA CLG BLDG AUT 5.40 02/01/2026.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,761,495	1,500,000	1,445,595	1,451,751		1,571		1,571		1,451,751		309,744	309,744	87,750	02/01/2026.
92812Q	BJ 5	VIRGINIA ST HSG-C 5.45 05/01/2018.....	...	08/31/2012.	Reinsurance Intercompany Balance		509,780	500,000	496,190	498,105		187		187		498,105		11,675	11,675	22,708	05/01/2018.
92817S	XW 3	VA PUBLIC SCH AUTH 4.25 12/15/2030.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,112,020	2,000,000	2,000,000	2,000,000				0		2,000,000		112,020	112,020	60,444	12/15/2030.
93730P	AA 4	WA ST BIOMED BAB 5.231 07/01/2021.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,163,630	1,000,000	1,000,000	1,000,000				0		1,000,000		163,630	163,630	61,028	07/01/2021.
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.....					51,698,673	45,492,978	45,622,003	45,513,844	0	(30,334)	0	(30,334)	0	45,513,848	0	6,184,829	6,184,829	2,124,918	XXX....
Bonds - Industrial and Miscellaneous																					
00209T	AA 3	AT&T BROADBAND 8.375 3/15/13.....	...	08/31/2012.	Reinsurance Intercompany Balance		688,057	661,000	661,000	660,990		11		11		660,990		27,067	27,067	53,206	03/15/2013.
006346	AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	01/20/2012.	MBS Paydown 0.986535302.....		3,284	3,284	3,284	3,284				0		3,284			0	15	12/20/2040.
006346	AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	02/20/2012.	MBS Paydown 0.984893265.....		3,284	3,284	3,284	3,284				0		3,284			0	30	12/20/2040.
006346	AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	03/20/2012.	MBS Paydown 0.983251228.....		3,284	3,284	3,284	3,284				0		3,284			0	45	12/20/2040.
006346	AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	04/20/2012.	MBS Paydown 0.98160919.....		3,284	3,284	3,284	3,284				0		3,284			0	60	12/20/2040.
006346	AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	05/20/2012.	MBS Paydown 0.979967153.....		3,284	3,284	3,284	3,284				0		3,284			0	74	12/20/2040.
006346	AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	06/20/2012.	MBS Paydown 0.978325115.....		3,284	3,284	3,284	3,284				0		3,284			0	89	12/20/2040.
006346	AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	07/20/2012.	MBS Paydown 0.976683078.....		3,284	3,284	3,284	3,284				0		3,284			0	104	12/20/2040.
006346	AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	08/20/2012.	MBS Paydown 0.97504104.....		3,284	3,284	3,284	3,284				0		3,284			0	119	12/20/2040.
006346	AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,115,586	1,950,082	1,950,082	1,950,083				0		1,950,083		165,503	165,503	73,937	12/20/2040.
02361D	AG 5	AMEREN ILLINOIS COMPANY 9.75 11/15/2018.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,085,205	1,500,000	1,476,315	1,482,972		1,291		1,291		1,482,972		602,233	602,233	116,188	11/15/2018.
025816	AW 9	AMERICAN EXPRESS 5.50 09/12/2016.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,164,528	1,000,000	991,290	995,904		593		593		995,904		168,624	168,624	53,319	09/12/2016.
02635P	TQ 6	AMER GENL FIN MTN 6.50 09/15/2017.....	...	08/31/2012.	Reinsurance Intercompany Balance		820,000	1,000,000	999,570	999,641				0		999,641		(179,641)	(179,641)	62,472	09/15/2017.
032166	AR 1	AMSOUTH BANK AI 5.20 04/01/2015.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,040,000	1,000,000	999,450	999,832		40		40		999,832		40,168	40,168	47,667	04/01/2015.
03235E	AK 6	AMVESCAP PLC 5.375 2/27/13.....	R	08/31/2012.	Reinsurance Intercompany Balance		2,041,046	2,000,000	1,971,530	1,997,906		2,760		2,760		1,997,906		43,140	43,140	108,694	02/27/2013.
03939R	AB 6	ARCH WESTERN FIN 6.75 07/01/2013.....	...	05/16/2012.	Cash Tender 97.25.....		972,500	1,000,000	1,000,000	972,500		2,379		2,379		972,500			0	59,056	07/01/2013.
03939R	AB 6	ARCH WESTERN FIN 6.75 07/01/2013.....	...	05/16/2012.	Consent Fee.....		30,000		30,000					0		30,000			0		07/01/2013.
04621X	AC 2	ASSURANT INC 5.625 02/15/14.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,044,080	1,000,000	998,870	999,793		89		89		999,793		44,287	44,287	58,750	02/15/2014.
051157	AG 0	AUGUSTA VI 96A3 7.375 4-15-13.....	...	04/15/2012.	Sinking Fund Redemption 100.0.....		124,771	124,771	123,952	124,771		31		31		124,771			0	4,601	04/15/2013.
051157	AG 0	AUGUSTA VI 96A3 7.375 4-15-13.....	...	08/31/2012.	Reinsurance Intercompany Balance		266,224	263,515	261,784	263,428		152		152		263,428		2,796	2,796	17,059	04/15/2013.
05377R	AC 8	AESOP 2009-2A A ABS 5.68 02/20/14.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,530,950	2,500,000	2,499,839	2,499,985		37		37		2,499,985		30,965	30,965	99,006	02/20/2014.
054937	AE 7	BB&T CORPORATION 5.20 12/23/2015.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,109,271	1,000,000	1,004,730	1,001,714				0		1,001,714		107,557	107,557	35,822	12/23/2015.
05532E	AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	...	01/27/2012.	MBS Paydown 0.565168391.....		40,765	40,765	39,644	40,765		41		41		40,765			0	204	06/27/2037.
05532E	AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	...	02/27/2012.	MBS Paydown 0.549137318.....		48,093	48,093	46,771	48,093				88		48,093			0	481	06/27/2037.
05532E	AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	...	03/27/2012.	MBS Paydown 0.532214501.....		50,768	50,768	49,372	50,768		466		466		50,768			0	762	06/27/2037.
05532E	AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	...	04/27/2012.	MBS Paydown 0.52573088.....		19,451	19,451	18,916	19,451		26		26		19,451			0	389	06/27/2037.
05532E	AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	...	05/27/2012.	MBS Paydown 0.502883511.....		68,542	68,542	66,657	68,542		986		986		68,542			0	1,714	06/27/2037.
05532E	AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	...	06/27/2012.	MBS Paydown 0.486386516.....		49,491	49,491	48,130	49,491		567		567		49,491			0	1,485	06/27/2037.
05532E	AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	...	07/27/2012.	MBS Paydown 0.47412682.....		36,779	36,779	35,768	36,779		272		272		36,779			0	1,287	06/27/2037.
05532E	AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	...	08/27/2012.	MBS Paydown 0.464165402.....		29,884	29,884	29,062	29,884		89		89		29,884			0	1,195	06/27/2037.
05532E	AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,451,677	1,392,496	1,354,203	1,352,816		4,762		4,762		1,352,816		98,861	98,861	62,662	06/27/2037.

SCHEDULE D - PART 4

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

E14.5

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					
											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.											
CUSIP Identification		Description																								
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021.....	R	08/31/2012.	Reinsurance Intercompany Balance	.....	1,085,985	.....	1,000,000	.....	1,000,000	.....	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	.....	85,985	.....	85,985	.....	29,675	11/01/2021.
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45.....		08/31/2012.	Reinsurance Intercompany Balance	.....	1,013,438	.....	1,000,000	.....	1,008,828	.....	999,077	.....	(755)	.....	(755)	.....	999,077	.....	.....	14,361	.....	14,361	.....	40,853	09/10/2045.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....		08/31/2012.	Reinsurance Intercompany Balance	.....	951,900	.....	1,000,000	.....	973,750	.....	925,595	.....	(2,976)	.....	(2,976)	.....	925,595	.....	.....	26,305	.....	26,305	.....	41,250	09/25/2035.
05949T AX 7	BAFC 2006-1 1A23 PAC 5.75 01/36 6R-1.....		08/31/2012.	Reinsurance Intercompany Balance	.....	1,846,876	.....	2,000,000	.....	1,955,938	.....	1,971,100	.....	1,845	.....	1,845	.....	1,971,100	.....	.....	(124,224)	.....	(124,224)	.....	86,180	01/25/2036.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49.....		08/31/2012.	Reinsurance Intercompany Balance	.....	1,130,800	.....	1,000,000	.....	970,977	.....	978,284	.....	2,318	.....	2,318	.....	978,284	.....	.....	152,516	.....	152,516	.....	38,764	12/24/2049.
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44.....		08/31/2012.	Reinsurance Intercompany Balance	.....	1,106,400	.....	1,000,000	.....	907,330	.....	937,489	.....	8,010	.....	8,010	.....	937,489	.....	.....	168,911	.....	168,911	.....	39,938	02/24/2044.
060505 AU 8	BANK OF AMERICA 5.125 11/15/2014.....		08/31/2012.	Reinsurance Intercompany Balance	.....	2,125,680	.....	2,000,000	.....	1,970,020	.....	1,992,318	.....	2,155	.....	2,155	.....	1,992,318	.....	.....	133,362	.....	133,362	.....	81,431	11/15/2014.
06541E AA 0	BANK UNITED 8 03/15/09 MTNA.....		08/31/2012.	Reinsurance Intercompany Balance	.....	20	.....	1,000,000	.....	1,063,980	.....	100	.....	80	.....	80	.....	100	.....	.....	(80)	.....	(80)	.....		03/15/2009.
06739G BP 3	BARCLAYS BK PLC 5.14 10/14/2020.....	R	08/31/2012.	Reinsurance Intercompany Balance	.....	1,014,931	.....	1,000,000	.....	999,166	.....	999,166	.....	54	.....	54	.....	999,166	.....	.....	15,765	.....	15,765	.....	45,261	10/14/2020.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40.....		08/31/2012.	Reinsurance Intercompany Balance	.....	1,206,670	.....	1,000,000	.....	920,195	.....	945,430	.....	6,011	.....	6,011	.....	945,430	.....	.....	261,240	.....	261,240	.....	46,944	07/17/2040.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....		01/12/2012.	MBS Paydown 0.746235555.....	.....	220,152	.....	220,152	.....	223,764	.....	220,152	.....	(695)	.....	(695)	.....	220,152	.....	.....	0	.....	0	.....	1,047	04/12/2038.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....		02/12/2012.	MBS Paydown 0.745718716.....	.....	775	.....	775	.....	788	.....	775	.....	(2)	.....	(2)	.....	775	.....	.....	0	.....	0	.....	7	04/12/2038.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....		04/12/2012.	MBS Paydown 0.727654129.....	.....	27,097	.....	27,097	.....	27,541	.....	27,097	.....	(77)	.....	(77)	.....	27,097	.....	.....	0	.....	0	.....	508	04/12/2038.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....		08/31/2012.	Reinsurance Intercompany Balance	.....	1,093,773	.....	1,091,481	.....	1,109,388	.....	1,090,849	.....	(1,870)	.....	(1,870)	.....	1,090,849	.....	.....	2,924	.....	2,924	.....	40,933	04/12/2038.
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41.....		08/31/2012.	Reinsurance Intercompany Balance	.....	2,303,400	.....	2,000,000	.....	2,022,813	.....	2,008,438	.....	(2,019)	.....	(2,019)	.....	2,008,438	.....	.....	294,962	.....	294,962	.....	83,100	09/11/2041.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		02/11/2012.	MBS Paydown 0.958527651.....	.....	165,889	.....	165,889	.....	161,276	.....	165,889	.....	1,554	.....	1,554	.....	165,889	.....	.....	0	.....	0	.....	1,468	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		03/11/2012.	MBS Paydown 0.933315384.....	.....	100,849	.....	100,849	.....	98,044	.....	100,849	.....	951	.....	951	.....	100,849	.....	.....	0	.....	0	.....	1,339	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		04/11/2012.	MBS Paydown 0.858048094.....	.....	301,069	.....	301,069	.....	292,696	.....	301,069	.....	2,853	.....	2,853	.....	301,069	.....	.....	0	.....	0	.....	5,328	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		05/11/2012.	MBS Paydown 0.830803459.....	.....	108,979	.....	108,979	.....	105,948	.....	108,979	.....	1,048	.....	1,048	.....	108,979	.....	.....	0	.....	0	.....	2,411	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		06/11/2012.	MBS Paydown 0.80677128.....	.....	96,129	.....	96,129	.....	93,455	.....	96,129	.....	929	.....	929	.....	96,129	.....	.....	0	.....	0	.....	2,552	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		08/11/2012.	MBS Paydown 0.568313479.....	.....	953,831	.....	953,831	.....	927,303	.....	953,831	.....	9,627	.....	9,627	.....	953,831	.....	.....	0	.....	0	.....	33,759	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		08/31/2012.	Reinsurance Intercompany Balance	.....	2,303,261	.....	2,273,254	.....	2,210,029	.....	2,255,506	.....	9,143	.....	9,143	.....	2,255,506	.....	.....	47,755	.....	47,755	.....	90,515	02/11/2044.
09247X AE 1	BLACKROCK INC 5.00 12/10/2019.....		08/31/2012.	Reinsurance Intercompany Balance	.....	2,328,081	.....	2,000,000	.....	1,994,560	.....	1,995,786	.....	316	.....	316	.....	1,995,786	.....	.....	332,295	.....	332,295	.....	72,500	12/10/2019.
09751W AA 9	BOLDINI LTD 3.60 07/19/2035.....	R	08/31/2012.	Reinsurance Intercompany Balance	.....	1,050,201	.....	1,000,000	.....	1,000,000	.....	999,979	.....	(12)	.....	(12)	.....	999,979	.....	.....	50,222	.....	50,222	.....	25,200	07/19/2035.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		01/15/2012.	MBS Paydown 0.315954082.....	.....	3,222	.....	3,222	.....	2,974	.....	3,222	.....	0	.....	0	.....	3,222	.....	.....	0	.....	0	.....	16	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		02/15/2012.	MBS Paydown 0.313698495.....	.....	2,256	.....	2,256	.....	2,082	.....	2,256	.....	0	.....	0	.....	2,256	.....	.....	0	.....	0	.....	22	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		03/15/2012.	MBS Paydown 0.31050538.....	.....	3,193	.....	3,193	.....	2,948	.....	3,193	.....	0	.....	0	.....	3,193	.....	.....	0	.....	0	.....	48	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		04/15/2012.	MBS Paydown 0.307633262.....	.....	2,872	.....	2,872	.....	2,651	.....	2,872	.....	0	.....	0	.....	2,872	.....	.....	0	.....	0	.....	57	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		05/15/2012.	MBS Paydown 0.305103825.....	.....	2,529	.....	2,529	.....	2,335	.....	2,529	.....	0	.....	0	.....	2,529	.....	.....	0	.....	0	.....	63	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		06/15/2012.	MBS Paydown 0.302395262.....	.....	2,709	.....	2,709	.....	2,500	.....	2,709	.....	0	.....	0	.....	2,709	.....	.....	0	.....	0	.....	81	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		07/15/2012.	MBS Paydown 0.299364908.....	.....	3,030	.....	3,030	.....	2,797	.....	3,030	.....	0	.....	0	.....	3,030	.....	.....	0	.....	0	.....	106	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		08/15/2012.	MBS Paydown 0.296871754.....	.....	2,493	.....	2,493	.....	2,301	.....	2,493	.....	0	.....	0	.....	2,493	.....	.....	0	.....	0	.....	99	01/15/2018.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....		08/31/2012.	Reinsurance Intercompany Balance	.....	284,512	.....	296,872	.....	274,050	.....	86,441	.....	0	.....	0	.....	86,441	.....	.....	198,071	.....	198,071	.....	13,315	01/15/2018.
10138M AB 1	BOTTLING GROUP 4.625 11/15/2012.....		08/31/2012.	Reinsurance Intercompany Balance	.....	1,008,366	.....	1,000,000	.....	986,130	.....	999,645	.....	1,137	.....	1,137	.....	999,645	.....	.....	8,721	.....	8,721	.....	36,743	11/15/2012.
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046.....		08/31/2012.	Reinsurance Intercompany Balance	.....	1,117,500	.....	1,000,000	.....	821,484	.....	907,386	.....	17,053	.....	17,053	.....	907,386	.....	.....	210,114	.....	210,114	.....	36,034	01/15/2046.
12626P AE 3	CRH AMERICA INC 5.30 10/15/2013.....		08/31/2012.	Reinsurance Intercompany Balance	.....	1,040,672	.....	1,0																		

SCHEDULE D - PART 4

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

E14.6

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
	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
12641P	BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35.....	...	08/31/2012.	Reinsurance Intercompany Balance		96,776	110,000	110,000	109,855		(32)		(32)	109,855		(13,079)	(13,079)	4,530	09/26/2035.	
12641P	BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35.....	...	08/31/2012.	Reinsurance Intercompany Balance		51,257	70,000	70,000	69,914		(19)		(19)	69,914		(18,657)	(18,657)	2,883	09/26/2035.	
12641P	BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35.....	...	08/31/2012.	Reinsurance Intercompany Balance		35,551	60,000	60,000	50,836		(150)		(150)	50,836		(15,285)	(15,285)	2,471	09/26/2035.	
12641P	BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35.....	...	08/31/2012.	Reinsurance Intercompany Balance		12,882	40,000	40,000	7,418		(574)		(574)	7,418		5,464	5,464	1,647	09/26/2035.	
12641P	BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....	...	08/31/2012.	Reinsurance Intercompany Balance		10,948	50,000	48,743	4,045		(588)		(588)	4,045		6,903	6,903	2,059	09/26/2035.	
12641Q	BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	...	01/26/2012.	MBS Paydown 0.275785813.....		13	13	13	13				0	13			0		12/26/2036.	
12641Q	BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	...	02/26/2012.	MBS Paydown 0.263458221.....		16,251	16,251	16,079	16,251		(1,039)		(1,039)	16,251			0		12/26/2036.	
12641Q	BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	...	03/26/2012.	MBS Paydown 0.260114691.....		4,408	4,408	4,361	4,408		5		5	4,408			0		12/26/2036.	
12641Q	BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	...	04/26/2012.	MBS Paydown 0.252800847.....		9,642	9,642	9,539	9,642		13		13	9,642			0		12/26/2036.	
12641Q	BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	...	05/26/2012.	MBS Paydown 0.241090195.....		15,438	15,438	15,274	15,438		92		92	15,438			0		12/26/2036.	
12641Q	BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	...	06/26/2012.	MBS Paydown 0.227118853.....		18,418	18,418	18,223	18,418		133		133	18,418			0		12/26/2036.	
12641Q	BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	...	07/25/2012.	MBS Paydown 0.221073626.....		7,969	7,969	7,885	7,969		19		19	7,969			0		12/26/2036.	
12641Q	BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	...	08/26/2012.	MBS Paydown 0.207843685.....		17,440	17,440	17,256	17,440		308		308	17,440			0		12/26/2036.	
12641Q	BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		292,722	273,991	271,090	266,445		876		876	266,445		26,277	26,277	12,691	12/26/2036.	
12641Q	BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		191,613	188,322	147,101	157,855		2,479		2,479	157,855		33,758	33,758	8,663	12/26/2036.	
12641Q	BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		92,021	94,161	63,744	69,467		1,345		1,345	69,467		22,554	22,554	4,331	12/26/2036.	
12641Q	BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		163,708	282,483	44,130	47,184		871		871	47,184		116,524	116,524	13,053	12/26/2036.	
12641Q	BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....	...	08/31/2012.	Reinsurance Intercompany Balance		745,508	700,000	700,000	698,744		(260)		(260)	698,744		46,764	46,764	30,599	08/26/2035.	
12641Q	BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35.....	...	08/31/2012.	Reinsurance Intercompany Balance		102,721	120,000	120,000	119,859		(30)		(30)	119,859		(17,138)	(17,138)	5,246	08/26/2035.	
12641Q	BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35.....	...	08/31/2012.	Reinsurance Intercompany Balance		46,214	60,000	60,000	59,936		(13)		(13)	59,936		(13,722)	(13,722)	2,623	08/26/2035.	
12641Q	BX 9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35.....	...	08/31/2012.	Reinsurance Intercompany Balance		60,943	120,000	110,299	81,737		(250)		(250)	81,737		(20,794)	(20,794)	5,246	08/26/2035.	
12641Q	DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	...	01/26/2012.	MBS Paydown 0.343701443.....		31,288	31,288	31,294	31,288				0	31,288			0		02/26/2036.	
12641Q	DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	...	02/26/2012.	MBS Paydown 0.318380279.....		71,321	71,321	71,334	71,321		53		53	71,321			0		02/26/2036.	
12641Q	DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	...	03/26/2012.	MBS Paydown 0.314502047.....		10,924	10,924	10,926	10,924		(3)		(3)	10,924			0		02/26/2036.	
12641Q	DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	...	04/26/2012.	MBS Paydown 0.309718121.....		13,475	13,475	13,477	13,475				0	13,475			0		02/26/2036.	
12641Q	DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	...	05/26/2012.	MBS Paydown 0.301659993.....		22,697	22,697	22,701	22,697		23		23	22,697			0		02/26/2036.	
12641Q	DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	...	06/26/2012.	MBS Paydown 0.300177496.....		4,176	4,176	4,176	4,176		(8)		(8)	4,176			0		02/26/2036.	
12641Q	DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	...	07/26/2012.	MBS Paydown 0.296765817.....		9,609	9,609	9,611	9,609		(20)		(20)	9,609			0		02/26/2036.	
12641Q	DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	...	08/26/2012.	MBS Paydown 0.289957388.....		19,177	19,177	19,181	19,177		6		6	19,177			0		02/26/2036.	
12641Q	DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		817,752	816,704	816,863	808,595		(2,636)		(2,636)	808,595		9,157	9,157	35,220	02/26/2036.	
12641Q	DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		35,643	148,244	148,244	30,006		(3,019)		(3,019)	30,006		5,637	5,637	7,103	02/26/2036.	
126650	AF 7	CVS CAREMARK 7.77 01/10/12.....	...	01/10/2012.	Maturity 100.0.....		758,952	758,952	758,952	758,952				0	758,952			0		01/10/2012.	
126650	BH 2	CVS CAREMARK 5.75 06/01/17.....	...	09/01/2012.	Book Value Adjustment.....									0				0		12/31/2012.	
126650	BH 2	CVS CAREMARK 5.75 06/01/17.....	...	12/26/2012.	Cash Tender 121.188.....		30,297	25,000	30,063	29,732				0	29,732		565	565	819	06/01/2017.	
126650	BH 2	CVS CAREMARK 5.75 06/01/17.....	...	12/26/2012.	Cash Tender 121.188.....		1,211,880	1,000,000	1,202,504	1,189,191				0	1,189,191		22,689	22,689	32,743	12/31/2012.	
126650	BY 5	CVS CORP 5.926 01/10/2034.....	...	02/10/2012.	Sinking Fund Redemption 100.0.....		1,850	1,850	1,850	1,850				0	1,850			0		01/10/2034.	
126650	BY 5	CVS CORP 5.926 01/10/2034.....	...	03/10/2012.	Sinking Fund Redemption 100.0.....		1,860	1,860	1,860	1,860				0	1,860			0		01/10/2034.	
126650	BY 5	CVS CORP 5.926 01/10/2034.....	...	04/10/2012.	Sinking Fund Redemption 100.0.....		1,869	1,869	1,869	1,869				0	1,869			0		01/10/2034.	
126650	BY 5	CVS CORP 5.926 01/10/2034.....	...	05/10/2012.	Sinking Fund Redemption 100.0.....		1,878	1,878	1,878	1,878				0	1,878			0		01/10/2034.	
126650	BY 5	CVS CORP 5.926 01/10/2034.....	...	06/10/2012.	Sinking Fund Redemption 100.0.....		1,887	1,887	1,887	1,887				0	1,887			0		01/10/2034.	
126650	BY 5	CVS CORP 5.926 01/10/2034.....	...	07/10/2012.	Sinking Fund Redemption 100.0.....		1,897	1,897	1,897	1,897				0	1,897			0		01/10/2034.	
126650	BY 5	CVS CORP 5.926 01/10/2034.....	...	08/10/2012.	Sinking Fund Redemption 100.0.....		1,906	1,906	1,906	1,906				0	1,906			0		01/10/2034.	

