



# ANNUAL STATEMENT

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

## CONTINENTAL GENERAL INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 71404	Employer's ID Number..... 47-0463747
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... May 24, 1961	Commenced Business..... July 11, 1961	
Statutory Home Office	301 East Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 East Fourth Street..... Cincinnati ..... OH ..... US..... 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300 <i>(Area Code) (Telephone Number)</i>
Mail Address	301 East Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.continentalgeneral.com	
Statutory Statement Contact	Brian Patrick Sponaugle <i>(Name)</i> bsponaugle@gafri.com <i>(E-Mail Address)</i>	513-412-2931 <i>(Area Code) (Telephone Number) (Extension)</i> 513-412-1673 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Michael William Mazur #	Sr. Vice President	2. Christopher Patrick Miliano #	Treasurer
3. Mark Francis Muething #	Secretary	4. Mark Edward Alberts	Appointed Actuary
Stephen Craig Lindner #	President	Roger Eugene Desjardins #	Vice President
Brian Patrick Sponaugle #	Vice President	William Carey Ellis #	Assistant Treasurer
Patrick John Maloney #	Assistant Vice President	Howard Kim Baird #	Assistant Vice President
John Paul Gruber #	Vice President		

### OTHER

### DIRECTORS OR TRUSTEES

Stephen Craig Lindner #	Christopher Patrick Miliano	Mark Francis Muething	Michael James Prager
Jeffrey Gene Hester #			

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

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

_____ (Signature) Michael William Mazur	_____ (Signature) Christopher Patrick Miliano	_____ (Signature) Mark Francis Muething
1. (Printed Name) Sr. Vice President	2. (Printed Name) Treasurer	3. (Printed Name) Secretary
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_ 2013

a. Is this an original filing? Yes [X] No [ ]

b. If no

1. State the amendment number	_____
2. Date filed	_____
3. Number of pages attached	_____

# CONTINENTAL GENERAL INSURANCE COMPANY

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,849,451	0.8	1,849,451		1,849,451	0.8
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	993,487	0.5	993,487		993,487	0.5
1.22 Issued by U.S. government sponsored agencies.....	2,266,419	1.0	2,266,419		2,266,419	1.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	1,492,637	0.7	1,492,637		1,492,637	0.7
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	6,200,634	2.8	6,200,634		6,200,634	2.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	8,891,389	4.1	8,891,389		8,891,389	4.1
1.43 Revenue and assessment obligations.....	15,696,652	7.2	15,696,652		15,696,652	7.2
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.....	433,436	0.2	433,436		433,436	0.2
1.512 Issued or guaranteed by FNMA and FHLMC.....	430,200	0.2	430,200		430,200	0.2
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	9,326,944	4.3	9,326,944		9,326,944	4.3
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	15,189	0.0	15,189		15,189	0.0
1.523 All other.....	49,071,373	22.5	49,071,373		49,071,373	22.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	83,544,523	38.3	83,544,523		83,544,523	38.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	16,654,151	7.6	16,654,151		16,654,151	7.6
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.....	1,000,279	0.5	1,000,279		1,000,279	0.5
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	3,203,711	1.5	3,203,711		3,203,711	1.5
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
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.....	3,395,209	1.6	3,395,209		3,395,209	1.6
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.....	2,814,615	1.3	2,814,615		2,814,615	1.3
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.....	8,005,474	3.7	7,668,852		7,668,852	3.5
11. Other invested assets.....	3,001,450	1.4	3,001,450		3,001,450	1.4
12. Total invested assets.....	218,287,223	100.0	217,950,602	0	217,950,602	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.....	_____	3,747,390
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.....	_____	352,181
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).....	_____	3,395,209
12.	Total valuation allowance.....	_____	
13.	Subtotal (Line 11 plus Line 12).....	_____	3,395,209
14.	Deduct total nonadmitted amounts.....	_____	
15.	Statement value at end of current period (Line 13 minus Line 14).....	_____	3,395,209

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		3,614,572
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.....		40
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(607,965)	
5.2	Totals, Part 3, Column 9.....		(607,965)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		5,196
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).....		3,001,451
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,001,451

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		205,291,571
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		30,628,617
3.	Accrual of discount.....		1,602,443
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(75)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	168,062	
4.4	Part 4, Column 11.....	15,477	183,464
5.	Total gain (loss) on disposals, Part 4, Column 19.....		2,186,508
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		38,404,561
7.	Deduct amortization of premium.....		339,882
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.....	25,491	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	52,195	
9.4	Part 4, Column 13.....		77,686
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		201,070,475
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		201,070,475

## 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
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States.....	5,972,993	6,708,843	6,298,198	5,811,096
	2. Canada.....				
	3. Other Countries.....	1,492,637	1,825,337	1,491,990	1,500,000
	4. Totals.....	7,465,630	8,534,180	7,790,188	7,311,096
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	6,200,634	6,820,705	6,189,801	6,120,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	8,891,389	9,991,648	8,813,415	13,275,000
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.....	27,052,331	29,540,164	26,610,400	26,277,056
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	130,600,484	152,298,231	129,401,119	135,614,415
	9. Canada.....				
	10. Other Countries.....	16,656,016	18,531,587	16,699,265	16,702,121
	11. Totals.....	147,256,500	170,829,818	146,100,384	152,316,536
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>196,866,485</b>	<b>225,716,515</b>	<b>195,504,188</b>	<b>205,299,688</b>
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....	1,000,279	1,015,000	1,000,000	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	1,000,279	1,015,000	1,000,000	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks....</b>	<b>1,000,279</b>	<b>1,015,000</b>	<b>1,000,000</b>	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,474,410	1,474,410	1,382,685	
	21. Canada.....				
	22. Other Countries.....	1,729,301	1,729,301	1,705,159	
	23. Totals.....	3,203,711	3,203,711	3,087,844	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	<b>25. Total Common Stocks.....</b>	<b>3,203,711</b>	<b>3,203,711</b>	<b>3,087,844</b>	
	<b>26. Total Stocks.....</b>	<b>4,203,990</b>	<b>4,218,711</b>	<b>4,087,844</b>	
	<b>27. Total Bonds and Stocks...</b>	<b>201,070,475</b>	<b>229,935,226</b>	<b>199,592,032</b>	

## 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)
<b>1. U.S. Governments</b>											
1.1 Class 1.....	11,249,863	4,643,922	237,139	282,283	571,223	16,984,431	8.2	13,582,524	6.4	16,984,431	
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.....	11,249,863	4,643,922	237,139	282,283	571,223	16,984,431	8.2	13,582,524	6.4	16,984,431	0
<b>2. All Other Governments</b>											
2.1 Class 1.....						0	0.0		0.0		
2.2 Class 2.....				1,492,637		1,492,637	0.7	1,492,414	0.7		1,492,637
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	1,492,637	0	1,492,637	0.7	1,492,414	0.7	0	1,492,637
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
3.1 Class 1.....			4,166,445	1,438,072	596,117	6,200,634	3.0	5,601,771	2.6	6,200,634	
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	4,166,445	1,438,072	596,117	6,200,634	3.0	5,601,771	2.6	6,200,634	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Class 1.....			1,000,000	4,891,950	2,999,439	8,891,389	4.3	5,876,265	2.8	8,891,389	
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	1,000,000	4,891,950	2,999,439	8,891,389	4.3	5,876,265	2.8	8,891,389	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Class 1.....	1,419,943	6,039,728	8,160,415	5,876,229	5,556,017	27,052,331	13.0	24,295,895	11.4	27,052,331	
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.....	1,419,943	6,039,728	8,160,415	5,876,229	5,556,017	27,052,331	13.0	24,295,895	11.4	27,052,331	0

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### SCHEDULE D - PART 1A - SECTION 1 (continued)

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 Class 1.....	6,118,747	33,824,583	36,206,716	14,772,777	13,639,192	104,562,015	50.3	116,698,271	54.8	62,131,213	42,430,802
6.2 Class 2.....	302,740	7,709,555	14,361,796	7,503,973	9,004,057	38,882,121	18.7	40,459,361	19.0	32,770,994	6,111,127
6.3 Class 3.....		993,491	493,424			1,486,914	0.7	993,145	0.5	993,490	493,424
6.4 Class 4.....		505,542	804,720			1,310,262	0.6	1,653,747	0.8		1,310,262
6.5 Class 5.....						0	0.0		0.0		
6.6 Class 6.....	5,986	9,203				15,189	0.0	20,436	0.0	15,189	
6.7 Totals.....	6,427,473	43,042,373	51,866,655	22,276,750	22,643,249	146,256,501	70.4	159,824,960	75.0	95,910,885	50,345,615
<b>7. Hybrid Securities</b>											
7.1 Class 1.....						0	0.0		0.0		
7.2 Class 2.....					1,000,000	1,000,000	0.5		0.0		1,000,000
7.3 Class 3.....						0	0.0	1,000,000	0.5		
7.4 Class 4.....						0	0.0	1,321,670	0.6		
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	1,000,000	1,000,000	0.5	2,321,670	1.1	0	1,000,000
<b>8. Parent, Subsidiaries and Affiliates</b>											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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## SCHEDULE D - PART 1A - SECTION 1 (continued)

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>9. Total Bonds Current Year</b>											
9.1 Class 1.....	(d).....18,788,554	.....44,508,233	.....49,770,714	.....27,261,312	.....23,361,988	.....163,690,801	.....78.7	.....XXX	.....XXX	.....121,259,999	.....42,430,802
9.2 Class 2.....	(d).....302,740	.....7,709,555	.....14,361,796	.....8,996,610	.....10,004,057	.....41,374,758	.....19.9	.....XXX	.....XXX	.....32,770,994	.....8,603,764
9.3 Class 3.....	(d).....0	.....993,491	.....493,424	.....0	.....0	.....1,486,914	.....0.7	.....XXX	.....XXX	.....993,490	.....493,424
9.4 Class 4.....	(d).....0	.....505,542	.....804,720	.....0	.....0	.....1,310,262	.....0.6	.....XXX	.....XXX	.....0	.....1,310,262
9.5 Class 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 Class 6.....	(d).....5,986	.....9,203	.....0	.....0	.....0	(c).....15,189	.....0.0	.....XXX	.....XXX	.....15,189	.....0
9.7 Totals.....	.....19,097,280	.....53,726,023	.....65,430,654	.....36,257,921	.....33,366,045	(b).....207,877,923	.....100.0	.....XXX	.....XXX	.....155,039,671	.....52,838,252
9.8 Line 9.7 as a % of Col. 6.....	.....9.2	.....25.8	.....31.5	.....17.4	.....16.1	.....100.0	.....XXX	.....XXX	.....XXX	.....74.6	.....25.4
<b>10. Total Bonds Prior Year</b>											
10.1 Class 1.....	.....12,043,828	.....20,960,276	.....69,732,473	.....27,289,722	.....36,028,427	.....XXX	.....XXX	.....166,054,726	.....78.0	.....166,054,726	.....XXX
10.2 Class 2.....	.....4,031,360	.....993,145	.....1,000,000	.....9,960,294	.....7,995,901	.....XXX	.....XXX	.....41,951,775	.....19.7	.....41,951,775	.....XXX
10.3 Class 3.....	.....1,321,670	.....653,747	.....0	.....0	.....1,000,000	.....XXX	.....XXX	.....1,993,145	.....0.9	.....1,993,145	.....XXX
10.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....2,975,417	.....1.4	.....2,975,417	.....XXX
10.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....XXX
10.6 Class 6.....	.....0	.....20,436	.....0	.....0	.....0	.....XXX	.....XXX	(c).....20,436	.....0.0	.....20,436	.....XXX
10.7 Totals.....	.....13,365,498	.....26,658,964	.....90,696,693	.....37,250,016	.....45,024,328	.....XXX	.....XXX	(b).....212,995,499	.....100.0	.....212,995,499	.....0
10.8 Line 10.7 as a % of Col. 8.....	.....6.3	.....12.5	.....42.6	.....17.5	.....21.1	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Class 1.....	.....15,239,817	.....26,773,868	.....36,300,228	.....24,133,227	.....18,812,859	.....121,259,999	.....58.3	.....166,054,726	.....78.0	.....121,259,999	.....XXX
11.2 Class 2.....	.....269,703	.....6,342,908	.....12,682,906	.....5,715,473	.....7,760,006	.....32,770,994	.....15.8	.....41,951,775	.....19.7	.....32,770,994	.....XXX
11.3 Class 3.....	.....0	.....993,490	.....0	.....0	.....0	.....993,490	.....0.5	.....1,993,145	.....0.9	.....993,490	.....XXX
11.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....2,975,417	.....1.4	.....0	.....XXX
11.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 Class 6.....	.....5,986	.....9,203	.....0	.....0	.....15,189	.....15,189	.....0.0	.....20,436	.....0.0	.....15,189	.....XXX
11.7 Totals.....	.....15,515,505	.....34,119,469	.....48,983,134	.....29,848,699	.....26,572,864	.....155,039,671	.....74.6	.....212,995,499	.....100.0	.....155,039,671	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....10.0	.....22.0	.....31.6	.....19.3	.....17.1	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....7.5	.....16.4	.....23.6	.....14.4	.....12.8	.....74.6	.....XXX	.....XXX	.....XXX	.....74.6	.....XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Class 1.....	.....3,548,737	.....17,734,365	.....13,470,486	.....3,128,085	.....4,549,129	.....42,430,802	.....20.4	.....0	.....0.0	.....XXX	.....42,430,802
12.2 Class 2.....	.....33,037	.....1,366,647	.....1,678,890	.....3,281,137	.....2,244,052	.....8,603,764	.....4.1	.....0	.....0.0	.....XXX	.....8,603,764
12.3 Class 3.....	.....0	.....0	.....493,424	.....0	.....0	.....493,424	.....0.2	.....0	.....0.0	.....XXX	.....493,424
12.4 Class 4.....	.....0	.....505,542	.....804,720	.....0	.....0	.....1,310,262	.....0.6	.....0	.....0.0	.....XXX	.....1,310,262
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....3,581,774	.....19,606,554	.....16,447,520	.....6,409,222	.....6,793,181	.....52,838,252	.....25.4	.....0	.....0.0	.....XXX	.....52,838,252
12.8 Line 12.7 as a % of Col. 6.....	.....6.8	.....37.1	.....31.1	.....12.1	.....12.9	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....1.7	.....9.4	.....7.9	.....3.1	.....3.3	.....25.4	.....XXX	.....XXX	.....XXX	.....XXX	.....25.4

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- (a) Includes \$.....52,838,252 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 \$.....15,189 current year, \$.....20,436 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 \$.....11,011,438; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE D - PART 1A - SECTION 2**

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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
<b>1. U.S. Governments</b>											
1.1 Issuer Obligations.....	11,024,393	4,174,044	89,404	261,730	571,223	16,120,795	7.8	12,554,815	5.9	16,120,795	
1.2 Residential Mortgage-Backed Securities.....	225,470	469,878	147,735	20,553		863,636	0.4	1,027,709	0.5	863,636	
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	11,249,863	4,643,922	237,139	282,283	571,223	16,984,431	8.2	13,582,524	6.4	16,984,431	0
<b>2. All Other Governments</b>											
2.1 Issuer Obligations.....				1,492,637		1,492,637	0.7	1,492,414	0.7		1,492,637
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	1,492,637	0	1,492,637	0.7	1,492,414	0.7	0	1,492,637
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>											
3.1 Issuer Obligations.....			4,166,445	1,438,072	596,117	6,200,634	3.0	5,601,771	2.6	6,200,634	
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	4,166,445	1,438,072	596,117	6,200,634	3.0	5,601,771	2.6	6,200,634	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 Issuer Obligations.....			1,000,000	4,891,950	2,999,439	8,891,389	4.3	5,876,265	2.8	8,891,389	
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	1,000,000	4,891,950	2,999,439	8,891,389	4.3	5,876,265	2.8	8,891,389	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 Issuer Obligations.....		891,802	5,076,624	4,172,209	4,565,920	14,706,555	7.1	12,459,800	5.8	14,706,555	
5.2 Residential Mortgage-Backed Securities.....	1,419,943	5,147,926	3,083,791	1,704,020		11,355,680	5.5	11,836,095	5.6	11,355,680	
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....					990,097	990,097	0.5		0.0	990,097	
5.5 Totals.....	1,419,943	6,039,728	8,160,415	5,876,229	5,556,017	27,052,331	13.0	24,295,895	11.4	27,052,331	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 Issuer Obligations.....	305,465	14,289,987	37,067,408	15,615,650	21,220,524	88,499,034	42.6	103,605,550	48.6	71,639,831	16,859,203
6.2 Residential Mortgage-Backed Securities.....	3,304,896	7,992,562	5,488,213	5,511,314	1,043,703	23,340,688	11.2	20,949,234	9.8	14,263,487	9,077,201
6.3 Commercial Mortgage-Backed Securities.....	1,521,451	14,348,242	7,374,132	94,291	379,022	23,717,139	11.4	25,612,679	12.0	10,007,568	13,709,571
6.4 Other Loan-Backed and Structured Securities.....	1,295,662	6,411,582	1,936,902	1,055,495		10,699,640	5.1	9,657,497	4.5	10,699,640	
6.5 Totals.....	6,427,473	43,042,373	51,866,655	22,276,750	22,643,249	146,256,501	70.4	159,824,960	75.0	95,910,886	50,345,615
<b>7. Hybrid Securities</b>											
7.1 Issuer Obligations.....					1,000,000	1,000,000	0.5	1,000,000	0.5		1,000,000
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0	1,321,670	0.6		
7.5 Totals.....	0	0	0	0	1,000,000	1,000,000	0.5	2,321,670	1.1	0	1,000,000
<b>8. Parent, Subsidiaries and Affiliates</b>											
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
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	11,329,858	19,355,833	47,399,881	27,872,249	30,953,223	136,911,044	65.9	XXX	XXX	117,559,204	19,351,840
9.2 Residential Mortgage-Backed Securities.....	4,950,309	13,610,366	8,719,738	7,235,887	1,043,703	35,560,003	17.1	XXX	XXX	26,482,802	9,077,201
9.3 Commercial Mortgage-Backed Securities.....	1,521,451	14,348,242	7,374,132	94,291	379,022	23,717,139	11.4	XXX	XXX	10,007,568	13,709,571
9.4 Other Loan-Backed and Structured Securities.....	1,295,662	6,411,582	1,936,902	1,055,495	990,097	11,689,737	5.6	XXX	XXX	990,097	10,699,640
9.5 Totals.....	19,097,280	53,726,023	65,430,654	36,257,921	33,366,045	207,877,923	100.0	XXX	XXX	155,039,671	52,838,252
9.6 Line 9.5 as a % of Col. 6.....	9.2	25.8	31.5	17.4	16.1	100.0	XXX	XXX	XXX	74.6	25.4
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	11,350,863	17,024,585	55,289,031	30,588,160	28,337,976	XXX	XXX	142,590,615	66.9	142,590,615	
10.2 Residential Mortgage-Backed Securities.....		4,618,891	13,391,423	4,720,098	11,082,626	XXX	XXX	33,813,038	15.9	33,813,038	
10.3 Commercial Mortgage-Backed Securities.....	692,965	5,015,488	15,217,133		4,687,093	XXX	XXX	25,612,679	12.0	25,612,679	
10.4 Other Loan-Backed and Structured Securities.....	1,321,670		6,799,106	1,941,758	916,633	XXX	XXX	10,979,167	5.2	10,979,167	
10.5 Totals.....	13,365,498	26,658,964	90,696,693	37,250,016	45,024,328	XXX	XXX	212,995,499	100.0	212,995,499	0
10.6 Line 10.5 as a % of Col. 8.....	6.3	12.5	42.6	17.5	21.1	XXX	XXX	100.0	XXX	100.0	0.0
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	11,275,973	17,415,795	40,323,161	24,104,244	24,440,031	117,559,204	56.6	142,590,615	66.9	117,559,204	XXX
11.2 Residential Mortgage-Backed Securities.....	3,387,339	10,799,356	5,882,229	5,650,164	763,714	26,482,802	12.7	33,813,038	15.9	26,482,802	XXX
11.3 Commercial Mortgage-Backed Securities.....	852,193	5,904,318	2,777,744	94,291	379,022	10,007,568	4.8	25,612,679	12.0	10,007,568	XXX
11.4 Other Loan-Backed and Structured Securities.....					990,097	990,097	0.5	10,979,167	5.2	990,097	XXX
11.5 Totals.....	15,515,505	34,119,469	48,983,134	29,848,699	26,572,864	155,039,671	74.6	212,995,499	100.0	155,039,671	XXX
11.6 Line 11.5 as a % of Col. 6.....	10.0	22.0	31.6	19.3	17.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	7.5	16.4	23.6	14.4	12.8	74.6	XXX	XXX	XXX	74.6	XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....	53,885	1,940,038	7,076,720	3,768,005	6,513,192	19,351,840	9.3	0	0.0	XXX	19,351,840
12.2 Residential Mortgage-Backed Securities.....	1,562,970	2,811,010	2,837,509	1,585,723	279,989	9,077,201	4.4	0	0.0	XXX	9,077,201
12.3 Commercial Mortgage-Backed Securities.....	669,258	8,443,923	4,596,389			13,709,570	6.6	0	0.0	XXX	13,709,570
12.4 Other Loan-Backed and Structured Securities.....	1,295,662	6,411,582	1,936,902	1,055,495		10,699,641	5.1	0	0.0	XXX	10,699,641
12.5 Totals.....	3,581,774	19,606,554	16,447,520	6,409,222	6,793,181	52,838,252	25.4	0	0.0	XXX	52,838,252
12.6 Line 12.5 as a % of Col. 6.....	6.8	37.1	31.1	12.1	12.9	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	1.7	9.4	7.9	3.1	3.3	25.4	XXX	XXX	XXX	XXX	25.4

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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.....	7,703,928	7,703,928			
2. Cost of short-term investments acquired.....	74,572,580	74,572,580			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	71,265,070	71,265,070			
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).....	11,011,438	11,011,438	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	11,011,438	11,011,438	0	0	0

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

## SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

### Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0	
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....		
3.2	Section 2, Column 19.....	0	
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....	<b>NONE</b>	
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....	0	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....	0	
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....		
8.2	Section 2, Column 20.....	0	
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0	
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....	0	

## SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

### Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year.....		
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....		
3.1	Change in variation margin on open contracts:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....	0	
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....	0	
	Change in amount recognized:		
3.23	Section 1, Column 16, current year to date minus.....	<b>NONE</b>	
3.24	Section 1, Column 16, prior year.....	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0	
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16).....		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)...		
4.22	Amount recognized (Section 2, Column 16).....	0	
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0	
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Recognized.....		
5.2	Used to adjust basis of hedged items.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0	
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....	0	

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

**NONE**

**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
2. Add: Opened or Acquired Transactions.....									.....0	.....0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	.....XXX		.....XXX		.....XXX		.....XXX		.....XXX	.....0
4. Less: Closed or Disposed of Transactions.....									.....0	.....0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									.....0	.....0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	.....XXX		.....XXX		.....XXX		.....XXX		.....XXX	.....0
7. Ending inventory.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

**NONE**

**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	_____	
2.	Part B, Section 1, Column 14.....	_____	
3.	Subtotal (Line 1 plus Line 2).....	_____	0
4.	Part D, Column 5.....	_____	
5.	Part D, Column 6.....	_____	
6.	Total (Line 3 minus Line 4 minus Line 5).....	_____	0

**NONE**

Fair Value Check

7.	Part A, Section 1, Column 16.....	_____	
8.	Part B, Section 1, Column 13.....	_____	
9.	Total (Line 7 plus Line 8).....	_____	0
10.	Part D, Column 8.....	_____	
11.	Part D, Column 9.....	_____	
12.	Total (Line 9 minus Line 10 minus Line 11).....	_____	0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	_____	
14.	Part B, Section 1, Column 19.....	_____	
15.	Part D, Column 11.....	_____	
16.	Total (Line 13 plus Line 14 minus Line 15).....	_____	0