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

E14.7

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
126650 BY 5	CVS CORP 5.926 01/10/2034.....			08/31/2012.	Reinsurance Intercompany Balance		1,166,253	986,853	986,853	986,851			(1)		(1)		986,851		179,402	179,402	40,612	01/10/2034.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			01/25/2012.	MBS Paydown 0.86832266.....		34,682	34,682	34,118	34,682					0		34,682				159	04/25/2034.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			02/25/2012.	MBS Paydown 0.822371202.....		91,903	91,903	90,410	91,903			857		857		91,903				842	04/25/2034.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			03/25/2012.	MBS Paydown 0.791191642.....		62,359	62,359	61,346	62,359			587		587		62,359				857	04/25/2034.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			04/25/2012.	MBS Paydown 0.775685339.....		31,013	31,013	30,509	31,013			23		23		31,013				569	04/25/2034.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			05/25/2012.	MBS Paydown 0.773226892.....		4,917	4,917	4,837	4,917			5		5		4,917				113	04/25/2034.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			06/25/2012.	MBS Paydown 0.767035832.....		12,382	12,382	12,181	12,382			13		13		12,382				341	04/25/2034.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			07/25/2012.	MBS Paydown 0.738235364.....		57,601	57,601	56,665	57,601			574		574		57,601				1,848	04/25/2034.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			08/25/2012.	MBS Paydown 0.725459274.....		25,552	25,552	25,137	25,552			36		36		25,552				820	04/25/2034.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....			08/31/2012.	Reinsurance Intercompany Balance		1,516,210	1,450,919	1,427,341	1,432,270			2,414		2,414		1,432,270		83,940	83,940	53,200	04/25/2034.
126694 LC 0	CWHL 2005-24 A36 PAC 5.50 11/35 7R-5.....			08/25/2012.	MBS Paydown 0.998228812.....		3,542	3,542	3,469	3,542			3		3		3,542				130	11/25/2035.
126694 LC 0	CWHL 2005-24 A36 PAC 5.50 11/35 7R-5.....			08/31/2012.	Reinsurance Intercompany Balance		1,774,352	1,996,458	1,955,281	1,969,804			1,684		1,684		1,969,804		(195,452)	(195,452)	82,578	11/25/2035.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....			01/25/2012.	MBS Paydown 0.396722353.....		29,141	29,141	28,882	29,141			97		97		29,141				140	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....			02/25/2012.	MBS Paydown 0.363148881.....		100,720	100,720	99,823	100,720			366		366		100,720				965	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....			03/25/2012.	MBS Paydown 0.348020579.....		45,385	45,385	44,981	45,385			177		177		45,385				652	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....			04/25/2012.	MBS Paydown 0.335065617.....		38,865	38,865	38,519	38,865			158		158		38,865				745	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....			05/25/2012.	MBS Paydown 0.310266293.....		74,398	74,398	73,735	74,398			321		321		74,398				1,782	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....			06/25/2012.	MBS Paydown 0.299467906.....		32,395	32,395	32,107	32,395			146		146		32,395				931	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....			07/25/2012.	MBS Paydown 0.29489844.....		13,708	13,708	13,586	13,708			60		60		13,708				460	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....			08/25/2012.	MBS Paydown 0.283994059.....		32,713	32,713	32,422	32,713			155		155		32,713				1,254	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....			08/31/2012.	Reinsurance Intercompany Balance		881,461	851,982	844,394	845,707			1,332		1,332		845,707		35,754	35,754	36,742	02/25/2033.
12707P AA 3	CABOT CORP 5.25 9/01/2013.....	R		08/31/2012.	Reinsurance Intercompany Balance		1,018,353	1,000,000	994,230	999,269			465		465		999,269		19,084	19,084	52,500	09/01/2013.
127210 AB 8	CADBURY SCHWEPPE S.125 10/01/2013.....			08/31/2012.	Reinsurance Intercompany Balance		1,039,045	1,000,000	994,360	998,292			1,004		1,004		998,292		40,753	40,753	46,979	10/01/2013.
136375 BV 3	CANADIAN NATL RR 2.85 12/15/2021.....	L.		08/31/2012.	Reinsurance Intercompany Balance		1,052,212	1,000,000	993,390	993,863			396		396		993,863		58,349	58,349	22,642	12/15/2021.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....			01/15/2012.	MBS Paydown 0.985373583.....		1,157	1,157	1,157	1,157					0		1,157				6	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....			02/15/2012.	MBS Paydown 0.984212353.....		1,161	1,161	1,161	1,161					0		1,161				11	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....			03/15/2012.	MBS Paydown 0.983044182.....		1,168	1,168	1,168	1,168					0		1,168				17	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....			04/15/2012.	MBS Paydown 0.981871386.....		1,173	1,173	1,173	1,173					0		1,173				23	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....			05/15/2012.	MBS Paydown 0.980693963.....		1,177	1,177	1,177	1,177					0		1,177				28	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....			06/15/2012.	MBS Paydown 0.979511913.....		1,182	1,182	1,182	1,182					0		1,182				34	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....			07/15/2012.	MBS Paydown 0.978322924.....		1,189	1,189	1,189	1,189					0		1,189				40	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....			08/15/2012.	MBS Paydown 0.977129308.....		1,194	1,194	1,194	1,194					0		1,194				46	12/15/2038.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....			08/31/2012.	Reinsurance Intercompany Balance		1,053,534	977,129	977,068	977,083			6		6		977,083		76,451	76,451	39,815	12/15/2038.
16162W MB 2	CHASE 2005-S2 A15 PAC 5.50 10/35 6R-8.....			08/31/2012.	Reinsurance Intercompany Balance		1,884,376	2,000,000	1,976,875	1,985,894			1,069		1,069		1,985,894		(101,518)	(101,518)	82,500	10/25/2035.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....			01/25/2012.	MBS Paydown 0.104887983.....		100	100	87	100					0		100				1	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....			02/25/2012.	MBS Paydown 0.104838754.....		79	79	69	79					0		79				1	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....			03/25/2012.	MBS Paydown 0.104582012.....		411	411	358	411			51		51		411				6	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....			04/25/2012.	MBS Paydown 0.100069155.....		7,221	7,221	6,300	7,221			1,225		1,225		7,221				144	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....			05/25/2012.	MBS Paydown 0.100001968.....		108	108	94	108			1		1		108				3	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....			06/25/2012.	MBS Paydown 0.099039063.....		1,541	1,541	1,344	1,541			247		247		1,541				46	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....			07/25/2012.	MBS Paydown 0.097555818.....		2,373	2,373	2,071	2,373			392		392		2,373				83	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....			08/25/20																		

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

E14.8

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
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	11	12	13	14	15	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
												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.						
166751 AH 0			CHEVRON CORP 3.95 03/03/2014.....		08/31/2012.	Reinsurance Intercompany Balance		526,203	500,000	499,080	499,703		126		126		499,703		26,500	26,500	19,640	03/03/2014.
17275R AH 5			CISCO SYSTEMS 4.45 01/15/2020.....		08/31/2012.	Reinsurance Intercompany Balance		1,171,796	1,000,000	989,080	991,513		637		637		991,513		180,283	180,283	50,186	01/15/2020.
172921 AA 6			CMSI 1987-1 A1 SEQ 9.00 4/25/2017.....		01/25/2012.	MBS Paydown 0.00297303.....		87	87	84	87				0		87			0	1	04/25/2017.
172921 AA 6			CMSI 1987-1 A1 SEQ 9.00 4/25/2017.....		02/25/2012.	MBS Paydown 0.00290583.....		76	76	73	76				0		76			0	1	04/25/2017.
172921 AA 6			CMSI 1987-1 A1 SEQ 9.00 4/25/2017.....		03/25/2012.	MBS Paydown 0.00283966.....		74	74	72	74				0		74			0	2	04/25/2017.
172921 AA 6			CMSI 1987-1 A1 SEQ 9.00 4/25/2017.....		04/25/2012.	MBS Paydown 0.0.....		3,195	3,195	3,088	3,195		235		235		3,195			0	96	04/25/2017.
173067 EE 5			CGCMT 2004-C2 A5 SEQ 4.733 10/15/41.....		08/31/2012.	Reinsurance Intercompany Balance		1,591,875	1,500,000	1,440,996	1,481,697		5,553		5,553		1,481,697		110,178	110,178	53,246	10/15/2041.
17310E AD 0			CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		01/25/2012.	MBS Paydown 0.95984394.....		27,016	27,016	23,369	27,016		1,320		1,320		27,016			0	130	09/25/2036.
17310E AD 0			CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		02/25/2012.	MBS Paydown 0.938874252.....		20,970	20,970	18,139	20,970		900		900		20,970			0	202	09/25/2036.
17310E AD 0			CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		03/25/2012.	MBS Paydown 0.924584544.....		14,290	14,290	12,361	14,290		417		417		14,290			0	206	09/25/2036.
17310E AD 0			CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		04/25/2012.	MBS Paydown 0.911618765.....		12,966	12,966	11,215	12,966		333		333		12,966			0	250	09/25/2036.
17310E AD 0			CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		05/25/2012.	MBS Paydown 0.89032787.....		21,291	21,291	18,417	21,291		1,001		1,001		21,291			0	512	09/25/2036.
17310E AD 0			CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		06/25/2012.	MBS Paydown 0.873005627.....		17,322	17,322	14,984	17,322		717		717		17,322			0	500	09/25/2036.
17310E AD 0			CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		07/25/2012.	MBS Paydown 0.84780744.....		25,198	25,198	21,796	25,198		1,371		1,371		25,198			0	849	09/25/2036.
17310E AD 0			CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		08/25/2012.	MBS Paydown 0.83434352.....		13,464	13,464	11,646	13,464		460		460		13,464			0	518	09/25/2036.
17310E AD 0			CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....		08/31/2012.	Reinsurance Intercompany Balance		809,551	834,344	721,707	773,933		11,474		11,474		773,933		35,618	35,618	36,138	09/25/2036.
17311Q BG 4			CGCMT 2007-C6 A3 SEQ CSTR 12/10/49.....		08/31/2012.	Reinsurance Intercompany Balance		2,082,496	2,000,000	1,889,766	1,966,857		12,924		12,924		1,966,857		115,639	115,639	77,235	12/10/2049.
17311Q BK 5			CGCMT 2007-C6 A4 SEQ CSTR 12/10/49.....		08/31/2012.	Reinsurance Intercompany Balance		1,156,247	1,000,000	990,547	994,207		507		507		994,207		162,040	162,040	38,618	12/10/2049.
17315X AD 3			CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		01/25/2012.	MBS Paydown 0.603035155.....		49,235	49,235	47,265	49,235		931		931		49,235			0	216	11/25/2035.
17315X AD 3			CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		02/25/2012.	MBS Paydown 0.589928476.....		39,320	39,320	37,747	39,320		925		925		39,320			0	346	11/25/2035.
17315X AD 3			CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		03/25/2012.	MBS Paydown 0.570191419.....		58,821	59,211	56,843	58,821		1,637		1,637		58,821			0	781	11/25/2035.
17315X AD 3			CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		04/25/2012.	MBS Paydown 0.563244488.....		20,841	20,841	20,007	20,841		27		27		20,841			0	366	11/25/2035.
17315X AD 3			CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		05/25/2012.	MBS Paydown 0.543880751.....		58,091	58,091	55,768	58,091		1,648		1,648		58,091			0	1,275	11/25/2035.
17315X AD 3			CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		06/25/2012.	MBS Paydown 0.533535251.....		31,037	31,037	29,795	31,037		73		73		31,037			0	817	11/25/2035.
17315X AD 3			CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		07/25/2012.	MBS Paydown 0.522374145.....		33,483	33,483	32,144	33,483		834		834		33,483			0	1,027	11/25/2035.
17315X AD 3			CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		08/25/2012.	MBS Paydown 0.512613285.....		29,283	29,283	28,111	29,283		107		107		29,283			0	1,026	11/25/2035.
17315X AD 3			CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35.....		08/31/2012.	Reinsurance Intercompany Balance		1,539,954	1,537,840	1,476,326	1,484,240		6,908		6,908		1,484,240		55,714	55,714	53,859	11/25/2035.
17315X AE 1			CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35.....		08/31/2012.	Reinsurance Intercompany Balance		303,039	375,000	84,844	92,915		2,491		2,491		92,915		210,124	210,124	13,133	11/25/2035.
191216 AL 4			COCA-COLA CO 3.625 03/15/2014.....		08/31/2012.	Reinsurance Intercompany Balance		1,048,638	1,000,000	995,450	998,519		615		615		998,519		50,119	50,119	34,840	03/15/2014.
1912EQ AC 6			COCA-COLA HBC BV 5.125 09/17/2013.....	R	08/31/2012.	Reinsurance Intercompany Balance		1,030,030	1,000,000	990,830	998,806		728		728		998,806		31,224	31,224	48,972	09/17/2013.
19567P AH 2			COLONIAL GAS CO 6.34 04/07/28.....		08/31/2012.	Reinsurance Intercompany Balance		1,925,360	1,500,000	1,713,120	1,704,793		(5,323)		(5,323)		1,704,793		220,567	220,567	111,547	04/07/2028.
20035C AA 8			COMERICA BANK A1 5.70 06/01/2014.....		08/31/2012.	Reinsurance Intercompany Balance		2,126,220	2,000,000	1,996,540	1,999,244		269		269		1,999,244		126,976	126,976	85,500	06/01/2014.
200641 AA 6			COMMERCE GROUP 5.95 12/09/2013.....		08/31/2012.	Reinsurance Intercompany Balance		1,022,613	1,000,000	1,007,260	1,001,170		(582)		(582)		1,001,170		21,443	21,443	43,303	12/09/2013.
20449E XN 1			COMPASS BANK 6.40 10/01/2017.....		08/31/2012.	Reinsurance Intercompany Balance		1,035,541	1,000,000	999,380	999,658		37		37		999,658		35,883	35,883	58,667	10/01/2017.
21685W BT 3			RABOBANK UTRECHT 4.50 01/11/2021.....	R	08/31/2012.	Reinsurance Intercompany Balance		1,101,179	1,000,000	997,290	997,656		152		152		997,656		103,523	103,523	51,250	01/11/2021.
22541L AM 5			CRED SUIS FB USA 5.125 01/15/2014.....		08/31/2012.	Reinsurance Intercompany Balance		1,053,101	1,000,000	996,120	999,346		302		302		999,346		53,755	53,755	57,799	01/15/2014.
22541Q FV 9			CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		01/25/2012.	MBS Paydown 0.523578886.....		14,207	14,207	14,302	14,207		(82)		(82)		14,207			0	65	06/25/2033.
22541Q FV 9			CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		02/25/2012.	MBS Paydown 0.509018047.....		14,561	14,561	14,658	14,561		(83)		(83)		14,561			0	133	06/25/2033.
22541Q FV 9			CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		03/25/2012.	MBS Paydown 0.49903622.....		9,982	9,982	10,049	9,982		(54)		(54)		9,982			0	137	06/25/2033.
22541Q FV 9			CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		04/25/2012.	MBS Paydown 0.49107888.....		7,957	7,957	8,010	7,957		(41)		(41)		7,957			0	146	06/25/2033.
22541Q FV 9			CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		05/25/2012.	MBS Paydown 0.474205473.....		16,873	16,873	16,986	16,873		(94)		(94)		16,873			0	387	06/25/2033.
22541Q FV 9			CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		06/25/2012.	MBS Paydown 0.468559494.....		5,646	5,646	5,684	5,646		2		2		5,646			0	155	06/25/2033.
22541Q FV 9			CSFB 2003-17 1A4 NAS 5.50 06/25/33.....		07/25/2012.	MBS Paydown 0.45421415.....		14,345	14,345	14,441	14,345		(78)		(78)		14,345			0	460	06/25/2033.

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											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
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....	...		08/25/2012.	MBS Paydown 0.447650101.....		6,564	6,564	6,608	6,564	.....	.....(32)	.....	.....(32)	.....	.....6,564	.....	.....	.....0	241	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33.....	...		08/31/2012.	Reinsurance Intercompany Balance		470,632	447,650	450,640	448,723	.....	.....164	.....	.....164	.....	.....448,723	.....	.....21,909	21,909	18,466	06/25/2033.
22541Q J2 9	CSFB 2003-C5 A4 SEQ 4.90 12/15/36.....	...		05/15/2012.	MBS Paydown 0.999087972.....		2,052	2,052	2,089	2,052	.....	.....(10)	.....	.....(10)	.....	.....2,052	.....	.....	.....42	.....	12/15/2036.
22541Q J2 9	CSFB 2003-C5 A4 SEQ 4.90 12/15/36.....	...		06/15/2012.	MBS Paydown 0.995683892.....		7,659	7,659	7,796	7,659	.....	.....(36)	.....	.....(36)	.....	.....7,659	.....	.....	.....0	188	12/15/2036.
22541Q J2 9	CSFB 2003-C5 A4 SEQ 4.90 12/15/36.....	...		07/15/2012.	MBS Paydown 0.992027137.....		8,228	8,228	8,374	8,228	.....	.....(39)	.....	.....(39)	.....	.....8,228	.....	.....	.....0	235	12/15/2036.
22541Q J2 9	CSFB 2003-C5 A4 SEQ 4.90 12/15/36.....	...		08/15/2012.	MBS Paydown 0.988585658.....		7,743	7,743	7,881	7,743	.....	.....(37)	.....	.....(37)	.....	.....7,743	.....	.....	.....0	253	12/15/2036.
22541Q J2 9	CSFB 2003-C5 A4 SEQ 4.90 12/15/36.....	...		08/31/2012.	Reinsurance Intercompany Balance		2,295,218	2,224,318	2,263,938	2,227,113	.....	.....(3,678)	.....	.....(3,678)	.....	.....2,227,113	.....	.....68,105	68,105	81,744	12/15/2036.
22541S AC 2	CSFB 2004-C1 A3 SEQ 4.321 1/15/37.....	...		01/15/2012.	MBS Paydown 0.117236711.....		39,065	39,065	38,943	39,065	.....	.....0	.....	.....0	.....	.....39,065	.....	.....	.....0	141	01/15/2037.
22541S AC 2	CSFB 2004-C1 A3 SEQ 4.321 1/15/37.....	...		02/15/2012.	MBS Paydown 0.104101587.....		39,405	39,405	39,282	39,405	.....	.....8	.....	.....8	.....	.....39,405	.....	.....	.....0	284	01/15/2037.
22541S AC 2	CSFB 2004-C1 A3 SEQ 4.321 1/15/37.....	...		03/15/2012.	MBS Paydown 0.088832592.....		45,807	45,807	45,664	45,807	.....	.....21	.....	.....21	.....	.....45,807	.....	.....	.....0	495	01/15/2037.
22541S AC 2	CSFB 2004-C1 A3 SEQ 4.321 1/15/37.....	...		04/15/2012.	MBS Paydown 0.067838474.....		62,982	62,982	62,786	62,982	.....	.....48	.....	.....48	.....	.....62,982	.....	.....	.....0	968	01/15/2037.
22541S AC 2	CSFB 2004-C1 A3 SEQ 4.321 1/15/37.....	...		05/15/2012.	MBS Paydown 0.003446682.....		193,175	193,175	192,572	193,175	.....	.....269	.....	.....269	.....	.....193,175	.....	.....	.....0	4,865	01/15/2037.
22541S AC 2	CSFB 2004-C1 A3 SEQ 4.321 1/15/37.....	...		06/15/2012.	MBS Paydown 0.0.....		10,340	10,340	10,308	10,340	.....	.....359	.....	.....359	.....	.....10,340	.....	.....	.....0	352	01/15/2037.
22546Q AF 4	CREDIT SUISSE NY 4.375 08/05/2020.....	R		08/31/2012.	Reinsurance Intercompany Balance		1,117,582	1,000,000	998,720	998,942	.....	.....73	.....	.....73	.....	.....998,942	.....	.....118,640	118,640	46,910	08/05/2020.
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38.....	...		08/31/2012.	Reinsurance Intercompany Balance		2,203,716	2,000,000	1,941,484	1,975,181	.....	.....4,836	.....	.....4,836	.....	.....1,975,181	.....	.....228,535	228,535	76,500	08/15/2038.
237194 AG 0	DARDEN RESTAURANT 6.20 10/15/2017.....	...		08/31/2012.	Reinsurance Intercompany Balance		3,490,929	3,000,000	2,881,860	2,926,398	.....	.....7,812	.....	.....7,812	.....	.....2,926,398	.....	.....564,531	564,531	163,267	10/15/2017.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30.....	...		08/31/2012.	Reinsurance Intercompany Balance		102,744	118,301	118,289	118,301	.....	.....0	.....	.....0	.....	.....118,301	.....	.....(15,557)	(15,557)	5,144	08/15/2030.
250847 DT 4	DETROIT EDISON 5.20 10/15/2012.....	...		07/23/2012.	Make Whole Call 101.102948.....		2,022,059	2,000,000	1,977,520	2,000,000	.....	.....2,238	.....	.....2,238	.....	.....2,000,000	.....	.....22,059	22,059	80,311	10/15/2012.
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	...		01/25/2012.	MBS Paydown 0.12133449.....		64	64	64	64	.....	.....0	.....	.....0	.....	.....64	.....	.....	.....0	.....	04/25/2034.
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	...		02/25/2012.	MBS Paydown 0.12112442.....		210	210	210	210	.....	.....0	.....	.....0	.....	.....210	.....	.....	.....0	2	04/25/2034.
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	...		03/25/2012.	MBS Paydown 0.11967991.....		1,445	1,445	1,444	1,445	.....	.....1	.....	.....1	.....	.....1,445	.....	.....	.....0	21	04/25/2034.
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	...		04/25/2012.	MBS Paydown 0.11854149.....		1,138	1,138	1,138	1,138	.....	.....0	.....	.....0	.....	.....1,138	.....	.....	.....0	22	04/25/2034.
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	...		05/25/2012.	MBS Paydown 0.1164313.....		2,110	2,110	2,109	2,110	.....	.....0	.....	.....0	.....	.....2,110	.....	.....	.....0	51	04/25/2034.
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	...		06/25/2012.	MBS Paydown 0.11453773.....		1,894	1,894	1,893	1,894	.....	.....0	.....	.....0	.....	.....1,894	.....	.....	.....0	55	04/25/2034.
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	...		07/25/2012.	MBS Paydown 0.11218595.....		2,352	2,352	2,351	2,352	.....	.....0	.....	.....0	.....	.....2,352	.....	.....	.....0	80	04/25/2034.
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	...		08/25/2012.	MBS Paydown 0.11087363.....		1,312	1,312	1,312	1,312	.....	.....0	.....	.....0	.....	.....1,312	.....	.....	.....0	51	04/25/2034.
251563 EM 0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	...		08/31/2012.	Reinsurance Intercompany Balance		111,589	110,874	110,833	110,822	.....	.....(52)	.....	.....(52)	.....	.....110,822	.....	.....767	767	4,848	04/25/2034.
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015.....	...		08/01/2012.	DEUTSCHE MORGAN GRENFELL		1,057,400	1,000,000	1,034,090	1,010,308	.....	.....(2,211)	.....	.....(2,211)	.....	.....1,010,308	.....	.....47,092	47,092	51,510	03/02/2015.
25243Y AM 1	DIAGEO CAP PLC 5.75 10/23/2017.....	R		08/31/2012.	Reinsurance Intercompany Balance		2,446,527	2,000,000	1,997,760	1,998,682	.....	.....144	.....	.....144	.....	.....1,998,682	.....	.....447,845	447,845	98,389	10/23/2017.
260543 BV 4	DOW CHEMICAL CO 5.70 05/15/2018.....	...		08/31/2012.	Reinsurance Intercompany Balance		1,205,002	1,000,000	995,530	997,164	.....	.....276	.....	.....276	.....	.....997,164	.....	.....207,838	207,838	45,283	05/15/2018.
268317 AD 6	ELEC DE FRANCE 4.60 01/27/20.....	R		08/31/2012.	Reinsurance Intercompany Balance		1,103,687	1,000,000	995,640	996,589	.....	.....254	.....	.....254	.....	.....996,589	.....	.....107,098	107,098	50,344	01/27/2020.
26882P BB 7	ERAC USA FINANCE 6.375 10/15/2017.....	...		04/25/2012.	Consent Fee.....		6,000	6,000	6,000	6,000	.....	.....0	.....	.....0	.....	.....6,000	.....	.....	.....0	-	10/15/2017.
278058 DD 1	EATON CORP 5.60 05/15/2018.....	R		08/31/2012.	Reinsurance Intercompany Balance		2,383,776	2,000,000	1,971,700	1,981,858	.....	.....1,761	.....	.....1,761	.....	.....1,981,858	.....	.....401,918	401,918	88,978	05/15/2018.
27876G BE 7	ECHOSTAR DBS 7.125 02/01/2016.....	...		08/31/2012.	Reinsurance Intercompany Balance		2,200,000	2,000,000	2,035,000	2,027,699	.....	.....(4,709)	.....	.....(4,709)	.....	.....2,027,699	.....	.....172,301	172,301	154,375	02/01/2016.
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07/01/2019.....	...		08/31/2012.	Reinsurance Intercompany Balance		1,215,101	1,000,000	999,360	999,567	.....	.....33	.....	.....33	.....	.....999,567	.....	.....215,534	215,534	77,467	07/01/2019.
29365T AA 2	ENTERGY TEXAS 7.125 02/01/2019.....	...		08/31/2012.	Reinsurance Intercompany Balance		2,483,374	2,000,000	1,985,080	1,989,269	.....	.....860	.....	.....860	.....	.....1,989,269	.....	.....494,105	494,105	154,375	02/01/2019.
30239F AE 6	FBL FINANCIAL 5.875 03/15/2017.....	...		01/30/2012.	Make Whole Call 123.617.....		3,708,510	3,000,000	2,979,630	3,000,000	.....	.....12,058	.....	.....12,058	.....	.....3,000,000	.....	.....708,510	708,510	66,094	03/15/2017.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....	...		03/10/2012.	Sinking Fund Redemption 100.0....		43,510	43,510	43,222	43,510	.....	.....6	.....	.....6	.....	.....43,510	.....	.....	.....0	1,217	03/10/2024.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24.....	...		08/31/2012.	Reinsurance Intercompany Balance		545,531	556,011	552,335	553,759	.....	.....283	.....	.....283	.....	.....553,759	.....	.....(8,228)	(8,228)	30,402	03/10/2024.
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19.....	...		01/15/2012.	Sinking Fund Redemption 100.0....		71,042	71,042	72,653	71,042	.....	.....(6)	.....	.....(6)	.....	.....71,042	.....	.....	.....0	2,431	01/15/2019.
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19.....	...		08/31/2012.	Reinsurance Intercompany Balance		1,225,778	1,077,693	1,102,135	1,087,259	.....	.....(1,754)	.....	.....(1,754)	.....	.....1,087,259	.....	.....138,519	138,519	83,194	01/15/2019.
314275 AA 6	FEDERATED RETAIL 5.90 12/01/2016.....	...		11/28/2012.	Cash Tender 119.541.....		687,361	575,000	510,870	575,001	.....	.....37,176	.....	.....37,176	.....	.....575,001	.....	.....112,360	112,360	16,680	12/01/2016.

SCHEDULE D - PART 4

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

E14.10

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
316773 CF 5	FIFTH THIRD BANK 5.45 01/15/17.....	08/31/2012.	Reinsurance Intercompany Balance	.....	1,112,576	1,000,000	986,940	989,885	.....	.....	.....	.....	.....	.....	0	989,885	.....	122,691	122,691	61,464	01/15/2017.		
33716M AA 5	FIRST TENN BANK BKNT 4.625 05/15/2013.....	08/31/2012.	Reinsurance Intercompany Balance	.....	1,012,847	1,000,000	962,040	996,502	.....	.....	.....	.....	3,201	.....	3,201	996,502	.....	16,345	16,345	36,743	05/15/2013.		
360271 AE 0	FULTON FINANCIAL 5.35 04-01-15 NC.....	08/31/2012.	Reinsurance Intercompany Balance	.....	1,037,757	1,000,000	1,000,000	1,000,002	.....	.....	.....	.....	.....	.....	0	1,000,002	.....	37,755	37,755	49,042	04/01/2015.		
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	01/10/2012.	MBS Paydown 0.873507102.....	.....	2,451	2,451	2,420	2,451	.....	.....	.....	.....	4	.....	4	2,451	.....	.....	.....	0	10	12/10/2037.	
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	02/10/2012.	MBS Paydown 0.871096352.....	.....	2,411	2,411	2,380	2,411	.....	.....	.....	.....	4	.....	4	2,411	.....	.....	.....	0	20	12/10/2037.	
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	03/10/2012.	MBS Paydown 0.845956429.....	.....	25,140	25,140	24,818	25,140	.....	.....	.....	.....	37	.....	37	25,140	.....	.....	.....	0	314	12/10/2037.	
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	04/10/2012.	MBS Paydown 0.798297423.....	.....	47,659	47,659	47,048	47,659	.....	.....	.....	.....	73	.....	73	47,659	.....	.....	.....	0	794	12/10/2037.	
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	05/10/2012.	MBS Paydown 0.766479607.....	.....	31,818	31,818	31,410	31,818	.....	.....	.....	.....	51	.....	51	31,818	.....	.....	.....	0	662	12/10/2037.	
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	06/10/2012.	MBS Paydown 0.514733282.....	.....	251,746	251,746	248,521	251,746	.....	.....	.....	.....	417	.....	417	251,746	.....	.....	.....	0	6,289	12/10/2037.	
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	07/10/2012.	MBS Paydown 0.430452895.....	.....	84,280	84,280	83,201	84,280	.....	.....	.....	.....	193	.....	193	84,280	.....	.....	.....	0	2,456	12/10/2037.	
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	08/10/2012.	MBS Paydown 0.007274359.....	.....	423,179	423,179	417,757	423,179	.....	.....	.....	.....	1,077	.....	1,077	423,179	.....	.....	.....	0	14,095	12/10/2037.	
36158Y HA 0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	08/31/2012.	Reinsurance Intercompany Balance	.....	7,274	7,274	7,181	7,263	.....	.....	.....	.....	567	.....	567	7,263	.....	.....	11	11	273	12/10/2037.	
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37...	01/26/2012.	MBS Paydown 0.926102346.....	.....	8,600	8,670	8,410	8,600	.....	.....	.....	.....	(95)	.....	(95)	8,600	.....	.....	.....	0	43	01/26/2037.	
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37...	02/26/2012.	MBS Paydown 0.922849886.....	.....	6,505	6,505	6,310	6,505	.....	.....	.....	.....	2	.....	2	6,505	.....	.....	.....	0	65	01/26/2037.	
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37...	03/26/2012.	MBS Paydown 0.915825762.....	.....	14,048	14,048	13,627	14,048	.....	.....	.....	.....	24	.....	24	14,048	.....	.....	.....	0	210	01/26/2037.	
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37...	04/26/2012.	MBS Paydown 0.906764178.....	.....	18,123	18,123	17,579	18,123	.....	.....	.....	.....	118	.....	118	18,123	.....	.....	.....	0	361	01/26/2037.	
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37...	05/26/2012.	MBS Paydown 0.894594381.....	.....	24,340	24,340	23,609	24,340	.....	.....	.....	.....	258	.....	258	24,340	.....	.....	.....	0	606	01/26/2037.	
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37...	06/26/2012.	MBS Paydown 0.886732849.....	.....	15,723	15,723	15,251	15,723	.....	.....	.....	.....	73	.....	73	15,723	.....	.....	.....	0	470	01/26/2037.	
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37...	07/26/2012.	MBS Paydown 0.880069459.....	.....	13,327	13,327	12,927	13,327	.....	.....	.....	.....	22	.....	22	13,327	.....	.....	.....	0	465	01/26/2037.	
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37...	08/26/2012.	MBS Paydown 0.872218235.....	.....	15,702	15,702	15,231	15,702	.....	.....	.....	.....	79	.....	79	15,702	.....	.....	.....	0	626	01/26/2037.	
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37...	08/31/2012.	Reinsurance Intercompany Balance	.....	1,788,047	1,744,436	1,692,103	1,701,394	.....	.....	.....	.....	4,457	.....	4,457	1,701,394	.....	.....	86,653	86,653	69,491	01/26/2037.	
36828Q HH 2	GECMC 2004-C2 A3 SEQ 4.641 3/10/2040.....	01/10/2012.	MBS Paydown 0.521871619.....	.....	42,106	42,106	41,106	42,106	.....	.....	.....	.....	.....	.....	0	42,106	.....	.....	.....	0	163	03/10/2040.	
36828Q HH 2	GECMC 2004-C2 A3 SEQ 4.641 3/10/2040.....	02/10/2012.	MBS Paydown 0.502640479.....	.....	42,309	42,309	41,304	42,309	.....	.....	.....	.....	17	.....	17	42,309	.....	.....	.....	0	327	03/10/2040.	
36828Q HH 2	GECMC 2004-C2 A3 SEQ 4.641 3/10/2040.....	03/10/2012.	MBS Paydown 0.480332078.....	.....	49,078	49,078	47,913	49,078	.....	.....	.....	.....	39	.....	39	49,078	.....	.....	.....	0	569	03/10/2040.	
36828Q HH 2	GECMC 2004-C2 A3 SEQ 4.641 3/10/2040.....	04/10/2012.	MBS Paydown 0.460900711.....	.....	42,749	42,749	41,734	42,749	.....	.....	.....	.....	53	.....	53	42,749	.....	.....	.....	0	661	03/10/2040.	
36828Q HH 2	GECMC 2004-C2 A3 SEQ 4.641 3/10/2040.....	05/10/2012.	MBS Paydown 0.439889159.....	.....	46,225	46,225	45,128	46,225	.....	.....	.....	.....	75	.....	75	46,225	.....	.....	.....	0	894	03/10/2040.	
36828Q HH 2	GECMC 2004-C2 A3 SEQ 4.641 3/10/2040.....	06/10/2012.	MBS Paydown 0.420264204.....	.....	43,175	43,175	42,150	43,175	.....	.....	.....	.....	89	.....	89	43,175	.....	.....	.....	0	1,002	03/10/2040.	
36828Q HH 2	GECMC 2004-C2 A3 SEQ 4.641 3/10/2040.....	07/10/2012.	MBS Paydown 0.333928328.....	.....	189,939	189,939	185,428	189,939	.....	.....	.....	.....	866	.....	866	189,939	.....	.....	.....	0	5,142	03/10/2040.	
36828Q HH 2	GECMC 2004-C2 A3 SEQ 4.641 3/10/2040.....	08/10/2012.	MBS Paydown 0.314222732.....	.....	43,352	43,352	42,323	43,352	.....	.....	.....	.....	138	.....	138	43,352	.....	.....	.....	0	1,341	03/10/2040.	
36828Q HH 2	GECMC 2004-C2 A3 SEQ 4.641 3/10/2040.....	08/31/2012.	Reinsurance Intercompany Balance	.....	703,388	691,290	674,872	688,702	.....	.....	.....	.....	2,516	.....	2,516	688,702	.....	.....	14,686	14,686	24,062	03/10/2040.	
36828Q HW 9	GECMC 2004-C3 A4 SEQ 5.189 7/10/2039.....	08/31/2012.	Reinsurance Intercompany Balance	.....	2,122,500	2,000,000	2,052,852	2,006,828	.....	.....	.....	.....	(4,688)	.....	(4,688)	2,006,828	.....	.....	115,672	115,672	77,835	07/10/2039.	
36962G ZY 3	GEN ELEC CAP CRP MTNA 5.45 01/15/2013.....	08/31/2012.	Reinsurance Intercompany Balance	.....	2,036,545	2,000,000	1,993,820	1,999,718	.....	.....	.....	.....	494	.....	494	1,999,718	.....	.....	36,827	36,827	122,928	01/15/2013.	
37247D AE 6	GENWORTH FINL 5.75 06/15/2014.....	08/31/2012.	Reinsurance Intercompany Balance	.....	1,028,750	1,000,000	1,052,880	1,011,889	.....	.....	.....	.....	(4,176)	.....	(4,176)	1,011,889	.....	.....	16,861	16,861	40,889	06/15/2014.	
39538W DC 9	GP MF 2005-HE4 1A1 SEQ FLT 7/25/2030.....	01/25/2012.	MBS Paydown 0.08267286.....	.....	7,349	7,349	6,393	7,349	.....	.....	.....	.....	30	.....	30	7,349	.....	.....	.....	0	3	07/25/2030.	
39538W DC 9	GP MF 2005-HE4 1A1 SEQ FLT 7/25/2030.....	02/25/2012.	MBS Paydown 0.079528455.....	.....	15,722	15,722	13,678	15,722	.....	.....	.....	.....	130	.....	130	15,722	.....	.....	.....	0	14	07/25/2030.	
39538W DC 9	GP MF 2005-HE4 1A1 SEQ FLT 7/25/2030.....	03/25/2012.	MBS Paydown 0.077488755.....	.....	10,199	10,199	8,873	10,199	.....	.....	.....	.....	147	.....	147	10,199	.....	.....	.....	0	13	07/25/2030.	
39538W DC 9	GP MF 2005-HE4 1A1 SEQ FLT 7/25/2030.....	04/25/2012.	MBS Paydown 0.075474072.....	.....	10,073	10,073	8,764	10,073	.....	.....	.....	.....	194	.....	194	10,073	.....	.....	.....	0	17	07/25/2030.	
39538W DC 9	GP MF 2005-HE4 1A1 SEQ FLT 7/25/2030.....	05/25/2012.	MBS Paydown 0.072075318.....	.....	16,994	16,994	14,785	16,994	.....	.....	.....	.....	410	.....	410	16,994	.....	.....	.....	0	34	07/25/2030.	
39538W DC 9	GP MF 2005-HE4 1A1 SEQ FLT 7/25/2030.....	06/25/2012.	MBS Paydown 0.069131803.....	.....	14,718	14,718	12,804	14,718	.....	.....	.....	.....	452	.....	452	14,718	.....	.....	.....	0	36	07/25/2030.	
39538W DC 9	GP MF 2005-HE4 1A1 SEQ FLT 7/25/2030.....	07/25/2012.	MBS Paydown 0.067110152.....		10,108	10,108	8,794	10,108					370		370	10,108				0	28	07/25/2030.	
39538W DC 9	GP MF 2005-HE4 5																						