**SCHEDULE E - VERIFICATION BETWEEN YEARS**

Cash Equivalents

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

NONE

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

### SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		

**NONE**

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

**NONE**

**SCHEDULE A - PART 3**

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

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

**NONE**

## SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>														
2005-03-1104		Lenexa	KS		.09/26/2005	5.665	106,347						168,480	07/29/2005
2005-03-1106		Charlotte	NC		.10/03/2005	5.855	72,266						126,360	08/05/2005
2005-03-1108		Albuquerque	NM		.10/28/2005	6.005	74,969						129,519	09/21/2005
2005-03-1109		Albuquerque	NM		.11/04/2005	6.145	127,256						266,936	10/12/2005
2005-03-1110		Albuquerque	NM		.11/04/2005	6.145	82,101						157,950	10/12/2005
2005-03-1111		Concord	NC		.09/26/2005	5.855	124,579						200,597	08/25/2005
2005-03-1113		Bakersfield	CA		.11/17/2005	5.785	142,910						294,840	10/12/2005
2005-03-1115		Naples	FL		.11/02/2005	5.855	218,703						379,080	10/12/2005
2005-03-1116		Escondido	CA		.11/30/2005	5.585	142,309						305,370	09/28/2005
2005-03-1117		Naples	FL		.12/05/2005	5.845	120,567						185,855	11/16/2005
2005-04-1118		Kansas City	MO		.12/05/2005	6.125	260,970						406,350	11/16/2005
2005-04-1120		Prattville	AL		.12/21/2005	6.205	441,448						686,925	11/16/2005
2005-04-1121		Shakopee	MN		.02/09/2006	6.105	337,064						599,850	01/31/2006
2005-04-1122		Minneapolis	MN		.01/18/2006	6.115	357,059						580,500	01/12/2006
2005-04-1123		Pocatello	ID		.02/01/2006	6.035	265,299						454,725	01/11/2006
2005-04-1124		Tulsa	OK		.02/28/2006	6.065	111,296						193,500	01/18/2006
2005-04-1125		Tulsa	OK		.03/17/2006	6.105	76,607						141,255	03/03/2006
2005-04-1126		Columbus	OH		.03/02/2006	6.145	200,384						313,470	02/20/2006
2005-04-1127		Quincy	MA		.03/16/2006	6.105	63,825						210,915	02/07/2006
2005-04-1128		Columbus	OH		.03/06/2006	6.045	69,250						69,250	02/06/2006
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							3,395,209	0	0	0	0	0	5,871,726	...XXX
0899999. Total - Mortgages in Good Standing							3,395,209	0	0	0	0	0	5,871,726	...XXX
3399999. Totals							3,395,209	0	0	0	0	0	5,871,726	...XXX

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General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

**SCHEDULE B - PART 2**

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						

**NONE**

### SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
<b>Mortgages Closed by Repayment</b>																	
2005-04-1128	Columbus	OH		03/06/2006	08/31/2012	155,483							155,483	155,483			0
2005-03-1107	South Portland	ME		10/17/2005	09/01/2012	79,031							79,031	79,031			0
0199999. Total - Mortgages Closed by Repayment						234,514	0	0	0	0	0	0	234,514	234,514	0	0	0
<b>Mortgages With Partial Repayments</b>																	
2005-03-1104	Lenexa	KS		09/26/2005	12/04/2012	3,314							3,314	3,314			0
2005-03-1106	Charlotte	NC		10/03/2005	12/10/2012	2,189							2,189	2,189			0
2005-03-1108	Albuquerque	NM		10/28/2005	12/06/2012	3,697							3,697	3,697			0
2005-03-1109	Albuquerque	NM		11/04/2005	12/05/2012	6,149							6,149	6,149			0
2005-03-1110	Albuquerque	NM		11/04/2005	12/05/2012	3,967							3,967	3,967			0
2005-03-1111	Concord	NC		09/26/2005	12/10/2012	3,802							3,802	3,802			0
2005-03-1113	Bakersfield	CA		11/17/2005	12/06/2012	4,329							4,329	4,329			0
2005-03-1115	Naples	FL		11/02/2005	12/06/2012	6,575							6,575	6,575			0
2005-03-1116	Escondido	CA		11/30/2005	12/03/2012	4,407							4,407	4,407			0
2005-03-1117	Naples	FL		12/05/2005	12/04/2012	2,857							2,857	2,857			0
2005-04-1118	Kansas City	MO		12/05/2005	12/04/2012	7,556							7,556	7,556			0
2005-04-1120	Prattville	AL		12/21/2005	12/10/2012	12,668							12,668	12,668			0
2005-04-1121	Shakopee	MN		02/09/2006	12/10/2012	9,633							9,633	9,633			0
2005-04-1122	Minneapolis	MN		01/18/2006	12/04/2012	10,271							10,271	10,271			0
2005-04-1123	Pocatello	ID		02/01/2006	12/06/2012	7,700							7,700	7,700			0
2005-04-1124	Tulsa	OK		02/28/2006	12/05/2012	5,263							5,263	5,263			0
2005-04-1125	Tulsa	OK		03/17/2006	12/05/2012	3,578							3,578	3,578			0
2005-04-1126	Columbus	OH		03/02/2006	12/04/2012	5,657							5,657	5,657			0
2005-04-1127	Quicy	MA		03/16/2006	12/04/2012	14,055							14,055	14,055			0
0299999. Total - Mortgages With Partial Repayments						117,667	0	0	0	0	0	0	117,667	117,667	0	0	0
0599999. Total Mortgages						352,181	0	0	0	0	0	0	352,181	352,181	0	0	0

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### SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership		
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.					
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																					
000000 00 0	NYLIM-CCR I 2002 Limited Partnership.....	R.....	Wilmington.....	DE....	New York Life Investment.....		04/15/2004													4.1	
000000 00 0	NYLIM-CCR II 2002 Limited Partnership.....	R.....	Wilmington.....	DE....	New York Life Investment.....		10/03/2006		988,635	1,321,414	988,635	(607,965)								383,000	3.3
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									988,635	1,321,414	988,635	(607,965)	0	0	0	0	0	383,000	XXX	
<b>Surplus Debentures - Unaffiliated</b>																					
29452P AB 2	Equitable Life Assurance SOS USC Surplus Note		New York.....	NY....	Equitable Life.....	1	12/29/2006		1,017,651	1,134,646	1,017,692		(5,196)					109,083		0.5	
638671 AK 3	Nationwide Mutual Insurance Company Surplus Note		Wilmington.....	DE....	Transfer from Schedule D.....	1	08/07/2009		995,164	1,447,043	995,124		40					93,750		0.1	
2199999	Total - Surplus Debentures - Unaffiliated.....									2,012,815	2,581,689	2,012,815	0	(5,156)	0	0	0	202,833	0	XXX	
3999999	Subtotal - Unaffiliated.....									3,001,450	3,903,103	3,001,450	(607,965)	(5,156)	0	0	0	202,833	383,000	XXX	
4199999	Totals.....									3,001,450	3,903,103	3,001,450	(607,965)	(5,156)	0	0	0	202,833	383,000	XXX	

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							

**NONE**

**SCHEDULE BA - PART 3**

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

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

**NONE**

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Government - Issuer Obligations</b>																					
478045	AA 5	TVA JOHN SEVIER COMB 4.626			1FE	993,490	114.455	1,137,096	993,490	993,487		(3)			4.626	4.626	JJ	21,192	22,724	01/10/2012	01/15/2042
742651	DB 5	PRIVATE EXPT FDG 4.95			1	969,787	112.836	1,094,510	970,000	969,924		24			4.950	4.953	MN	6,135	48,015	11/15/2005	11/15/2015
880591	DY 5	TENN VALLEY AUTH B 4.375	SD		1	1,287,858	109.975	1,429,672	1,300,000	1,296,495		1,322			4.375	4.492	JD	2,528	56,875	06/15/2005	06/15/2015
912810	DW 5	US TREASURY BONDS 7.25	SD		1	1,949,062	122.781	1,841,719	1,500,000	1,647,304		(40,011)			7.250	4.100	MN	32,244	105,125	03/12/2004	05/15/2016
912810	DX 3	US TREASURY BONDS 7.50	SD		1	164,166	126.750	164,775	130,000	142,371		(2,849)			7.500	4.777	MN	1,266	9,750	10/09/2003	11/15/2016
912828	CT 5	U.S. TREASURY NOTES 4.25	SD		1	58,978	106.484	63,891	60,000	59,776		131			4.250	4.492	FA	963	2,550	01/25/2006	08/15/2014
0199999	U.S. Government - Issuer Obligations					5,423,341	XXX	5,731,663	4,953,490	5,109,357	0	(41,387)	0	0	XXX	XXX	XXX	64,329	245,039	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																					
3128GL	WV 0	FGCI E84260 PT 6.0			1	22,235	106.793	23,899	22,379	21,467		(296)			6.000	4.701	MON	112	1,343	07/10/2001	07/01/2016
31298W	FC 4	FGLMC C59163 PT 7.0			1	221,363	114.688	248,213	216,425	219,207		(303)			7.000	6.753	MON	1,262	15,150	01/07/2002	10/01/2031
31388T	QZ 9	FNCL 614372 PT 7.0			1	31,061	115.013	34,917	30,359	30,828		(41)			7.000	6.805	MON	177	2,125	01/25/2002	01/01/2032
31389C	FZ 7	FNCL 621284 PT 6.50			1	57,352	114.415	62,944	55,014	56,551		(127)			6.500	6.094	MON	298	3,576	02/28/2003	12/01/2031
31389N	N7 6	FNCL 630514 PT 6.0			1	102,051	111.731	115,047	102,967	102,152		48			6.000	6.085	MON	515	6,178	10/31/2002	01/01/2032
36203R	TF 6	GNSF 357050 PT 8.0			1	35,719	116.442	39,785	34,167	34,891		(134)			8.000	7.484	MON	228	2,733	01/31/1999	05/15/2023
36204C	J6 9	GNSF 365785 PT 7.0			1	7,363	113.120	8,113	7,172	7,195		(60)			7.000	6.422	MON	42	502	01/31/1999	01/15/2024
36204H	EH 3	GNSF 370134 PT 6.50			1	33,375	113.868	37,545	32,973	33,015		(51)			6.500	6.306	MON	179	2,143	01/31/1999	12/15/2023
36205C	FX 8	GNSF 386368 PT 7.00			1	7,056	114.312	7,856	6,873	6,931		(29)			7.000	6.536	MON	40	481	01/31/1999	02/15/2024
36205C	KY 5	GNSF 386511 PT 7.50			1	68,430	115.445	76,349	66,134	67,039		(277)			7.500	7.014	MON	413	4,960	01/31/1999	05/15/2024
36205F	YX 5	GNSF 389626 PT 8.00			1	15,192	116.882	16,991	14,537	14,694		(140)			8.000	7.143	MON	97	1,163	01/31/1999	10/15/2024
36205P	5J 6	GNSF 396949 PT 8.0			1	7,562	108.213	7,830	7,235	7,379		(35)			8.000	7.466	MON	48	579	01/31/1999	08/15/2024
36206A	HZ 9	GNSF 405348 PT 8.00			1	23,184	116.534	25,852	22,184	22,655		(92)			8.000	7.481	MON	148	1,775	01/31/1999	11/15/2024
36209C	6Y 7	GNSF 468087 PT 7.0			1	39,407	116.171	44,664	38,447	38,943		(49)			7.000	6.775	MON	224	2,691	01/31/1999	07/15/2028
36209U	AE 6	GNSF 481605 PT 7.0			1	12,071	116.296	14,175	12,189	12,090		11			7.000	7.141	MON	71	853	07/19/1999	07/15/2029
36224T	NQ 9	GNSF 337999 PT 7.0			1	47,498	112.649	52,116	46,264	46,659		(179)			7.000	6.610	MON	270	3,238	01/31/1999	03/15/2023
36225B	PV 4	GNSF 781336 PT 6.00			1	124,596	112.583	137,767	122,369	122,536		(891)			6.000	5.591	MON	612	7,342	09/19/2002	10/15/2031
36241K	BU 1	GNSF 781851 PT 7.50			1	19,342	116.064	23,117	19,918	19,407		114			7.500	8.119	MON	125	1,494	12/31/2004	12/15/2028
0299999	U.S. Government - Residential Mortgage-Backed Securities					874,858	XXX	977,179	857,606	863,636	0	(2,532)	0	0	XXX	XXX	XXX	4,861	58,327	XXX	XXX
0599999	Total - U.S. Government					6,298,198	XXX	6,708,843	5,811,096	5,972,993	0	(43,918)	0	0	XXX	XXX	XXX	69,189	303,366	XXX	XXX
<b>All Other Governments - Issuer Obligations</b>																					
056732	AG 5	BAHAMAS-COMMONWEALTH 6.95	R		2FE	1,491,990	121.689	1,825,337	1,500,000	1,492,637		223			6.950	7.000	MN	11,873	104,250	11/17/2009	11/20/2029
0699999	All Other Governments - Issuer Obligations					1,491,990	XXX	1,825,337	1,500,000	1,492,637	0	223	0	0	XXX	XXX	XXX	11,873	104,250	XXX	XXX
1099999	Total - All Other Governments					1,491,990	XXX	1,825,337	1,500,000	1,492,637	0	223	0	0	XXX	XXX	XXX	11,873	104,250	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
452151	LE 1	ILLINOIS ST 4.95			1FE	1,592,876	107.025	1,733,805	1,620,000	1,603,892		1,428			4.950	5.092	JD	6,683	80,190	07/08/2003	06/01/2023
594610	6Q 5	MI ST 4.14			1FE	1,000,000	115.232	1,152,320	1,000,000	1,000,000					4.140	4.140	MN	6,900	41,400	10/14/2010	11/01/2020
605580	6K 0	MISSISSIPPI ST D 4.131			1FE	1,000,000	115.361	1,153,610	1,000,000	999,992		1			4.131	4.131	MN	6,885	41,310	10/21/2010	11/01/2022
605580	6S 3	MS ST SER C 3.243			1FE	1,000,000	106.042	1,060,420	1,000,000	999,986		(8)			3.243	3.243	AO	8,108	30,178	10/06/2011	10/01/2021
93974C	RF 9	WA ST MTR VHCL FUEL F 5.09			1FE	596,215	118.774	593,870	500,000	596,117		(98)			5.090	3.742	FA	10,604		12/14/2012	08/01/2033
97705L	WR 4	WISCONSIN ST BABS 5.50			1FE	1,000,710	112.668	1,126,680	1,000,000	1,000,647		(70)			5.500	5.489	MN	9,167	55,000	09/01/2009	05/01/2029
1199999	U.S. States, Territories & Possessions - Issuer Obligations					6,189,801	XXX	6,820,705	6,120,000	6,200,634	0	1,253	0	0	XXX	XXX	XXX	48,346	248,078	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					6,189,801	XXX	6,820,705	6,120,000	6,200,634	0	1,253	0	0	XXX	XXX	XXX	48,346	248,078	XXX	XXX

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## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																					
126775	TJ 4				..1FE	1,000,000	115.505	1,155,050	1,000,000	999,981					5.100	5.100	AO	12,750	51,000	03/31/2011	04/01/2023
399262	HD 9				..1FE	541,710	111.676	558,380	500,000	539,465		(2,226)			5.479	4.644	FA	11,415	32,417	12/21/2011	08/01/2025
463632	4P 1				..1FE	1,367,080	132.612	1,326,120	1,000,000	1,366,557		(523)			6.622	4.323	MN	11,037		11/29/2012	05/01/2040
64966H	4J 6				..1FE	1,000,000	112.906	1,129,060	1,000,000	1,000,000					4.297	4.297	AO	10,743	42,970	10/07/2010	10/01/2021
655867	JF 7				..1FE	1,036,040	126.955	1,269,550	1,000,000	1,031,119		(1,808)			5.450	5.103	MS	18,167	54,500	01/27/2010	03/01/2025
675383	LB 7				..1FE	234,380	15.604	312,080	2,000,000	243,486		9,106			5.840	5.840	FA			04/12/2012	08/01/2049
717883	LV 2				..1FE	1,000,000	115.493	1,154,930	1,000,000	1,000,228		218			5.995	5.993	MS	19,983	41,798	11/23/2011	09/01/2030
796269	VA 3				..1FE	1,000,000	109.420	1,094,200	1,000,000	999,986		(3)			4.006	4.006	FA	15,134	38,391	08/24/2011	08/15/2028
798755	DQ 4				..1FE	260,549	13.767	337,980	2,455,000	270,387		9,838			5.800	5.800	FA			04/26/2012	08/01/2051
799017	JX 7				..1FE	113,175	25.287	126,435	500,000	119,151		5,976			5.900	5.900	MS			01/26/2012	09/01/2037
941247	N2 0				..1FE	1,000,000	113.428	1,134,280	1,000,000	999,859		2			7.089	7.090	JD	5,908	70,890	09/02/2009	12/01/2038
969078	QM 9				..1FE	260,481	47.998	393,584	820,000	321,171		19,668			6.420	6.420	MS			09/02/2009	11/01/2027
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					8,813,415	XXX	9,991,648	13,275,000	8,891,389	0	40,248	0	0	XXX	XXX	XXX	105,135	331,967	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions					8,813,415	XXX	9,991,648	13,275,000	8,891,389	0	40,248	0	0	XXX	XXX	XXX	105,135	331,967	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																					
09089T	AF 7				..1FE	970,000	119.492	1,159,070	970,000	970,093		(9)			6.000	5.998	AO	14,550	58,200	02/16/2011	04/01/2022
34160P	DF 3				..1FE	1,000,000	120.837	1,208,370	1,000,000	999,876		4			6.825	6.826	FA	28,438	68,250	10/29/2009	08/01/2029
358266	CA 0				..1FE	560,850	59.450	594,500	1,000,000	580,913		20,063			5.180	5.180	FA			04/19/2012	08/15/2023
438701	RE 6				..1FE	1,000,000	110.413	1,104,130	1,000,000	1,000,099		(11)			5.193	5.191	JJ	25,965	51,930	10/27/2010	07/01/2024
54473E	NS 9				..1FE	1,000,390	132.678	995,085	750,000	1,000,268		(123)			7.618	5.302	FA	23,806		12/14/2012	08/01/2040
575832	UG 3				..1FE	1,000,000	119.458	1,194,580	1,000,000	999,930		4			5.788	5.789	MN	9,647	57,880	12/10/2010	05/01/2025
592098	GS 0				..1FE	1,000,000	133.639	1,336,390	1,000,000	1,000,045		(1)			6.568	6.568	JJ	32,840	65,680	12/09/2010	07/01/2037
598022	FC 0				..1FE	401,620	21.718	507,115	2,335,000	424,108		22,488			6.040	6.040	MS			01/20/2012	09/01/2041
646139	D7 7				..1FE	75,000	106.766	80,075	75,000	75,000		(0)			4.252	4.252	JJ	1,595	3,189	07/21/2005	01/01/2016
649902	7P 2				..1FE	992,990	107.009	1,070,090	1,000,000	993,723		616			3.050	3.134	FA	11,522	25,586	10/05/2011	08/15/2021
709223	UA 7				..1FE	1,151,340	116.008	1,160,080	1,000,000	1,112,822		(18,112)			6.700	4.340	JD	5,583	67,000	10/20/2010	06/01/2018
71781L	AT 6				..1FE	592,030	92.400	924,000	1,000,000	816,802		69,191			9.050	9.050	AO			05/08/2009	04/15/2015
73358W	EK 6				..1FE	512,845	109.001	545,005	500,000	512,763		(82)			4.926	4.781	AO	6,158	24,288	12/21/2011	10/01/2051
783186	NH 8				..1FE	628,885	126.034	630,170	500,000	628,794		(91)			5.665	4.091	MN	4,721		12/13/2012	05/01/2040
89602N	VD 3				..1FE	1,000,000	112.838	1,128,380	1,000,000	1,000,000					4.050	4.050	MN	5,175	40,500	10/21/2010	11/15/2021
913366	EQ 9				..1FE	594,120	125.201	626,005	500,000	591,390		(2,730)			6.398	4.880	MN	4,088	31,990	01/27/2012	05/15/2031
914440	KZ 4				..1FE	1,000,000	112.504	1,125,040	1,000,000	999,986		1			3.950	3.950	MN	6,583	39,500	10/22/2010	11/01/2022
91528N	AA 9				..1FE	1,000,000	107.691	1,076,910	1,000,000	999,942		1			4.500	4.500	JJ	20,125	45,000	10/07/2010	07/20/2036
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					14,480,070	XXX	16,464,997	16,630,000	14,706,555	0	91,211	0	0	XXX	XXX	XXX	200,795	578,993	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																					
31340Y	FN 4				..2	19,554	108.417	20,515	18,922	18,614		(46)			8.500	8.286	MON	219	1,471	01/31/1999	03/15/2020
3136A9	7F 9				..234	2,467,813	10.406	2,538,545		2,435,605		(32,208)			3.500	19.628	MON	71,150	71,458	11/14/2012	09/25/2041
3136A9	HL 5				..234	348,048	6.500	310,041		340,318		(7,730)			3.500	23.028	MON	13,912	14,002	11/27/2012	10/25/2042
31392E	4T 4				..2	165,879	104.720	179,689		171,589		1,065			4.500	4.947	MON	643	7,722	10/04/2002	11/25/2017
31393A	VC 1				..2	2,029,190	105.500	2,031,597		1,925,684		(454)			5.407	4.488	MON	8,677		12/14/2012	09/26/2033
31393Q	Y6 0				..2	602,427	104.661	678,874		648,643		5,161			4.500	5.379	MON	2,432	29,189	12/01/2003	05/15/2018

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### SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....	..	..	..2	..1	177,708	104.609	181,135	173,155	175,341		(769)			4.000	3.446	MON...	577	6,926	12/31/2007	06/15/2018
31394B 7J 7	FNR 2005-32 AE SEQ 5.0 4/25/2025.....	..	..	..2	..1	1,245,563	111.297	1,446,866	1,300,000	1,263,711		2,954			5.000	5.426	MON...	5,417	65,000	10/11/2005	04/25/2025
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....	..	..	..2	..1	872,435	105.122	1,045,711	994,759	959,613		12,163			4.000	5.442	MON...	3,316	39,790	08/20/2003	08/15/2018
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....	..	..	..2	..1	930,236	107.556	1,107,084	1,029,307	979,036		7,496			4.500	5.473	MON...	3,860	46,319	10/07/2003	10/15/2023
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018.....	..	..	..2	..1	733,407	105.186	844,116	802,497	781,996		7,159			4.000	4.998	MON...	2,675	32,100	10/02/2003	10/15/2018
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019.....	..	..	..2	..1	737,214	106.365	834,054	784,139	770,073		5,430			5.000	5.778	MON...	3,267	39,207	05/10/2004	05/15/2019
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018.....	..	..	..2	..1	119,896	100.540	127,802	127,116	125,884		1,378			4.500	5.373	MON...	477	5,720	07/01/2004	05/15/2018
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017.....	..	..	..2	..1	690,962	101.958	684,388	671,244	671,971		(2,366)			5.500	5.029	MON...	3,077	36,918	02/11/2005	07/15/2017
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					11,140,330	XXX	12,030,417	8,647,056	11,355,680	0	(768)	0	0	XXX	XXX	XXX	119,699	395,823	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities</b>																					
59465M C9 4	MI ST HSG DEV AUTH B2 5.622 10/01/2036.....	..	..	..1	..1FE	990,000	104.475	1,044,750	1,000,000	990,097		97			5.622	5.699	AO.....	14,055	35,138	02/08/2012	10/01/2036
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....					990,000	XXX	1,044,750	1,000,000	990,097	0	97	0	0	XXX	XXX	XXX	14,055	35,138	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					26,610,400	XXX	29,540,164	26,277,056	27,052,331	0	90,539	0	0	XXX	XXX	XXX	334,549	1,009,953	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
E10.2	001055 AJ 1	AFLAC INC 4.00 02/15/2022.....	..	..	..1FE	998,200	108.007	1,080,065	1,000,000	998,338		138			4.000	4.022	FA.....	15,111	20,556	02/08/2012	02/15/2022
	00209T AA 3	AT&T BROADBAND 8.375 3/15/13.....	..	..	..2FE	238,017	101.565	255,944	252,000	251,580		1,961			8.375	9.223	MS.....	6,214	21,105	11/17/2002	03/15/2013
	00440E AG 2	ACE INA HOLDINGS 5.875 06/15/2014.....	..	..	..1FE	1,342,185	107.451	1,396,857	1,300,000	1,308,368		(5,386)			5.875	5.409	JD.....	76,375	76,375	07/25/2005	06/15/2014
	020002 AT 8	ALLSTATE CORP 5.95 04/01/2036.....	..	..	..1FE	910,597	126.951	1,231,420	970,000	916,224		986			5.950	6.412	AO.....	14,429	57,715	05/01/2006	04/01/2036
	02361D AG 5	AMEREN ILLINOIS COMPANY 9.75 11/15/2018.....	..	..	..2FE	1,476,315	139.202	2,088,029	1,500,000	1,483,648		1,966			9.750	10.000	MN.....	18,688	146,250	10/20/2008	11/15/2018
	03938L AL 8	ARCELORMITTAL 9.00 02/15/2015.....	..	R	..3FE	494,655	110.966	554,828	500,000	497,671		993			9.500	9.749	FA.....	17,944	45,625	05/14/2009	02/15/2015
	05523R AB 3	BAE SYSTEMS PLC 4.75 10/11/2021.....	..	R	..2FE	998,980	108.816	1,088,162	1,000,000	999,081		83			4.750	4.763	AO.....	10,556	47,500	10/05/2011	10/11/2021
	06406H BV 4	BANK OF NY MELLON 3.55 09/23/2021.....	..	..	..1FE	999,330	109.000	1,090,003	1,000,000	999,403		57			3.550	3.558	MS.....	9,664	35,500	09/16/2011	09/23/2021
	06423A AV 5	BANK ONE CORP 4.90 04/30/2015.....	..	..	..1FE	1,292,135	107.917	1,402,921	1,300,000	1,298,105		749			4.900	4.967	AO.....	10,794	63,700	04/07/2003	04/30/2015
	06739G BP 3	BARCLAYS BK PLC 5.14 10/14/2020.....	..	R	..2FE	999,300	104.357	1,043,570	1,000,000	999,426		59			5.140	5.149	AO.....	10,994	51,400	10/06/2010	10/14/2020
	073902 KF 4	BEAR STEARNS CO 5.30 10/30/2015.....	..	..	..1FE	89,697	111.102	99,992	90,000	89,897		33			5.300	5.344	AO.....	808	4,770	10/24/2005	10/30/2015
	084423 AC 6	BERKLEY W.R. 8.70 01/01/2022.....	..	..	..2FE	977,500	125.133	1,251,334	1,000,000	981,671		1,278			8.700	9.001	JJ.....	43,500	87,000	06/08/2009	01/01/2022
	097023 AX 3	BOEING CO 6.875 03/15/2039.....	..	SD	..1FE	997,040	151.974	1,519,738	1,000,000	997,228		37			6.875	6.898	MS.....	20,243	68,750	03/30/2009	03/15/2039
	09751W AA 9	BOLDINI LTD 3.60 07/19/2035.....	..	R	..1FE	1,000,000	100.884	1,008,843	1,000,000	999,979		(12)			3.600	3.600	JJ.....	16,200	21,000	12/13/2011	07/19/2035
	162809 AJ 5	CHECKERS DRIVE-IN 11.00 12/01/2017.....	..	..	..1FE	505,625	101.500	507,500	500,000	505,542		(83)			11.000	10.641	JD.....	6,875		11/27/2012	12/01/2017
	172967 AR 2	CITIGROUP INC 6.625 01/15/2028.....	..	..	..1FE	1,555,632	120.172	1,562,238	1,300,000	1,491,925		(8,252)			6.625	5.198	JJ.....	39,713	86,125	06/18/2003	01/15/2028
	172967 BU 4	CITIGROUP INC 5.875 02/22/2033.....	..	..	..2FE	864,800	106.111	1,061,109	1,000,000	876,074		2,737			5.875	7.035	FA.....	21,052	58,750	05/22/2008	02/22/2033
	172967 CQ 2	CITIGROUP INC 5.00 09/15/2014.....	..	..	..2FE	713,333	105.216	810,166	770,000	757,538		6,750			5.000	6.014	MS.....	11,336	38,500	01/13/2005	09/15/2014
	172967 CT 6	CITIGROUP INC 5.85 12/11/2034.....	..	..	..1FE	1,234,987	116.632	1,516,220	1,300,000	1,241,936		1,216			5.850	6.226	JD.....	4,225	76,050	05/01/2006	12/11/2034
	186108 CJ 3	CLEVE ELEC ILLUM 5.50 08/15/2024.....	..	..	..2FE	994,660	119.906	1,199,056	1,000,000	995,505		269			5.500	5.553	FA.....	20,778	55,000	08/13/2009	08/15/2024
	201615 CY 5	COMM CREDIT CO 7.875 02/01/2025.....	..	..	..1FE	699,010	123.968	805,792	650,000	684,690		(1,753)			7.875	7.206	FA.....	21,328	51,188	04/24/2001	02/01/2025
	25468P CN 4	DISNEY (WALT) CO 2.75 08/16/2021.....	..	..	..1FE	987,170	104.193	1,041,927	1,000,000	988,705		1,137			2.750	2.899	FA.....	10,313	27,042	08/17/2011	08/16/2021
	257867 AV 3	DONNELLY & SONS 8.60 08/15/2016.....	..	..	..3FE	492,990	107.500	537,500	500,000	495,820		941			8.600	8.875	FA.....	16,244	43,000	08/19/2009	08/15/2016
	260543 BW 2	DOW CHEMICAL CO 7.60 05/15/2014.....	..	..	..2FE	203,364	109.101	222,565	204,000	203,802		132			7.600	7.676	MN.....	1,981	15,504	05/07/2009	05/15/2014
	260543 BX 0	DOW CHEMICAL CO 8.55 05/15/2019.....	..	..	..2FE	392,190	135.227	531,441	393,000	392,413		67			8.550	8.581	MN.....	4,294	33,602	05/07/2009	05/15/2019
	26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022.....	..	..	..2FE	495,135	102.360	511,798	500,000	495,165		30			4.375	4.497	JD.....	1,701		11/28/2012	12/01/2022
	268789 AB 0	E.ON INTL FIN BV 6.65 04/30/2038.....	..	R	..1FE	995,720	136.918	1,369,184	1,000,000	995,993		59			6.650	6.683	AO.....	11,268	66,500	04/15/2008	04/30/2038
	26884L AA 7	EQT CORP 8.125 06/01/2019.....	..	..	..2FE	996,680	123.431	1,234,313	1,000,000	997,642		270			8.125	8.173	JD.....	6,771	81,250	05/12/2009	06/01/2019

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
283677 AX 0	EL PASO ELEC CO 7.50 03/15/2038.....				.2FE	991,460	146.836	1,468,357	1,000,000	991,726		108		7.500	7.574	MS.....		22,083	75,000	05/29/2008	03/15/2038
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07/01/2019.....				.2FE	999,360	120.348	1,203,481	1,000,000	999,584		50		6.640	6.648	JJ.....		33,200	66,400	06/09/2009	07/01/2019
29365P AP 7	ENTERGY GULF ST 5.59 10/01/2024.....				.2FE	999,200	116.826	1,168,263	1,000,000	999,320		40		5.590	5.598	AO.....		13,975	55,900	09/29/2009	10/01/2024
29365P AQ 5	ENTERGY GULF STATES 3.95 10/01/2020.....				.2FE	998,610	108.462	1,084,617	1,000,000	998,877		122		3.950	3.967	AO.....		9,875	39,500	09/27/2010	10/01/2020
30251B AB 4	FMR LLC 6.45 11/15/2039.....				.1FE	997,720	124.158	1,241,582	1,000,000	997,845		29		6.450	6.467	MN.....		8,242	64,500	10/28/2009	11/15/2039
316773 CH 1	FIFTH THIRD BANK 8 03/01/38.....				.2FE	1,000,460	143.914	1,439,137	1,000,000	1,000,426		(5)		8.250	8.246	MS.....		27,500	82,500	02/28/2008	03/01/2038
36158F AB 6	GE GLOB INS 6.45 03/01/2019.....				.1FE	1,212,523	115.852	1,506,081	1,300,000	1,257,460		5,332		6.450	7.115	MS.....		27,950	83,850	01/04/2001	03/01/2019
362251 AA 8	GRD HOLDING III 10.75 06/01/2019.....				.4FE	503,750	100.250	501,250	500,000	503,727		(23)		10.750	10.564	JD.....		4,479		12/07/2012	06/01/2019
36962G XZ 2	GEN ELEC CAP CRP MTNA 6.75 03/15/2032.....				.1FE	1,408,992	129.719	1,686,343	1,300,000	1,394,678		(2,543)		6.750	6.101	MS.....		25,838	87,750	04/20/2006	03/15/2032
37247D AE 6	GENWORTH FINL 5.75 06/15/2014.....				.2FE	649,071	104.250	677,625	650,000	649,830		109		5.750	5.769	JD.....		1,661	37,375	06/09/2004	06/15/2014
39121J AG 5	GREAT RIVER ENERGY 7.233 07/01/38.....				.1FE	937,890	128.695	1,207,018	937,890	937,770		4		7.233	7.234	JJ.....		33,919	67,838	04/23/2008	07/01/2038
40426W AS 0	HRPT PROPERTIES 5.75 11/01/2015.....				.2FE	1,136,569	104.232	1,188,241	1,140,000	1,138,762		392		5.750	5.792	MN.....		10,925	65,550	10/25/2005	11/01/2015
404280 AJ 8	HSBC HLDGS PLC 6.80 06/01/2038.....		R		.1FE	997,830	126.341	1,263,409	1,000,000	997,963		29		6.800	6.817	JD.....		5,667	68,000	05/19/2008	06/01/2038
458140 AN 0	INTEL CORP 4.00 12/15/2032.....				.1FE	495,575	98.995	494,973	500,000	495,583		8		4.000	4.065	JD.....		1,111		12/04/2012	12/15/2032
478160 AL 8	JOHNSON&JOHNSON 4.95 05/15/2033.....				.1FE	634,614	121.743	791,331	650,000	637,331		347		4.950	5.105	MN.....		4,111	32,175	06/27/2003	05/15/2033
50075N AW 4	KRAFT FOODS INC 6.875 01/26/2039.....				.2FE	2,960,310	137.881	4,136,416	3,000,000	2,963,139		491		6.875	6.978	JJ.....		88,802	206,250	05/19/2008	01/26/2039
53079E AM 6	LIBERTY MUTUAL 7.50 08/15/2036.....				.2FE	887,230	120.473	1,204,728	1,000,000	892,902		1,379		7.500	8.564	FA.....		28,333	75,000	05/22/2008	08/15/2036
534187 AW 9	LINCOLN NATL CRP 6.30 10/09/2037.....				.2FE	934,410	117.798	1,177,984	1,000,000	938,347		938		6.300	6.819	AO.....		14,350	63,000	05/22/2008	10/09/2037
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021.....				.1FE	994,440	105.940	1,059,402	1,000,000	995,068		482		3.350	3.416	MS.....		9,864	34,058	09/07/2011	09/15/2021
55608X AA 5	MACQUARIE BK LTD 6.625 04/07/2021.....		R		.1FE	998,050	110.415	1,104,149	1,000,000	998,304		150		6.625	6.652	AO.....		15,458	66,250	03/31/2011	04/07/2021
589331 AC 1	MERCK & CO INC 6.30 01/01/2026.....				.1FE	1,952,343	136.160	2,205,790	1,620,000	1,852,998		(12,659)		6.300	4.800	JJ.....		51,030	102,060	06/17/2003	01/01/2026
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025.....				.2FE	973,500	103.674	1,009,270	973,500	973,549		15		6.000	5.999	MS.....		17,199	61,817	08/17/2011	03/15/2025
617446 V7 1	MORGAN STANLEY SER F 6.25 08/28/2017 MTN.....				.1FE	835,000	114.957	1,149,570	1,000,000	898,160		16,952		6.250	8.974	FA.....		21,354	62,500	09/19/2008	08/28/2017
629568 AX 4	NABORS INDS INC 4.625 09/15/2021.....				.2FE	996,540	107.594	1,075,945	1,000,000	996,950		291		4.625	4.668	MS.....		13,618	49,076	08/16/2011	09/15/2021
650119 AA 8	NEW YORK UNIV 2009 5.236 07/01/2032.....				.1FE	1,085,000	113.663	1,136,626	1,000,000	1,074,682		(4,744)		5.236	4.416	JJ.....		26,180	52,360	09/28/2010	07/01/2032
652478 BC 1	NEWS AMER HLDGS 7.43 10/01/2026.....				.2FE	2,095,518	130.144	2,537,800	1,950,000	2,054,102		(4,457)		7.430	6.825	AO.....		36,221	144,885	01/31/1999	10/01/2026
65364U AA 4	NIAGARA MOHAWK 4.881 08/15/2019.....				.1FE	1,000,000	116.754	1,167,541	1,000,000	1,000,000				4.881	4.881	FA.....		18,439	48,810	08/03/2009	08/15/2019
65557C AJ 2	NORDEA BANK AB 4.875 01/27/2020.....		R		.1FE	1,079,050	114.249	1,142,494	1,000,000	1,062,549		(7,559)		4.875	3.856	JJ.....		20,854	48,750	09/27/2010	01/27/2020
67740Q AG 1	OHIO NAT FINAN 6.625 05/01/2031.....				.2FE	996,910	111.838	1,118,381	1,000,000	997,061		80		6.625	6.653	MN.....		11,042	66,250	04/19/2011	05/01/2031
69318F AA 6	PBF HOLDING CO LLC 8.25 02/15/2020.....				.3FE	492,825	108.000	540,000	500,000	493,424		599		8.250	8.500	FA.....		15,583	21,313	01/27/2012	02/15/2020
69351U AP 8	PPL ELECTRIC UTIL 3.00 09/15/2021.....				.1FE	991,910	105.896	1,058,960	1,000,000	992,874		709		3.000	3.094	MS.....		8,833	31,917	08/18/2011	09/15/2021
713448 BW 7	PEPSICO INC 3.00 08/25/2021.....				.1FE	993,930	105.837	1,058,367	1,000,000	994,639		533		3.000	3.071	FA.....		10,500	29,667	08/22/2011	08/25/2021
717081 CY 7	PFIZER INC 7.20 03/15/2039.....		SD		.1FE	1,069,960	152.433	1,524,328	1,000,000	1,066,772		(928)		7.200	6.658	MS.....		21,200	72,000	03/30/2009	03/15/2039
718507 BH 8	PHILLIPS PETE 6.65 07/15/2018.....				.1FE	1,991,387	126.744	2,471,499	1,950,000	1,967,339		(2,531)		6.650	6.456	JJ.....		59,795	129,675	01/31/1999	07/15/2018
72650R AT 9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018.....				.2FE	1,505,000	123.814	2,476,271	2,000,000	1,664,876		44,636		6.500	10.707	MN.....		21,667	130,000	10/16/2008	05/01/2018
742651 DM 1	PRIVATE EXPT FDG 2.80 05/15/2022.....				.1FE	2,990,610	106.813	3,204,394	3,000,000	2,991,663		822		2.800	2.834	MN.....		10,733	94,733	09/26/2011	05/15/2022
754730 AD 1	RAYMOND JAMES 5.625 04/01/2024.....				.2FE	500,380	110.863	554,313	500,000	500,370		(10)		5.625	5.616	AO.....		7,031	14,453	03/23/2012	04/01/2024
75884R AS 2	REGENCY CENTERS 4.80 04/15/2021.....				.2FE	998,600	110.766	1,107,656	1,000,000	998,852		110		4.800	4.817	AO.....		10,133	48,000	09/30/2010	04/15/2021
767201 AD 8	RIO TINTO FINANCE 7.125 07/15/2028.....		R		.1FE	993,190	135.415	1,354,146	1,000,000	994,068		203		7.125	7.189	JJ.....		32,854	71,250	06/24/2008	07/15/2028
771196 AU 6	ROCHE HLDGS INC 7.00 03/01/2039.....				.1FE	1,051,810	150.890	1,508,898	1,000,000	1,049,527		(697)		7.000	6.600	MS.....		23,333	70,000	03/30/2009	03/01/2039
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021.....		R		.1FE	996,790	106.540	1,065,403	1,000,000	997,149		278		3.300	3.338	MS.....		9,808	33,000	09/07/2011	09/14/2021
828807 BT 3	SIMON PROP GP LP 6.10 05/01/2016.....				.1FE	647,146	115.338	749,695	650,000	648,841		305		6.100	6.160	MN.....		6,608	39,650	05/12/2006	05/01/2016

E10.3

## SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83614K AA 7	SOURCE GAS 5.90 04/01/2017.....					.2FE	996,850	108.125	1,081,250	1,000,000	998,420		318			5.900	5.986	JAJO	14,750	59,000	04/11/2007	04/01/2017
837004 CB 4	SOUTH CAROLINA E&G 6.05 01/15/2038.....					.1FE	951,220	129.705	1,297,048	1,000,000	954,213		725			6.050	6.420	JJ	27,897	60,500	06/17/2008	01/15/2038
84755T AD 9	SPECTRA ENERGY 5.65 03/01/2020.....					.2FE	997,880	118.869	1,188,694	1,000,000	998,430		173			5.650	5.677	MS	18,833	56,500	08/25/2009	03/01/2020
86614R AA 5	SUMMIT MATERIALS 10.50 01/31/2020.....					.1	301,125	107.125	321,375	300,000	300,993		(132)			10.500	10.414	JJ	13,213	15,750	01/24/2012	01/31/2020
86764P AE 9	SUNOCO INC 9.625 04/15/2015.....					.2FE	497,145	115.469	577,346	500,000	498,687		490			9.625	9.756	AO	10,160	48,125	03/26/2009	04/15/2015
872540 AM 1	TJX COS INC 6.95 04/15/2019.....					.1FE	998,120	127.720	1,277,197	1,000,000	998,694		161			6.950	6.976	AO	14,672	69,500	04/02/2009	04/15/2019
88732J AR 9	TIME WARNER CABLE 7.50 04/01/2014.....					.2FE	995,340	108.400	1,083,999	1,000,000	998,678		974			7.500	7.613	AO	18,750	75,000	03/23/2009	04/01/2014
89054X AA 3	TOPAZ SOLAR FARM 144A 5.75 09/30/2039.....					.2FE	1,250,000	103.574	1,294,674	1,250,000	1,250,114		114			5.750	5.749	MS	18,168	43,125	02/16/2012	09/30/2039
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20.....		R			.1FE	1,064,840	115.791	1,157,912	1,000,000	1,052,321		(5,776)			4.875	4.067	FA	19,906	48,750	10/05/2010	08/04/2020
911308 AA 2	UPS OF AMER INC 8.375 04/01/2020.....					.1FE	664,922	137.336	714,148	520,000	590,877		(7,597)			8.375	6.026	AO	10,888	43,550	01/31/1999	04/01/2020
913017 BQ 1	UNITED TECH CORP 6.125 02/01/2019.....					.1FE	2,240,100	124.960	2,499,197	2,000,000	2,165,523		(23,133)			6.125	4.552	FA	51,042	122,500	08/04/2009	02/01/2019
91324P BK 7	UNITEDHEALTH GRP 6.875 02/15/2038.....					.1FE	984,750	137.313	1,373,128	1,000,000	985,663		206			6.875	6.997	FA	25,972	68,750	02/04/2008	02/15/2038
920355 AF 1	VALSPAR CORP 7.25 06/15/2019.....					.2FE	497,870	122.037	610,183	500,000	498,452		182			7.250	7.311	JD	1,611	36,250	06/16/2009	06/15/2019
92334N AC 7	VEOLIA ENVIRONMENT 6.75 06/01/2038.....		R			.2FE	989,710	117.241	1,172,407	1,000,000	990,294		140			6.750	6.831	JD	5,625	67,500	05/21/2008	06/01/2038
927804 EZ 3	VIRGINIA EL&PWR A 5.40 01/15/2016.....		SD			.1FE	648,310	113.790	739,632	650,000	649,389		180			5.400	5.434	JJ	16,185	35,100	01/10/2006	01/15/2016
94874R AU 0	WEINGARTEN RLTY MTNA 6.88 06/25/2027.....					.2FE	666,315	117.578	764,255	650,000	662,284		(492)			6.880	6.674	MS	13,168	44,720	08/02/2001	06/25/2027
957576 AA 9	WESTERN & SOUTHERN FIN 5.75 07/15/2033.....					.1FE	901,030	104.513	1,045,129	1,000,000	905,254		2,132			5.750	6.599	JJ	26,514	57,500	12/20/2010	07/15/2033
966629 AA 5	WHITNEY NATL BK BKNT 5.875 04/01/2017.....					.2FE	1,996,500	103.699	2,073,979	2,000,000	1,998,293		344			5.875	5.898	AO	29,375	117,500	03/15/2007	04/01/2017
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						88,562,737	XXX	105,115,802	88,520,390	88,499,034	0	14,857	0	0	XXX	XXX	XXX	1,554,507	5,142,437	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																						
001990 AJ 9	ASG 2010-2 G70 SEQ CSTR 01/28/2037 RE.....					.1FM	602,250	80.398	663,280	825,000	620,834		18,584			2.130	6.720	MON	1,464	14,790	02/23/2012	01/28/2037
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036.....					.1FM	962,156	88.063	1,320,938	1,500,000	953,956		(8,201)			5.376	8.014	MON	6,720	75,669	01/19/2012	08/25/2036
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34.....					.1FM	945,985	95.030	895,960	942,818	893,287		6,619			5.500	6.846	MON	4,321	51,855	01/23/2004	01/25/2034
05952B AB 8	BAFC 2009-R5 1A2 MEZ 5.25 08/26/2035 RE.....					.2	838,100	93.313	1,082,425	1,160,000	856,126		18,026			5.250	9.787	MON	5,075	50,750	02/14/2012	08/26/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....					.1FM	958,399	93.793	992,758	1,058,456	926,834		6,086			5.500	6.818	MON	4,851	58,282	09/06/2011	05/25/2035
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033.....					.1FM	527,356	93.785	501,276	534,496	438,933		16,823			5.500	11.064	MON	2,450	29,397	07/25/2003	08/25/2033
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 6/25/2034.....					.1FM	1,995,000	91.555	1,831,100	2,000,000	1,994,499		(249)			5.486	5.540	MON	9,144	107,851	08/11/2010	06/25/2034
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....					.1FM	972,384	104.460	1,046,157	1,001,490	972,820		1,317			5.500	5.411	MON	4,590	54,983	08/06/2003	08/25/2033
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....					.1FM	728,036	92.212	814,976	883,807	778,164		39,077			0.360	6.372	MON	62	3,516	11/30/2010	08/25/2036
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....					.2FM	794,176	99.360	816,656	821,916	796,252		1,756			6.265	6.717	MON	4,291	50,669	10/01/2010	06/25/2037
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE.....					.1FM	628,000	87.337	698,699	800,000	621,554		(6,446)			7.089	8.547	MON	4,726	48,137	01/30/2012	10/25/2035
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016.....					.6*	231	106.558	245	230	234		(7)			6.500	4.286	MON	3	15	01/31/1999	12/01/2016
46632T AA 3	JPMRT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....					.1FM	388,912	85.500	446,336	522,030	398,923		17,399			2.536	5.052	MON	1,103	17,225	09/14/2009	07/27/2037
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....					.1FM	313,847	101.000	334,550	331,237	323,790		6,798			5.099	9.534	MON	1,407	17,444	08/14/2009	05/26/2037
46635F AU 6	JPMRR 2010-8 2A10 SUB CSTR 11/26/2034 RE.....					.1FM	509,930	81.000	551,644	681,042	497,944		(11,986)			7.932	8.096	MON	4,502	37,275	04/03/2012	11/26/2034
47232C AW 4	JMAC 2009-R1 5A4 SUB CSTR 05/21/2036 RE.....					.1FM	885,000	92.000	920,000	1,000,000	891,952		6,952			4.966	6.610	MON	4,139	41,601	02/02/2012	05/21/2036
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....					.1FM	432,754	97.250	456,209	469,110	442,936		6,918			2.752	4.505	MON	1,076	12,733	08/21/2009	03/26/2037
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....					.1FM	3,081,446	104.000	3,409,259	3,278,133	3,198,375		40,756			6.000	7.530	MON	16,391	213,079	08/10/2009	09/26/2036
47233D AB 7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36.....					.1FM	141,750	68.000	476,000	700,000	201,487		25,547			6.000	38.322	MON	3,500	45,500	08/10/2009	09/26/2036
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....					.1FM	480,000	74.000	592,000	800,000	489,511		9,511			5.402	11.568	MON	840	39,627	01/26/2012	01/26/2036
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE.....					.1FM	530,000	87.750	702,000	800,000	531,905		1,905			5.500	8.790	MON	3,667	36,665	01/27/2012	12/27/2035
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....					.1FM	632,357	103.117	660,516	640,551	605,259		(9,102)			4.500	3.706	MON	2,402	28,825	03/29/2004	04/25/2019