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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			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	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	01/19/2012.	MBS Paydown 0.32081345.....	4,741	4,741	3,331	4,741	57	57	4,741	4,741	57	57	4,741	4,741	0	0	0	0	2	11/19/2035.	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	02/19/2012.	MBS Paydown 0.318783071.....	4,061	4,061	2,853	4,061	10	10	4,061	4,061	10	10	4,061	4,061	0	0	0	0	4	11/19/2035.	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	03/19/2012.	MBS Paydown 0.316928905.....	3,708	3,708	2,605	3,708	15	15	3,708	3,708	15	15	3,708	3,708	0	0	0	0	5	11/19/2035.	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	04/19/2012.	MBS Paydown 0.313271206.....	7,315	7,315	5,139	7,315	870	870	7,315	7,315	870	870	7,315	7,315	0	0	0	0	14	11/19/2035.	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	05/19/2012.	MBS Paydown 0.309831263.....	6,880	6,880	4,833	6,880	700	700	6,880	6,880	700	700	6,880	6,880	0	0	0	0	17	11/19/2035.	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	06/19/2012.	MBS Paydown 0.307185087.....	5,292	5,292	3,718	5,292	202	202	5,292	5,292	202	202	5,292	5,292	0	0	0	0	15	11/19/2035.	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	07/19/2012.	MBS Paydown 0.305355018.....	3,660	3,660	2,571	3,660	37	37	3,660	3,660	37	37	3,660	3,660	0	0	0	0	12	11/19/2035.	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	08/19/2012.	MBS Paydown 0.301917802.....	6,874	6,874	4,829	6,874	660	660	6,874	6,874	660	660	6,874	6,874	0	0	0	0	26	11/19/2035.	
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....	08/31/2012.	Reinsurance Intercompany Balance	412,118	603,836	424,195	406,713	7,011	7,011	406,713	406,713	7,011	7,011	406,713	406,713	5,405	5,405	5,405	5,405	2,414	11/19/2035.	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45....	01/19/2012.	MBS Paydown 0.23578539.....	871	871	612	871	2	2	871	871	2	2	871	871	0	0	0	0	0	08/19/2045.	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45....	02/19/2012.	MBS Paydown 0.23246106.....	6,649	6,649	4,671	6,649	(109)	(109)	6,649	6,649	(109)	(109)	6,649	6,649	0	0	0	0	7	08/19/2045.	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45....	03/19/2012.	MBS Paydown 0.23203967.....	843	843	592	843	6	6	843	843	6	6	843	843	0	0	0	0	1	08/19/2045.	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45....	04/19/2012.	MBS Paydown 0.22891325.....	6,253	6,253	4,393	6,253	(162)	(162)	6,253	6,253	(162)	(162)	6,253	6,253	0	0	0	0	12	08/19/2045.	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45....	05/19/2012.	MBS Paydown 0.22665073.....	4,525	4,525	3,179	4,525	57	57	4,525	4,525	57	57	4,525	4,525	0	0	0	0	11	08/19/2045.	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45....	06/19/2012.	MBS Paydown 0.2262005.....	900	900	633	900	14	14	900	900	14	14	900	900	0	0	0	0	3	08/19/2045.	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45....	07/19/2012.	MBS Paydown 0.22577113.....	859	859	603	859	14	14	859	859	14	14	859	859	0	0	0	0	3	08/19/2045.	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45....	08/19/2012.	MBS Paydown 0.22402125.....	3,500	3,500	2,459	3,500	59	59	3,500	3,500	59	59	3,500	3,500	0	0	0	0	13	08/19/2045.	
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45....	08/31/2012.	Reinsurance Intercompany Balance	323,290	448,042	314,750	321,401	7,386	7,386	321,401	321,401	7,386	7,386	321,401	321,401	1,889	1,889	1,889	1,889	1,791	08/19/2045.	
412824 AB 0	HARLEYSVILLE GRP 5.75 07/15/2013.....	06/07/2012.	BARCLAYS AMERICA.....	1,040,670	1,000,000	991,980	998,885	438	438	998,885	998,885	438	438	998,885	998,885	41,785	41,785	41,785	41,785	52,229	07/15/2013.	
415864 AH 0	HARSCO CORP 5.125 09/15/2013.....	08/31/2012.	Reinsurance Intercompany Balance	1,035,358	1,000,000	997,130	999,630	227	227	999,630	999,630	227	227	999,630	999,630	35,728	35,728	35,728	35,728	49,257	09/15/2013.	
41987Q AX 1	HAWAIIAN ELE IND MTNC 6.51 05/05/2014.....	08/31/2012.	Reinsurance Intercompany Balance	1,083,542	1,000,000	1,074,070	1,014,115	(5,299)	(5,299)	1,014,115	1,014,115	(5,299)	(5,299)	1,014,115	1,014,115	69,427	69,427	69,427	69,427	58,048	05/05/2014.	
42805R AV 1	HERTZ 2009-2A A2 5.29 03/25/16.....	08/31/2012.	Reinsurance Intercompany Balance	2,195,280	2,000,000	1,999,878	1,999,941	15	15	1,999,941	1,999,941	15	15	1,999,941	1,999,941	195,339	195,339	195,339	195,339	72,297	03/25/2016.	
44106M AN 2	HOSPITALITY PROP 6.70 01/15/2018.....	08/31/2012.	Reinsurance Intercompany Balance	1,119,074	1,000,000	991,360	994,680	537	537	994,680	994,680	537	537	994,680	994,680	124,394	124,394	124,394	124,394	75,561	01/15/2018.	
443510 AE 2	HUBBELL INC 5.95 06/01/2018.....	08/31/2012.	Reinsurance Intercompany Balance	3,596,919	3,000,000	2,985,300	2,990,507	906	906	2,990,507	2,990,507	906	906	2,990,507	2,990,507	606,412	606,412	606,412	606,412	133,875	06/01/2018.	
444859 AY 8	HUMANA INC. 7.20 06/15/2018.....	08/31/2012.	Reinsurance Intercompany Balance	1,208,492	1,000,000	998,910	999,303	64	64	999,303	999,303	64	64	999,303	999,303	209,189	209,189	209,189	209,189	51,200	06/15/2018.	
449786 AA 0	ING BANK NV 5.125 05/01/2015.....	R 08/02/2012.	MORGAN STANLEY & CO.....	1,020,000	1,000,000	1,015,230	1,004,522	(915)	(915)	1,004,522	1,004,522	(915)	(915)	1,004,522	1,004,522	15,478	15,478	15,478	15,478	39,292	05/01/2015.	
449786 AA 0	ING BANK NV 5.125 05/01/2015.....	R 08/31/2012.	Reinsurance Intercompany Balance	1,530,905	1,500,000	1,419,165	1,475,473	5,573	5,573	1,475,473	1,475,473	5,573	5,573	1,475,473	1,475,473	55,432	55,432	55,432	55,432	64,063	05/01/2015.	
45068H AF 3	ITT HARTFORD GRP 7.30 11/01/2015.....	08/31/2012.	Reinsurance Intercompany Balance	1,130,551	1,000,000	1,108,900	1,034,970	(6,559)	(6,559)	1,034,970	1,034,970	(6,559)	(6,559)	1,034,970	1,034,970	95,581	95,581	95,581	95,581	60,833	11/01/2015.	
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	01/25/2012.	MBS Paydown 0.18032046.....	6,339	6,335	5,321	6,339	12	12	6,339	6,339	12	12	6,339	6,339	0	0	0	0	5	04/25/2035.	
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	02/25/2012.	MBS Paydown 0.17962156.....	3,495	3,495	2,935	3,495	11	11	3,495	3,495	11	11	3,495	3,495	0	0	0	0	5	04/25/2035.	
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	03/25/2012.	MBS Paydown 0.17743155.....	10,950	10,950	9,198	10,950	(61)	(61)	10,950	10,950	(61)	(61)	10,950	10,950	0	0	0	0	25	04/25/2035.	
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	04/25/2012.	MBS Paydown 0.1767291.....	3,512	3,512	2,950	3,512	24	24	3,512	3,512	24	24	3,512	3,512	0	0	0	0	11	04/25/2035.	
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	05/25/2012.	MBS Paydown 0.1752084.....	7,604	7,604	6,387	7,604	59	59	7,604	7,604	59	59	7,604	7,604	0	0	0	0	28	04/25/2035.	
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	06/25/2012.	MBS Paydown 0.17405466.....	5,763	5,769	4,846	5,763	55	55	5,763	5,763	55	55	5,763	5,763	0	0	0	0	26	04/25/2035.	
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	07/25/2012.	MBS Paydown 0.17180094.....	11,269	11,269	9,466	11,269	220	220	11,269	11,269	220	220	11,269	11,269	0	0	0	0	58	04/25/2035.	
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	08/25/2012.	MBS Paydown 0.16946171.....	11,696	11,696	9,825	11,696	299	299	11,696	11,696	299	299	11,696	11,696	0	0	0	0	70	04/25/2035.	
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	08/31/2012.	Reinsurance Intercompany Balance	511,298	847,309	711,739	717,178	11,634	11,634	717,178	717,178	11,634	11,634	717,178	717,178	(205,880)	(205,880)	(205,880)	(205,880)	5,176	04/25/2035.	
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	01/25/2012.	MBS Paydown 0.168787104.....	6,152	6,152	6,151	6,16															

SCHEDULE D - PART 4

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

E14.12

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
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	...	06/25/2012.	MBS Paydown 0.145279262.....		5,841	5,841	5,840	5,841	.....	.....(5)	.....	.....(5)	.....	.....5,841	.....	.....	.....0	143	08/25/2034.
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	...	07/25/2012.	MBS Paydown 0.140463438.....		4,816	4,816	4,816	4,816	.....	.....(5)	.....	.....(5)	.....	.....4,816	.....	.....	.....0	138	08/25/2034.
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	...	08/25/2012.	MBS Paydown 0.139429866.....		1,034	1,034	1,034	1,034	.....	.....(1)	.....	.....(1)	.....	.....1,034	.....	.....	.....0	34	08/25/2034.
45254T PK 4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	...	08/31/2012.	Reinsurance Intercompany Balance		140,741	139,430	139,425	139,228	.....	.....(186)	.....	.....(186)	.....	.....139,228	.....	.....1,513	1,513	4,541	08/25/2034.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	01/04/2012.	Paydown 100.0.....		18,742	18,744	18,557	18,742	.....	.....	.....	.....0	.....	.....18,742	.....	.....	.....0	78	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	01/18/2012.	Paydown 100.0.....		6,969	6,969	6,899	6,969	.....	.....	.....	.....0	.....	.....6,969	.....	.....	.....0	43	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	02/03/2012.	Paydown 100.0.....		6,371	6,371	6,307	6,371	.....	.....	.....	.....0	.....	.....6,371	.....	.....	.....0	53	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	02/21/2012.	Paydown 100.0.....		4,116	4,116	4,075	4,116	.....	.....	.....	.....0	.....	.....4,116	.....	.....	.....0	45	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	03/05/2012.	Paydown 100.0.....		11,126	11,126	11,015	11,126	.....	.....	.....	.....0	.....	.....11,126	.....	.....	.....0	141	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	03/20/2012.	Paydown 100.0.....		12,537	12,537	12,411	12,537	.....	.....	.....	.....0	.....	.....12,537	.....	.....	.....0	185	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	04/04/2012.	Paydown 100.0.....		44,118	44,118	43,677	44,118	.....	.....	.....	.....0	.....	.....44,118	.....	.....	.....0	741	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	04/18/2012.	Paydown 100.0.....		52,425	52,425	51,901	52,425	.....	.....	.....	.....0	.....	.....52,425	.....	.....	.....0	983	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	05/03/2012.	Paydown 100.0.....		11,578	11,578	11,462	11,578	.....	.....	.....	.....0	.....	.....11,578	.....	.....	.....0	241	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	05/18/2012.	Paydown 100.0.....		12,286	12,286	12,163	12,286	.....	.....	.....	.....0	.....	.....12,286	.....	.....	.....0	282	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	06/06/2012.	Paydown 100.0.....		12,362	12,362	12,239	12,362	.....	.....	.....	.....0	.....	.....12,362	.....	.....	.....0	316	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	06/20/2012.	Paydown 100.0.....		17,710	17,710	17,533	17,710	.....	.....	.....	.....0	.....	.....17,710	.....	.....	.....0	487	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	07/05/2012.	Paydown 100.0.....		10,648	10,648	10,541	10,648	.....	.....	.....	.....0	.....	.....10,648	.....	.....	.....0	315	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	07/18/2012.	Paydown 100.0.....		4,690	4,690	4,643	4,690	.....	.....	.....	.....0	.....	.....4,690	.....	.....	.....0	147	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	08/03/2012.	Paydown 100.0.....		22,793	22,793	22,565	22,793	.....	.....	.....	.....0	.....	.....22,793	.....	.....	.....0	795	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	08/20/2012.	Paydown 100.0.....		6,633	6,633	6,566	6,633	.....	.....	.....	.....0	.....	.....6,633	.....	.....	.....0	247	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	...	08/29/2012.	Intercompany Sale.....		387,215	385,949	382,089	385,949	.....	.....	.....	.....0	.....	.....385,949	.....	.....1,266	1,266	14,853	06/28/2013.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	01/25/2012.	MBS Paydown 0.11189203.....		21,431	21,431	17,145	21,431	.....	.....1,383	.....	.....1,383	.....	.....21,431	.....	.....	.....0	49	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	02/25/2012.	MBS Paydown 0.10723094.....		25,986	25,986	20,788	25,986	.....	.....4,958	.....	.....4,958	.....	.....25,986	.....	.....	.....0	120	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	03/25/2012.	MBS Paydown 0.10334639.....		21,656	21,656	17,325	21,656	.....	.....10,994	.....	.....10,994	.....	.....21,656	.....	.....	.....0	150	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	04/25/2012.	MBS Paydown 0.10220531.....		6,322	6,362	5,089	6,322	.....	.....2,176	.....	.....2,176	.....	.....6,322	.....	.....	.....0	59	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	05/25/2012.	MBS Paydown 0.09986926.....		13,023	13,023	10,419	13,023	.....	.....6,089	.....	.....6,089	.....	.....13,023	.....	.....	.....0	152	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	06/25/2012.	MBS Paydown 0.09811883.....		9,759	9,759	7,807	9,759	.....	.....4,234	.....	.....4,234	.....	.....9,759	.....	.....	.....0	139	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	07/25/2012.	MBS Paydown 0.09628781.....		10,208	10,208	8,166	10,208	.....	.....4,437	.....	.....4,437	.....	.....10,208	.....	.....	.....0	171	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	08/25/2012.	MBS Paydown 0.09433283.....		10,899	10,899	8,719	10,899	.....	.....4,969	.....	.....4,969	.....	.....10,899	.....	.....	.....0	209	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		402,107	525,906	420,724	225,993	.....	.....9,771	.....	.....9,771	.....	.....225,993	.....	.....176,114	176,114	10,101	06/25/2036.
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,140,000	1,000,000	966,797	981,387	.....	.....2,190	.....	.....2,190	.....	.....981,387	.....	.....158,613	158,613	40,647	01/15/2049.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,073,500	1,000,000	1,000,625	999,880	.....	.....(359)	.....	.....(359)	.....	.....999,880	.....	.....73,620	73,620	38,871	02/12/2049.
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051.....	...	08/31/2012.	Reinsurance Intercompany Balance		5,823,500	5,000,000	4,253,906	4,526,978	.....	.....53,163	.....	.....53,163	.....	.....4,526,978	.....	.....1,296,522	1,296,522	220,575	02/15/2051.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	01/27/2012.	MBS Paydown 0.589190341.....		17,537	17,537	13,065	17,537	.....	.....	.....	.....0	.....	.....17,537	.....	.....	.....0	67	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	02/27/2012.	MBS Paydown 0.583114037.....		17,014	17,014	12,675	17,014	.....	.....57	.....	.....57	.....	.....17,014	.....	.....	.....0	125	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	03/27/2012.	MBS Paydown 0.576938378.....		17,247	17,292	12,882	17,247	.....	.....111	.....	.....111	.....	.....17,247	.....	.....	.....0	188	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	04/27/2012.	MBS Paydown 0.56871804.....		23,017	23,017	17,148	23,017	.....	.....5,096	.....	.....5,096	.....	.....23,017	.....	.....	.....0	330	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	05/27/2012.	MBS Paydown 0.562407293.....		17,670	17,670	13,164	17,670	.....	.....186	.....	.....186	.....	.....17,670	.....	.....	.....0	310	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	06/27/2012.	MBS Paydown 0.556811703.....		15,668	15,668	11,672	15,668	.....	.....216	.....	.....216	.....	.....15,668	.....	.....	.....0	316	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	07/27/2012.	MBS Paydown 0.551616756.....		14,546	14,546	10,837	14,546	.....	.....245	.....	.....245	.....	.....14,546	.....	.....	.....0	325	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	08/27/2012.	MBS Paydown 0.545692735.....		16,587	16,587	12,358	16,587	.....	.....328	.....	.....328	.....	.....16,587	.....	.....	.....0	406	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	08/31/2012.	Reinsurance Intercompany Balance		1,302,569	1,527,940	1,138,315	1,163,637	.....	.....35,159	.....	.....35,159	.....	.....1,163,637	.....	.....138,932	138,932	37,386	07/27/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	01/26/2012.	MBS Paydown 0.477410751.....		236	236	224	236				0		236			0	1	05/26/2037.

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

E14.13

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
	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)	12	13	14	15	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
46633K	AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	02/26/2012.	MBS Paydown 0.473115237.....		4,296	4,296	4,070	4,296		4		4		4,296			0	39	05/26/2037.
46633K	AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	03/26/2012.	MBS Paydown 0.464553786.....		8,561	8,561	8,112	8,561		19		19		8,561			0	116	05/26/2037.
46633K	AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	04/26/2012.	MBS Paydown 0.406365272.....		58,174	58,189	55,134	58,174		1,060		1,060		58,174			0	1,047	05/26/2037.
46633K	AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	05/26/2012.	MBS Paydown 0.387333849.....		19,031	19,031	18,032	19,031		13		13		19,031			0	427	05/26/2037.
46633K	AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	06/26/2012.	MBS Paydown 0.383010229.....		4,324	4,324	4,097	4,324		37		37		4,324			0	116	05/26/2037.
46633K	AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	07/26/2012.	MBS Paydown 0.382682979.....		327	327	310	327		3		3		327			0	10	05/26/2037.
46633K	AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	08/26/2012.	MBS Paydown 0.379331623.....		3,351	3,351	3,175	3,351		37		37		3,351			0	119	05/26/2037.
46633K	AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	08/31/2012.	Reinsurance Intercompany Balance		376,487	379,332	359,417	369,354		4,710		4,710		369,354		7,133	7,133	13,469	05/26/2037.
472319	AB 8	JEFFERIES GROUP 5.50 03/15/2016.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,052,500	1,000,000	993,740	997,717		382		382		997,717		54,783	54,783	52,861	03/15/2016.
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	01/26/2012.	MBS Paydown 0.539671269.....		12,606	12,616	11,238	12,606		944		944		12,606			0	37	01/25/2039.
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	02/26/2012.	MBS Paydown 0.5324097.....		9,425	9,425	8,396	9,425		12		12		9,425			0	48	01/25/2039.
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	03/26/2012.	MBS Paydown 0.527463086.....		6,420	6,420	5,719	6,420		20		20		6,420			0	46	01/25/2039.
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	04/26/2012.	MBS Paydown 0.521634029.....		7,565	7,565	6,739	7,565		36		36		7,565			0	71	01/25/2039.
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	05/26/2012.	MBS Paydown 0.51557037.....		7,870	7,870	7,011	7,870		50		50		7,870			0	91	01/25/2039.
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	06/26/2012.	MBS Paydown 0.511868655.....		4,804	4,804	4,280	4,804		39		39		4,804			0	66	01/25/2039.
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	07/26/2012.	MBS Paydown 0.504772804.....		9,210	9,210	8,204	9,210		86		86		9,210			0	145	01/25/2039.
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	08/26/2012.	MBS Paydown 0.502169673.....		3,379	3,379	3,010	3,379		38		38		3,379			0	60	01/25/2039.
472321	AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	...	08/31/2012.	Reinsurance Intercompany Balance		567,029	651,757	580,597	598,021		8,078		8,078		598,021		(30,992)	(30,992)	11,659	01/25/2039.
472321	AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39.....	...	08/31/2012.	Reinsurance Intercompany Balance		18,982	146,012	56,982	22,651		750		750		22,651		(3,669)	(3,669)	2,612	01/25/2039.
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	01/26/2012.	Pass-Through Loss.....			11,527	2,591					0	-	0			0	33	01/25/2039.
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	02/26/2012.	Pass-Through Loss.....			11,546	2,595					0	-	0			0	59	01/25/2039.
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	03/26/2012.	Pass-Through Loss.....			3,309	744					0	-	0			0	24	01/25/2039.
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	04/26/2012.	Pass-Through Loss.....			11,866	2,667					0	-	0			0	78	01/25/2039.
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	05/26/2012.	Pass-Through Loss.....			6,151	1,382					0	-	0			0	54	01/25/2039.
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	06/26/2012.	Pass-Through Loss.....			10,368	2,330					0	-	0			0	154	01/25/2039.
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	07/26/2012.	Pass-Through Loss.....			7,845	1,763					0	-	0			0	124	01/25/2039.
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	08/26/2012.	Pass-Through Loss.....			3,806	855					0	-	0			0	68	01/25/2039.
472321	AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	...	08/31/2012.	Reinsurance Intercompany Balance		381	85,066	19,118	568				0		568		(187)	(187)	1,522	01/25/2039.
47232D	AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	...	01/26/2012.	MBS Paydown 0.557846335.....		5,881	5,881	5,881	5,881		1		1		5,881			0	32	09/26/2036.
47232D	AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	...	02/26/2012.	MBS Paydown 0.548445753.....		3,807	3,807	3,807	3,807				0		3,807			0	42	09/26/2036.
47232D	AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	...	03/26/2012.	MBS Paydown 0.536308296.....		4,916	4,916	4,916	4,916		4		4		4,916			0	80	09/26/2036.
47232D	AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	...	04/26/2012.	MBS Paydown 0.522974702.....		5,400	5,400	5,400	5,400		5		5		5,400			0	117	09/26/2036.
47232D	AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	...	05/26/2012.	MBS Paydown 0.508002154.....		6,064	6,064	6,064	6,064		7		7		6,064			0	165	09/26/2036.
47232D	AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	...	06/26/2012.	MBS Paydown 0.500642244.....		2,981	2,981	2,981	2,981		1		1		2,981			0	97	09/26/2036.
47232D	AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	...	07/26/2012.	MBS Paydown 0.493788504.....		2,776	2,776	2,776	2,776		1		1		2,776			0	105	09/26/2036.
47232D	AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	...	08/26/2012.	MBS Paydown 0.487476188.....		2,557	2,557	2,557	2,557		1		1		2,557			0	111	09/26/2036.
47232D	AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		197,380	197,440	197,440	196,324		127		127		196,324		1,056	1,056	9,630	09/26/2036.
47232D	AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		79,429	97,206	97,206	97,063		(10)		(10)		97,063		(17,634)	(17,634)	4,728	09/26/2036.
47232D	AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		27,407	48,603	48,603	42,290		(694)		(694)		42,290		(14,883)	(14,883)	2,364	09/26/2036.
47232D	AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		15,146	48,603	48,603	31,181		(478)		(478)		31,181		(16,035)	(16,035)	2,364	09/26/2036.
47232D	AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		12,138	48,603	48,603	10,949		(865)	2,767	(3,632)		10,949		1,189	1,189	2,364	09/26/2036.
47232D	AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	...	01/26/2012.	Pass-Through Loss.....			6,564	5,174					0					0	72	09/26/2036.
47232D	AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	...	02/26/2012.	Pass-Through Loss.....			5,183	4,086					0					0	85	09/26/2036.