E10.4

# SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36			2	1FM	1,032,799	100.516	1,043,341	1,037,989	1,007,002		252	25,491		5.750	6.001	MON	4,974	59,684	01/11/2006	01/25/2036	
77876N AK 4	LFM 6 I PAC 9.4 08/20/2019			2	6*	15,709	101.671	14,955	14,709	14,955	(75)	(1)		9.400	9.377	MON	160	1,392	01/31/1999	08/20/2019		
80382S AP 3	SAILN 2003-3 A SEQ 7.75 4/27/33		R	2	1FM	31,141	0.001	0	31,301	3				7.750		MON			05/21/2003	04/27/2033		
80382S AR 9	SAILN 2003-5 A SEQ 0.00 6/27/2033		R	2	1FM	18,722	0.001	0	18,727	1,862				7.350		MON			06/12/2003	06/27/2033		
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035			2	1FM	595,324	97.494	656,056	672,920	599,299		10,625		0.510	5.584	MON	67	3,682	09/20/2011	10/25/2035		
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036			2	1FM	885,000	70.000	2,100,000	3,000,000	1,527,151		26,756		5.950	40.847	MON	14,875	152,497	03/20/2009	11/25/2036		
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35			2	1FM	1,014,475	103.500	1,090,094	1,053,231	1,021,194		2,046		5.500	5.712	MON	4,827	57,923	11/10/2005	12/25/2035		
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36			2	1FM	1,058,464	104.443	1,141,479	1,092,916	1,063,886		1,694		5.500	5.672	MON	5,009	60,106	02/03/2006	03/25/2036		
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36			2	1FM	677,310	96.469	737,256	764,243	669,763		8,317		2.644	5.708	MON	1,684	27,005	10/11/2011	03/25/2036		
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					22,677,013	XXX	25,996,163	28,436,352	23,340,688	(75)	237,772	25,491	0	XXX	XXX	XXX	118,320	1,398,176	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																						
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40			2	1FE	920,195	120.450	1,204,500	1,000,000	948,555		9,136		6.500	7.978	MON	3,611	65,000	07/30/2009	07/17/2040		
07387B CJ 0	BSCMS 2005-TOP20 A3 SEQ CSTR 10/12/42			2	1FM	2,140,839	102.360	2,597,171	2,537,291	2,378,028		347,435		5.149	10.366	MON	10,887	132,511	03/30/2009	10/12/2042		
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44			2	1FM	1,012,890	101.040	1,052,702	1,041,867	1,035,372		5,945		5.309	5.877	MON	4,609	55,313	08/31/2007	02/11/2044		
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44			2	1FM	2,050,000	118.453	2,369,063	2,000,000	2,043,360	(4,802)			4.961	4.651	MON	8,269	99,226	08/04/2011	04/15/2044		
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40			2	1FE	845,117	116.000	1,160,000	1,000,000	912,444		22,664		5.695	8.988	MON	4,746	56,950	09/18/2009	09/15/2040		
12641U AG 8	CSMC 2009-RR2 IQA SEQ 5.6945 04/16/49			2	1FE	843,594	110.842	1,108,418	1,000,000	901,752		18,852		5.695	8.632	MON	4,745	56,945	07/30/2009	04/16/2049		
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21			2	1FM	2,019,957	115.330	2,306,600	2,000,000	2,016,103	(2,908)			4.638	4.490	MON	7,730	92,760	08/11/2011	08/10/2044		
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 07/10/21			2	1FM	486,223	119.307	596,535	500,000	489,637		673		5.417	5.802	MON	2,257	27,470	08/11/2011	08/10/2044		
36186X AE 7	GMACN 2012-BLIS IO 0.576 07/10/2050			234	1FE	509,881	7.250	507,500		509,019	(862)			0.576	6.000	MON	4,480		11/28/2012	07/10/2050		
36190K AC 3	GSMS 2009-RR1 CSB SUB 5.286 12/17/2039			2	1FE	999,531	107.600	1,076,000	1,000,000	998,913	(293)			5.286	5.307	MON	4,405	52,860	10/21/2010	12/17/2039		
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47			2	1FM	2,063,750	114.370	2,287,400	2,000,000	2,047,827	(11,988)			5.336	4.646	MON	8,893	106,720	08/24/2011	05/15/2047		
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/20/49 RE			2	1FE	495,703	113.350	566,750	500,000	496,035	332			5.737	6.021	MON	2,391	24,313	02/10/2012	06/20/2049		
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046FB			2	1FM	1,009,998	114.160	1,141,600	1,000,000	1,008,752	(999)			4.171	4.061	MON	3,476	41,712	09/16/2011	08/15/2046		
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51			2	1FE	862,188	116.813	1,168,125	1,000,000	913,118		16,773		5.648	8.256	MON	4,707	56,793	08/18/2009	03/18/2051		
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 12/17/2049			2	1FE	903,574	115.590	1,155,900	1,000,000	941,563		12,994		5.543	7.415	MON	4,619	55,430	10/29/2009	12/17/2049		
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050			2	1FE	915,000	116.250	1,162,500	1,000,000	945,091		10,306		5.737	7.303	MON	4,781	57,707	10/29/2009	06/17/2050		
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049			2	1FM	1,009,967	112.899	1,128,990	1,000,000	1,012,468	(1,861)			4.054	3.902	MON	3,378	40,540	09/14/2011	07/15/2049		
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39			2	1FE	943,284	104.950	1,049,500	1,000,000	985,622		11,803		5.762	7.479	MON	4,801	58,700	08/31/2009	09/17/2039		
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49			2	1FE	1,087,734	118.750	1,187,500	1,000,000	1,070,090	(14,426)			6.006	4.359	MON	5,005	61,044	10/06/2011	12/16/2049		
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44			2	1FM	2,072,500	118.531	2,370,625	2,000,000	2,063,392	(6,424)			4.902	4.465	MON	8,170	98,040	08/23/2011	06/15/2044		
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					23,191,925	XXX	27,197,378	23,579,157	23,717,139	0	412,352	0	0	XXX	XXX	XXX	105,961	1,240,034	XXX	XXX	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																						
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17		R	234	1FE	1,689,460	98.150	1,752,396	1,785,426	1,717,420		25,396		0.580	3.100	MJSD	136	13,510	08/24/2011	03/25/2017		
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040			2	1FE	968,473	111.641	1,081,213	968,473	968,473				5.438	5.500	MON	1,609	52,666	12/03/2010	12/20/2040		
05377R AV 6	AESOP 2011-5A A SEQ 3.27 2/20/18			2	1FE	1,999,272	107.103	2,142,068	2,000,000	1,999,445		130		3.270	3.300	MON	1,998	65,400	08/19/2011	02/20/2018		
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026			2	1FE	884,372	103.250	913,458	884,705	887,431	(597)			4.940	4.987	MON	1,822	44,344	10/26/2011	10/18/2026		
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038			2	1FE	972,239	108.071	1,050,770	972,299	972,256	9			5.730	5.801	MON	2,166	56,030	12/09/2010	12/15/2038		
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026		R	2	1FE	891,335	101.010	900,673	891,667	891,367		62		4.940	5.000	MON	1,591	44,048	11/17/2011	11/18/2026		
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027		R	2	1FE	974,592	103.396	1,008,111	975,000	974,601		19		3.810	3.850	MON	1,341	8,255	09/20/2012	09/18/2027		
87244A AU 4	WINDR 2012-1A C2 CLO 4.31 01/15/2024		R	2	1FE	485,900	97.180	485,900	500,000	485,967		67		4.310	4.880	JAJO	658		11/28/2012	01/15/2024		
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039			2	1FE	878,043	121.069	1,063,035	878,043	877,655		(176)		6.657	6.712	MON	2,435	58,451	10/29/2009	11/16/2039		

E10.5

## SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040			.2	.1AM		925,024	114,900	1,062,852	925,024	925,024			5.194	5.251	MON	2,002	48,032	10/18/2010	10/16/2040	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						10,668,708	XXX	11,460,475	10,780,637	10,699,640	0	24,909	XXX	XXX	XXX	15,759	390,736	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated)						145,100,384	XXX	169,769,818	151,316,536	146,256,501	(75)	689,890	XXX	XXX	XXX	1,794,547	8,171,383	XXX	XXX	
<b>Hybrid Securities - Issuer Obligations</b>																					
44841Y AA 4	HUTCHINSON WHAMPOA INTL 6.00 VR		R		.2FE		1,000,000	106,000	1,060,000	1,000,000	1,000,000			6.000	6.000	AO	10,500	60,000	10/21/2010	10/28/2020	
4299999	Hybrid Securities - Issuer Obligations						1,000,000	XXX	1,060,000	1,000,000	1,000,000	0	0	XXX	XXX	XXX	10,500	60,000	XXX	XXX	
4899999	Total - Hybrid Securities						1,000,000	XXX	1,060,000	1,000,000	1,000,000	0	0	XXX	XXX	XXX	10,500	60,000	XXX	XXX	
<b>Totals</b>																					
7799999	Total - Issuer Obligations						125,961,355	XXX	147,010,153	131,998,880	125,899,606	0	106,405	XXX	XXX	XXX	1,995,484	6,710,764	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities						34,692,200	XXX	39,003,759	37,941,014	35,560,004	(75)	234,473	XXX	XXX	XXX	242,880	1,852,325	XXX	XXX	
7999999	Total - Commercial Mortgage-Backed Securities						23,191,925	XXX	27,197,378	23,579,157	23,717,139	0	412,352	XXX	XXX	XXX	105,961	1,240,034	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities						11,658,708	XXX	12,505,225	11,780,637	11,689,737	0	25,006	XXX	XXX	XXX	29,814	425,874	XXX	XXX	
8399999	Grand Total - Bonds						195,504,189	XXX	225,716,515	205,299,688	196,866,486	(75)	778,235	XXX	XXX	XXX	2,374,139	10,228,996	XXX	XXX	

### SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.			
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																					
860630 30 0	STIFEL FINANCIAL 5.375 12/31/2022			40,000,000	25.00	25.007	1,000,279	25.375	1,015,000	1,000,000					279		279		P2LFE...	12/18/2012	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,000,279	XXX	1,015,000	1,000,000	0	0	0	0	279	0	279	0	XXX	XXX	
8999999.	Total - Preferred Stocks						1,000,279	XXX	1,015,000	1,000,000	0	0	0	0	279	0	279	0	XXX	XXX	

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																	
055622 10 4	BP PLC-SPONS ADR.....		R.	10,000.000	416,400	41.640	416,400	421,101		15,000		(4,701)		(4,701)	L.....	04/24/2012	
086516 10 1	BEST BUY CO INC.....			4,200.000	49,770	11.850	49,770	101,965		2,772			52,195	(52,195)	L.....	02/03/2012	
19624R 10 6	COLONY FINANCIAL INC.....			7,000.000	136,500	19.500	136,500	137,670	2,800			(1,170)		(1,170)	L.....	12/21/2012	
288522 30 3	ELLINGTON FINANCIAL LLC.....			4,000.000	89,840	22.460	89,840	75,147		10,000		14,693		14,693	L.....	01/19/2012	
43785V 10 2	HOMESTREET INC.....			12,000.000	306,600	25.550	306,600	132,000				174,600		174,600	L.....	02/10/2012	
536020 10 0	LINN ENERGY LLC-UNITS.....			20,000.000	704,800	35.240	704,800	758,656				(53,856)		(53,856)	L.....	12/14/2012	
87611X 10 5	TARGA RESOURCES PARTNERS LP.....			5,000.000	186,900	37.380	186,900	177,247				9,654		9,654	L.....	12/07/2012	
881575 30 2	TESCO PLC-SPONSORED ADR.....		R.	44,000.000	720,936	16.385	720,936	652,892		29,009		68,043		68,043	U.....	03/07/2012	
92857W 20 9	VODAFONE GROUP PLC-SP ADR.....		R.	23,500.000	591,965	25.190	591,965	631,166	12,203	23,284		(39,201)		(39,201)	L.....	03/07/2012	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				3,203,711	XXX	3,203,711	3,087,844	15,003	80,065	0	168,062	52,195	115,867	0	XXX	
9799999.	Total - Common Stock.....				3,203,711	XXX	3,203,711	3,087,844	15,003	80,065	0	168,062	52,195	115,867	0	XXX	
9899998.	Total - Preferred Stock from Section 1.....				1,000,279	XXX	1,015,000	1,000,000						279		XXX	
9899999.	Total - Preferred and Common Stock.....				4,203,990	XXX	4,218,711	4,087,844	15,003	80,065	0	168,062	52,195	116,147	0	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.....720,936.

### 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
<b>Bonds - U.S. Government</b>								
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042.....		01/10/2012	MORGAN STANLEY & CO.....		1,000,000	1,000,000	
0599999	Total - Bonds - U.S. Government.....					1,000,000	1,000,000	0
<b>Bonds - U.S. States, Territories and Possessions</b>								
93974C RF 9	WA ST MTR VHCLE FUEL F 5.09 8/01/2033.....		12/14/2012	mitsubishi.....		596,215	500,000	9,756
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					596,215	500,000	9,756
<b>Bonds - U.S. Political Subdivisions of States</b>								
463632 4P 1	IRVINE WTR DIST 6.622 05/01/2040.....		11/29/2012	BARCLAYS AMERICA.....		1,367,080	1,000,000	6,070
675383 LB 7	OCEANSIDE CA SCH DIST C 0.00 8/1/2049.....		04/12/2012	US BANCORP/PIPER JAFFRAY.....		234,380	2,000,000	
798755 DQ 4	SAN MARCOS CA SCH DIST B 0.00 8/1/2051.....		04/26/2012	STIFEL NICOLAUS & CO.....		260,549	2,455,000	
799017 JX 7	SAN MATEO CA UNION HIGH A 0.09/01/2037.....		01/26/2012	STIFEL NICOLAUS & CO.....		113,175	500,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					1,975,184	5,955,000	6,070
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
3136A9 7F 9	FNR 2012-136 ID IO 3.50 09/25/2041.....		11/13/2012	GREENWICH CAPITAL MARKETS, INC.....		1,500,000	15,000,000	42,292
3136A9 7F 9	FNR 2012-136 ID IO 3.50 09/25/2041.....		11/14/2012	GREENWICH CAPITAL MARKETS, INC.....		967,813	9,500,000	26,785
3136A9 HL 5	FNR 2012-110 NI IO 3.50 10/25/2042.....		11/27/2012	GREENWICH CAPITAL MARKETS, INC.....		348,048	4,800,658	13,535
31393A V6 1	FNGT 2003-T4 2A5 SEQ STEP 09/26/33RE.....		12/14/2012	CANTOR FITZGERALD & CO.....		2,029,190	1,925,684	5,206
358266 CA 0	FRESNO PENSION A 0.00 8/15/2023.....		04/19/2012	WELLS FARGO BROKERAGE.....		560,850	1,000,000	
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040.....		12/13/2012	MORGAN KEEGAN & COMPANY.....		666,245	500,000	14,495
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040.....		12/14/2012	MORGAN KEEGAN & COMPANY.....		334,145	250,000	7,301
59465M C9 4	MI ST HSG DEV AUTH B2 5.622 10/01/2036.....		02/08/2012	BANK OF AMER/ML.....		990,000	1,000,000	
598022 FC 0	MIDPENINSULA CA OPEN SPACE 0.00 9/1/2041.....		01/20/2012	STIFEL NICOLAUS & CO.....		401,620	2,335,000	
783186 NH 8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040.....		12/13/2012	BARCLAYS AMERICA.....		628,885	500,000	3,698
913366 EQ 9	UNIV OF CALIFORNIA CA 6.398 05/15/2031.....		01/27/2012	MORGAN KEEGAN & COMPANY.....		594,120	500,000	6,753
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					9,020,915	37,311,342	120,065
<b>Bonds - Industrial and Miscellaneous</b>								
001055 AJ 1	AFLAC INC 4.00 02/15/2022.....		02/08/2012	J. P. MORGAN SECURITIES.....		998,200	1,000,000	
001990 AJ 9	ASG 2010-2 G70 SEQ CSTR 01/29/2037 RE.....		02/23/2012	CITIGROUP.....		602,250	825,000	1,373
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036.....		01/18/2012	GREENWICH CAPITAL MARKETS, INC.....		577,406	900,000	3,048
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036.....		01/19/2012	GREENWICH CAPITAL MARKETS, INC.....		384,750	600,000	2,124
05952B AB 8	BAFC 2009-R5 1A2 MEZ 5.25 08/26/2035 RE.....		02/14/2012	GREENWICH CAPITAL MARKETS, INC.....		838,100	1,160,000	2,707
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017.....		11/27/2012	JEFFRIES & COMPANY.....		505,625	500,000	2,139
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE.....		01/30/2012	CITIGROUP.....		628,000	800,000	165
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027.....		09/20/2012	WELLS FARGO BROKERAGE.....		999,582	1,000,000	
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022.....		11/28/2012	J. P. MORGAN SECURITIES.....		495,135	500,000	
36186X AE 7	GMACN 2012-BLIS IO 0.576 07/10/2050.....		11/28/2012	JEFFRIES AND COMPANY.....		509,881	7,000,000	1,008
362251 AA 8	GRD HOLDING III 10.75 06/01/2019.....		12/07/2012	JEFFRIES AND COMPANY.....		503,750	500,000	1,642
458140 AN 0	INTEL CORP 4.00 12/15/2032.....		12/04/2012	J. P. MORGAN SECURITIES.....		495,575	500,000	
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE.....		02/10/2012	GREENWICH CAPITAL MARKETS, INC.....		495,703	500,000	1,116
46635F AU 6	JPMRR 2010-8 2A10 SUB CSTR 11/26/2034 RE.....		04/03/2012	GUGGENHEIM CAPITAL MARKETS.....		509,930	681,042	1,313
47232C AW 4	JMAC 2009-R1 5A4 SUB CSTR 05/21/2036 RE.....		02/02/2012	GOLDMAN SACHS & CO.....		885,000	1,000,000	835
69318F AA 6	PBF HOLDING CO LLC 8.25 02/15/2020.....		01/27/2012	CS FIRST BOSTON CORP.....		492,825	500,000	
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE.....		01/26/2012	GREENWICH CAPITAL MARKETS, INC.....		480,000	800,000	659
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE.....		01/27/2012	GREENWICH CAPITAL MARKETS, INC.....		530,000	800,000	
754730 AD 1	RAYMOND JAMES 5.625 04/01/2024.....		03/23/2012	MESIROW FINANCIAL.....		500,380	500,000	156
86614R AA 5	SUMMIT MATERIALS 10.50 01/31/2020.....		01/24/2012	CITIGROUP.....		150,000	150,000	
86614R AA 5	SUMMIT MATERIALS 10.50 01/31/2020.....		01/24/2012	OPPENHEIMER.....		151,125	150,000	

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### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87244A AU 4	WINDR 2012-1A C2 CLO 4.31 01/15/2024	R	11/28/2012	DEUTSCHE MORGAN GRENFELL		486,334	500,000	
89054X AA 3	TOPAZ SOLAR FARM 144A 5.75 09/30/2039		02/16/2012	BARCLAYS AMERICA		1,250,000	1,250,000	
3899999	Total - Bonds - Industrial and Miscellaneous					13,469,552	22,116,042	18,285
8399997	Total - Bonds - Part 3					26,061,866	66,882,384	154,176
8399999	Total - Bonds					26,061,866	66,882,384	154,176
<b>Preferred Stocks - Industrial and Miscellaneous</b>								
860630 30 0	STIFEL FINANCIAL 5.375 12/31/2022		12/18/2012	BANK OF AMER/ML	40,000,000	1,000,000		
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					1,000,000	XXX	0
8999997	Total - Preferred Stocks - Part 3					1,000,000	XXX	0
8999999	Total - Preferred Stocks					1,000,000	XXX	0
<b>Common Stocks - Industrial and Miscellaneous</b>								
055622 10 4	BP PLC-SPONS ADR	R	04/24/2012	ISI GROUP INC	10,000,000	421,101	XXX	
086516 10 1	BEST BUY CO INC		02/01/2012	ISI GROUP INC	2,000,000	48,545	XXX	
086516 10 1	BEST BUY CO INC		02/02/2012	ISI GROUP INC	1,000,000	24,326	XXX	
086516 10 1	BEST BUY CO INC		02/03/2012	INTERSTATE	1,200,000	29,094	XXX	
19624R 10 6	COLONY FINANCIAL INC		12/07/2012	FRIEDMAN BILLING	5,000,000	98,111	XXX	
19624R 10 6	COLONY FINANCIAL INC		12/21/2012	FRIEDMAN BILLING	2,000,000	39,559	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC		01/19/2012	INTERSTATE	4,000,000	75,147	XXX	
43785V 10 2	HOMESTREET INC		02/10/2012	FRIEDMAN BILLINGS RAMSEY	3,000,000	132,000	XXX	
43785V 10 2	HOMESTREET INC		03/09/2012	Stock Split 2.0 for 1.0	3,000,000		XXX	
43785V 10 2	HOMESTREET INC		11/08/2012	Stock Split 2.0 for 1.0	6,000,000		XXX	
536020 10 0	LINN ENERGY LLC-UNITS		12/05/2012	RAYMOND JAMES & ASSOC	10,000,000	387,176	XXX	
536020 10 0	LINN ENERGY LLC-UNITS		12/06/2012	RAYMOND JAMES & ASSOC	5,000,000	189,771	XXX	
536020 10 0	LINN ENERGY LLC-UNITS		12/14/2012	RAYMOND JAMES & ASSOC	5,000,000	181,709	XXX	
87611X 10 5	TARGA RESOURCES PARTNERS LP		12/07/2012	RAYMOND JAMES & ASSOC	5,000,000	177,247	XXX	
881575 30 2	TESCO PLC-SPONSORED ADR	R	03/06/2012	INTERSTATE	34,000,000	503,805	XXX	
881575 30 2	TESCO PLC-SPONSORED ADR	R	03/07/2012	INTERSTATE	10,000,000	149,087	XXX	
92857W 20 9	VODAFONE GROUP PLC-SP ADR	R	03/06/2012	INTERSTATE	18,500,000	497,315	XXX	
92857W 20 9	VODAFONE GROUP PLC-SP ADR	R	03/07/2012	INTERSTATE	5,000,000	133,851	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous					3,087,844	XXX	0
9799997	Total - Common Stocks - Part 3					3,087,844	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5					478,908	XXX	
9799999	Total - Common Stocks					3,566,752	XXX	0
9899999	Total - Preferred and Common Stocks					4,566,752	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks					30,628,617	XXX	154,176

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
<b>Bonds - U.S. Government</b>																					
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	01/15/2012	MBS Paydown 0.01439172		772	772	767	763							772			0	4	07/01/2016
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	02/15/2012	MBS Paydown 0.01301364		3,445	3,445	3,423	3,404		(71)		(71)		3,445			0	34	07/01/2016	
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	03/15/2012	MBS Paydown 0.01261797		989	989	983	977		(2)		(2)		989			0	15	07/01/2016	
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	04/15/2012	MBS Paydown 0.01227205		865	865	859	854		(3)		(3)		865			0	17	07/01/2016	
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	05/15/2012	MBS Paydown 0.01178755		1,211	1,211	1,203	1,197		(5)		(5)		1,211			0	30	07/01/2016	
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	06/15/2012	MBS Paydown 0.0111907		1,492	1,492	1,483	1,474		(28)		(28)		1,492			0	45	07/01/2016	
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	07/15/2012	MBS Paydown 0.01081185		947	947	941	936		(6)		(6)		947			0	33	07/01/2016	
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	08/15/2012	MBS Paydown 0.0105218		725	725	720	716		(6)		(6)		725			0	29	07/01/2016	
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	09/15/2012	MBS Paydown 0.01023162		725	725	721	717		(6)		(6)		725			0	33	07/01/2016	
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	10/15/2012	MBS Paydown 0.00980352		1,070	1,070	1,063	1,057		(11)		(11)		1,070			0	54	07/01/2016	
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	11/15/2012	MBS Paydown 0.00951806		714	714	709	705		(8)		(8)		714			0	39	07/01/2016	
3128GL	WV 0	FGCI E84260 PT 6.0 7/01/2016	12/15/2012	MBS Paydown 0.00895147		1,416	1,416	1,407	1,399		(33)		(33)		1,416			0	85	07/01/2016	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	01/15/2012	MBS Paydown 0.09853375		578	578	591	1,106						578			0	3	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	02/15/2012	MBS Paydown 0.09828257		640	640	654	1,224		(0)		(0)		640			0	7	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	03/15/2012	MBS Paydown 0.0980401		617	617	631	1,182		(0)		(0)		617			0	11	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	04/15/2012	MBS Paydown 0.09778718		644	644	659	1,233		(0)		(0)		644			0	15	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	05/15/2012	MBS Paydown 0.09754673		612	612	626	1,172		(0)		(0)		612			0	18	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	06/15/2012	MBS Paydown 0.09730982		603	603	617	1,155		(0)		(0)		603			0	21	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	07/15/2012	MBS Paydown 0.0970688		614	614	628	1,175		(1)		(1)		614			0	25	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	08/15/2012	MBS Paydown 0.09146432		14,269	14,269	14,595	27,318		(356)		(356)		14,269			0	666	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	09/15/2012	MBS Paydown 0.09123312		589	589	602	1,127		(1)		(1)		589			0	31	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	10/15/2012	MBS Paydown 0.09100045		592	592	606	1,134		(1)		(1)		592			0	35	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	11/15/2012	MBS Paydown 0.09076368		603	603	617	1,154		(1)		(1)		603			0	39	10/01/2031	
31298W	FC 4	FGLMC C59163 PT 7.0 10/01/2031	12/15/2012	MBS Paydown 0.08500582		14,660	14,660	14,994	28,066		(368)		(368)		14,660			0	1,026	10/01/2031	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	01/25/2012	MBS Paydown 0.01553847		63	63	64	64						63			0	0	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	02/25/2012	MBS Paydown 0.01550702		63	63	64	64		(0)		(0)		63			0	1	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	03/25/2012	MBS Paydown 0.01547537		63	63	65	64		(0)		(0)		63			0	1	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	04/25/2012	MBS Paydown 0.01544351		64	64	65	65		(0)		(0)		64			0	1	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	05/25/2012	MBS Paydown 0.01541144		64	64	66	65		(0)		(0)		64			0	2	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	06/25/2012	MBS Paydown 0.01537917		65	65	66	66		(0)		(0)		65			0	2	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	07/25/2012	MBS Paydown 0.01534669		65	65	66	66		(0)		(0)		65			0	3	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	08/25/2012	MBS Paydown 0.015314		65	65	67	66		(0)		(0)		65			0	3	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	09/25/2012	MBS Paydown 0.01528109		66	66	67	67		(0)		(0)		66			0	3	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	10/25/2012	MBS Paydown 0.01524649		69	69	71	70		(0)		(0)		69			0	4	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	11/25/2012	MBS Paydown 0.01521315		67	67	68	68		(0)		(0)		67			0	4	01/01/2032	
31388T	QZ 9	FNCL 614372 PT 7.0 1/01/2032	12/25/2012	MBS Paydown 0.01517959		67	67	69	68		(0)		(0)		67			0	5	01/01/2032	
31389C	FZ 7	FNCL 621284 PT 6.50 12/01/2031	01/25/2012	MBS Paydown 0.02567399		189	189	197	195						189			0	1	12/01/2031	
31389C	FZ 7	FNCL 621284 PT 6.50 12/01/2031	02/25/2012	MBS Paydown 0.02560664		204	204	213	210		(0)		(0)		204			0	2	12/01/2031	
31389C	FZ 7	FNCL 621284 PT 6.50 12/01/2031	03/25/2012	MBS Paydown 0.02483626		2,332	2,332	2,431	2,403		(1)		(1)		2,332			0	38	12/01/2031	
31389C	FZ 7	FNCL 621284 PT 6.50 12/01/2031	04/25/2012	MBS Paydown 0.02257237		6,852	6,852	7,143	7,062		(259)		(259)		6,852			0	148	12/01/2031	
31389C	FZ 7	FNCL 621284 PT 6.50 12/01/2031	05/25/2012	MBS Paydown 0.02152247		3,178	3,178	3,313	3,275		(116)		(116)		3,178			0	86	12/01/2031	
31389C	FZ 7	FNCL 621284 PT 6.50 12/01/2031	06/25/2012	MBS Paydown 0.02004527		4,471	4,471	4,661	4,608		(166)		(166)		4,471			0	145	12/01/2031	

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		07/25/2012	MBS Paydown 0.01999386		156	156	162	160		(0)		(0)	156			0	6	12/01/2031	
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		08/25/2012	MBS Paydown 0.01993741		171	171	178	178		(0)		(0)	171			0	7	12/01/2031	
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		09/25/2012	MBS Paydown 0.01988521		158	158	165	163		(0)		(0)	158			0	8	12/01/2031	
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		10/25/2012	MBS Paydown 0.01830062		4,796	4,796	5,000	4,943		(179)		(179)	4,796			0	260	12/01/2031	
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		11/25/2012	MBS Paydown 0.01822381		232	232	242	240		(0)		(0)	232			0	14	12/01/2031	
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		12/25/2012	MBS Paydown 0.01817672		143	143	149	147		(0)		(0)	143			0	9	12/01/2031	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		01/25/2012	MBS Paydown 0.02267804		331	331	328	329				0	331			0	2	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		02/25/2012	MBS Paydown 0.02261105		336	336	333	333		0		0	336			0	3	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		03/25/2012	MBS Paydown 0.02254358		338	338	335	336		0		0	338			0	5	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		04/25/2012	MBS Paydown 0.02244779		480	480	476	477		0		0	480			0	10	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		05/25/2012	MBS Paydown 0.0223769		356	356	352	353		0		0	356			0	9	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		06/25/2012	MBS Paydown 0.02230863		342	342	339	340		0		0	342			0	10	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		07/25/2012	MBS Paydown 0.02224154		336	336	333	334		0		0	336			0	12	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		08/25/2012	MBS Paydown 0.02217419		338	338	335	335		0		0	338			0	14	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		09/25/2012	MBS Paydown 0.02210643		340	340	337	337		0		0	340			0	15	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		10/25/2012	MBS Paydown 0.02203114		378	378	374	375		0		0	378			0	19	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		11/25/2012	MBS Paydown 0.02195414		386	386	383	383		0		0	386			0	21	01/01/2032	
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		12/25/2012	MBS Paydown 0.02053203		7,132	7,132	7,068	7,077		7		7	7,132			0	428	01/01/2032	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		01/15/2012	MBS Paydown 0.03581324		160	160	167	164				0	160			0	1	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		02/15/2012	MBS Paydown 0.03565325		161	161	168	165		(0)		(0)	161			0	2	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		03/15/2012	MBS Paydown 0.03549213		162	162	169	166		(0)		(0)	162			0	3	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		04/15/2012	MBS Paydown 0.03532987		163	163	171	167		(0)		(0)	163			0	4	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		05/15/2012	MBS Paydown 0.03516646		164	164	172	168		(0)		(0)	164			0	5	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		06/15/2012	MBS Paydown 0.03500189		165	165	173	169		(0)		(0)	165			0	7	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		07/15/2012	MBS Paydown 0.03483615		167	167	174	171		(0)		(0)	167			0	8	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		08/15/2012	MBS Paydown 0.03466924		168	168	175	172		(0)		(0)	168			0	9	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		09/15/2012	MBS Paydown 0.03450114		169	169	177	173		(0)		(0)	169			0	10	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		10/15/2012	MBS Paydown 0.03433187		170	170	178	174		(1)		(1)	170			0	11	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		11/15/2012	MBS Paydown 0.03416139		171	171	179	175		(1)		(1)	171			0	13	05/15/2023	
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		12/15/2012	MBS Paydown 0.0339897		173	173	180	177		(1)		(1)	173			0	14	05/15/2023	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		01/15/2012	MBS Paydown 0.00901906		146	146	150	147				0	146			0	1	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		02/15/2012	MBS Paydown 0.00886926		147	147	151	148		(0)		(0)	147			0	2	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		03/15/2012	MBS Paydown 0.00871852		148	148	152	149		(0)		(0)	148			0	3	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		04/15/2012	MBS Paydown 0.00856684		149	149	153	150		(0)		(0)	149			0	3	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		05/15/2012	MBS Paydown 0.00841421		150	150	154	151		(0)		(0)	150			0	4	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		06/15/2012	MBS Paydown 0.00826063		151	151	155	152		(1)		(1)	151			0	5	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		07/15/2012	MBS Paydown 0.00810608		151	151	155	153		(1)		(1)	151			0	6	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		08/15/2012	MBS Paydown 0.00795057		152	152	156	154		(1)		(1)	152			0	7	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		09/15/2012	MBS Paydown 0.00779409		153	153	157	155		(1)		(1)	153			0	8	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		10/15/2012	MBS Paydown 0.00763663		154	154	158	156		(1)		(1)	154			0	9	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		11/15/2012	MBS Paydown 0.00747819		155	155	159	157		(1)		(1)	155			0	10	01/15/2024	
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		12/15/2012	MBS Paydown 0.00731876		156	156	160	158		(1)		(1)	156			0	11	01/15/2024	
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		01/15/2012	MBS Paydown 0.04180678		234	234	237	235				0	234			0	1	12/15/2023	

E14.1

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		02/15/2012	MBS Paydown 0.03608397		5,608	5,608	5,677	5,631		(72)		(72)		5,608			0	61	12/15/2023
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		03/15/2012	MBS Paydown 0.0358677		212	212	215	213		0		0		212			0	3	12/15/2023
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		04/15/2012	MBS Paydown 0.03565017		213	213	216	214		(0)		(0)		213			0	5	12/15/2023
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		05/15/2012	MBS Paydown 0.03543138		214	214	217	215		(0)		(0)		214			0	6	12/15/2023
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		06/15/2012	MBS Paydown 0.0352113		216	216	218	217		(0)		(0)		216			0	7	12/15/2023
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		07/15/2012	MBS Paydown 0.03498994		217	217	220	218		(0)		(0)		217			0	8	12/15/2023
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		08/15/2012	MBS Paydown 0.03476729		218	218	221	219		(0)		(0)		218			0	9	12/15/2023
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		09/15/2012	MBS Paydown 0.03445826		303	303	307	304		(0)		(0)		303			0	15	12/15/2023
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		10/15/2012	MBS Paydown 0.03422596		228	228	230	229		(0)		(0)		228			0	12	12/15/2023
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		11/15/2012	MBS Paydown 0.03392655		293	293	297	295		(0)		(0)		293			0	17	12/15/2023
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		12/15/2012	MBS Paydown 0.03364545		275	275	279	277		(0)		(0)		275			0	18	12/15/2023
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		01/15/2012	MBS Paydown 0.00742861		86	86	88	87		0		0		86			0	1	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		02/15/2012	MBS Paydown 0.00736255		67	67	69	68		(0)		(0)		67			0	1	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		03/15/2012	MBS Paydown 0.00726167		103	103	106	104		(0)		(0)		103			0	2	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		04/15/2012	MBS Paydown 0.00707453		191	191	196	193		(4)		(4)		191			0	4	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		05/15/2012	MBS Paydown 0.00698569		91	91	93	92		(0)		(0)		91			0	3	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		06/15/2012	MBS Paydown 0.00695298		33	33	34	34		(0)		(0)		33			0	1	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		07/15/2012	MBS Paydown 0.00692006		34	34	34	34		(0)		(0)		34			0	1	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		08/15/2012	MBS Paydown 0.00688694		34	34	35	34		(0)		(0)		34			0	2	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		09/15/2012	MBS Paydown 0.00685238		35	35	36	36		(0)		(0)		35			0	2	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		10/15/2012	MBS Paydown 0.00681448		39	39	40	39		(0)		(0)		39			0	2	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		11/15/2012	MBS Paydown 0.00677634		39	39	40	39		(0)		(0)		39			0	3	02/15/2024
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		12/15/2012	MBS Paydown 0.00673796		39	39	40	40		(0)		(0)		39			0	3	02/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		01/15/2012	MBS Paydown 0.03471573		490	490	507	499		0		0		490			0	3	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		02/15/2012	MBS Paydown 0.03448267		477	477	493	485		(0)		(0)		477			0	6	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		03/15/2012	MBS Paydown 0.03424798		480	480	497	488		(0)		(0)		480			0	9	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		04/15/2012	MBS Paydown 0.0339078		696	696	720	708		(1)		(1)		696			0	17	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		05/15/2012	MBS Paydown 0.03359224		646	646	668	656		(1)		(1)		646			0	20	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		06/15/2012	MBS Paydown 0.03341269		367	367	380	374		(1)		(1)		367			0	14	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		07/15/2012	MBS Paydown 0.03324152		350	350	362	356		(1)		(1)		350			0	15	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		08/15/2012	MBS Paydown 0.03305959		372	372	385	378		(1)		(1)		372			0	19	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		09/15/2012	MBS Paydown 0.03287656		375	375	388	381		(1)		(1)		375			0	21	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		10/15/2012	MBS Paydown 0.03270177		358	358	370	364		(1)		(1)		358			0	22	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		11/15/2012	MBS Paydown 0.03251619		380	380	393	386		(1)		(1)		380			0	26	05/15/2024
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		12/15/2012	MBS Paydown 0.03231986		402	402	416	408		(2)		(2)		402			0	30	05/15/2024
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		01/15/2012	MBS Paydown 0.01651072		305	305	318	310		0		0		305			0	2	10/15/2024
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		02/15/2012	MBS Paydown 0.01620984		307	307	321	312		(0)		(0)		307			0	4	10/15/2024
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		03/15/2012	MBS Paydown 0.01590682		309	309	323	315		(1)		(1)		309			0	6	10/15/2024
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		04/15/2012	MBS Paydown 0.01560166		311	311	325	317		(1)		(1)		311			0	8	10/15/2024
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		05/15/2012	MBS Paydown 0.01535984		247	247	258	251		(1)		(1)		247			0	8	10/15/2024
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		06/15/2012	MBS Paydown 0.01505034		316	316	330	321		(2)		(2)		316			0	13	10/15/2024
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		07/15/2012	MBS Paydown 0.01473864		318	318	332	324		(2)		(2)		318			0	15	10/15/2024
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		08/15/2012	MBS Paydown 0.0144907		253	253	264	257		(2)		(2)		253			0	13	10/15/2024

E14.2

### SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		09/15/2012	MBS Paydown 0.01443154		.60	.60	.63	.61	(.0)	(.0)	(.0)	(.0)	.60			0	4	10/15/2024	
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		10/15/2012	MBS Paydown 0.01437195		.61	.61	.64	.62	(.1)	(.1)	(.1)	(.1)	.61			0	4	10/15/2024	
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		11/15/2012	MBS Paydown 0.01431194		.61	.61	.64	.62	(.1)	(.1)	(.1)	(.1)	.61			0	4	10/15/2024	
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		12/15/2012	MBS Paydown 0.01425151		.62	.62	.64	.63	(.1)	(.1)	(.1)	(.1)	.62			0	5	10/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		01/15/2012	MBS Paydown 0.0080065		.42	.42	.44	.43	(.0)	(.0)	(.0)	(.0)	.42			0	0	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		02/15/2012	MBS Paydown 0.00795272		.53	.53	.55	.54	(.0)	(.0)	(.0)	(.0)	.53			0	1	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		03/15/2012	MBS Paydown 0.00791264		.39	.39	.41	.40	(.0)	(.0)	(.0)	(.0)	.39			0	1	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		04/15/2012	MBS Paydown 0.00787228		.40	.40	.41	.40	(.0)	(.0)	(.0)	(.0)	.40			0	1	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		05/15/2012	MBS Paydown 0.00783163		.40	.40	.42	.41	(.0)	(.0)	(.0)	(.0)	.40			0	1	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		06/15/2012	MBS Paydown 0.00774439		.86	.86	.89	.87	(.0)	(.0)	(.0)	(.0)	.86			0	3	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		07/15/2012	MBS Paydown 0.00767272		.70	.70	.73	.72	(.0)	(.0)	(.0)	(.0)	.70			0	3	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		08/15/2012	MBS Paydown 0.00761191		.60	.60	.62	.61	(.0)	(.0)	(.0)	(.0)	.60			0	3	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		09/15/2012	MBS Paydown 0.00755521		.56	.56	.58	.57	(.0)	(.0)	(.0)	(.0)	.56			0	3	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		10/15/2012	MBS Paydown 0.00751232		.42	.42	.44	.43	(.0)	(.0)	(.0)	(.0)	.42			0	3	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		11/15/2012	MBS Paydown 0.00746911		.42	.42	.44	.43	(.0)	(.0)	(.0)	(.0)	.42			0	3	08/15/2024	
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		12/15/2012	MBS Paydown 0.007383		.84	.84	.88	.86	(.0)	(.0)	(.0)	(.0)	.84			0	7	08/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		01/15/2012	MBS Paydown 0.02307498		115	115	120	118	(.0)	(.0)	(.0)	(.0)	115			0	1	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		02/15/2012	MBS Paydown 0.02296151		116	116	121	119	(.0)	(.0)	(.0)	(.0)	116			0	2	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		03/15/2012	MBS Paydown 0.02284642		117	117	123	120	(.0)	(.0)	(.0)	(.0)	117			0	2	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		04/15/2012	MBS Paydown 0.0227305		118	118	124	121	(.0)	(.0)	(.0)	(.0)	118			0	3	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		05/15/2012	MBS Paydown 0.02261377		119	119	124	122	(.0)	(.0)	(.0)	(.0)	119			0	4	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		06/15/2012	MBS Paydown 0.02249107		125	125	131	128	(.0)	(.0)	(.0)	(.0)	125			0	5	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		07/15/2012	MBS Paydown 0.0223675		126	126	132	129	(.0)	(.0)	(.0)	(.0)	126			0	6	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		08/15/2012	MBS Paydown 0.02224724		123	123	128	126	(.0)	(.0)	(.0)	(.0)	123			0	7	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		09/15/2012	MBS Paydown 0.02212613		123	124	129	126	(.1)	(.1)	(.1)	(.1)	124			0	7	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		10/15/2012	MBS Paydown 0.02201511		113	113	118	116	(.1)	(.1)	(.1)	(.1)	113			0	8	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		11/15/2012	MBS Paydown 0.02187715		141	141	147	144	(.1)	(.1)	(.1)	(.1)	141			0	10	11/15/2024	
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		12/15/2012	MBS Paydown 0.02174924		130	130	136	134	(.1)	(.1)	(.1)	(.1)	130			0	10	11/15/2024	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		01/15/2012	MBS Paydown 0.02225288		4,394	4,394	4,503	4,459	(88)	(88)	(88)	(88)	4,394			0	26	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		02/15/2012	MBS Paydown 0.02215311		197	198	202	200	(.0)	(.0)	(.0)	(.0)	198			0	2	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		03/15/2012	MBS Paydown 0.02207075		163	163	167	165	(.0)	(.0)	(.0)	(.0)	163			0	3	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		04/15/2012	MBS Paydown 0.0219985		143	143	147	145	(.0)	(.0)	(.0)	(.0)	143			0	3	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		05/15/2012	MBS Paydown 0.02193322		129	129	132	131	(.0)	(.0)	(.0)	(.0)	129			0	4	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		06/15/2012	MBS Paydown 0.02185985		145	145	149	147	(.0)	(.0)	(.0)	(.0)	145			0	5	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		07/15/2012	MBS Paydown 0.02178574		147	147	150	149	(.0)	(.0)	(.0)	(.0)	147			0	6	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		08/15/2012	MBS Paydown 0.0206418		2,265	2,265	2,322	2,299	(45)	(45)	(45)	(45)	2,265			0	106	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		09/15/2012	MBS Paydown 0.02057773		127	127	130	129	(.0)	(.0)	(.0)	(.0)	127			0	7	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		10/15/2012	MBS Paydown 0.01954222		2,050	2,050	2,102	2,081	(41)	(41)	(41)	(41)	2,050			0	120	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		11/15/2012	MBS Paydown 0.01948006		123	123	126	125	(.0)	(.0)	(.0)	(.0)	123			0	8	07/15/2028	
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		12/15/2012	MBS Paydown 0.01941752		124	124	127	126	(.0)	(.0)	(.0)	(.0)	124			0	9	07/15/2028	
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		01/15/2012	MBS Paydown 0.0152432		37	37	37	37	(.0)	(.0)	(.0)	(.0)	37			0	0	07/15/2029	
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		02/15/2012	MBS Paydown 0.01248207		2,763	2,763	2,737	2,742	(.0)	(.0)	(.0)	(.0)	2,763			0	32	07/15/2029	

E14.3

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		03/15/2012	MBS Paydown 0.01245263		29	29	29	29		0		0		29			0	1	07/15/2029
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		04/15/2012	MBS Paydown 0.012423		30	30	29	29		0		0		30			0	1	07/15/2029
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		05/15/2012	MBS Paydown 0.01239319		30	30	30	30		0		0		30			0	1	07/15/2029
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		06/15/2012	MBS Paydown 0.01236319		30	30	30	30		0		0		30			0	1	07/15/2029
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		07/15/2012	MBS Paydown 0.01233301		30	30	30	30		0		0		30			0	1	07/15/2029
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		08/15/2012	MBS Paydown 0.01230264		30	30	30	30		0		0		30			0	1	07/15/2029
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		09/15/2012	MBS Paydown 0.01227207		30	31	30	30		0		0		31			0	2	07/15/2029
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		10/15/2012	MBS Paydown 0.01224132		31	31	30	31		0		0		31			0	2	07/15/2029
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		11/15/2012	MBS Paydown 0.01221037		31	31	31	31		0		0		31			0	2	07/15/2029
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		12/15/2012	MBS Paydown 0.01217923		31	31	31	31		0		0		31			0	2	07/15/2029
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		01/15/2012	MBS Paydown 0.02621183		356	356	366	361				0		356			0	2	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		02/15/2012	MBS Paydown 0.02602881		359	359	368	363		(0)		(0)		359			0	4	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		03/15/2012	MBS Paydown 0.02584462		361	361	371	365		(1)		(1)		361			0	6	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		04/15/2012	MBS Paydown 0.02539533		881	881	904	891		(1)		(1)		881			0	21	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		05/15/2012	MBS Paydown 0.02508403		610	610	626	617		(1)		(1)		610			0	18	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		06/15/2012	MBS Paydown 0.02489396		373	373	383	377		(1)		(1)		373			0	13	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		07/15/2012	MBS Paydown 0.02470271		375	375	385	379		(1)		(1)		375			0	15	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		08/15/2012	MBS Paydown 0.02451026		377	377	387	381		(1)		(1)		377			0	18	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		09/15/2012	MBS Paydown 0.02431668		379	379	390	384		(1)		(1)		379			0	20	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		10/15/2012	MBS Paydown 0.02399905		623	623	639	630		(2)		(2)		622			0	36	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		11/15/2012	MBS Paydown 0.02380219		386	386	396	390		(2)		(2)		386			0	25	03/15/2023
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		12/15/2012	MBS Paydown 0.02360412		388	388	399	393		(2)		(2)		388			0	27	03/15/2023
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		01/15/2012	MBS Paydown 0.07349441		3,649	3,649	3,715	6,920				0		3,649			0	18	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		02/15/2012	MBS Paydown 0.07220092		2,712	2,712	2,762	5,144		(3)		(3)		2,712			0	27	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		03/15/2012	MBS Paydown 0.06983148		4,968	4,968	5,059	9,422		(182)		(182)		4,968			0	75	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		04/15/2012	MBS Paydown 0.06858791		2,608	2,608	2,655	4,945		(5)		(5)		2,607			0	52	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		05/15/2012	MBS Paydown 0.06633594		4,722	4,722	4,808	8,955		(176)		(176)		4,722			0	118	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		06/15/2012	MBS Paydown 0.06521509		2,350	2,350	2,393	4,457		(7)		(7)		2,350			0	71	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		07/15/2012	MBS Paydown 0.06456159		1,370	1,370	1,395	2,599		(5)		(5)		1,370			0	48	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		08/15/2012	MBS Paydown 0.0636485		1,914	1,915	1,950	3,631		(8)		(8)		1,914			0	77	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		09/15/2012	MBS Paydown 0.06231738		2,791	2,791	2,842	5,293		(13)		(13)		2,791			0	126	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		10/15/2012	MBS Paydown 0.06064501		3,507	3,507	3,571	6,650		(136)		(136)		3,507			0	175	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		11/15/2012	MBS Paydown 0.05941172		2,586	2,586	2,633	4,904		(15)		(15)		2,586			0	142	10/15/2031
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		12/15/2012	MBS Paydown 0.05836006		2,205	2,205	2,245	4,182		(15)		(15)		2,205			0	132	10/15/2031
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		01/15/2012	MBS Paydown 0.23906188		143	143	139	139				0		143			0	1	12/15/2028
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		02/15/2012	MBS Paydown 0.23473106		421	421	409	409				0		421			0	5	12/15/2028
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		03/15/2012	MBS Paydown 0.23325043		144	144	140	140				0		144			0	3	12/15/2028
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		04/15/2012	MBS Paydown 0.22892217		420	420	408	409				1		420			0	11	12/15/2028
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		05/15/2012	MBS Paydown 0.2239941		479	479	465	465		12		12		479			0	15	12/15/2028
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		06/15/2012	MBS Paydown 0.22135965		256	256	249	249		1		1		256			0	10	12/15/2028
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		07/15/2012	MBS Paydown 0.21908165		221	221	215	215		1		1		221			0	10	12/15/2028
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		08/15/2012	MBS Paydown 0.21627776		272	272	265	265		1		1		272			0	14	12/15/2028
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		09/15/2012	MBS Paydown 0.21425081		197	197	191	191		1		1		197			0	11	12/15/2028