SCHEDULE D - PART 4

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

E14.14

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			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	11	12	13	14	15	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	
CUSIP Identification	Description										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.							
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	03/26/2012.	Pass-Through Loss.....			5,084	4,007					0					0	111	09/26/2036.	
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	04/26/2012.	Pass-Through Loss.....			4,947	3,899			(96)		(96)					0	134	09/26/2036.	
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	05/26/2012.	Pass-Through Loss.....			8,003	6,309			(155)		(155)					0	261	09/26/2036.	
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	06/26/2012.	Pass-Through Loss.....			1,810	1,427			(35)		(35)					0	69	09/26/2036.	
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	07/26/2012.	Pass-Through Loss.....			4,296	3,386			(83)		(83)					0	186	09/26/2036.	
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	08/26/2012.	Pass-Through Loss.....			9,425	7,430			(183)		(183)					0	460	09/26/2036.	
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	08/31/2012.	Reinsurance Intercompany Balance		17,839	105,386	83,076	14,830		(2,042)		(2,042)	14,830		3,009	3,009	5,712	09/26/2036.		
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	01/26/2012.	MBS Paydown 0.585141363.....		5,027	5,027	5,027	5,027				0	5,027			0	25	09/26/2036.		
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	02/26/2012.	MBS Paydown 0.576210227.....		4,689	4,689	4,689	4,689		1		1	4,689			0	52	09/26/2036.		
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	03/26/2012.	MBS Paydown 0.573944184.....		1,190	1,190	1,190	1,190		1		1	1,190			0	19	09/26/2036.		
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	04/26/2012.	MBS Paydown 0.534454468.....		20,732	20,732	20,732	20,732		36		36	20,732			0	435	09/26/2036.		
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	05/26/2012.	MBS Paydown 0.512267535.....		11,648	11,648	11,648	11,648		16		16	11,648			0	303	09/26/2036.		
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	06/26/2012.	MBS Paydown 0.490839635.....		11,250	11,250	11,250	11,250		21		21	11,250			0	348	09/26/2036.		
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	07/26/2012.	MBS Paydown 0.485417178.....		2,847	2,847	2,847	2,847		7		7	2,847			0	102	09/26/2036.		
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	08/26/2012.	MBS Paydown 0.469710702.....		8,246	8,246	8,246	8,246		21		21	8,246			0	338	09/26/2036.		
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	08/31/2012.	Reinsurance Intercompany Balance		246,179	246,598	246,598	244,947		730		730	244,947		1,232	1,232	11,330	09/26/2036.		
47232D	AU	6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36.....	08/31/2012.	Reinsurance Intercompany Balance		602,829	675,000	639,984	657,189		2,490		2,490	657,189		(54,360)	(54,360)	34,309	09/26/2036.		
47232D	AV	4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36.....	08/31/2012.	Reinsurance Intercompany Balance		198,513	300,000	134,647	138,126		3,303		3,303	138,126		60,387	60,387	15,252	09/26/2036.		
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	01/26/2012.	MBS Paydown 0.507189149.....		5,406	5,406	4,852	5,406				0	5,406			0	25	06/26/2037.		
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	02/26/2012.	MBS Paydown 0.488641577.....		34,315	34,315	30,800	34,315		1,429		1,429	34,315			0	315	06/26/2037.		
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	03/26/2012.	MBS Paydown 0.477627038.....		20,378	20,378	18,291	20,378		330		330	20,378			0	280	06/26/2037.		
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	04/26/2012.	MBS Paydown 0.458433141.....		35,511	35,511	31,873	35,511		1,475		1,475	35,511			0	651	06/26/2037.		
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	05/26/2012.	MBS Paydown 0.440949407.....		32,347	32,347	29,034	32,347		1,189		1,189	32,347			0	741	06/26/2037.		
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	06/26/2012.	MBS Paydown 0.431303201.....		17,847	17,847	16,019	17,847		293		293	17,847			0	491	06/26/2037.		
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	07/26/2012.	MBS Paydown 0.403939216.....		50,626	50,626	45,441	50,626		3,109		3,109	50,626			0	1,624	06/26/2037.		
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	08/26/2012.	MBS Paydown 0.392889861.....		20,442	20,442	18,349	20,442		474		474	20,442			0	750	06/26/2037.		
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	08/31/2012.	Reinsurance Intercompany Balance		726,234	726,888	652,434	666,607		19,320		19,320	666,607		59,627	59,627	29,984	06/26/2037.		
47232D	BW	1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37.....	08/31/2012.	Reinsurance Intercompany Balance		262,363	284,632	112,399	149,757		10,201		10,201	149,757		112,606	112,606	13,046	06/26/2037.		
47232D	BX	9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37.....	08/31/2012.	Reinsurance Intercompany Balance		123,106	142,316	37,185	48,838		3,535		3,535	48,838		74,268	74,268	6,523	06/26/2037.		
47232D	BY	7	JMAC 2009-R5 9A4 SUB SSUP CSTR 6/26/37.....	08/31/2012.	Reinsurance Intercompany Balance		108,331	142,316	28,529	35,022		2,190		2,190	35,022		73,309	73,309	6,523	06/26/2037.		
47232D	BZ	4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....	08/31/2012.	Reinsurance Intercompany Balance		244,601	426,948	245,932	51,635				(198)	(198)	51,635		192,966	192,966	19,569	06/26/2037.	
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	01/26/2012.	MBS Paydown 0.566729646.....		23,157	23,157	23,157	23,157				0	23,157			0	135	08/26/2037.		
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	02/26/2012.	MBS Paydown 0.554744752.....		44,220	44,220	44,220	44,220				(60)	(60)	44,220			0	516	08/26/2037.	
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	03/26/2012.	MBS Paydown 0.551809472.....		10,830	10,830	10,830	10,830				0	10,830			0	190	08/26/2037.		
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	04/26/2012.	MBS Paydown 0.539956737.....		43,733	43,733	43,733	43,733				(66)	(66)	43,733			0	1,020	08/26/2037.	
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	05/26/2012.	MBS Paydown 0.520606329.....		71,396	71,396	71,396	71,396				(183)	(183)	71,396			0	2,082	08/26/2037.	
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	06/26/2012.	MBS Paydown 0.514313041.....		23,220	23,220	23,220	23,220				(5)	(5)	23,220			0	813	08/26/2037.	
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	07/26/2012.	MBS Paydown 0.498066311.....		59,945	59,945	59,945	59,945				(141)	(141)	59,945			0	2,448	08/26/2037.	
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	08/26/2012.	MBS Paydown 0.488435928.....		35,533	35,533	35,533	35,533				(41)	(41)	35,533			0	1,658	08/26/2037.	
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	08/31/2012.	Reinsurance Intercompany Balance		1,796,936	1,802,162	1,802,162	1,800,426				(265)	(265)	1,800,426		(3,490)	(3,490)	94,613	08/26/2037.	
47232D	DK	5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37.....	08/31/2012.	Reinsurance Intercompany Balance		513,022	527,094	424,546	430,614		7,673		7,673	430,614		82,408	82,408	27,672	08/26/2037.		
47232D	DL	3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37.....	08/31/2012.	Reinsurance Intercompany Balance		229,355	263,547	163,220	73,246		1,750		1,750	73,246		156,109	156,109	13,836	08/26/2037.		
47232D	DM	1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37.....	08/31/2012.	Reinsurance Intercompany Balance		241,554	368,966	113,756	100,037		2,633		2,633	100,037		141,517	141,517	21,523	08/26/2037.		

SCHEDULE D - PART 4

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

E14.15

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
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	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
47232D	DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	...	08/26/2012.	Pass-Through Loss.....		13,798	3,904	.....	.....	.....	.....(366)	.....	.....(366)	.....	.....	.....	.....	.....0	724	08/26/2037.
47232D	DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....		226,543	407,877	115,412	55,543	.....	.....(9,164)	.....	.....(9,164)	.....	.....55,543	.....	.....171,000	171,000	23,792	08/26/2037.
47232D	DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	...	01/26/2012.	MBS Paydown 0.29248628.....		28,684	28,684	28,684	28,684	.....	.....223	.....	.....223	.....	.....28,684	.....	.....	.....	.....125	04/26/2037.
47232D	DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	...	02/26/2012.	MBS Paydown 0.276414999.....		27,890	27,890	27,890	27,890	.....	.....(217)	.....	.....(217)	.....	.....27,890	.....	.....	.....	.....0	04/26/2037.
47232D	DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	...	03/26/2012.	MBS Paydown 0.259009646.....		30,205	30,205	30,205	30,205	.....	.....(304)	.....	.....(304)	.....	.....30,205	.....	.....	.....	.....0	04/26/2037.
47232D	DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	...	04/26/2012.	MBS Paydown 0.251086398.....		13,750	13,750	13,750	13,750	.....	.....(58)	.....	.....(58)	.....	.....13,750	.....	.....	.....	.....0	04/26/2037.
47232D	DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	...	05/26/2012.	MBS Paydown 0.234731504.....		28,382	28,382	28,382	28,382	.....	.....(330)	.....	.....(330)	.....	.....28,382	.....	.....	.....	.....0	04/26/2037.
47232D	DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	...	06/26/2012.	MBS Paydown 0.214952416.....		34,324	34,324	34,324	34,324	.....	.....(509)	.....	.....(509)	.....	.....34,324	.....	.....	.....	.....0	04/26/2037.
47232D	DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	...	07/26/2012.	MBS Paydown 0.209212091.....		9,962	9,962	9,962	9,962	.....	.....(82)	.....	.....(82)	.....	.....9,962	.....	.....	.....	.....0	04/26/2037.
47232D	DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	...	08/26/2012.	MBS Paydown 0.201365242.....		13,617	13,617	13,617	13,617	.....	.....(126)	.....	.....(126)	.....	.....13,617	.....	.....	.....	.....0	04/26/2037.
47232D	DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....		349,137	349,443	349,443	353,767	.....	.....(3,659)	.....	.....(3,659)	.....	.....353,767	.....	.....(4,630)	(4,630)	12,099	04/26/2037.
47232D	DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....		454,160	462,766	430,807	439,664	.....	.....3,063	.....	.....3,063	.....	.....439,664	.....	.....14,496	14,496	18,036	04/26/2037.
47232D	DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....		219,219	231,383	97,374	127,523	.....	.....5,388	.....	.....5,388	.....	.....127,523	.....	.....91,696	91,696	8,011	04/26/2037.
47232D	DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....		169,051	231,383	70,878	90,694	.....	.....3,489	.....	.....3,489	.....	.....90,694	.....	.....78,357	78,357	8,011	04/26/2037.
47232D	DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....		302,860	578,457	134,950	136,042	.....	.....(1,298)	.....	.....(1,298)	.....	.....136,042	.....	.....166,818	166,818	20,028	04/26/2037.
47232D	EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	...	05/26/2012.	Pass-Through Loss.....		14,798	2,485	.....	.....	.....	.....(142)	.....	.....(142)	.....	.....	.....	.....14,798	14,798	321	04/26/2037.
47232D	EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	...	06/26/2012.	Pass-Through Loss.....		6,163	1,035	.....	.....	.....	.....(75)	.....	.....(75)	.....	.....	.....	.....6,163	6,163	160	04/26/2037.
47232D	EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	...	07/26/2012.	Pass-Through Loss.....		5,474	919	.....	.....	.....	.....(78)	.....	.....(78)	.....	.....	.....	.....5,474	5,474	166	04/26/2037.
47232D	EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	...	08/26/2012.	Pass-Through Loss.....		7,057	1,185	.....	.....	.....	.....(112)	.....	.....(112)	.....	.....	.....	.....7,057	7,057	244	04/26/2037.
47232D	EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	208,271	583,528	97,979	58,055	.....	.....	.....(10,166)	.....	.....(10,166)	.....	.....58,055	.....	.....116,724	116,724	20,204	04/26/2037.
47232D	EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	01/26/2012.	MBS Paydown 0.371480457.....	8,631	8,631	8,207	8,631	.....	.....	.....	.....	.....0	.....	.....8,631	.....	.....	.....	.....39	08/26/2037.
47232D	EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	02/26/2012.	MBS Paydown 0.358494958.....	25,509	25,509	24,257	25,509	.....	.....	.....828	.....	.....828	.....	.....25,509	.....	.....	.....	.....0	08/26/2037.
47232D	EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	03/26/2012.	MBS Paydown 0.354113535.....	8,607	8,607	8,185	8,607	.....	.....	.....(14)	.....	.....(14)	.....	.....8,607	.....	.....	.....	.....0	08/26/2037.
47232D	EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	04/26/2012.	MBS Paydown 0.34817974.....	11,656	11,656	11,084	11,656	.....	.....	.....(31)	.....	.....(31)	.....	.....11,656	.....	.....	.....	.....0	08/26/2037.
47232D	EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	05/26/2012.	MBS Paydown 0.344288212.....	7,644	7,644	7,269	7,644	.....	.....	.....(27)	.....	.....(27)	.....	.....7,644	.....	.....	.....	.....0	08/26/2037.
47232D	EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	06/26/2012.	MBS Paydown 0.327623914.....	32,735	32,735	31,129	32,735	.....	.....	.....1,188	.....	.....1,188	.....	.....32,735	.....	.....	.....	.....0	08/26/2037.
47232D	EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	07/26/2012.	MBS Paydown 0.316270662.....	22,302	22,302	21,208	22,302	.....	.....	.....996	.....	.....996	.....	.....22,302	.....	.....	.....	.....0	08/26/2037.
47232D	EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	08/26/2012.	MBS Paydown 0.302543262.....	26,966	26,966	25,643	26,966	.....	.....	.....1,711	.....	.....1,711	.....	.....26,966	.....	.....	.....	.....0	08/26/2037.
47232D	EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	593,436	594,313	565,153	526,416	.....	.....	.....1,067	.....	.....1,067	.....	.....526,416	.....	.....67,020	67,020	18,905	08/26/2037.
47232D	EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	382,301	458,358	224,923	183,356	.....	.....	.....2,764	.....	.....2,764	.....	.....183,356	.....	.....198,945	198,945	14,582	08/26/2037.
47232D	EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	137,664	229,179	79,773	52,997	.....	.....	.....(1,050)	.....	.....(1,050)	.....	.....52,997	.....	.....84,667	84,667	8,328	08/26/2037.
47232D	EX 6	JMAC 2009-R5 22A4 SUB SSUP CSTR 8/26/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	118,365	229,179	153,470	35,909	.....	.....	.....(2,502)	.....	.....(2,502)	.....	.....35,909	.....	.....82,456	82,456	8,328	08/26/2037.
47232D	EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	...	01/26/2012.	Pass-Through Loss.....	.....	.....4,298	3,470	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....39	08/26/2037.
47232D	EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	...	02/26/2012.	Pass-Through Loss.....	.....	.....6,947	5,609	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....95	08/26/2037.
47232D	EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	...	03/26/2012.	Pass-Through Loss.....	.....	.....3,108	2,509	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....57	08/26/2037.
47232D	EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	...	04/26/2012.	Pass-Through Loss.....	.....	.....8,573	6,922	.....	.....	.....	.....(131)	.....	.....(131)	.....	.....	.....	.....	.....	.....0	08/26/2037.
47232D	EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	...	05/26/2012.	Pass-Through Loss.....	.....	.....3,016	2,435	.....	.....	.....	.....(46)	.....	.....(46)	.....	.....	.....	.....	.....	.....82	08/26/2037.
47232D	EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	...	06/26/2012.	Pass-Through Loss.....	.....	.....7,096	5,729	.....	.....	.....	.....(109)	.....	.....(109)	.....	.....	.....	.....	.....	.....223	08/26/2037.
47232D	EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	...	07/26/2012.	Pass-Through Loss.....	.....	.....6,797	5,488	.....	.....	.....	.....(104)	.....	.....(104)	.....	.....	.....	.....	.....	.....231	08/26/2037.
47232D	EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	...	08/26/2012.	Pass-Through Loss.....	.....	.....7,926	6,400	.....	.....	.....	.....(121)	.....	.....(121)	.....	.....	.....	.....	.....	.....288	08/26/2037.
47232D	EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	...	08/31/2012.	Reinsurance Intercompany Balance.....	104,570	288,878	233,237	16,645	.....	.....	.....(4,418)	.....	.....(4,418)	.....	.....16,645	.....	.....87,925	87,925	10,498	08/26/2037.
47232V	AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	...	01/26/2012.	MBS Paydown 0.475385152.....	.....	.....6,400	6,400	6,400	6,400	.....	.....	.....	.....0	.....	.....6,400	.....	.....	.....	.....0	02/26/2037.

SCHEDULE D - PART 4

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

E14.16

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....			02/26/2012.	MBS Paydown 0.46904182.....		6,219	6,219	6,219	6,219				0		6,219			0	90	02/26/2037.	
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....			03/26/2012.	MBS Paydown 0.464845947.....		4,114	4,114	4,114	4,114				0		4,114			0	79	02/26/2037.	
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....			04/26/2012.	MBS Paydown 0.461074154.....		3,698	3,698	3,698	3,698				0		3,698			0	89	02/26/2037.	
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....			05/26/2012.	MBS Paydown 0.457030865.....		3,964	3,964	3,964	3,964				0		3,964			0	114	02/26/2037.	
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....			06/26/2012.	MBS Paydown 0.450796369.....		6,113	6,113	6,113	6,113		2		2		6,113			0	205	02/26/2037.	
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....			07/26/2012.	MBS Paydown 0.445053304.....		5,631	5,631	5,631	5,631		2		2		5,631			0	216	02/26/2037.	
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....			08/26/2012.	MBS Paydown 0.441135849.....		3,841	3,841	3,841	3,841		1		1		3,841			0	166	02/26/2037.	
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....			08/31/2012.	Reinsurance Intercompany Balance.....		430,653	432,513	432,513	430,316		154		154		430,316		337	337	20,756	02/26/2037.	
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37.....			08/31/2012.	Reinsurance Intercompany Balance.....		82,448	115,347	115,347	115,225		(18)		(18)		115,225		(32,777)	(32,777)	5,527	02/26/2037.	
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37.....			08/31/2012.	Reinsurance Intercompany Balance.....		45,521	86,510	86,510	86,137		(160)		(160)		86,137		(40,616)	(40,616)	3,731	02/26/2037.	
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37.....			08/31/2012.	Reinsurance Intercompany Balance.....		27,536	86,510	86,510	11,845		(432)	6,885	(7,317)		11,845		15,691	15,691	3,316	02/26/2037.	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....			01/26/2012.	Pass-Through Loss.....			3,687	3,568					0					0	18	02/26/2037.	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....			02/26/2012.	Pass-Through Loss.....			2,709	2,622					0					0	26	02/26/2037.	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....			03/26/2012.	Pass-Through Loss.....			2,203	2,132					0					0	32	02/26/2037.	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....			04/26/2012.	Pass-Through Loss.....			2,128	2,059			(1)		(1)					0	41	02/26/2037.	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....			05/26/2012.	Pass-Through Loss.....			4,138	4,005			(3)		(3)					0	99	02/26/2037.	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....			06/26/2012.	Pass-Through Loss.....			2,026	1,960			(1)		(1)					0	58	02/26/2037.	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....			07/26/2012.	Pass-Through Loss.....			2,541	2,459			(2)		(2)					0	85	02/26/2037.	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....			08/26/2012.	Pass-Through Loss.....			4,281	4,143			(3)		(3)					0	164	02/26/2037.	
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....			08/31/2012.	Reinsurance Intercompany Balance.....		28,772	118,615	114,783	1,792		(78)		(78)		1,792		26,980	26,980	5,115	02/26/2037.	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....			01/26/2012.	MBS Paydown 0.977329788.....		7,281	7,281	7,281	7,281		(1)		(1)		7,281				33	11/26/2035.	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....			02/26/2012.	MBS Paydown 0.963811332.....		9,463	9,463	9,463	9,463				0		9,463			0	88	11/26/2035.	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....			03/26/2012.	MBS Paydown 0.956717395.....		4,966	4,966	4,966	4,966				0		4,966			0	69	11/26/2035.	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....			04/26/2012.	MBS Paydown 0.946444999.....		7,191	7,191	7,191	7,191		(3)		(3)		7,191			0	132	11/26/2035.	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....			05/26/2012.	MBS Paydown 0.938358286.....		5,661	5,661	5,661	5,661		(1)		(1)		5,661			0	130	11/26/2035.	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....			06/26/2012.	MBS Paydown 0.921670719.....		11,681	11,681	11,681	11,681		(13)		(13)		11,681			0	322	11/26/2035.	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....			07/26/2012.	MBS Paydown 0.913249492.....		5,895	5,895	5,895	5,895		(1)		(1)		5,895			0	189	11/26/2035.	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....			08/26/2012.	MBS Paydown 0.905184094.....		5,646	5,646	5,646	5,646				0		5,646			0	207	11/26/2035.	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....			08/31/2012.	Reinsurance Intercompany Balance.....		622,477	633,629	633,629	632,586		7		7		632,586		(10,109)	(10,109)	26,175	11/26/2035.	
47232V CN 0	JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35.....			08/31/2012.	Reinsurance Intercompany Balance.....		29,009	100,000	100,000	50,686		(2,541)	5,767	(8,308)		50,686		(21,677)	(21,677)	4,123	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....			01/26/2012.	Pass-Through Loss.....			3,920	3,900					0					0	18	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....			02/26/2012.	Pass-Through Loss.....			7,366	7,327					0					0	68	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....			03/26/2012.	Pass-Through Loss.....			3,727	3,708					0					0	51	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....			04/26/2012.	Pass-Through Loss.....			2,869	2,854			(16)		(16)					0	53	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....			05/26/2012.	Pass-Through Loss.....			3,545	3,526			(20)		(20)					0	81	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....			06/26/2012.	Pass-Through Loss.....			6,141	6,109			(34)		(34)					0	169	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....			07/26/2012.	Pass-Through Loss.....			3,196	3,179			(18)		(18)					0	102	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....			08/26/2012.	Pass-Through Loss.....			1,567	1,559			(9)		(9)					0	57	11/26/2035.	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....			08/31/2012.	Reinsurance Intercompany Balance.....		29,972	165,986	165,109	12,861		(925)		(925)		12,861		17,111	17,111	6,843	11/26/2035.	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....			01/26/2012.	MBS Paydown 0.539199894.....		11,942	11,942	11,942	11,942				0		11,942			0	59	05/26/2036.	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....			02/26/2012.	MBS Paydown 0.525452255.....		20,621	20,621	20,621	20,621		13		13		20,621			0	202	05/26/2036.	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....			03/26/2012.	MBS Paydown 0.508756505.....		25,044	25,044	25,044	25,044		34		34		25,044			0	367	05/26/2036.	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....			04/26/2012.	MBS Paydown 0.489356352.....		29,100	29,100	29,100	29,100		54		54		29,100			0	476	05/26/2036.	