E14.4

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028.....		10/15/2012.	MBS Paydown 0.21046289.....		368	368	357	358				2		368			0	23	12/15/2028.
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028.....		11/15/2012.	MBS Paydown 0.20695644.....		340	341	331	331				2		340			0	23	12/15/2028.
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028.....		12/15/2012.	MBS Paydown 0.20508496.....		182	182	177	177				1		182			0	14	12/15/2028.
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042.....		07/15/2012.	Sinking Fund Redemption 100.0.....		6,510	6,510	6,510	6,510			(0)	(0)		6,510			0	149	01/15/2042.
880591 BL 5	TVA-CALL04/12 1992-D 8.25 04/15/2042.....		04/15/2012.	Call 106.0.....		689,000	650,000	813,313	693,706			(4,707)	(4,707)		689,000			0	26,813	04/15/2042.
0599999	Total - Bonds - U.S. Government.....					860,011	821,011	987,493	929,306	0	(7,161)	0	(7,161)	0	860,011	0	0	0	33,054	XXX.
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022.....		04/01/2012.	Sinking Fund Redemption 100.0.....		30,000	30,000	30,000	30,003			(3)	(3)		30,000			0	900	04/01/2022.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		01/15/2012.	MBS Paydown 0.0253321.....		322	322	333	319			(0)	(0)		322			0	5	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		02/15/2012.	MBS Paydown 0.02498986.....		342	342	354	339			(0)	(0)		342			0	7	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		03/15/2012.	MBS Paydown 0.02467618.....		314	314	324	311			(1)	(1)		314			0	9	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		04/15/2012.	MBS Paydown 0.02323962.....		1,437	1,437	1,484	1,422			(1)	(1)		1,437			0	51	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		05/15/2012.	MBS Paydown 0.02288567.....		354	354	366	350			(1)	(1)		354			0	51	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		06/15/2012.	MBS Paydown 0.02256687.....		319	319	329	316			(0)	(0)		319			0	16	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		07/15/2012.	MBS Paydown 0.02226513.....		302	302	312	299			(0)	(0)		302			0	16	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		08/15/2012.	MBS Paydown 0.02174561.....		520	520	537	514			(1)	(1)		520			0	34	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		09/15/2012.	MBS Paydown 0.02142957.....		316	316	327	313			(1)	(1)		316			0	22	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		10/15/2012.	MBS Paydown 0.02110614.....		323	323	334	320			(1)	(1)		323			0	22	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		11/15/2012.	MBS Paydown 0.02079115.....		315	315	326	312			(1)	(1)		315			0	25	03/15/2020.
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		12/15/2012.	MBS Paydown 0.01892237.....		1,869	1,869	1,931	1,850			(3)	(3)		1,869			0	25	03/15/2020.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		01/25/2012.	MBS Paydown 0.25229301.....		9,781	9,781	9,456	17,672			60	60		9,781			0	37	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		02/25/2012.	MBS Paydown 0.24343181.....		8,595	8,595	8,309	15,529			52	52		8,595			0	64	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		03/25/2012.	MBS Paydown 0.23730806.....		5,940	5,940	5,742	10,732			5	5		5,940			0	67	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		04/25/2012.	MBS Paydown 0.22905061.....		8,010	8,010	7,743	14,471			10	10		8,010			0	120	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		05/25/2012.	MBS Paydown 0.22190829.....		6,928	6,928	6,697	12,517			13	13		6,928			0	130	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		06/25/2012.	MBS Paydown 0.21643025.....		5,314	5,314	5,137	9,600			13	13		5,314			0	120	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		07/25/2012.	MBS Paydown 0.2086299.....		7,566	7,566	7,315	13,670			22	22		7,566			0	199	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		08/25/2012.	MBS Paydown 0.20245003.....		5,994	5,994	5,795	10,830			21	21		5,994			0	180	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		09/25/2012.	MBS Paydown 0.19514567.....		7,085	7,085	6,849	12,801			29	29		7,085			0	239	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		10/25/2012.	MBS Paydown 0.18809903.....		6,835	6,835	6,608	12,349			32	32		6,835			0	256	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		11/25/2012.	MBS Paydown 0.18261323.....		5,321	5,321	5,144	9,614			28	28		5,321			0	220	11/25/2017.
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		12/25/2012.	MBS Paydown 0.17689613.....		5,546	5,546	5,361	10,019			32	32		5,546			0	250	11/25/2017.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		01/15/2012.	MBS Paydown 0.74892809.....		33,945	33,945	31,527	61,404			813	813		33,945			0	127	05/15/2018.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		02/15/2012.	MBS Paydown 0.72287743.....		33,866	33,866	31,453	61,260			814	814		33,866			0	254	05/15/2018.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		03/15/2012.	MBS Paydown 0.6984454.....		31,762	31,762	29,499	57,453			766	766		31,762			0	357	05/15/2018.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		04/15/2012.	MBS Paydown 0.66961063.....		37,485	37,485	34,814	67,807			906	906		37,485			0	562	05/15/2018.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		05/15/2012.	MBS Paydown 0.64776155.....		28,404	28,404	26,380	51,379			689	689		28,404			0	533	05/15/2018.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		06/15/2012.	MBS Paydown 0.62688981.....		27,133	27,133	25,200	49,081			431	431		27,133			0	611	05/15/2018.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		07/15/2012.	MBS Paydown 0.60554493.....		27,748	27,748	25,771	50,194			463	463		27,748			0	728	05/15/2018.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		08/15/2012.	MBS Paydown 0.58546921.....		26,098	26,098	24,239	47,209			438	438		26,098			0	783	05/15/2018.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		09/15/2012.	MBS Paydown 0.55936644.....		33,934	33,934	31,516	61,382			655	655		33,934			0	1,145	05/15/2018.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		10/15/2012.	MBS Paydown 0.53958944.....		25,710	25,710	23,878	46,507			462	462		25,710			0	964	05/15/2018.
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		11/15/2012.	MBS Paydown 0.51744608.....		28,786	28,786	26,735	52,071			560	560		28,786			0	1,187	05/15/2018.

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		12/15/2012.	MBS Paydown 0.49895623.....		24,037	24,037	22,324	43,480		451		451		24,037			0	1,082	05/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		01/15/2012.	MBS Paydown 0.22648872.....		13,394	13,394	13,746	13,600		(165)		(165)		13,394			0	45	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		02/15/2012.	MBS Paydown 0.21707601.....		12,237	12,237	12,558	12,425		(150)		(150)		12,237			0	82	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		03/15/2012.	MBS Paydown 0.21035252.....		8,741	8,741	8,970	8,875		(93)		(93)		8,741			0	87	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		04/15/2012.	MBS Paydown 0.20196104.....		10,909	10,909	11,196	11,077		(134)		(134)		10,909			0	145	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		05/15/2012.	MBS Paydown 0.19186683.....		13,121	13,121	13,466	13,323		(177)		(177)		13,121			0	219	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		06/15/2012.	MBS Paydown 0.18007183.....		15,335	15,335	15,739	15,572		(220)		(220)		15,335			0	307	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		07/15/2012.	MBS Paydown 0.17286294.....		9,372	9,372	9,618	9,516		(119)		(119)		9,372			0	219	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		08/15/2012.	MBS Paydown 0.1670037.....		7,617	7,617	7,817	7,734		(91)		(91)		7,617			0	203	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		09/15/2012.	MBS Paydown 0.15698938.....		13,019	13,019	13,361	13,219		(191)		(191)		13,019			0	391	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		10/15/2012.	MBS Paydown 0.15032893.....		8,659	8,659	8,886	8,792		(116)		(116)		8,659			0	289	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		11/15/2012.	MBS Paydown 0.14126535.....		11,783	11,783	12,092	11,964		(176)		(176)		11,783			0	432	06/15/2018.
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		12/15/2012.	MBS Paydown 0.13319594.....		10,490	10,490	10,766	10,652		(156)		(156)		10,490			0	420	06/15/2018.
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		01/25/2012.	MBS Paydown 0.32494821.....		70,337	70,337	65,678	128,830		566		566		70,337			0	264	01/25/2018.
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		02/25/2012.	MBS Paydown 0.28564324.....		51,096	51,096	47,711	93,588		436		436		51,096			0	383	01/25/2018.
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		03/25/2012.	MBS Paydown 0.24607251.....		51,442	51,442	48,034	94,221		502		502		51,442			0	579	01/25/2018.
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		04/25/2012.	MBS Paydown 0.21022467.....		46,602	46,602	43,515	85,357		503		503		46,602			0	699	01/25/2018.
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		05/25/2012.	MBS Paydown 0.17232098.....		49,275	49,275	46,010	90,252		603		603		49,275			0	924	01/25/2018.
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		06/25/2012.	MBS Paydown 0.13104934.....		53,653	53,653	50,099	98,271		744		744		53,653			0	1,207	01/25/2018.
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		07/25/2012.	MBS Paydown 0.09666062.....		44,705	44,705	41,744	81,882		693		693		44,705			0	1,174	01/25/2018.
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		08/25/2012.	MBS Paydown 0.06457318.....		41,714	41,714	38,950	76,403		726		726		41,714			0	1,251	01/25/2018.
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		09/25/2012.	MBS Paydown 0.02863897.....		46,714	46,714	43,620	85,562		934		934		46,714			0	1,577	01/25/2018.
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		10/25/2012.	MBS Paydown 0.0.....		37,231	37,231	34,764	68,192		1,070		1,070		37,231			0	1,396	01/25/2018.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		03/15/2012.	MBS Paydown 0.99722331.....		3,610	3,610	3,166	6,392		161		161		3,610			0	36	08/15/2018.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		04/15/2012.	MBS Paydown 0.96808652.....		37,878	37,878	33,220	67,071		1,687		1,687		37,878			0	505	08/15/2018.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		05/15/2012.	MBS Paydown 0.9431299.....		32,444	32,444	28,454	57,449		1,447		1,447		32,444			0	541	08/15/2018.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		06/15/2012.	MBS Paydown 0.91764331.....		33,133	33,133	29,058	58,669		1,479		1,479		33,133			0	663	08/15/2018.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		07/15/2012.	MBS Paydown 0.89159258.....		33,866	33,866	29,702	59,967		1,514		1,514		33,866			0	790	08/15/2018.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		08/15/2012.	MBS Paydown 0.86438866.....		35,365	35,365	31,016	62,622		1,583		1,583		35,365			0	943	08/15/2018.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		09/15/2012.	MBS Paydown 0.83662032.....		36,099	36,099	31,660	63,921		1,618		1,618		36,099			0	1,083	08/15/2018.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		10/15/2012.	MBS Paydown 0.81397064.....		29,445	29,445	25,824	52,138		1,321		1,321		29,445			0	981	08/15/2018.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		11/15/2012.	MBS Paydown 0.78788886.....		33,906	33,906	29,737	60,039		1,524		1,524		33,906			0	1,243	08/15/2018.
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		12/15/2012.	MBS Paydown 0.76519919.....		29,497	29,497	25,869	52,230		850		850		29,497			0	1,180	08/15/2018.
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		01/15/2012.	MBS Paydown 0.95178829.....		60,288	60,288	54,485	104,856		3,209		3,209		60,288			0	226	10/15/2023.
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		02/15/2012.	MBS Paydown 0.92265527.....		47,195	47,195	42,653	82,085		2,516		2,516		47,195			0	354	10/15/2023.
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		03/15/2012.	MBS Paydown 0.89295909.....		48,108	48,108	43,477	83,672		2,567		2,567		48,108			0	541	10/15/2023.
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		04/15/2012.	MBS Paydown 0.86202266.....		50,117	50,117	45,293	87,166		2,678		2,678		50,117			0	752	10/15/2023.
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		05/15/2012.	MBS Paydown 0.83247226.....		47,872	47,872	43,264	83,261		2,561		2,561		47,872			0	898	10/15/2023.
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		06/15/2012.	MBS Paydown 0.80619566.....		42,568	42,568	38,471	74,037		2,281		2,281		42,568			0	958	10/15/2023.
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		07/15/2012.	MBS Paydown 0.7790623.....		43,956	43,956	39,725	76,451		2,358		2,358		43,956			0	1,154	10/15/2023.
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		08/15/2012.	MBS Paydown 0.75400608.....		40,591	40,591	36,684	70,598		2,180		2,180		40,591			0	1,218	10/15/2023.
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		09/15/2012.	MBS Paydown 0.72701344.....		43,728	43,728	39,519	76,054		2,351		2,351		43,728			0	1,476	10/15/2023.

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**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023		10/15/2012	MBS Paydown 0.69651303		49,411	49,411	44,655	85,938		2,660		2,660		49,411		0	1,853	10/15/2023	
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023		11/15/2012	MBS Paydown 0.66259332		54,950	54,950	49,661	95,572		2,963		2,963		54,950		0	2,267	10/15/2023	
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023		12/15/2012	MBS Paydown 0.63537453		44,094	44,094	39,850	76,691		2,383		2,383		44,094		0	1,984	10/15/2023	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		01/15/2012	MBS Paydown 0.92446868		35,852	35,852	32,766	64,387		1,116		1,116		35,852		0	120	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		02/15/2012	MBS Paydown 0.89717212		35,486	35,486	32,430	63,728		1,106		1,106		35,486		0	236	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		03/15/2012	MBS Paydown 0.86703779		39,175	39,175	35,802	70,353		1,223		1,223		39,175		0	392	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		04/15/2012	MBS Paydown 0.83504331		41,593	41,593	38,012	74,696		1,302		1,302		41,593		0	554	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		05/15/2012	MBS Paydown 0.80793922		35,235	35,235	32,202	63,279		1,105		1,105		35,235		0	587	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		06/15/2012	MBS Paydown 0.78044168		35,747	35,747	32,669	64,197		1,123		1,123		35,747		0	715	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		07/15/2012	MBS Paydown 0.75410247		34,241	34,241	31,293	61,493		1,078		1,078		34,241		0	799	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		08/15/2012	MBS Paydown 0.72577938		36,820	36,820	33,650	66,125		1,162		1,162		36,820		0	982	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		09/15/2012	MBS Paydown 0.69412474		41,151	41,151	37,608	73,903		1,301		1,301		41,151		0	1,234	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		10/15/2012	MBS Paydown 0.66806377		33,879	33,879	30,962	60,844		1,074		1,074		33,879		0	1,129	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		11/15/2012	MBS Paydown 0.63689618		40,518	40,518	37,030	72,766		1,014		1,014		40,518		0	1,486	10/15/2018	
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		12/15/2012	MBS Paydown 0.61730564		25,468	25,468	23,275	45,737		554		554		25,468		0	1,019	10/15/2018	
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021		01/15/2012	MBS Paydown 0.32777776		71,785	71,785	71,821	133,097		(15)		(15)		71,785		0	299	04/15/2021	
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021		02/15/2012	MBS Paydown 0.28461375		56,113	56,113	56,142	104,040		6		6		56,113		0	468	04/15/2021	
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021		03/15/2012	MBS Paydown 0.23755839		61,172	61,172	61,203	113,419		22		22		61,172		0	765	04/15/2021	
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021		04/15/2012	MBS Paydown 0.19369243		57,026	57,026	57,055	105,732		41		41		57,026		0	950	04/15/2021	
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021		05/15/2012	MBS Paydown 0.14162694		67,685	67,685	67,720	125,495		76		76		67,685		0	1,410	04/15/2021	
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021		06/15/2012	MBS Paydown 0.09274379		63,548	63,548	63,580	117,825		115		115		63,548		0	1,589	04/15/2021	
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021		07/15/2012	MBS Paydown 0.05831789		44,754	44,754	44,776	82,978		126		126		44,754		0	1,305	04/15/2021	
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021		08/15/2012	MBS Paydown 0.02337495		45,426	45,426	45,449	84,224		178		178		45,426		0	1,514	04/15/2021	
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021		09/15/2012	MBS Paydown 0.0		30,387	30,387	30,403	56,341		265		265		30,387		0	1,139	04/15/2021	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		01/15/2012	MBS Paydown 0.88620413		40,749	40,749	38,310	73,865		887		887		40,749		0	170	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		02/15/2012	MBS Paydown 0.86551856		26,891	26,891	25,282	48,746		587		587		26,891		0	224	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		03/15/2012	MBS Paydown 0.84021541		32,894	32,894	30,926	59,627		720		720		32,894		0	411	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		04/15/2012	MBS Paydown 0.80179464		49,947	49,947	46,958	90,539		1,097		1,097		49,947		0	832	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		05/15/2012	MBS Paydown 0.77924714		29,312	29,312	27,558	53,133		647		647		29,312		0	611	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		06/15/2012	MBS Paydown 0.74776862		40,922	40,922	38,473	74,179		905		905		40,922		0	1,023	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		07/15/2012	MBS Paydown 0.72434411		30,452	30,452	28,630	55,200		676		676		30,452		0	888	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		08/15/2012	MBS Paydown 0.70071343		30,720	30,720	28,881	55,686		684		684		30,720		0	1,024	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		09/15/2012	MBS Paydown 0.67359836		35,250	35,250	33,140	63,897		788		788		35,250		0	1,322	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		10/15/2012	MBS Paydown 0.65069994		29,768	29,768	27,987	53,960		668		668		29,768		0	1,240	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		11/15/2012	MBS Paydown 0.62250343		36,655	36,655	34,462	66,445		825		825		36,655		0	1,680	05/15/2019	
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		12/15/2012	MBS Paydown 0.60318417		25,115	25,115	23,612	45,526		568		568		25,115		0	1,256	05/15/2019	
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		01/15/2012	MBS Paydown 0.98702909		16,862	16,862	15,499	30,585		358		358		16,862		0	63	12/15/2017	
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		02/15/2012	MBS Paydown 0.88045661		138,544	138,544	127,342	251,294		2,943		2,943		138,544		0	1,039	12/15/2017	
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		03/15/2012	MBS Paydown 0.74953003		170,205	170,205	156,442	308,720		3,659		3,659		170,205		0	1,915	12/15/2017	
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		04/15/2012	MBS Paydown 0.64207369		139,693	139,693	128,398	253,378		3,054		3,054		139,693		0	2,095	12/15/2017	
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		05/15/2012	MBS Paydown 0.5576578		109,741	109,741	100,867	199,049		2,438		2,438		109,741		0	2,058	12/15/2017	
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		06/15/2012	MBS Paydown 0.4536618		135,195	135,195	124,263	245,218		3,047		3,047		135,195		0	3,042	12/15/2017	
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		07/15/2012	MBS Paydown 0.31171725		184,528	184,528	169,607	334,700		4,248		4,248		184,528		0	4,844	12/15/2017	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		08/15/2012	MBS Paydown 0.21493933		125,811	125,811	115,638	228,198		3,018		3,018		125,811			0	3,774	12/15/2017
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		09/15/2012	MBS Paydown 0.14092897		96,213	96,213	88,434	174,513		2,400		2,400		96,213			0	3,247	12/15/2017
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		10/15/2012	MBS Paydown 0.06808182		94,701	94,701	87,044	171,771		2,468		2,468		94,701			0	3,551	12/15/2017
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017		11/15/2012	MBS Paydown 0.0		88,506	88,506	81,350	160,534		2,697		2,697		88,506			0	3,651	12/15/2017
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		01/15/2012	MBS Paydown 0.39465568		46,063	46,063	43,447	84,386		374		374		46,063			0	173	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		02/15/2012	MBS Paydown 0.36365171		40,305	40,305	38,016	73,838		339		339		40,305			0	302	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		03/15/2012	MBS Paydown 0.33401566		38,527	38,527	36,339	70,580		347		347		38,527			0	433	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		04/15/2012	MBS Paydown 0.30537641		37,231	37,231	35,116	68,206		361		361		37,231			0	558	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		05/15/2012	MBS Paydown 0.27561175		38,694	38,694	36,496	70,886		410		410		38,694			0	725	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		06/15/2012	MBS Paydown 0.2458768		38,655	38,655	36,460	70,816		442		442		38,655			0	870	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		07/15/2012	MBS Paydown 0.22210037		30,909	30,909	29,154	56,625		360		360		30,909			0	811	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		08/15/2012	MBS Paydown 0.19082464		40,658	40,658	38,349	74,485		536		536		40,658			0	1,220	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		09/15/2012	MBS Paydown 0.16554875		32,859	32,859	30,992	60,196		450		450		32,859			0	1,109	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		10/15/2012	MBS Paydown 0.14507374		26,618	26,618	25,106	48,762		376		376		26,618			0	998	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		11/15/2012	MBS Paydown 0.1196846		33,006	33,006	31,131	60,466		511		511		33,006			0	1,361	05/15/2018
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018		12/15/2012	MBS Paydown 0.09778149		28,474	28,474	26,857	52,164		464		464		28,474			0	1,281	05/15/2018
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		01/15/2012	MBS Paydown 0.80052679		13,479	13,479	13,875	25,124				0		13,479			0	.62	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		02/15/2012	MBS Paydown 0.79011058		13,541	13,541	13,939	25,239		(3)		(3)		13,541			0	.124	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		03/15/2012	MBS Paydown 0.77878141		14,728	14,728	15,161	27,451		(8)		(8)		14,728			0	.202	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		04/15/2012	MBS Paydown 0.76360815		19,725	19,725	20,305	36,766		(15)		(15)		19,725			0	.362	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		05/15/2012	MBS Paydown 0.74469953		24,581	24,581	25,303	45,817		(26)		(26)		24,581			0	.563	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		06/15/2012	MBS Paydown 0.72216162		29,299	29,299	30,160	54,611		20		20		29,299			0	.806	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		07/15/2012	MBS Paydown 0.69609791		33,883	33,883	34,878	63,154		(18)		(18)		33,883			0	1,087	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		08/15/2012	MBS Paydown 0.66660938		38,335	38,335	39,461	71,452		(57)		(57)		38,335			0	1,406	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		09/15/2012	MBS Paydown 0.63379454		42,659	42,659	43,912	79,512		(97)		(97)		42,659			0	1,760	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		10/15/2012	MBS Paydown 0.59774951		46,859	46,859	48,235	87,339		(137)		(137)		46,859			0	2,148	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		11/15/2012	MBS Paydown 0.55856806		50,936	50,936	52,432	94,939		(177)		(177)		50,936			0	2,568	07/15/2017
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		12/15/2012	MBS Paydown 0.51634166		54,894	54,894	56,507	102,317		(218)		(218)		54,894			0	3,019	07/15/2017
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					5,440,774	5,440,774	5,110,814	9,720,438		0		114,219		5,440,774			0	127,937	XXX

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**Bonds - Industrial and Miscellaneous**