SCHEDULE D - PART 4

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

E14.17

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	05/26/2012.	MBS Paydown 0.478525329.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	06/26/2012.	MBS Paydown 0.474379154.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	07/26/2012.	MBS Paydown 0.472488915.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	08/26/2012.	MBS Paydown 0.464941822.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	01/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	02/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	03/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	04/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	04/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	05/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	05/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	06/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	06/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	07/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	07/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	08/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	08/26/2012.	Pass-Through Loss.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	05/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	09/26/2035.
47232V DD 1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	09/26/2035.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	01/26/2012.	MBS Paydown 0.346390069.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	02/26/2012.	MBS Paydown 0.332554019.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	03/26/2012.	MBS Paydown 0.28442329.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	04/26/2012.	MBS Paydown 0.259180562.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	05/26/2012.	MBS Paydown 0.253760281.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	06/26/2012.	MBS Paydown 0.242898937.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	07/26/2012.	MBS Paydown 0.224871383.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	08/26/2012.	MBS Paydown 0.202483379.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DK 5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DL 3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	08/31/2012.	Reinsurance Intercompany Balance	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	01/26/2012.	MBS Paydown 0.317735295.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	02/26/2012.	MBS Paydown 0.313003978.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	03/26/2012.	MBS Paydown 0.308303307.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	07/26/2036.

SCHEDULE D - PART 4

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

E14.18

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
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V	DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....		04/26/2012.	MBS Paydown 0.30267794.....		3,895	3,895	3,895	3,895				0		3,895			0	78	07/26/2036.
47232V	DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....		05/26/2012.	MBS Paydown 0.295345486.....		5,076	5,076	5,076	5,076				0		5,076			0	127	07/26/2036.
47232V	DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....		06/26/2012.	MBS Paydown 0.285305418.....		6,951	6,951	6,951	6,951				0		6,951			0	208	07/26/2036.
47232V	DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....		07/26/2012.	MBS Paydown 0.277697481.....		5,267	5,267	5,267	5,267				0		5,267			0	184	07/26/2036.
47232V	DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....		08/26/2012.	MBS Paydown 0.27236308.....		3,693	3,693	3,693	3,693				0		3,693			0	148	07/26/2036.
47232V	DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		187,108	188,560	188,560	188,560				0		188,560		(1,452)	(1,452)	8,484	07/26/2036.
47232V	DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		133,731	197,803	166,243	169,722		3,141		3,141		169,722		(35,991)	(35,991)	8,900	07/26/2036.
47232V	DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		04/26/2012.	Pass-Through Loss.....			1,370	1,322			(2)		(2)					0	27	07/26/2036.
47232V	DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		05/26/2012.	Pass-Through Loss.....			3,640	3,511			(7)		(7)					0	91	07/26/2036.
47232V	DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		06/26/2012.	Pass-Through Loss.....			2,937	2,833			(7)		(7)					0	88	07/26/2036.
47232V	DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		07/26/2012.	Pass-Through Loss.....			1,880	1,813			(5)		(5)					0	66	07/26/2036.
47232V	DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		08/26/2012.	Pass-Through Loss.....			2,098	2,024			(7)		(7)					0	84	07/26/2036.
47232V	DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		29,432	86,976	83,892	20,902		(316)		(316)		20,902		8,530	8,530	3,913	07/26/2036.
47232V	EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		01/26/2012.	MBS Paydown 0.498232176.....		3,235	3,235	3,235	3,235				0		3,235			0	16	01/26/2036.
47232V	EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		02/26/2012.	MBS Paydown 0.456440522.....		8,358	8,358	8,358	8,358				0		8,358			0	80	01/26/2036.
47232V	EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		03/26/2012.	MBS Paydown 0.429749728.....		5,338	5,338	5,338	5,338		2		2		5,338			0	77	01/26/2036.
47232V	EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		04/26/2012.	MBS Paydown 0.408658905.....		4,218	4,218	4,218	4,218		2		2		4,218			0	81	01/26/2036.
47232V	EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		05/26/2012.	MBS Paydown 0.356343071.....		10,463	10,463	10,463	10,463		9		9		10,463			0	251	01/26/2036.
47232V	EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		06/26/2012.	MBS Paydown 0.340307612.....		3,207	3,207	3,207	3,207		3		3		3,207			0	92	01/26/2036.
47232V	EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		07/26/2012.	MBS Paydown 0.269210507.....		14,219	14,219	14,219	14,219		19		19		14,219			0	477	01/26/2036.
47232V	EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		08/26/2012.	MBS Paydown 0.233606189.....		7,121	7,121	7,121	7,121		43		43		7,121			0	273	01/26/2036.
47232V	EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		46,717	46,721	46,721	46,722		279		279		46,722		(5)	(5)	2,015	01/26/2036.
47232V	ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		177,804	180,000	180,000	180,000				0		180,000		(2,196)	(2,196)	7,763	01/26/2036.
47232V	ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		84,762	90,000	90,000	90,000				0		90,000		(5,238)	(5,238)	3,881	01/26/2036.
47232V	ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		82,639	90,000	90,000	89,851		(31)		(31)		89,851		(7,212)	(7,212)	3,881	01/26/2036.
47232V	EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		67,552	90,000	90,000	89,892		(23)		(23)		89,892		(22,340)	(22,340)	3,881	01/26/2036.
47232V	EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		01/26/2012.	Pass-Through Loss.....			1,137	1,127					0					0	5	01/26/2036.
47232V	EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		02/26/2012.	Pass-Through Loss.....			926	918					0					0	9	01/26/2036.
47232V	EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		03/26/2012.	Pass-Through Loss.....			1,880	1,864					0					0	27	01/26/2036.
47232V	EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		04/26/2012.	Pass-Through Loss.....			1,624	1,610			(17)		(17)					0	31	01/26/2036.
47232V	EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		05/26/2012.	Pass-Through Loss.....			3,741	3,708			(38)		(38)					0	90	01/26/2036.
47232V	EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		06/26/2012.	Pass-Through Loss.....			1,323	1,311			(14)		(14)					0	38	01/26/2036.
47232V	EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		07/26/2012.	Pass-Through Loss.....			2,379	2,359			(24)		(24)					0	80	01/26/2036.
47232V	EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		08/26/2012.	Pass-Through Loss.....			3,501	3,471			(36)		(36)					0	134	01/26/2036.
47232V	EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		118,783	289,565	287,049	118,004		(2,974)		(2,974)		118,004		779	779	12,487	01/26/2036.
47232V	FF 4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....		08/26/2012.	MBS Paydown 0.778932733.....		38,134	38,134	38,546	38,134		943		943		38,134			0	1,462	01/26/2036.
47232V	FF 4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		133,210	134,366	135,816	131,859		1,711		1,711		131,859		1,351	1,351	5,795	01/26/2036.
47232V	FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		597,650	621,000	621,000	616,224		447		447		616,224		(18,574)	(18,574)	26,781	01/26/2036.
47232V	FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		654,301	690,000	690,000	689,523		(99)		(99)		689,523		(35,222)	(35,222)	29,756	01/26/2036.
47232V	FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36.....		08/31/2012.	Reinsurance Intercompany Balance.....		128,801	241,500	241,500	54,229		(5,312)		(5,312)		54,229		74,572	74,572	10,415	01/26/2036.
47232V	FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		01/26/2012.	MBS Paydown 0.38358746.....		21,331	21,331	21,331	21,331				0		21,331			0	93	06/26/2036.
47232V	FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		02/26/2012.	MBS Paydown 0.367246898.....		21,331	21,331	21,331	21,331		3		3		21,331			0	186	06/26/2036.
47232V	FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....		03/26/2012.	MBS Paydown 0.350906336.....		21,331	21,331	21,331	21,331		6		6		21,331			0	279	06/26/2036.

SCHEDULE D - PART 4

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

E14.19

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description	3 F o r e i g n								11	12	13	14	15						
				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
47232V	FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	04/26/2012.	MBS Paydown 0.341932131.....		11,715	11,715	11,715	11,715		5		5		11,715			0	204	06/26/2036.
47232V	FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	05/26/2012.	MBS Paydown 0.333009434.....		11,648	11,648	11,648	11,648		7		7		11,648			0	253	06/26/2036.
47232V	FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	06/26/2012.	MBS Paydown 0.316668872.....		21,331	21,331	21,331	21,331		15		15		21,331			0	555	06/26/2036.
47232V	FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	07/26/2012.	MBS Paydown 0.300328309.....		21,331	21,331	21,331	21,331		18		18		21,331			0	647	06/26/2036.
47232V	FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	08/26/2012.	MBS Paydown 0.283987747.....		21,331	21,331	21,331	21,331		(42)		(42)		21,331			0	738	06/26/2036.
47232V	FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		373,076	370,720	370,720	367,717		(326)		(326)		367,717		5,359	5,359	12,828	06/26/2036.
47232V	FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		137,850	139,243	60,799	102,610		11,180		11,180		102,610		35,240	35,240	4,818	06/26/2036.
47232V	FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		167,322	174,054	48,513	93,929		13,387		13,387		93,929		73,393	73,393	6,023	06/26/2036.
47232V	FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		116,094	121,838	22,740	45,187		7,192		7,192		45,187		70,907	70,907	4,216	06/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	...	01/26/2012.	MBS Paydown 0.387027867.....		4,877	4,877	4,877	4,877				0		4,877				26	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	...	02/26/2012.	MBS Paydown 0.371763079.....		5,942	5,942	5,942	5,942		37		37		5,942			0	64	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	...	03/26/2012.	MBS Paydown 0.34928109.....		8,751	8,751	8,751	8,751		65		65		8,751			0	142	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	...	04/26/2012.	MBS Paydown 0.343354119.....		2,307	2,307	2,307	2,307		3		3		2,307			0	50	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	...	05/26/2012.	MBS Paydown 0.324615459.....		7,294	7,294	7,294	7,294		50		50		7,294			0	198	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	...	06/26/2012.	MBS Paydown 0.300077678.....		9,551	9,551	9,551	9,551		77		77		9,551			0	310	03/26/2036.
47232V	GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		113,380	116,801	116,801	115,420		406		406		115,420		(2,040)	(2,040)	5,607	03/26/2036.
47232V	GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		251,482	285,440	285,440	284,568		(41)		(41)		284,568		(33,086)	(33,086)	13,703	03/26/2036.
47232V	GK 2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		109,567	142,720	92,731	74,929		2,437	34,351	(31,914)		74,929		34,638	34,638	6,851	03/26/2036.
47232V	GL 0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		66,763	142,720	43,054	46,460		(89)		(89)		46,460		20,303	20,303	6,851	03/26/2036.
47232V	GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		53,410	142,720	33,525	23,462		(522)		(522)		23,462		29,948	29,948	6,851	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	...	01/26/2012.	Pass-Through Loss.....			8,515		1,792				0						99	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	...	02/26/2012.	Pass-Through Loss.....		9,313	10,851	2,283	9,313				0		9,313			0	185	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	...	03/26/2012.	Pass-Through Loss.....		29,409	7,793	1,640	6,904				0		6,904		22,505	22,505	175	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	...	04/26/2012.	Pass-Through Loss.....			5,530	1,164					0					0	354	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	...	05/26/2012.	Pass-Through Loss.....			11,471	2,414					0					0	582	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	...	06/26/2012.	Pass-Through Loss.....			6,503	1,368					0					0	560	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	...	07/26/2012.	Pass-Through Loss.....			2,446	515					0					0	107	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	...	08/26/2012.	Pass-Through Loss.....			678	143					0					0	33	03/26/2036.
47232V	GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	...	09/26/2012.	Pass-Through Loss.....			1,208	254					0					0	6,868	03/26/2036.
475070	AD 0	JEFFERSON-PILOT 4.75 01-30-14 NC.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,566,586	1,500,000	1,405,950	1,482,975		7,538		7,538		1,482,975		83,611	83,611	77,188	01/30/2014.
481165	AJ 7	JOY GLOBAL INC 5.125 10/15/2021.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,100,065	1,000,000	1,012,420	1,011,553		(655)		(655)		1,011,553		88,512	88,512	45,413	10/15/2021.
48124W	AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,141,250	1,000,000	862,188	907,323		10,978		10,978		907,323		233,927	233,927	37,870	03/18/2051.
48124X	AA 5	JPMCC 2009-RR2 GEA SEQ 12/17/2049.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,125,300	1,000,000	903,574	937,126		8,557		8,557		937,126		188,174	188,174	41,573	12/17/2049.
48124X	AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,138,000	1,000,000	915,000	941,568		6,783		6,783		941,568		196,432	196,432	43,312	06/17/2050.
485134	BL 3	KANSAS CITY P&L 2009A 7.15 04/01/2019.....	...	08/31/2012.	Reinsurance Intercompany Balance		3,864,680	3,000,000	2,996,760	2,997,680		180		180		2,997,680		867,000	867,000	196,625	04/01/2019.
49327X	AA 8	KEY BANK NA 4.95 09/15/2015.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,163,598	2,000,000	1,915,740	1,969,113		6,111		6,111		1,969,113		194,485	194,485	95,150	09/15/2015.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	01/25/2012.	MBS Paydown 0.888684545.....		160,403	160,403	104,262	160,403		29,878		29,878		160,403			0	70	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	02/25/2012.	MBS Paydown 0.870730844.....		89,769	89,769	58,350	89,769		16,751		16,751		89,769			0	83	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	03/25/2012.	MBS Paydown 0.859326321.....		57,023	57,023	37,065	57,023		10,598		10,598		57,023			0	74	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	04/25/2012.	MBS Paydown 0.740915007.....		592,057	592,057	384,837	592,057		110,008		110,008		592,057			0	1,015	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	05/25/2012.	MBS Paydown 0.667953894.....		364,806	364,806	237,124	364,806		59,843		59,843		364,806			0	774	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	06/25/2012.	MBS Paydown 0.640867294.....		135,433	135,433	88,031	135,433		17,824		17,824		135,433			0	344	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	07/25/2012.	MBS Paydown 0.581899753.....		294,838	294,838	191,645	294,838		49,201		49,201		294,838			0	871	06/25/2037.

SCHEDULE D - PART 4

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

E14.20

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
	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)	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.	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
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	08/25/2012.	MBS Paydown 0.533446184.....		242,268	242,268	157,474	242,268		40,363		40,363		242,268			0	826	06/25/2037.
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,537,871	2,667,231	1,733,700	2,252,241		106,117		106,117		2,252,241		285,630	285,630	9,311	06/25/2037.
525221	EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	...	01/25/2012.	MBS Paydown 0.310345278.....		7,323	7,323	5,364	7,323		1,964		1,964		7,323				3	12/25/2035.
525221	EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	...	02/25/2012.	MBS Paydown 0.307831386.....		7,542	7,542	5,524	7,542		2,022		2,022		7,542			0	7	12/25/2035.
525221	EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	...	03/25/2012.	MBS Paydown 0.303500926.....		12,991	12,991	9,516	12,991		2,738		2,738		12,991			0	18	12/25/2035.
525221	EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	...	04/25/2012.	MBS Paydown 0.299256793.....		12,732	12,732	9,326	12,732		541		541		12,732			0	23	12/25/2035.
525221	EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	...	05/25/2012.	MBS Paydown 0.29510493.....		12,456	12,456	9,124	12,456		540		540		12,456			0	28	12/25/2035.
525221	EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	...	06/25/2012.	MBS Paydown 0.292026226.....		9,236	9,236	6,765	9,236		180		180		9,236			0	25	12/25/2035.
525221	EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	...	07/25/2012.	MBS Paydown 0.288658074.....		10,104	10,104	7,402	10,104		223		223		10,104			0	31	12/25/2035.
525221	EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	...	08/25/2012.	MBS Paydown 0.28548273.....		9,526	9,526	6,978	9,526		240		240		9,526			0	34	12/25/2035.
525221	EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....	...	08/31/2012.	Reinsurance Intercompany Balance		633,772	856,448	627,348	635,079		21,800		21,800		635,079		(1,307)	(1,307)	3,109	12/25/2035.
52525F	AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	...	01/25/2012.	MBS Paydown 0.497989938.....		1,006	1,026	872	1,006				0		1,006			0	5	07/25/2047.
52525F	AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	...	02/25/2012.	MBS Paydown 0.46865219.....		117,351	117,351	99,748	117,351		9,735		9,735		117,351			0	1,139	07/25/2047.
52525F	AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	...	03/25/2012.	MBS Paydown 0.46802732.....		2,499	2,499	2,125	2,499		7		7		2,499			0	36	07/25/2047.
52525F	AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	...	04/25/2012.	MBS Paydown 0.458778033.....		36,997	36,997	31,448	36,997		117		117		36,997			0	717	07/25/2047.
52525F	AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	...	05/25/2012.	MBS Paydown 0.458143975.....		2,536	2,536	2,156	2,536		15		15		2,536			0	61	07/25/2047.
52525F	AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	...	06/25/2012.	MBS Paydown 0.457526037.....		2,472	2,472	2,101	2,472		15		15		2,472			0	72	07/25/2047.
52525F	AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	...	07/25/2012.	MBS Paydown 0.428507161.....		116,076	116,076	98,664	116,076		11,355		11,355		116,076			0	3,930	07/25/2047.
52525F	AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	...	08/25/2012.	MBS Paydown 0.427896601.....		2,442	2,442	2,076	2,442		23		23		2,442			0	94	07/25/2047.
52525F	AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,763,670	1,711,586	1,454,848	1,470,418		17,005		17,005		1,470,418		293,252	293,252	66,179	07/25/2047.
532457	BE 7	ELI LILLY & CO 4.20 03/06/2014.....	...	08/31/2012.	Reinsurance Intercompany Balance		527,674	500,000	499,775	499,927		31		31		499,927		27,747	27,747	20,708	03/06/2014.
576434	HM 9	MALT 2003-7 7A4 5.75 11/25/2033.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,158,384	2,086,000	2,093,171	2,082,565		(991)		(991)		2,082,565		75,819	75,819	89,959	11/25/2033.
57643M	LZ 5	MASTR 2006-1 1A3 5 05/25/36.....	...	08/31/2012.	Reinsurance Intercompany Balance		962,500	1,000,000	978,906	926,869		(1,498)		(1,498)		926,869		35,631	35,631	43,125	05/25/2036.
587405	AB 7	MERCANTILE BANKS B 4.625 04/15/2013.....	...	04/19/2012.	CITIGROUP.....		1,035,090	1,000,000	978,600	997,291		842		842		997,291		37,799	37,799	24,281	04/15/2013.
59156R	AH 1	METLIFE INC 5.50 06/15/2014.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,077,079	1,000,000	1,016,840	1,004,584		(1,607)		(1,607)		1,004,584		72,495	72,495	39,111	06/15/2014.
617446	V7 1	MORGAN STANLEY SER F 6.25 08/28/2017 MTN.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,084,015	1,000,000	835,000	892,305		11,098		11,098		892,305		191,710	191,710	63,021	08/28/2017.
617451	CL 1	MSC 2005-HQ7 A4 SEQ CSTR 11/14/42.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,790,837	2,500,000	2,410,352	2,465,958		7,569		7,569		2,465,958		324,879	324,879	88,149	11/14/2042.
61746W	H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	...	01/13/2012.	MBS Paydown 0.993609983.....		12,780	12,780	12,564	12,780		33		33		12,780			0	55	06/13/2041.
61746W	H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	...	02/13/2012.	MBS Paydown 0.990484963.....		6,250	6,250	6,145	6,250		16		16		6,250			0	54	06/13/2041.
61746W	H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	...	03/13/2012.	MBS Paydown 0.987022619.....		6,925	6,925	6,808	6,925		18		18		6,925			0	89	06/13/2041.
61746W	H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	...	04/13/2012.	MBS Paydown 0.98085528.....		12,335	12,335	12,127	12,335		9		9		12,335			0	213	06/13/2041.
61746W	H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	...	05/13/2012.	MBS Paydown 0.977568231.....		6,574	6,574	6,463	6,574		6		6		6,574			0	142	06/13/2041.
61746W	H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	...	06/13/2012.	MBS Paydown 0.971064782.....		13,007	13,007	12,787	13,007		13		13		13,007			0	338	06/13/2041.
61746W	H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	...	07/13/2012.	MBS Paydown 0.953775324.....		34,579	34,579	33,995	34,579		41		41		34,579			0	1,047	06/13/2041.
61746W	H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	...	08/13/2012.	MBS Paydown 0.941518205.....		24,514	24,514	24,101	24,514		34		34		24,514			0	848	06/13/2041.
61746W	H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,939,528	1,883,036	1,851,260	1,877,249		2,887		2,887		1,877,249		62,279	62,279	73,188	06/13/2041.
62888X	AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,069,063	1,000,000	997,450	998,081		224		224		998,081		70,982	70,982	19,656	10/29/2020.
636180	BK 6	NATL FUEL GAS 4.90 12/01/2021.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,091,985	1,000,000	998,670	998,749		70		70		998,749		93,236	93,236	36,750	12/01/2021.
637432	CU 7	NATL RURAL UTIL MTNC 7.25 03/01/2012.....	...	03/01/2012.	Maturity 100.0.....		1,346,000	1,346,000	1,572,411	1,346,000		(6,203)		(6,203)		1,346,000			0	48,793	03/01/2012.
638612	AG 6	NATIONWIDE FIN 5.625 02/13/2015.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,118,408	2,000,000	1,979,000	1,994,318		1,414		1,414		1,994,318		124,090	124,090	118,125	02/13/2015.
650119	AA 8	NEW YORK UNIV 2009 5.236 07/01/2032.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,166,007	1,000,000	975,230	978,610		834		834		978,610		187,397	187,397	61,087	07/01/2032.
65504L	AC 1	NOBLE HLDG INTL 4.90 08/01/2020.....	R	08/31/2012.	Reinsurance Intercompany Balance		1,113,146	1,000,000	997,250	997,727		154		154		997,727		115,419	115,419	53,083	08/01/2020.
659421	AD 3	NORTH FORK BANC P 5.875 08/15/2012.....	...	08/15/2012.	Maturity 100.0.....		1,000,000	1,000,000	1,061,090	1,000,000		(5,207)		(5,207)		1,000,000			0	58,750	08/15/2012.

SCHEDULE D - PART 4

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

E14.21

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
67089B AA 6	OHAIN 2011-1A A CLO FLT 4/20/2021.....			08/31/2012.	Intercompany Transfer.....		1,001,875	1,000,000	1,001,875					0		1,001,875			0	1,466	04/20/2012.
67740Q AG 1	OHIO NAT FINAN 6.625 05/01/2031.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,153,274	1,000,000	996,910	997,033		53		53		997,033		156,241	156,241	55,208	05/01/2031.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,267,587	1,062,500	1,062,500	1,062,474		2		2		1,062,474		205,113	205,113	49,486	12/01/2028.
679574 AH 6	OLD DOMIN ELEC 5.676 12/01/28.....			08/31/2012.	Reinsurance Intercompany Balance.....		819,207	708,324	708,324	708,282		3		3		708,282		110,925	110,925	30,153	12/01/2028.
693476 AT 0	PNC FUNDING CORP 5.25 11/15/2015.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,671,017	1,500,000	1,468,380	1,489,036		2,053		2,053		1,489,036		181,981	181,981	62,563	11/15/2015.
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,181,594	1,000,000	996,610	997,944		196		196		997,944		183,650	183,650	54,167	05/01/2018.
698455 AB 8	PANHANDLE EASTERN 7.00 06/15/2018.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,196,864	1,000,000	997,150	998,125		172		172		998,125		198,739	198,739	49,778	06/15/2018.
705006 AB 0	PEARSON PLC 5.70 06/01/2014.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,067,546	1,000,000	997,870	999,539		164		164		999,539		68,007	68,007	42,750	06/01/2014.
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018.....			08/31/2012.	Reinsurance Intercompany Balance.....		932,500	1,000,000	896,820	933,355		6,501		6,501		933,355		(855)	(855)	60,056	02/15/2018.
713448 BN 7	PEPSICO INC 4.50 01/15/20.....			08/31/2012.	Reinsurance Intercompany Balance.....		2,323,613	2,000,000	1,993,300	1,994,784		392		392		1,994,784		328,829	328,829	101,500	01/15/2020.
72650R AT 9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018.....			08/31/2012.	Reinsurance Intercompany Balance.....		2,449,444	2,000,000	1,505,000	1,649,475		29,236		29,236		1,649,475		799,969	799,969	108,333	05/01/2018.
74254P AK 8	PRINCIPAL LIFE MTN 5.10 04/15/2014.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,067,872	1,000,000	994,280	998,864		441		441		998,864		69,008	69,008	44,767	04/15/2014.
743674 AR 4	PROTECTIVE LIFE 4.30 06/01/2013.....			08/31/2012.	Reinsurance Intercompany Balance.....		3,075,937	3,000,000	2,809,540	2,981,331		16,058		16,058		2,981,331		94,606	94,606	96,750	06/01/2013.
74432Q AD 7	PRUDENTIAL FIN MTNB 4.75 04/01/2014.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,054,027	1,000,000	954,050	975,022		0		0		975,022		79,005	79,005	43,542	04/01/2014.
74834L AM 2	QUEST DIAGNOSTIC 6.40 07/01/2017.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,194,856	1,000,000	997,860	998,814		137		137		998,814		196,042	196,042	74,667	07/01/2017.
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39.			08/31/2012.	Reinsurance Intercompany Balance.....		3,170,259	3,000,000	2,829,852	2,949,536		28,081		28,081		2,949,536		220,723	220,723	117,524	09/17/2039.
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,030,938	1,000,000	934,688	945,124		7,609		7,609		945,124		85,814	85,814	41,002	09/16/2039.
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49.			08/31/2012.	Reinsurance Intercompany Balance.....		1,168,121	1,000,000	1,080,000	1,068,312		(8,808)		(8,808)		1,068,312		99,809	99,809	40,694	12/16/2049.
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,135,000	1,000,000	1,063,594	1,048,684		(6,344)		(6,344)		1,048,684		86,316	86,316	42,712	09/16/2040.
751028 AF 8	RALCORP HOLDINGS 4.95 08/15/20.....			08/31/2012.	Reinsurance Intercompany Balance.....		1,066,615	1,000,000	998,400	998,701		87		87		998,701		67,914	67,914	51,700	08/15/2020.
759351 AF 6	REINSURANCE GRP 5.625 03/15/2017.....			08/31/2012.	Reinsurance Intercompany Balance.....		3,353,205	3,000,000	2,972,610	2,985,681		1,807		1,807		2,985,681		367,524	367,524	162,188	03/15/2017.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			01/25/2012.	MBS Paydown 0.410962191.....		710	710	653	710				0		710			0	4	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			01/25/2012.	Pass-Through Loss.....			320	294					0		0			0	2	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			02/25/2012.	MBS Paydown 0.410397768.....		500	500	459	500				0		500			0	5	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			02/25/2012.	Pass-Through Loss.....			347	318					0					0	3	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			03/25/2012.	MBS Paydown 0.403326954.....		10,243	10,243	9,411	10,243				0		10,243			0	154	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			03/25/2012.	Pass-Through Loss.....			363	334					0					0	5	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			04/25/2012.	MBS Paydown 0.400763645.....		1,831	1,831	1,682	1,831		1		1		1,831			0	37	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			04/25/2012.	Pass-Through Loss.....			2,014	1,850					0		0			0	40	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			05/25/2012.	MBS Paydown 0.400148647.....		923	923	848	923				0		923			0	23	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			06/25/2012.	MBS Paydown 0.399449231.....		722	722	664	722				0		722			0	22	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			06/25/2012.	Pass-Through Loss.....			327	300					0					0	10	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			07/25/2012.	MBS Paydown 0.398751149.....		658	658	604	658				0		658			0	23	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			07/25/2012.	Pass-Through Loss.....			389	358					0					0	14	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			08/25/2012.	MBS Paydown 0.389842364.....		9,655	9,655	8,870	9,655		3		3		9,655			0	386	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			08/25/2012.	Pass-Through Loss.....			3,708	3,407					0					0	148	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....			08/31/2012.	Reinsurance Intercompany Balance.....		502,897	584,764	537,251	451,532		151		151		451,532		51,365	51,365	26,314	10/25/2035.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....			01/25/2012.	MBS Paydown 0.534876767.....		30,920	30,920	31,635	30,920		(571)		(571)		30,920			0	148	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....			02/25/2012.	MBS Paydown 0.518525675.....		32,702	32,702	33,458	32,702		(605)		(605)		32,702			0	313	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....			03/25/2012.	MBS Paydown 0.511042204.....		14,967	14,967	15,313	14,967		(255)		(255)		14,967			0	215	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....			04/25/2012.	MBS Paydown 0.490036402.....		42,012	42,012	42,983	42,012		(787)		(787)		42,012			0	805	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....			05/25/2012.	MBS Paydown 0.462442282.....		55,188	55,188	56,464	55,188		(1,041)		(1,041)		55,188			0	1,322	03/25/2033.

SCHEDULE D - PART 4

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

E14.22

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	
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	...	06/25/2012.	MBS Paydown 0.441802504.....		41,280	41,280	42,234	41,280			(763)		(763)		41,280			0	1,187	03/25/2033.	
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	...	07/25/2012.	MBS Paydown 0.440676871.....		2,251	2,251	2,303	2,251			1		1		2,251			0	76	03/25/2033.	
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	...	08/25/2012.	MBS Paydown 0.394508413.....		92,337	92,337	94,472	92,337			(1,744)		(1,744)		92,337			0	3,540	03/25/2033.	
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	...	08/31/2012.	Reinsurance Intercompany Balance		818,744	789,017	807,263	801,286			380		380		801,286		17,458	17,458	34,026	03/25/2033.	
767201 AC 0	RIO TINTO FINANCE 6.50 07/15/2018.....	R	08/31/2012.	Reinsurance Intercompany Balance		2,495,875	2,000,000	1,982,620	1,988,578			1,044		1,044		1,988,578		507,297	507,297	146,611	07/15/2018.	
771196 AS 1	ROCHE HLDGS INC 6.00 03/01/2019.....	...	08/31/2012.	Reinsurance Intercompany Balance		632,784	500,000	492,140	494,377			459		459		494,377		138,407	138,407	30,000	03/01/2019.	
780097 AL 5	ROYAL BK SCOTLND 5.00 10/01/2014.....	R	08/31/2012.	Reinsurance Intercompany Balance		1,012,267	1,000,000	963,080	991,311			2,580		2,580		991,311		20,956	20,956	45,833	10/01/2014.	
78442F AG 3	SLM CORP MTNA 5.375 01/15/2013.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,015,771	1,000,000	999,290	999,778					0		999,778		15,993	15,993	60,618	01/15/2013.	
80851Q DA 9	SCHWAB CHARLES MTN 6.375 09/01/2017.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,204,834	1,000,000	997,190	994,490			609		609		994,490		210,344	210,344	63,750	09/01/2017.	
81013T AB 7	SCOTTISH POWER 5.375 03/15/2015.....	R	08/31/2012.	Reinsurance Intercompany Balance		1,037,749	1,000,000	999,930	999,975			6		6		999,975		37,774	37,774	51,660	03/15/2015.	
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....	...	01/25/2012.	MBS Paydown 0.048538769.....		13	13	12	13					0		13			0		12/25/2023.	
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....	...	02/25/2012.	MBS Paydown 0.048285311.....		13	13	12	13					0		13			0		12/25/2023.	
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....	...	03/25/2012.	MBS Paydown 0.048028882.....		13	13	12	13					0		13			0		12/25/2023.	
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....	...	04/25/2012.	MBS Paydown 0.047769524.....		13	13	12	13					0		13			0		12/25/2023.	
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....	...	05/25/2012.	MBS Paydown 0.047507268.....		13	13	13	13					0		13			0		12/25/2023.	
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....	...	06/25/2012.	MBS Paydown 0.047113198.....		20	20	19	20					0		20			0	1	12/25/2023.	
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....	...	07/25/2012.	MBS Paydown 0.046844473.....		13	13	13	13					0		13			0	0	12/25/2023.	
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....	...	08/25/2012.	MBS Paydown 0.032890804.....		698	698	672	698			73		73		698			0	29	12/25/2023.	
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,653	1,645	1,583	1,480			28		28		1,480		173	173	76	12/25/2023.	
822582 AF 9	SHELL INTL FIN 4.00 03/21/2014.....	R	08/31/2012.	Reinsurance Intercompany Balance		1,054,128	1,000,000	999,730	999,909			37		37		999,909		54,219	54,219	37,778	03/21/2014.	
828807 CF 2	SIMON PROP GP LP 4.375 03/01/2021.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,242,285	2,000,000	1,992,100	1,993,396			421		421		1,993,396		248,889	248,889	87,500	03/01/2021.	
855707 AB 1	STATE AUTO FIN 6.25 11/15/2013.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,023,957	1,000,000	994,860	999,201			418		418		999,201		24,756	24,756	49,306	11/15/2013.	
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	...	01/25/2012.	MBS Paydown 0.581924487.....		13,762	13,762	8,911	13,762			82		82		13,762			0	5	12/25/2035.	
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	...	02/25/2012.	MBS Paydown 0.567764336.....		35,400	35,400	22,922	35,400			3,323		3,323		35,400			0	30	12/25/2035.	
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	...	03/25/2012.	MBS Paydown 0.560048578.....		19,289	19,289	12,490	19,289			347		347		19,289			0	23	12/25/2035.	
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	...	04/25/2012.	MBS Paydown 0.550862222.....		22,966	22,966	14,870	22,966			549		549		22,966			0	36	12/25/2035.	
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	...	05/25/2012.	MBS Paydown 0.539102441.....		29,399	29,399	19,036	29,399			2,120		2,120		29,399			0	57	12/25/2035.	
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	...	06/25/2012.	MBS Paydown 0.534058352.....		12,610	12,610	8,165	12,610			489		489		12,610			0	29	12/25/2035.	
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	...	07/25/2012.	MBS Paydown 0.520408477.....		34,125	34,125	22,096	34,125			4,492		4,492		34,125			0	92	12/25/2035.	
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	...	08/25/2012.	MBS Paydown 0.507565639.....		32,107	32,107	20,789	32,107			4,176		4,176		32,107			0	99	12/25/2035.	
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	...	08/31/2012.	Reinsurance Intercompany Balance		878,723	1,268,914	821,622	839,171			66,530		66,530		839,171		39,552	39,552	4,020	12/25/2035.	
863667 AB 7	STRYKER CORP 4.375 01/15/20.....	...	08/31/2012.	Reinsurance Intercompany Balance		2,302,247	2,000,000	1,986,560	1,989,541			790		790		1,989,541		312,706	312,706	98,681	01/15/2020.	
86722T AA 0	SUNCOR ENERGY INC 6.10 06/01/2018.....	I.	08/31/2012.	Reinsurance Intercompany Balance		2,450,232	2,000,000	2,004,180	2,002,688			(256)		(256)		2,002,688		447,544	447,544	91,500	06/01/2018.	
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,777,516	1,500,000	1,490,145	1,493,676			603		603		1,493,676		283,840	283,840	104,521	03/15/2018.	
87151Q AA 4	SYMETRA FINL 6.125 04/01/2016.....	...	08/31/2012.	Reinsurance Intercompany Balance		1,096,690	1,000,000	999,730	999,904			16		16		999,904		96,786	96,786	56,146	04/01/2016.	
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	01/15/2012.	MBS Paydown 0.94166666.....		8,333	8,333	8,333	8,333					0		8,333			0	36	06/15/2026.	
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	02/15/2012.	MBS Paydown 0.933333333.....		8,333	8,333	8,333	8,333					0		8,333			0	67	06/15/2026.	
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	03/15/2012.	MBS Paydown 0.925.....		8,333	8,333	8,333	8,333					0		8,333			0	99	06/15/2026.	
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	04/15/2012.	MBS Paydown 0.916666667.....		8,333	8,333	8,333	8,333					0		8,333			0	134	06/15/2026.	
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	05/15/2012.	MBS Paydown 0.908333333.....		8,333	8,333	8,333	8,333					0		8,333			0	165	06/15/2026.	
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	06/15/2012.	MBS Paydown 0.9.....		8,333	8,333	8,333	8,333					0		8,333			0	199	06/15/2026.	
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	07/15/2012.	MBS Paydown 0.891666667.....		8,333	8,333	8,333	8,333					0		8,333			0	233	06/15/2026.	
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	08/15/2012.	MBS Paydown 0.883333334.....		8,333	8,333	8,333	8,333					0		8,333			0	265	06/15/2026.	