00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	03/25/2012	MBS Paydown 0.960089847		11,050	11,050	10,456	10,505		55		55		11,050			0	.23	03/25/2017
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	06/25/2012	MBS Paydown 0.954956393		10,267	10,267	9,715	9,761		85		85		10,267			0	.41	03/25/2017
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	09/25/2012	MBS Paydown 0.927513336		54,850	54,850	51,902	52,146		632		632		54,850			0	.321	03/25/2017
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	12/25/2012	MBS Paydown 0.892713212		69,636	69,636	65,893	66,203		1,051		1,051		69,636			0	.407	03/25/2017
00206R AZ 5	AT&T INC 3.875 08/15/2021		08/31/2012	Reinsurance Intercompany Balance		1,125,450	1,000,000	997,050	997,138		165		165		997,303		128,147	128,147	40,149	08/15/2021
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		01/20/2012	MBS Paydown 0.986535302		1,642	1,642	1,642	1,642				0		1,642			0	.7	12/20/2040
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		02/20/2012	MBS Paydown 0.984893265		1,642	1,642	1,642	1,642				0		1,642			0	.15	12/20/2040
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		03/20/2012	MBS Paydown 0.983251228		1,642	1,642	1,642	1,642				0		1,642			0	.22	12/20/2040
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		04/20/2012	MBS Paydown 0.98160919		1,642	1,642	1,642	1,642				0		1,642			0	.30	12/20/2040
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		05/20/2012	MBS Paydown 0.979967153		1,642	1,642	1,642	1,642				0		1,642			0	.37	12/20/2040
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		06/20/2012	MBS Paydown 0.978325115		1,642	1,642	1,642	1,642				0		1,642			0	.45	12/20/2040
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		07/20/2012	MBS Paydown 0.976683078		1,642	1,642	1,642	1,642				0		1,642			0	.52	12/20/2040
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		08/20/2012	MBS Paydown 0.97504104		1,642	1,642	1,642	1,642				0		1,642			0	.60	12/20/2040

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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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		09/20/2012	MBS Paydown 0.973399003		1,642	1,642	1,642	1,642				0		1,642			0	67	12/20/2040
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		10/20/2012	MBS Paydown 0.971756966		1,642	1,642	1,642	1,642				0		1,642			0	74	12/20/2040
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		11/20/2012	MBS Paydown 0.970114928		1,642	1,642	1,642	1,642				0		1,642			0	82	12/20/2040
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		12/20/2012	MBS Paydown 0.968472891		1,642	1,642	1,642	1,642				0		1,642			0	89	12/20/2040
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		01/25/2012	MBS Paydown 0.54641517		85,188	85,188	85,474	81,171		603		603		85,188			0	390	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		02/25/2012	MBS Paydown 0.54251743		8,345	8,345	8,373	7,952		4		4		8,345			0	77	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		03/25/2012	MBS Paydown 0.53845969		8,688	8,688	8,717	8,278		5		5		8,688			0	119	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		04/25/2012	MBS Paydown 0.52476383		29,323	29,323	29,421	27,940		123		123		29,323			0	538	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		05/25/2012	MBS Paydown 0.50865733		34,484	34,484	34,600	32,858		177		177		34,484			0	790	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		06/25/2012	MBS Paydown 0.50334649		11,371	11,371	11,409	10,834		17		17		11,371			0	313	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		07/25/2012	MBS Paydown 0.49544687		16,913	16,913	16,970	16,116		37		37		16,913			0	543	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		08/25/2012	MBS Paydown 0.48529344		21,738	21,738	21,812	20,713		102		102		21,738			0	797	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		09/25/2012	MBS Paydown 0.46555712		42,255	42,255	42,397	40,263		1,054		1,054		42,255			0	1,743	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		10/25/2012	MBS Paydown 0.4644995		2,264	2,264	2,272	2,158		11		11		2,264			0	104	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		11/25/2012	MBS Paydown 0.45191963		26,934	26,934	27,024	25,663		480		480		26,934			0	1,358	01/25/2034
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		12/25/2012	MBS Paydown 0.440363473		24,742	24,742	24,825	23,575		421		421		24,742			0	1,361	01/25/2034
07383F XH 6	BSCMS 2003-PWR2 A3 SEQ 4.834 05/11/39		01/11/2012	MBS Paydown 0.063603518		8,913	8,913	9,196	16,496				0		8,913			0	36	05/11/2039
07383F XH 6	BSCMS 2003-PWR2 A3 SEQ 4.834 05/11/39		02/11/2012	MBS Paydown 0.049822471		8,958	8,958	9,242	16,579		10		10		8,958			0	72	05/11/2039
07383F XH 6	BSCMS 2003-PWR2 A3 SEQ 4.834 05/11/39		03/11/2012	MBS Paydown 0.034714702		9,820	9,820	10,132	18,176		24		24		9,820			0	119	05/11/2039
07383F XH 6	BSCMS 2003-PWR2 A3 SEQ 4.834 05/11/39		04/11/2012	MBS Paydown 0.00738252		17,766	17,766	18,330	32,882		76		76		17,766			0	286	05/11/2039
07383F XH 6	BSCMS 2003-PWR2 A3 SEQ 4.834 05/11/39		05/11/2012	MBS Paydown 0.0		4,799	4,799	4,951	8,882		60		60		4,799			0	97	05/11/2039
07387B CJ 0	BSCMS 2005-TOP20 A3 SEQ CSTR 10/12/42		08/12/2012	MBS Paydown 0.843724579		625,102	625,102	527,430	529,912		35,202		35,202		625,102			0	21,760	10/12/2042
07387B CJ 0	BSCMS 2005-TOP20 A3 SEQ CSTR 10/12/42		09/12/2012	MBS Paydown 0.687277354		625,789	625,789	528,009	530,494		45,562		45,562		625,789			0	24,546	10/12/2042
07387B CJ 0	BSCMS 2005-TOP20 A3 SEQ CSTR 10/12/42		10/12/2012	MBS Paydown 0.634322653		211,819	211,819	178,722	179,563		21,655		21,655		211,819			0	9,217	10/12/2042
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		02/11/2012	MBS Paydown 0.958527651		82,945	82,945	80,638	82,035		777		777		82,945			0	734	02/11/2044
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		03/11/2012	MBS Paydown 0.933315384		50,425	50,425	49,022	49,872		476		476		50,425			0	669	02/11/2044
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		04/11/2012	MBS Paydown 0.858048094		150,535	150,535	146,348	148,884		1,427		1,427		150,535			0	2,664	02/11/2044
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		05/11/2012	MBS Paydown 0.830803459		54,489	54,489	52,974	53,892		524		524		54,489			0	1,205	02/11/2044
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		06/11/2012	MBS Paydown 0.80677128		48,064	48,064	46,728	47,537		465		465		48,064			0	1,276	02/11/2044
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		08/11/2012	MBS Paydown 0.568313479		476,916	476,916	463,651	471,687		4,813		4,813		476,916			0	16,880	02/11/2044
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		09/11/2012	MBS Paydown 0.555526225		25,575	25,575	24,863	25,294		266		266		25,575			0	1,018	02/11/2044
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		10/11/2012	MBS Paydown 0.542735818		25,581	25,581	24,869	25,300		267		267		25,581			0	1,132	02/11/2044
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		12/11/2012	MBS Paydown 0.520933347		43,605	43,605	42,392	43,127		473		473		43,605			0	2,315	02/11/2044
09247X AH 4	BLACKROCK INC 4.25 05/24/2021		08/31/2012	Reinsurance Intercompany Balance		1,125,951	1,000,000	1,045,010	1,043,886		(2,643)		(2,643)		1,041,243		84,708	84,708	32,701	05/24/2021
124857 AE 3	CBS CORP 4.30 02/15/2021		08/31/2012	Reinsurance Intercompany Balance		1,106,225	1,000,000	997,320	997,537		149		149		997,687		108,539	108,539	44,911	02/15/2021
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		01/18/2012	MBS Paydown 0.974141		8,264	8,264	8,261	8,292				0		8,264			0	34	10/18/2026
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		02/18/2012	MBS Paydown 0.965959084		8,182	8,182	8,179	8,210		(0)		(0)		8,182			0	72	10/18/2026
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		03/18/2012	MBS Paydown 0.958268824		7,690	7,690	7,687	7,716		(0)		(0)		7,690			0	96	10/18/2026
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		04/18/2012	MBS Paydown 0.950060936		8,208	8,208	8,205	8,236		(0)		(0)		8,208			0	136	10/18/2026
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		05/18/2012	MBS Paydown 0.9420722		7,989	7,989	7,986	8,016		(1)		(1)		7,989			0	166	10/18/2026
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		06/18/2012	MBS Paydown 0.933804476		8,268	8,268	8,265	8,296		(2)		(2)		8,268			0	206	10/18/2026
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		07/18/2012	MBS Paydown 0.925765712		8,039	8,039	8,036	8,066		(1)		(1)		8,039			0	234	10/18/2026

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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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		08/18/2012	MBS Paydown 0.917496416		8,269	8,269	8,266	8,297		(2)		(2)		8,269			0	278	10/18/2026
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		09/18/2012	MBS Paydown 0.909206696		8,290	8,290	8,287	8,318		(4)		(4)		8,290			0	312	10/18/2026
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		10/18/2012	MBS Paydown 0.901150752		8,056	8,056	8,053	8,083		(4)		(4)		8,056			0	336	10/18/2026
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		11/18/2012	MBS Paydown 0.892814032		8,337	8,337	8,334	8,365		(4)		(4)		8,337			0	384	10/18/2026
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026		12/18/2012	MBS Paydown 0.884705044		8,109	8,109	8,106	8,137		(5)		(5)		8,109			0	374	10/18/2026
126650 BH 2	CVS CAREMARK 5.75 06/01/17		08/31/2012	Reinsurance Intercompany Balance		1,202,504	1,000,000	989,510	993,591		685		685		994,276		208,228	208,228	43,125	06/01/2017
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		01/25/2012	MBS Paydown 0.321576528		17,340	17,340	15,701	15,375		331		331		17,340			0	80	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		02/25/2012	MBS Paydown 0.315855565		22,884	22,884	20,721	20,290		936		936		22,884			0	211	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2012	MBS Paydown 0.311383857		17,887	17,887	16,196	15,859		448		448		17,887			0	247	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		04/25/2012	MBS Paydown 0.304911468		25,890	25,890	23,442	22,955		1,434		1,434		25,890			0	476	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		05/25/2012	MBS Paydown 0.300460081		17,806	17,806	16,122	15,787		544		544		17,806			0	409	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		06/25/2012	MBS Paydown 0.296477676		15,930	15,930	14,424	14,124		345		345		15,930			0	439	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		07/25/2012	MBS Paydown 0.28970291		27,099	27,099	24,537	24,027		1,643		1,643		27,099			0	871	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		08/25/2012	MBS Paydown 0.28471558		19,949	19,949	18,063	17,688		840		840		19,949			0	733	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		09/25/2012	MBS Paydown 0.279311862		21,615	21,615	19,572	19,165		1,102		1,102		21,615			0	893	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		10/25/2012	MBS Paydown 0.273709175		22,411	22,411	20,292	19,871		1,166		1,166		22,411			0	1,029	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		11/25/2012	MBS Paydown 0.270159925		14,197	14,197	12,855	12,588		67		67		14,197			0	717	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		12/25/2012	MBS Paydown 0.264613943		22,184	22,184	20,087	19,669		1,199		1,199		22,184			0	1,222	05/25/2035
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		01/25/2012	MBS Paydown 0.630023916		4,932	4,932	4,866	4,023				0		4,932			0	23	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		02/25/2012	MBS Paydown 0.619328778		10,695	10,695	10,552	8,723		471		471		10,695			0	98	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		03/25/2012	MBS Paydown 0.610906895		8,422	8,422	8,309	6,869		89		89		8,422			0	116	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		04/25/2012	MBS Paydown 0.59743093		13,476	13,476	13,296	10,991		1,023		1,023		13,476			0	247	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		05/25/2012	MBS Paydown 0.580478517		16,952	16,952	16,726	13,826		1,764		1,764		16,952			0	388	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		06/25/2012	MBS Paydown 0.5706262		9,852	9,852	9,721	8,036		533		533		9,852			0	271	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		07/25/2012	MBS Paydown 0.567186205		3,440	3,440	3,394	2,806		63		63		3,440			0	110	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		08/25/2012	MBS Paydown 0.559180338		8,006	8,006	7,899	6,530		158		158		8,006			0	294	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		09/25/2012	MBS Paydown 0.551342699		7,838	7,838	7,733	6,392		176		176		7,838			0	323	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		10/25/2012	MBS Paydown 0.54936148		1,981	1,981	1,955	1,616		50		50		1,981			0	91	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		11/25/2012	MBS Paydown 0.540399963		8,962	8,962	8,842	7,309		201		201		8,962			0	452	08/25/2033
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		12/25/2012	MBS Paydown 0.534496109		5,904	5,904	5,825	4,815		172		172		5,904			0	325	08/25/2033
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			0	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			0	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			0	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			0	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			0	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			0	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			0	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			0	46	12/15/2038
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		09/15/2012	MBS Paydown 0.975928753		1,201	1,201	1,200	1,200				0		1,201			0	52	12/15/2038
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		10/15/2012	MBS Paydown 0.974723572		1,205	1,205	1,205	1,205				0		1,205			0	58	12/15/2038
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		11/15/2012	MBS Paydown 0.973513764		1,210	1,210	1,210	1,210				0		1,210			0	64	12/15/2038
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		12/15/2012	MBS Paydown 0.972299329		1,214	1,214	1,214	1,214				0		1,214			0	64	12/15/2038
149123 BQ 3	CATERPILLAR INC 7.90 12/15/2018		08/31/2012	Reinsurance Intercompany Balance		1,360,083	1,000,000	1,210,120	1,165,986		(13,559)		(13,559)		1,152,427		207,656	207,656	56,178	12/15/2018

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date
151020 AE 4	CELGENE CORP 3.95 10/15/2020.....		08/31/2012.	Reinsurance Intercompany Balance.....		1,069,860	1,000,000	997,450	997,720			147	147		997,867		71,993	71,993	34,672	10/15/2020.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		01/25/2012.	MBS Paydown 0.514381373.....		94,768	94,768	92,014	171,241		1,749	1,749	1,749		94,768			0	425	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		02/25/2012.	MBS Paydown 0.506475154.....		20,319	20,319	19,728	36,716		7	7	7		20,319			0	184	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		03/25/2012.	MBS Paydown 0.496776244.....		24,926	24,926	24,202	45,041		442	442	442		24,926			0	340	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		04/25/2012.	MBS Paydown 0.477387213.....		49,830	49,830	48,382	90,040		938	938	938		49,830			0	909	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		05/25/2012.	MBS Paydown 0.46865759.....		22,435	22,435	21,783	40,539		402	402	402		22,435			0	512	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		06/25/2012.	MBS Paydown 0.453868074.....		38,009	38,009	36,904	68,681		199	199	199		38,009			0	1,042	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		07/25/2012.	MBS Paydown 0.44433756.....		24,493	24,493	23,782	44,259		(257)	(257)	(257)		24,493			0	783	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		08/25/2012.	MBS Paydown 0.437862214.....		16,642	16,642	16,158	30,071		22	22	22		16,642			0	609	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		09/25/2012.	MBS Paydown 0.42529547.....		32,297	32,297	31,358	58,358		(352)	(352)	(352)		32,297			0	1,329	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		10/25/2012.	MBS Paydown 0.40964041.....		40,234	40,234	39,064	72,700		(444)	(444)	(444)		40,234			0	1,840	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		11/25/2012.	MBS Paydown 0.401798059.....		20,155	20,155	19,569	36,419		(207)	(207)	(207)		20,155			0	1,014	08/25/2033.
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		12/25/2012.	MBS Paydown 0.389684886.....		31,131	31,131	30,226	56,252		(333)	(333)	(333)		31,131			0	1,709	08/25/2033.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		02/25/2012.	MBS Paydown 0.829501002.....		18,241	18,241	15,026	15,571		660	660	660		18,241			0	14	08/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		03/25/2012.	MBS Paydown 0.815013028.....		18,110	18,110	14,918	15,459		706	706	706		18,110			0	19	08/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		04/25/2012.	MBS Paydown 0.778270345.....		45,928	45,928	37,833	39,206		5,001	5,001	5,001		45,928			0	64	08/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		05/25/2012.	MBS Paydown 0.768816865.....		11,817	11,817	9,734	10,087		211	211	211		11,817			0	20	08/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		06/25/2012.	MBS Paydown 0.760184589.....		10,790	10,790	8,889	9,211		236	236	236		10,790			0	22	08/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		07/25/2012.	MBS Paydown 0.744732246.....		19,315	19,315	15,911	16,488		1,158	1,158	1,158		19,315			0	46	08/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		08/25/2012.	MBS Paydown 0.733732702.....		13,749	13,749	11,326	11,737		411	411	411		13,749			0	38	08/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		10/25/2012.	MBS Paydown 0.725524859.....		10,260	10,260	8,452	8,758		372	372	372		10,260			0	35	08/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		11/25/2012.	MBS Paydown 0.715210851.....		12,893	12,893	10,620	11,005		514	514	514		12,893			0	47	08/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		12/25/2012.	MBS Paydown 0.707045216.....		10,207	10,207	8,408	8,713		448	448	448		10,207			0	41	08/25/2036.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		01/25/2012.	MBS Paydown 0.891840603.....		5,027	5,027	4,857	4,864		96	96	96		5,027			0	26	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		02/25/2012.	MBS Paydown 0.887446327.....		4,394	4,394	4,246	4,252		79	79	79		4,394			0	46	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		03/25/2012.	MBS Paydown 0.882876809.....		4,570	4,570	4,415	4,422		84	84	84		4,570			0	71	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		04/25/2012.	MBS Paydown 0.878684038.....		4,193	4,193	4,051	4,057		74	74	74		4,193			0	87	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		05/25/2012.	MBS Paydown 0.8751229.....		3,561	3,561	3,441	3,446		56	56	56		3,561			0	92	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		06/25/2012.	MBS Paydown 0.869557131.....		5,566	5,566	5,378	5,386		113	113	113		5,566			0	173	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		07/25/2012.	MBS Paydown 0.86276929.....		6,788	6,788	6,559	6,568		149	149	149		6,788			0	246	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		08/25/2012.	MBS Paydown 0.855668133.....		7,101	7,101	6,862	6,871		159	159	159		7,101			0	293	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		09/25/2012.	MBS Paydown 0.84550735.....		10,161	10,161	9,818	9,832		247	247	247		10,161			0	472	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		10/25/2012.	MBS Paydown 0.83631657.....		9,191	9,191	8,881	8,893		220	220	220		9,191			0	473	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		11/25/2012.	MBS Paydown 0.829730223.....		6,586	6,586	6,364	6,373		146	146	146		6,586			0	373	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		12/25/2012.	MBS Paydown 0.821916043.....		7,814	7,814	7,550	7,561		183	183	183		7,814			0	482	06/25/2037.
22546Q AD 9	CREDIT SUISSE 5.4 01/14/20.....	R	03/22/2012.	Cash Tender 101.577.....		1,015,770	1,000,000	1,080,500	1,071,621		(55,852)	(55,852)	(55,852)		1,015,770			0	37,200	01/14/2020.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	01/18/2012.	MBS Paydown 0.9833333.....		8,333	8,333	8,330	8,330		0	0	0		8,333			0	34	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	02/18/2012.	MBS Paydown 0.975.....		8,333	8,333	8,330	8,330		0	0	0		8,333			0	69	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	03/18/2012.	MBS Paydown 0.9666667.....		8,333	8,333	8,330	8,330		0	0	0		8,333			0	103	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	04/18/2012.	MBS Paydown 0.9583333.....		8,333	8,333	8,330	8,330		0	0	0		8,333			0	137	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	05/18/2012.	MBS Paydown 0.95.....		8,333	8,333	8,330	8,330		0	0	0		8,333			0	172	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	06/18/2012.	MBS Paydown 0.9416667.....		8,333	8,333	8,330	8,330		0	0	0		8,333			0	206	11/18/2026.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....	R	07/18/2012.	MBS Paydown 0.9333333.....		8,333	8,333	8,330	8,330		0	0	0		8,333			0	240	11/18/2026.

E14.11

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	08/18/2012	MBS Paydown 0.925		8,333	8,333	8,330	8,330		0		0		8,333			0	274	11/18/2026
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	09/18/2012	MBS Paydown 0.916667		8,333	8,333	8,330	8,330		0		0		8,333			0	309	11/18/2026
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	10/18/2012	MBS Paydown 0.908333		8,333	8,333	8,330	8,330		0		0		8,333			0	343	11/18/2026
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	11/18/2012	MBS Paydown 0.9		8,333	8,333	8,330	8,330		1		1		8,333			0	377	11/18/2026
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	12/18/2012	MBS Paydown 0.891667		8,333	8,333	8,330	8,330		1		1		8,333			0	412	11/18/2026
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	10/18/2012	MBS Paydown 0.9916666		8,333	8,333	8,330	8,330		0		0		8,333			0	18	09/18/2027
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	11/18/2012	MBS Paydown 0.9833333		8,333	8,333	8,330	8,330		0		0		8,333			0	44	09/18/2027
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	12/18/2012	MBS Paydown 0.975		8,333	8,333	8,330	8,330		0		0		8,333			0	71	09/18/2027
233851 AF 1	DAIMLER FINANCE 3.875 09/15/2021		08/31/2012	Reinsurance Intercompany Balance		1,079,924	1,000,000	980,500	980,952		1,083		1,083		982,036		97,889	97,889	37,351	09/15/2021
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		01/02/2012	MBS Paydown		5	5	5	5				0		5			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		02/02/2012	MBS Paydown		5	5	5	5		(0)		(0)		5			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		03/02/2012	MBS Paydown		5	5	5	5		(0)		(0)		5			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		04/02/2012	MBS Paydown		5	5	5	5		(0)		(0)		5			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		05/02/2012	MBS Paydown		60	60	60	62		(0)		(0)		60			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		06/02/2012	MBS Paydown		4	4	4	4		(0)		(0)		4			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		07/02/2012	MBS Paydown		4	4	4	4		(0)		(0)		4			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		08/02/2012	MBS Paydown		4	4	4	4		(0)		(0)		4			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		09/02/2012	MBS Paydown		4	4	4	4		(0)		(0)		4			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		10/02/2012	MBS Paydown		4	4	4	4		(0)		(0)		4			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		11/02/2012	MBS Paydown		4	4	4	4		(0)		(0)		4			0	0	12/01/2016
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		12/02/2012	MBS Paydown		4	4	4	4		(0)		(0)		4			0	0	12/01/2016
260543 BW 2	DOW CHEMICAL CO 7.60 05/15/2014		12/17/2012	Partial Call 109.6325885		324,512	296,000	295,076	295,520		479		479		296,000		28,512	28,512	24,496	05/15/2014
36962G XS 8	GEN ELEC CAP CRP MTNA 5.875 02/15/2012		02/15/2012	Maturity 100.0		1,000,000	1,000,000	995,520	999,929		71		71		1,000,000			0	29,375	02/15/2012
38141G CG 7	GOLDMAN SACHS GP 5.70 09/01/2012		09/01/2012	Maturity 100.0		650,000	650,000	656,182	650,528		(528)		(528)		650,000			0	37,050	09/01/2012
39121J AG 5	GREAT RIVER ENERGY 7.233 07/01/38		07/01/2012	Sinking Fund Redemption 100.0		20,685	20,685	20,685	20,682		0		0		20,685			0	1,496	07/01/2038
437076 AP 7	HOME DEPOT INC 5.40 03/01/2016		08/31/2012	Reinsurance Intercompany Balance		1,508,881	1,300,000	1,293,643	1,296,892		451		451		1,297,343		211,538	211,538	70,200	03/01/2016
438516 AZ 9	HONEYWELL INTL 5.00 02/15/2019		08/31/2012	Reinsurance Intercompany Balance		1,198,934	1,000,000	1,036,540	1,028,764		(2,319)		(2,319)		1,026,445		172,490	172,490	52,222	02/15/2019
458140 AJ 9	INTEL CORP 3.30 10/01/2021		08/31/2012	Reinsurance Intercompany Balance		1,087,094	1,000,000	997,620	997,682		140		140		997,822		89,272	89,272	31,350	10/01/2021
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		01/12/2012	MBS Paydown 0.9831159		1,602	1,602	1,658	2,980		(5)		(5)		1,602			0	7	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		02/12/2012	MBS Paydown 0.980573841		1,650	1,650	1,708	3,069		(5)		(5)		1,650			0	14	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		03/12/2012	MBS Paydown 0.977592614		1,938	1,938	2,006	3,605		(6)		(6)		1,938			0	24	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		04/12/2012	MBS Paydown 0.975057404		1,648	1,648	1,706	3,066		(5)		(5)		1,648			0	27	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		05/12/2012	MBS Paydown 0.87989281		61,857	61,857	64,039	115,089		(104)		(104)		61,857			0	1,287	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		06/12/2012	MBS Paydown 0.816848342		40,979	40,979	42,424	76,244		(78)		(78)		40,979			0	1,023	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		07/12/2012	MBS Paydown 0.61751658		129,566	129,566	134,136	241,065		(330)		(330)		129,566			0	3,774	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		08/12/2012	MBS Paydown 0.525658822		59,708	59,708	61,814	111,090		(126)		(126)		59,708			0	1,988	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		09/12/2012	MBS Paydown 0.337106059		122,559	122,559	126,882	228,029		(307)		(307)		122,559			0	4,590	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		10/12/2012	MBS Paydown 0.236108633		65,648	65,648	67,964	122,143		(125)		(125)		65,648			0	2,732	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		11/12/2012	MBS Paydown 0.045795287		123,704	123,704	128,067	230,158		(233)		(233)		123,704			0	5,566	07/12/2035
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35		12/12/2012	MBS Paydown 0.0		29,767	29,767	30,817	55,383		146		146		29,767			0	1,463	07/12/2035
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		01/27/2012	MBS Paydown 0.589190341		6,263	6,263	4,666	4,739		0		0		6,263			0	24	07/27/2037
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		02/27/2012	MBS Paydown 0.583114037		6,076	6,076	4,527	4,598		20		20		6,076			0	45	07/27/2037