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
883145	AJ	3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R	08/31/2012.	Reinsurance Intercompany Balance		922,914	883,333	883,333	883,333				0		883,333		39,581	39,581	29,984	06/15/2026.
88319Q	G5	6	TEXTRON FIN CORP MTNE 5.125 08/15/2014.....		08/31/2012.	Reinsurance Intercompany Balance		1,054,466	1,000,000	995,850	999,007		316		316		999,007		55,459	55,459	53,528	08/15/2014.
891027	AN	4	TORCHMARK CORP 6.375 06/15/2016.....		08/31/2012.	Reinsurance Intercompany Balance		1,114,101	1,000,000	1,031,860	1,015,438		(2,386)		(2,386)		1,015,438		98,663	98,663	45,333	06/15/2016.
89152U	AB	8	TOTAL CAPITAL 4.25 12/15/2021.....	R	08/31/2012.	Reinsurance Intercompany Balance		1,156,251	1,000,000	977,230	981,340		1,067		1,067		981,340		174,911	174,911	30,222	12/15/2021.
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		01/16/2012.	MBS Paydown 0.91353308.....		6,200	6,200	6,200	6,200				0		6,200			0	34	11/16/2039.
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		02/16/2012.	MBS Paydown 0.91041546.....		6,235	6,235	6,235	6,235				0		6,235			0	69	11/16/2039.
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		03/16/2012.	MBS Paydown 0.90728178.....		6,267	6,267	6,267	6,267				0		6,267			0	104	11/16/2039.
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		04/16/2012.	MBS Paydown 0.90412504.....		6,313	6,313	6,313	6,313				0		6,313			0	140	11/16/2039.
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		05/16/2012.	MBS Paydown 0.90095058.....		6,349	6,349	6,349	6,349				0		6,349			0	176	11/16/2039.
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		06/16/2012.	MBS Paydown 0.89775353.....		6,394	6,394	6,394	6,394		(1)		(1)		6,394			0	213	11/16/2039.
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		07/16/2012.	MBS Paydown 0.89453946.....		6,428	6,428	6,428	6,428		(1)		(1)		6,428			0	250	11/16/2039.
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		08/16/2012.	MBS Paydown 0.8913036.....		6,472	6,472	6,472	6,472		(1)		(1)		6,472			0	287	11/16/2039.
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....		08/31/2012.	Reinsurance Intercompany Balance		2,094,563	1,782,607	1,782,607	1,781,952		(238)		(238)		1,781,952		312,611	312,611	84,057	11/16/2039.
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		01/16/2012.	MBS Paydown 0.956959703.....		2,761	2,761	2,761	2,761				0		2,761			0	12	10/16/2040.
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		02/16/2012.	MBS Paydown 0.954180558.....		2,779	2,779	2,779	2,779				0		2,779			0	24	10/16/2040.
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		03/16/2012.	MBS Paydown 0.951390302.....		2,790	2,790	2,790	2,790				0		2,790			0	36	10/16/2040.
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		04/16/2012.	MBS Paydown 0.948588219.....		2,802	2,802	2,802	2,802				0		2,802			0	49	10/16/2040.
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		05/16/2012.	MBS Paydown 0.945774649.....		2,814	2,814	2,814	2,814				0		2,814			0	61	10/16/2040.
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		06/16/2012.	MBS Paydown 0.942948901.....		2,826	2,826	2,826	2,826				0		2,826			0	73	10/16/2040.
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		07/16/2012.	MBS Paydown 0.940111471.....		2,837	2,837	2,837	2,837				0		2,837			0	124	10/16/2040.
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		08/16/2012.	MBS Paydown 0.937255279.....		2,856	2,856	2,856	2,856				0		2,856			0	2288	10/16/2040.
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....		08/31/2012.	Reinsurance Intercompany Balance		1,017,801	937,255	937,255	937,256				0		937,256		80,545	80,545	34,482	10/16/2040.
90333W	AC	2	US BANK NA BKNT 4.80 04/15/2015.....		08/31/2012.	Reinsurance Intercompany Balance		1,101,601	1,000,000	962,330	988,969		2,573		2,573		988,969		112,632	112,632	42,133	04/15/2015.
904851	AA	0	UNIONBANCAL CORP 5.25 12/16/2013.....		08/31/2012.	Reinsurance Intercompany Balance		1,044,762	1,000,000	996,370	999,422		284		284		999,422		45,340	45,340	37,188	12/16/2013.
906548	CG	5	UNION ELECTRIC C 6.70 02/01/2019.....		08/31/2012.	Reinsurance Intercompany Balance		1,287,809	1,000,000	997,070	998,097		155		155		998,097		289,712	289,712	72,583	02/01/2019.
90783T	AA	8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....		01/02/2012.	Sinking Fund Redemption 100.0....		3,414		3,414	0				0		3,414			0	92	07/02/2025.
90783T	AA	8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....		07/02/2012.	Sinking Fund Redemption 100.0....		43,332	43,332	43,332	43,332		21		21		43,332			0	2,341	07/02/2025.
90783T	AA	8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....		08/31/2012.	Reinsurance Intercompany Balance		1,390,802	1,218,567	1,218,567	1,179,264		(28,339)		(28,339)		1,179,264		211,538	211,538	76,644	07/02/2025.
92334N	AB	9	VEOLIA ENVRNMT 6.00 06/01/2018.....	R	08/31/2012.	Reinsurance Intercompany Balance		2,315,730	2,000,000	1,992,400	1,995,107		467		467		1,995,107		320,623	320,623	90,000	06/01/2018.
92857W	AF	7	VODAFONE GROUP 5.00 12/16/2013.....	R	08/31/2012.	Reinsurance Intercompany Balance		1,054,172	1,000,000	990,830	998,581		699		699		998,581		55,591	55,591	35,417	12/16/2013.
92857W	AK	6	VODAFONE GROUP 5.75 03/15/2016.....	R	08/31/2012.	Reinsurance Intercompany Balance		1,157,620	1,000,000	987,820	994,644		889		889		994,644		162,976	162,976	55,264	03/15/2016.
929043	AG	2	VORNADO RLTY LP 5.00 01/15/2022.....		08/31/2012.	Reinsurance Intercompany Balance		1,094,237	1,000,000	995,460	995,792		300		300		995,792		98,445	98,445	36,667	01/15/2022.
929160	AF	6	VULCAN MATERIALS 6.40 11/30/2017.....		08/31/2012.	Reinsurance Intercompany Balance		2,112,500	2,000,000	2,000,080	2,000,083		(9)		(9)		2,000,083		112,417	112,417	96,000	11/30/2017.
93884P	CQ	1	WASH GAS LIGHT MTND 6.49 09/27/2027.....		08/31/2012.	Reinsurance Intercompany Balance		1,875,932	1,500,000	1,677,675	1,634,986		(3,754)		(3,754)		1,634,986		240,946	240,946	93,564	09/27/2027.
949746	FS	5	WELLS FARGO & CO 4.625 04/15/2014.....		08/31/2012.	Reinsurance Intercompany Balance		1,050,576	1,000,000	956,940	991,430		3,302		3,302		991,430		59,152	59,152	40,597	04/15/2014.
971807	AD	6	WILMINGTON TRUST 4.875 04/15/2013.....		08/31/2012.	Reinsurance Intercompany Balance		1,014,633	1,000,000	993,210	999,456		565		565		999,444		15,183	15,183	42,792	04/15/2013.
971807	AC	4	WILMINGTON TRUST 8.50 04/02/2018.....		08/31/2012.	Reinsurance Intercompany Balance		1,203,127	1,000,000	1,000,000	1,000,000				0		1,000,006		203,121	203,121	77,898	04/02/2018.
999999	ZZ	1	AMORTIZATION ADJUSTMENT.....		01/01/2012.	Amortization Adjustment.....							(82,277)		(82,277)							01/01/2012.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							298,747,156	284,961,305	272,135,233	270,087,005	80	1,082,740	49,770	1,033,050	0	271,088,602	0	27,658,550	27,658,550	12,386,137	XXX.....
8399997.	Total - Bonds - Part 4.....							373,647,708	350,438,888	337,963,156	335,733,823	80	1,038,295	49,770	988,605	0	336,735,424	0	36,912,284	36,912,284	15,451,495	XXX.....
8399998.	Total - Bonds - Summary Item from Part 5.....							7,467,073	7,344,835	7,297,373			(46,322)		(46,322)		7,268,418		198,655	198,655	274,593	XXX.....
8399999.	Total - Bonds.....							381,114,781	357,783,723	345,260,529	335,733,823	80	991,973	49,770	942,283	0	344,003,842	0	37,110,939	37,110,939	15,726,088	XXX.....

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
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)	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.	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
Common Stocks - Industrial and Miscellaneous																					
92769L	10	1		08/10/2012.	BERNSTEIN.....	5,000.000	134,668	XXX.....	124,950	39,500	(67,400)	.....	.....(67,400)	.....	.....39,500	.....	.....95,168	95,168	400	XXX.....	
92769L	10	1		08/13/2012.	INTERSTATE.....	5,500.000	148,357	XXX.....	137,445	43,450	(74,140)	.....	.....(74,140)	.....	.....43,450	.....	.....104,907	104,907	440	XXX.....	
92769L	10	1		08/14/2012.	BERNSTEIN.....	15,000.000	409,059	XXX.....	374,850	118,500	(202,200)	.....	.....(202,200)	.....	.....118,500	.....	.....290,559	290,559	1,200	XXX.....	
92769L	10	1		08/20/2012.	BERNSTEIN.....	7,500.000	205,207	XXX.....	187,425	59,250	(101,100)	.....	.....(101,100)	.....	.....59,250	.....	.....145,957	145,957	600	XXX.....	
92769L	10	1		08/21/2012.	BERNSTEIN.....	5,000.000	138,691	XXX.....	124,950	39,500	(67,400)	.....	.....(67,400)	.....	.....39,500	.....	.....99,191	99,191	400	XXX.....	
92769L	10	1		08/22/2012.	BERNSTEIN.....	5,000.000	136,556	XXX.....	124,950	39,500	(67,400)	.....	.....(67,400)	.....	.....39,500	.....	.....97,056	97,056	400	XXX.....	
92769L	10	1		08/23/2012.	BERNSTEIN.....	2,000.000	54,390	XXX.....	49,980	15,800	(26,960)	.....	.....(26,960)	.....	.....15,800	.....	.....38,590	38,590	160	XXX.....	
92769L	10	1		08/24/2012.	INTERSTATE.....	20,000.000	540,552	XXX.....	499,800	158,000	(269,600)	.....	.....(269,600)	.....	.....158,000	.....	.....382,552	382,552	1,600	XXX.....	
92769L	10	1		08/27/2012.	RAYMOND JAMES & ASSOC.....	30,000.000	811,674	XXX.....	749,700	237,000	(404,400)	.....	.....(404,400)	.....	.....237,000	.....	.....574,674	574,674	2,400	XXX.....	
92769L	10	1		08/28/2012.	INTERSTATE.....	44,500.000	1,209,959	XXX.....	1,112,055	351,550	(599,860)	.....	.....(599,860)	.....	.....351,550	.....	.....858,409	858,409	3,560	XXX.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						3,789,113	XXX.....	3,486,105	1,102,050	...(1,880,460)	0	0	...(1,880,460)	0	1,102,050	0	2,687,063	2,687,063	11,160	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates																					
38989#	10	1		03/20/2012.	CONTRIBUTION TO GALAC HOLD.....	.....	.....8,248,382	XXX.....	7,611,246	8,248,382	.....	.....	.....0	.....	.....8,248,382	.....	.....	.....0	.....	....XXX.....	
777777	77	2		03/12/2012.	DISSOLUTION.....	.....	.....	.....XXX.....	2,500,000	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	....XXX.....	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						8,248,382	XXX.....	10,111,246	8,248,382	0	0	0	0	0	8,248,382	0	0	0	0	XXX.....
9799997.	Total - Common Stocks - Part 4.....						12,037,495	XXX.....	13,597,351	9,350,432	...(1,880,460)	0	0	(1,880,460)	0	9,350,432	0	2,687,063	2,687,063	11,160	XXX.....
9799998	Total - Common Stocks - Summary Item from Part 5.....						12,435,975	XXX.....	11,146,589		1,289,386			1,289,386		12,435,975				1,289,487	XXX.....
9799999.	Total - Common Stocks.....						24,473,470	XXX.....	24,743,940	9,350,432	(591,074)	0	0	(591,074)	0	21,786,407	0	2,687,063	2,687,063	...1,300,647	XXX.....
9899999.	Total - Preferred and Common Stocks.....						24,473,470	XXX.....	24,743,940	9,350,432	(591,074)	0	0	(591,074)	0	21,786,407	0	2,687,063	2,687,063	...1,300,647	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						405,588,251	XXX.....	370,004,469	345,084,255	(590,994)	991,973	49,770	351,209	0	365,790,249	0	...39,798,002	...39,798,002	..17,026,735	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 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends			
													12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification	Description																								
Bonds - U.S. Government																									
83162C	FF	5	SBAP 1994-20D 1 7.70 04/01/2014.....	...	03/20/2012	Intercompany Dividend.....	04/01/2012	MBS Paydown 0.011561769.....	1,564	1,564	1,564	1,564				0					0	327	57		
																0					0				
83162C	FF	5	SBAP 1994-20D 1 7.70 04/01/2014.....	...	03/20/2012	Intercompany Dividend.....	08/31/2012	Reinsurance Intercompany Balance	5,781	5,781	5,815	5,781				0			34	34	408	209			
912828	AP	5	U.S. TREASURY NOTES 4.00 11/15/2012.....	...	03/20/2012	Intercompany Dividend.....	08/31/2012	Reinsurance Intercompany Balance	1,060,000	1,086,334	1,067,950	1,068,320		(18,015)		(18,015)			(370)	(370)	62,997	14,677			
0599999.	Total - Bonds - U.S. Government.....								1,067,345	1,093,679	1,075,329	1,075,665	0	(18,015)	0	(18,015)	0	0	(336)	(336)	63,732	14,943			
Bonds - U.S. Special Revenue and Special Assessment																									
60636A	EF	6	MO ST WASH UNIV A 3.335 02/15/2027.....	...	07/19/2012	MORGAN STANLEY & CO.....	08/31/2012	Reinsurance Intercompany Balance	1,000,000	1,000,000	993,520	1,000,001			1		1			(6,481)	(6,481)	2,038	.....		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....								1,000,000	1,000,000	993,520	1,000,001	0	1	0	1	0	0	(6,481)	(6,481)	2,038	0			
Bonds - Industrial and Miscellaneous																									
337158	AE	9	FIRST TENN BANK BKNT 5.65 04/01/2016.....	...	03/20/2012	Intercompany Dividend.....	08/31/2012	Reinsurance Intercompany Balance	500,000	506,234	519,013	505,613			(620)		(620)		13,400	13,400	52,419	13,262			
460146	CG	6	INTL PAPER CO 4.75 02/15/2022.....	...	03/20/2012	Intercompany Dividend.....	08/31/2012	Reinsurance Intercompany Balance	250,000	260,510	281,061	260,111		(399)		(399)			20,950	20,950	7,620	1,155			
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	...	04/12/2012	J. P. MORGAN SECURITIES.....	05/26/2012	MBS Paydown 0.566544019.....	2,751	2,674	2,751	2,751		(2)		(2)			0	0	16	.....			
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	...	04/12/2012	J. P. MORGAN SECURITIES.....	06/26/2012	MBS Paydown 0.555995684.....	36,919	35,881	36,797	36,797		250		250			0	0	416	.....			
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	...	04/12/2012	J. P. MORGAN SECURITIES.....	07/26/2012	MBS Paydown 0.547753373.....	28,848	28,037	28,848	28,848		27		27			0	0	488	.....			
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	...	04/12/2012	J. P. MORGAN SECURITIES.....	08/26/2012	MBS Paydown 0.53902521.....	30,549	29,689	30,549	30,549		46		46			0	0	689	.....			
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	...	04/12/2012	J. P. MORGAN SECURITIES.....	08/31/2012	Reinsurance Intercompany Balance	1,886,588	1,833,528	1,870,552	1,819,286		(11,899)		(11,899)			51,266	51,266	48,551	5,985			
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	...	03/20/2012	Intercompany Dividend.....	04/26/2012	MBS Paydown 0.489356352.....	14,550	14,413	14,550	14,550		36		36			0	0	.....	.....			
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	...	03/20/2012	Intercompany Dividend.....	05/26/2012	MBS Paydown 0.478525329.....	8,123	8,047	8,123	8,123		5		5			0	0	.....	.....			
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	...	03/20/2012	Intercompany Dividend.....	06/26/2012	MBS Paydown 0.474379154.....	3,110	3,080	3,110	3,110		2		2			0	0	.....	.....			
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	...	03/20/2012	Intercompany Dividend.....	07/26/2012	MBS Paydown 0.472488915.....	1,418	1,404	1,418	1,418		1		1			0	0	125	.....			
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	...	03/20/2012	Intercompany Dividend.....	08/26/2012	MBS Paydown 0.464941822.....	5,660	5,607	5,660	5,660		4		4			0	0	.....	.....			
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	...	03/20/2012	Intercompany Dividend.....	08/31/2012	Reinsurance Intercompany Balance	348,706	345,419	347,207	345,479		322		322			1,728	1,728	40,951	1,178			
47232V	CR	1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36.....	...	03/20/2012	Intercompany Dividend.....	08/31/2012	Reinsurance Intercompany Balance	88,000	48,557	66,890	49,416		859		859			17,474	17,474	10,296	272			
47232V	CS	9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36.....	...	03/20/2012	Intercompany Dividend.....	08/31/2012	Reinsurance Intercompany Balance	44,000	18,663	25,709	25,709		(106)		(106)			0	0	5,148	136			
47232V	CT	7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36.....	...	03/20/2012	Intercompany Dividend.....	08/31/2012	Reinsurance Intercompany Balance	44,000	15,352	21,148	9,312		(16,253)		(16,253)			11,836	11,836	5,148	136			
59549P	AA	6	MID-STATE TR 4A ABS 8.33 4/1/2030.....	...	03/20/2012	Intercompany Dividend.....	04/01/2012	MBS Paydown 0.07887953.....	1,880	1,890	1,880	1,880				0			0	0	794	755			
59549P	AA	6	MID-STATE TR 4A ABS 8.33 4/1/2030.....	...	03/20/2012	Intercompany Dividend.....	07/01/2012	MBS Paydown 0.075326111.....	1,777	1,786	1,777	1,777		(2)		(2)			0	0	74	.....			
59549P	AA	6	MID-STATE TR 4A ABS 8.33 4/1/2030.....	...	03/20/2012	Intercompany Dividend.....	08/31/2012	Reinsurance Intercompany Balance	37,663	37,851	39,570	37,816		(52)		(52)			1,754	1,754	2,092	.....			
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....	...	06/28/2012	RBC DOMINION.....	07/16/2012	MBS Paydown 0.940111471.....	2,837	3,048	2,837	2,837		(1)		(1)			0	0	98	7			
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....	...	06/28/2012	RBC DOMINION.....	08/16/2012	MBS Paydown 0.937255279.....	2,856	3,068	2,856	2,856		(2)		(2)			0	0	25	7			
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....	...	06/28/2012	RBC DOMINION.....	08/31/2012	Reinsurance Intercompany Balance	937,255	1,006,817	1,017,801	1,006,333		(905)		(905)			11,468	11,468	10,142	2,299			

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			F o r e i g n	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	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
92276M AX 3	VENTAS REALTY LP 4.25 03/01/2022.....			...	02/01/2012	BANK OF AMER/ML.....	08/31/2012	Reinsurance Intercompany Balance	1,000,000	992,140	1,068,117	992,521	.....	.....381	.....	.....381	.....	.....	.....75,596	75,596	23,729	.....
38999999.	Total - Bonds - Industrial and Miscellaneous.....								5,277,490	5,203,694	5,398,224	5,192,752	0	(28,308)	0	(28,308)	0	0	205,472	205,472	208,822	25,191
83999998.	Total - Bonds.....								7,344,835	7,297,373	7,467,073	7,268,418	0	(46,322)	0	(46,322)	0	0	198,655	198,655	274,593	40,134
Common Stocks - Parent, Subsidiaries and Affiliates																						
38989Z ZZ 3	GALAC Holding.....			...	02/14/2012	Intercompany.....	08/14/2012	Dissolution.....	.....	.....11,146,589	12,435,975	12,435,975	1,289,386	.....	.....	.....1,289,386	.....	.....	.....	.....0	1,289,487	.....
91999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....								11,146,589	12,435,975	12,435,975	1,289,386	0	0	0	1,289,386	0	0	0	0	1,289,487	0
97999998.	Total - Common Stocks.....								11,146,589	12,435,975	12,435,975	1,289,386	0	0	0	1,289,386	0	0	0	0	1,289,487	0
98999999.	Total - Preferred and Common Stocks.....								11,146,589	12,435,975	12,435,975	1,289,386	0	0	0	1,289,386	0	0	0	0	1,289,487	0
99999999.	Total - Bonds, Preferred and Common Stocks.....								18,443,962	19,903,048	19,704,393	1,289,386	(46,322)	0	0	1,243,064	0	0	198,655	198,655	1,564,080	40,134

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. Life Insurer									
02931# 10 6	American Retirement Life Insurance Company.....		88366	2ciB1.....	..NO.....		5,436,804	250,000.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer.....					0	5,436,804	XXX	XXX
1899999.	Total - Common Stocks.....					0	5,436,804	XXX	XXX
1999999.	Total - Preferred and Common Stock.....					0	5,436,804	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2		Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
			3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																					
825252	30	7			12/18/2012.	THE BANK OF NEW YORK MELLON.....	XXX.....	15,504,307	.....	.....	.....	.....	.....	.....15,504,307	321	.....	.....0.020	0.020	Mtly....	4,067	.....
31846V	41	9			09/30/2007.	US BANK.....	XXX.....	249,900	.....	.....	.....	.....	.....	.....249,900	.....	.....	.....	.....	Mtly....	.....	.....
8899999. Total - Exempt Money Market Mutual Funds.....								15,754,207	0	0	0	0	XXX.....	15,754,207	321	0	...XXX.....	...XXX.....	...XXX.....	4,067	0
Class One Money Market Mutual Funds																					
09248U	61	9			12/31/2009.	THE BANK OF NEW YORK MELLON.....	XXX.....	106,660	.....	.....	.....	.....	.....	.....106,660	16	.....	.....0.110	0.110	Mtly....	171	.....
60934N	50	0			12/31/2005.	SUN TRUST.....	XXX.....	50,000	.....	.....	.....	.....	.....	.....50,000	.....	.....	.....0.010	0.010	Mtly....	0	.....
8999999. Total - Class One Money Market Mutual Funds.....								156,660	0	0	0	0	XXX.....	156,660	16	0	...XXX.....	...XXX.....	...XXX.....	172	0
9199999. Total - Short-Term Investments.....								15,910,867	0	0	0	0	XXX.....	15,910,867	337	0	...XXX.....	...XXX.....	...XXX.....	4,238	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						
JPMorgan Chase..... Austin, TX.....	.....	.....	.....	.....	.....(2,770,062)	XXX
Bank of New York Mellon..... New York, NY.....	.....	.....0.010	2	.....	.....3,988,670	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	.XXX...	XXX.....	538	.....	.....126,359	XXX..
0199999. Total - Open Depositories.....	.XXX...	XXX.....	540	0	1,344,967	XXX..
0399999. Total Cash on Deposit.....	.XXX...	XXX.....	540	0	1,344,967	XXX..
0499999. Cash in Company's Office.....	.XXX...	XXX.....	XXX.....	XXX.....	323	XXX..
0599999. Total Cash.....	.XXX...	XXX.....	540	0	1,345,290	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1. January.....	(4,340,906)	4. April.....	(4,099,574)	7. July.....	(3,111,881)	10. October.....	(477,597)				
2. February.....	(3,907,283)	5. May.....	(3,835,309)	8. August.....	(3,144,252)	11. November.....	(2,323,661)				
3. March.....	(4,747,551)	6. June.....	(4,268,101)	9. September.....	(3,005,640)	12. December.....	1,345,290				

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	...B...	LIFE INSURANCE			155,299	155,654
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL	...B...	LIFE INSURANCE			630,756	660,069
11.	Georgia.....GA	...O...	LIFE INSURANCE			560,121	576,537
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA						
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM	...B...	LIFE INSURANCE			140,051	140,630
33.	New York.....NY						
34.	North Carolina.....NC	...B...	LIFE INSURANCE			761,055	763,823
35.	North Dakota.....ND						
36.	Ohio.....OH	...B...	LIFE INSURANCE	1,628,790	1,719,000		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	...B...	LIFE INSURANCE			359,671	383,966
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA	...O...	LIFE INSURANCE			200,289	200,635
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	...B...	LIFE INSURANCE			513,605	540,455
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	...XXX..	XXX.....	0	0	123,102,678	125,491,975
59.	Total.....	...XXX..	XXX.....	1,628,790	1,719,000	126,423,525	128,913,742

DETAILS OF WRITE-INS							
5801.	.....	...O...	LOYAL AS GRANTOR TO GALIC TRUST.....			123,102,678	125,491,975
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	123,102,678	125,491,975

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