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### SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2012	MBS Paydown 0.576938378		6,176	6,176	4,601	4,673			40	40		6,176			0	67	07/27/2037	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		04/27/2012	MBS Paydown 0.56871804		8,220	8,220	6,124	6,220		1,820		1,820		8,220			0	118	07/27/2037	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		05/27/2012	MBS Paydown 0.562407293		6,311	6,311	4,702	4,775		66		66		6,311			0	111	07/27/2037	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2012	MBS Paydown 0.556811703		5,596	5,596	4,169	4,234		77		77		5,596			0	113	07/27/2037	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		07/27/2012	MBS Paydown 0.551616756		5,195	5,195	3,870	3,931		88		88		5,195			0	116	07/27/2037	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		08/27/2012	MBS Paydown 0.545692735		5,924	5,924	4,413	4,482		117		117		5,924			0	145	07/27/2037	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		09/27/2012	MBS Paydown 0.539487469		6,205	6,205	4,623	4,695		143		143		6,205			0	165	07/27/2037	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		10/27/2012	MBS Paydown 0.533809334		5,678	5,678	4,230	4,296		150		150		5,678			0	163	07/27/2037	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		11/27/2012	MBS Paydown 0.529376718		4,433	4,433	3,302	3,354		131		131		4,433			0	137	07/27/2037	
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		12/27/2012	MBS Paydown 0.522029883		7,347	7,347	5,473	5,559		1,751		1,751		7,347			0	242	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	229				0		236			0	1	05/26/2037	
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	4,153		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	8,277		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		58,189	58,189	55,134	56,254		1,060		1,060		58,189			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	18,399		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	4,180		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	316		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	3,240		37		37		3,351			0	119	05/26/2037	
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		09/26/2012	MBS Paydown 0.372787277		6,544	6,544	6,201	6,327		81		81		6,544			0	261	05/26/2037	
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		10/26/2012	MBS Paydown 0.350451047		22,336	22,336	21,164	21,594		217		217		22,336			0	986	05/26/2037	
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		11/26/2012	MBS Paydown 0.331802206		18,649	18,649	17,670	18,029		148		148		18,649			0	903	05/26/2037	
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		12/26/2012	MBS Paydown 0.331237449		565	565	535	546		11		11		565			0	30	05/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		01/26/2012	MBS Paydown 0.563232876		8,378	8,378	7,729	7,850		197		197		8,378			0	18	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		02/26/2012	MBS Paydown 0.558022288		5,211	5,211	4,807	4,882		6		6		5,211			0	23	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		03/26/2012	MBS Paydown 0.552679208		5,343	5,343	4,929	5,006		13		13		5,343			0	35	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		04/26/2012	MBS Paydown 0.545375139		7,304	7,304	6,738	6,844		150		150		7,304			0	64	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		05/26/2012	MBS Paydown 0.536625178		8,750	8,750	8,072	8,199		249		249		8,750			0	97	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2012	MBS Paydown 0.523658754		12,966	12,966	11,962	12,149		528		528		12,966			0	173	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		07/26/2012	MBS Paydown 0.514291096		9,368	9,368	8,642	8,777		312		312		9,368			0	147	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		08/26/2012	MBS Paydown 0.504192241		10,099	10,099	9,316	9,462		368		368		10,099			0	181	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		09/26/2012	MBS Paydown 0.493220052		10,972	10,972	10,122	10,281		435		435		10,972			0	222	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		10/26/2012	MBS Paydown 0.486117502		7,103	7,103	6,552	6,655		77		77		7,103			0	160	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		11/26/2012	MBS Paydown 0.477833578		8,284	8,284	7,642	7,762		281		281		8,284			0	206	03/26/2037	
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		12/26/2012	MBS Paydown 0.469109998		8,724	8,724	8,048	8,174		319		319		8,724			0	237	03/26/2037	
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		09/26/2012	MBS Paydown 0.924327102		302,692	302,692	284,530	292,322		9,643		9,643		302,692			0	15,135	09/26/2036	
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		10/26/2012	MBS Paydown 0.881736744		170,361	170,361	160,140	164,525		2,492		2,492		170,361			0	9,370	09/26/2036	
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		11/26/2012	MBS Paydown 0.831077914		202,635	202,635	190,477	195,694		3,832		3,832		202,635			0	12,158	09/26/2036	
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		12/26/2012	MBS Paydown 0.819533352		46,178	46,178	43,408	44,596		545		545		46,178			0	3,002	09/26/2036	
526057 AS 3	LENNAR CORP B 5.60 05/31/2015		08/02/2012	WELLS FARGO BROKERAGE		688,188	650,000	659,146	653,764		(613)		(613)		653,151		35,037	35,037	35,037	24,873	05/31/2015
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		03/15/2012	Sinking Fund Redemption 100.0		11,000	11,000	11,000	11,000		0		0		11,000			0	369	03/15/2025	
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2012	Sinking Fund Redemption 100.0		15,500	15,500	15,500	15,501		0		0		15,500			0	984	03/15/2025	
617446 HC 6	MORGAN ST DEAN W 6.60 04/01/2012		04/01/2012	Maturity 100.0		1,300,000	1,300,000	1,383,629	1,302,793		(2,793)		(2,793)		1,300,000			0	42,900	04/01/2012	
617451 AC 3	MSC 2005-IQ10 A2 SEQ 5.126 09/15/42		02/15/2012	MBS Paydown 0.164536944		28,671	28,671	28,828	52,781				0		28,671			0	245	09/15/2042	

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**SCHEDULE D - PART 4**

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E14.14

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										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
617451 AC 3	MSC 2005-IQ10 A2 SEQ 5.126 09/15/42.....		03/15/2012	MBS Paydown 0.0.....		266,550	266,550	268,014	490,694				0		266,550		0	0	3,416	09/15/2042
63946B AE 0	NBC UNIVERSAL 4.375 04/01/2021.....		08/31/2012	Reinsurance Intercompany Balance.....		1,127,063	1,000,000	999,750	999,771				14		999,784		127,278	127,278	40,104	04/01/2021
66989G AA 8	NOVARTIS SEC INV 5.125 02/10/2019.....	R	08/31/2012	Reinsurance Intercompany Balance.....		1,204,076	1,000,000	1,044,690	1,035,135		(2,838)		(2,838)		1,032,296		171,780	171,780	54,240	02/10/2019
674599 CC 7	OCCIDENTAL PETE 3.125 02/15/2022.....		08/31/2012	Reinsurance Intercompany Balance.....		1,071,083	1,000,000	980,930	981,495		1,036		1,036		982,531		88,552	88,552	32,378	02/15/2022
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		01/25/2012	MBS Paydown 0.4926701.....		35,318	35,318	34,866	64,010				0		35,318		0	0	132	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		02/25/2012	MBS Paydown 0.475127764.....		34,207	34,208	33,770	61,997		(42)		(42)		34,207		0	0	257	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		03/25/2012	MBS Paydown 0.45813817.....		33,130	33,130	32,706	60,044		(81)		(81)		33,130		0	0	373	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		04/25/2012	MBS Paydown 0.44168503.....		32,084	32,084	31,673	58,148		(118)		(118)		32,084		0	0	481	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		05/25/2012	MBS Paydown 0.4258937.....		30,793	30,793	30,399	55,809		(150)		(150)		30,793		0	0	577	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		06/25/2012	MBS Paydown 0.410599759.....		29,823	29,823	29,442	54,051		(181)		(181)		29,823		0	0	671	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		07/25/2012	MBS Paydown 0.39578853.....		28,882	28,882	28,512	52,345		(210)		(210)		28,882		0	0	758	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		08/25/2012	MBS Paydown 0.381445751.....		27,968	27,968	27,611	50,690		(236)		(236)		27,968		0	0	839	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		09/25/2012	MBS Paydown 0.367557567.....		27,082	27,082	26,735	49,083		(260)		(260)		27,082		0	0	914	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		10/25/2012	MBS Paydown 0.354110511.....		26,222	26,222	25,886	47,524		(282)		(282)		26,222		0	0	983	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		11/25/2012	MBS Paydown 0.341091504.....		25,387	25,387	25,062	46,011		(303)		(303)		25,387		0	0	1,047	04/25/2019
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		12/25/2012	MBS Paydown 0.328487836.....		24,577	24,577	24,263	44,543		(321)		(321)		24,577		0	0	1,106	04/25/2019
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		01/25/2012	MBS Paydown 0.931725671.....		6,890	6,890	6,855	12,734		5		5		6,890		0	0	33	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		02/25/2012	MBS Paydown 0.924185756.....		9,802	9,802	9,753	18,116		8		8		9,802		0	0	94	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		03/25/2012	MBS Paydown 0.920739147.....		4,480	4,481	4,458	8,281		3		3		4,480		0	0	64	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		04/25/2012	MBS Paydown 0.910096304.....		13,836	13,836	13,767	25,572		13		13		13,836		0	0	265	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		05/25/2012	MBS Paydown 0.893904118.....		21,050	21,050	20,945	38,905		21		21		21,050		0	0	504	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		06/25/2012	MBS Paydown 0.884947375.....		11,644	11,644	11,586	21,521		12		12		11,644		0	0	335	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		07/25/2012	MBS Paydown 0.874641721.....		13,397	13,397	13,330	24,762		3		3		13,397		0	0	449	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		08/25/2012	MBS Paydown 0.854928622.....		25,627	25,627	25,499	47,365		6		6		25,627		0	0	982	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		09/25/2012	MBS Paydown 0.853017179.....		2,485	2,485	2,472	4,593		1		1		2,485		0	0	107	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		10/25/2012	MBS Paydown 0.841376698.....		15,133	15,133	15,057	27,969		4		4		15,133		0	0	725	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		11/25/2012	MBS Paydown 0.820088172.....		27,675	27,675	27,537	51,150		7		7		27,675		0	0	1,459	01/25/2036
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		12/25/2012	MBS Paydown 0.798453068.....		28,126	28,126	27,985	51,983		7		7		28,126		0	0	1,617	01/25/2036
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		01/20/2012	MBS Paydown 0.024283216.....		341	341	364	347				0		341		0	0	5	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		02/20/2012	MBS Paydown 0.023800404.....		391	391	418	398		(0)		(0)		391		0	0	9	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		03/20/2012	MBS Paydown 0.023443848.....		289	289	308	294		(0)		(0)		289		0	0	9	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		04/20/2012	MBS Paydown 0.022920142.....		424	424	453	431		(0)		(0)		424		0	0	16	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		05/20/2012	MBS Paydown 0.022469757.....		365	365	390	371		(0)		(0)		365		0	0	16	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		06/20/2012	MBS Paydown 0.02195204.....		419	419	448	426		(0)		(0)		419		0	0	23	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		07/20/2012	MBS Paydown 0.021481913.....		381	381	407	387		(0)		(0)		381		0	0	23	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		08/20/2012	MBS Paydown 0.019959385.....		1,233	1,233	1,317	1,253		(0)		(0)		1,233		0	0	88	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		09/20/2012	MBS Paydown 0.019612312.....		281	281	300	286		(0)		(0)		281		0	0	22	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		10/20/2012	MBS Paydown 0.019189885.....		342	342	365	348		(0)		(0)		342		0	0	22	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		11/20/2012	MBS Paydown 0.018632122.....		452	452	483	459		(0)		(0)		452		0	0	42	08/20/2019
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		12/20/2012	MBS Paydown 0.018159451.....		383	383	409	389		(0)		(0)		383		0	0	42	08/20/2019
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		01/25/2012	MBS Paydown 0.51252997.....		12,111	12,111	10,714	10,741		24		24		12,111		0	0	6	10/25/2035
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		02/25/2012	MBS Paydown 0.49436066.....		27,254	27,254	24,111	24,170		1,589		1,589		27,254		0	0	27	10/25/2035
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		03/25/2012	MBS Paydown 0.49272276.....		2,457	2,457	2,174	2,179		18		18		2,457		0	0	3	10/25/2035

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		04/25/2012	MBS Paydown 0.47285918		29,795	29,795	26,360	26,424		2,009		2,009		29,795			0	56	10/25/2035
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		05/25/2012	MBS Paydown 0.47058722		3,408	3,408	3,015	3,022		39		39		3,408			0	8	10/25/2035
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		06/25/2012	MBS Paydown 0.46794247		3,967	3,967	3,510	3,518		52		52		3,967			0	11	10/25/2035
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		07/25/2012	MBS Paydown 0.46529094		3,977	3,977	3,519	3,527		57		57		3,977			0	13	10/25/2035
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		08/25/2012	MBS Paydown 0.46345753		2,750	2,750	2,433	2,439		42		42		2,750			0	10	10/25/2035
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		09/25/2012	MBS Paydown 0.4618427		2,422	2,422	2,143	2,148		38		38		2,422			0	10	10/25/2035
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		10/25/2012	MBS Paydown 0.45723245		6,915	6,915	6,118	6,133		108		108		6,915			0	32	10/25/2035
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		11/25/2012	MBS Paydown 0.44861301		12,929	12,929	11,438	11,466		143		143		12,929			0	65	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		01/25/2012	Pass-Through Loss			4,844	4,760										0	2	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		02/25/2012	Pass-Through Loss			55,261	54,303										0	169	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		03/25/2012	Pass-Through Loss			96,899	95,219										0	807	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		04/25/2012	Pass-Through Loss			41,158	40,444				(3,100)	(3,100)					0	423	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		05/25/2012	Pass-Through Loss			84,152	82,692				(6,325)	(6,325)					0	1,526	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		06/25/2012	Pass-Through Loss			43,331	42,579				(3,265)	(3,265)					0	889	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		07/25/2012	Pass-Through Loss			31,937	31,383				(2,407)	(2,407)					0	698	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		08/25/2012	Pass-Through Loss			38,307	37,643				(2,886)	(2,886)					0	863	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		09/25/2012	Pass-Through Loss			50,748	49,868				(3,822)	(3,822)					0	1,301	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		10/25/2012	Pass-Through Loss			31,046	30,508				(2,338)	(2,338)					0	976	10/25/2035
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35		11/25/2012	Pass-Through Loss			7,588	7,456				(596)	(596)					0	239	10/25/2035
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		01/16/2012	MBS Paydown 0.91353308		3,100	3,100	3,100	3,099		(0)		(0)		3,100			0	17	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		02/16/2012	MBS Paydown 0.91041546		3,118	3,118	3,118	3,117		(0)		(0)		3,118			0	35	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		03/16/2012	MBS Paydown 0.90728178		3,134	3,134	3,134	3,133		(0)		(0)		3,134			0	52	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		04/16/2012	MBS Paydown 0.90412504		3,157	3,157	3,157	3,156		(0)		(0)		3,157			0	70	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		05/16/2012	MBS Paydown 0.90095058		3,174	3,174	3,174	3,174		(0)		(0)		3,174			0	88	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2012	MBS Paydown 0.89775353		3,197	3,197	3,197	3,196		(0)		(0)		3,197			0	106	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		07/16/2012	MBS Paydown 0.89453946		3,214	3,214	3,214	3,213		(1)		(1)		3,214			0	125	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		08/16/2012	MBS Paydown 0.8913036		3,236	3,236	3,236	3,235		(1)		(1)		3,236			0	144	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		09/16/2012	MBS Paydown 0.88803153		3,272	3,272	3,272	3,271		(1)		(1)		3,272			0	163	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		10/16/2012	MBS Paydown 0.88473963		3,292	3,292	3,292	3,291		(1)		(1)		3,292			0	183	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		11/16/2012	MBS Paydown 0.88142516		3,314	3,314	3,314	3,314		(1)		(1)		3,314			0	202	11/16/2039
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		12/16/2012	MBS Paydown 0.87804281		3,382	3,382	3,382	3,382		(1)		(1)		3,382			0	225	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						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						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						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						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		2,813	2,814	2,814	2,814						2,813			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						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	2,838						2,837			0	86	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						2,856			0	99	10/16/2040
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		09/16/2012	MBS Paydown 0.934385132		2,870	2,870	2,870	2,870						2,870			0	112	10/16/2040
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		10/16/2012	MBS Paydown 0.931491266		2,894	2,894	2,894	2,894						2,894			0	125	10/16/2040
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		11/16/2012	MBS Paydown 0.928271445		3,220	3,220	3,220	3,220						3,220			0	153	10/16/2040

E14.15

### SCHEDULE D - PART 4

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

E14.16

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		12/16/2012.	MBS Paydown 0.925023645.....		3,248	3,248	3,248	3,248				0		3,248			0	169	10/16/2040.
918204 AV 0	VF CORP 3.50 09/01/2021.....		08/31/2012.	Reinsurance Intercompany Balance.....		1,078,891	1,000,000	996,900	996,996		178		178		997,173		81,717	81,717	35,681	09/01/2021.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		01/25/2012.	MBS Paydown 0.90221643.....		7,114	7,114	6,853	12,811				0		7,114				33	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		02/25/2012.	MBS Paydown 0.885485413.....		21,750	21,750	20,950	39,167		533		533		21,750				199	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		03/25/2012.	MBS Paydown 0.87738165.....		10,535	10,535	10,147	18,971		234		234		10,535				145	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		04/25/2012.	MBS Paydown 0.87258805.....		6,232	6,232	6,002	11,222		4		4		6,232				114	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		05/25/2012.	MBS Paydown 0.86812771.....		5,798	5,798	5,585	10,442		5		5		5,798				133	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		06/25/2012.	MBS Paydown 0.86015835.....		10,360	10,360	9,979	18,656		235		235		10,360				285	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		07/25/2012.	MBS Paydown 0.85560984.....		5,913	5,913	5,695	10,648		7		7		5,913				190	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		08/25/2012.	MBS Paydown 0.84957295.....		7,848	7,848	7,559	14,132		11		11		7,848				288	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		09/25/2012.	MBS Paydown 0.83842091.....		14,498	14,498	13,964	26,107		239		239		14,498				598	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		10/25/2012.	MBS Paydown 0.83010018.....		10,817	10,817	10,419	19,479		137		137		10,817				496	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		11/25/2012.	MBS Paydown 0.82205567.....		10,458	10,458	10,073	18,832		132		132		10,458				527	12/25/2035.
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		12/25/2012.	MBS Paydown 0.81017746.....		15,442	15,442	14,873	27,807		208		208		15,442				849	12/25/2035.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		01/25/2012.	MBS Paydown 0.93086211.....		7,741	7,741	7,497	13,998				0		7,741				35	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		02/25/2012.	MBS Paydown 0.92670488.....		5,404	5,404	5,234	9,772		1		1		5,404				50	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		03/25/2012.	MBS Paydown 0.92144577.....		6,837	6,837	6,621	12,362		3		3		6,837				94	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		04/25/2012.	MBS Paydown 0.91132962.....		13,151	13,151	12,736	23,779		263		263		13,151				241	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		05/25/2012.	MBS Paydown 0.90117374.....		13,203	13,203	12,786	23,873		265		265		13,203				302	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		06/25/2012.	MBS Paydown 0.88999943.....		14,527	14,527	14,069	26,267		299		299		14,527				399	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		07/25/2012.	MBS Paydown 0.88147213.....		11,085	11,085	10,736	20,045		104		104		11,085				356	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		08/25/2012.	MBS Paydown 0.87119611.....		13,359	13,359	12,938	24,155		131		131		13,359				490	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		09/25/2012.	MBS Paydown 0.865721712.....		7,117	7,117	6,892	12,868		8		8		7,117				293	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		10/25/2012.	MBS Paydown 0.8580843.....		9,929	9,929	9,616	17,953		94		94		9,929				455	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		11/25/2012.	MBS Paydown 0.85035319.....		10,050	10,050	9,734	18,173		96		96		10,050				507	03/25/2036.
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		12/25/2012.	MBS Paydown 0.84070458.....		12,543	12,543	12,148	22,680		125		125		12,543				690	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		01/25/2012.	MBS Paydown 0.31947883.....		1,124	1,125	997	994				0		1,124				4	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		02/25/2012.	MBS Paydown 0.317854286.....		4,874	4,874	4,319	4,307		(6)		(6)		4,874				37	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		03/25/2012.	MBS Paydown 0.30903778.....		26,449	26,450	23,441	23,376		1,481		1,481		26,449				297	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		04/25/2012.	MBS Paydown 0.29925697.....		29,342	29,342	26,005	25,933		1,848		1,848		29,342				429	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		05/25/2012.	MBS Paydown 0.29459332.....		13,991	13,991	12,399	12,365		62		62		13,991				249	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		06/25/2012.	MBS Paydown 0.28818023.....		19,239	19,239	17,051	17,004		713		713		19,239				400	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		07/25/2012.	MBS Paydown 0.28626523.....		5,745	5,745	5,092	5,078		13		13		5,745				135	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		08/25/2012.	MBS Paydown 0.27736232.....		26,709	26,709	23,671	23,606		1,668		1,668		26,709				695	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		09/25/2012.	MBS Paydown 0.27018896.....		21,520	21,520	19,072	19,020		1,074		1,074		21,520				613	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		10/25/2012.	MBS Paydown 0.26259684.....		22,776	22,776	20,186	20,130		1,289		1,289		22,776				702	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		11/25/2012.	MBS Paydown 0.25724858.....		16,045	16,045	14,220	14,181		478		478		16,045				531	03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		12/25/2012.	MBS Paydown 0.25474767.....		7,503	7,503	6,649	6,631		74		74		7,503				265	03/25/2036.
983024 AA 8	WYETH 5.25 03/15/2013.....		12/26/2012.	Call 101.140515.....		323,650	320,000	318,272	319,571		429		429		320,000		3,650	3,650	22,538	03/15/2013.
98419M AB 6	XYLEM INC 4.875 10/01/2021.....		08/31/2012.	Reinsurance Intercompany Balance.....		1,130,622	1,000,000	999,350	999,374		42		42		999,416		131,206	131,206	46,177	10/01/2021.
999999 ZZ 1	AMORTIZATION ADJUSTMENT.....		01/01/2012.	Amortization Adjustment.....						15,477	297,554		313,031							01/01/2012.
3899999	Total - Bonds - Industrial and Miscellaneous.....					30,168,253	28,390,763	28,386,242	29,600,151	15,477	380,047	0	395,524	0	28,120,062	0	2,048,191	2,048,191	1,106,715	XXX.....

Bonds - Hybrid Securities

### SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
065912 AA 5	BANKAMERICA INST 7.70 12-31-26.....		11/05/2012	Call 101.8893.....		1,324,561	1,300,000	1,367,392	1,321,356		(3,059)		(3,059)		1,318,297		6,264	6,264	134,857	12/31/2026
4899999	Total - Bonds - Hybrid Securities.....					1,324,561	1,300,000	1,367,392	1,321,356	0	(3,059)	0	(3,059)	0	1,318,297	0	6,264	6,264	134,857	XXX
8399997	Total - Bonds - Part 4.....					37,793,599	35,952,548	35,851,942	41,571,251	15,477	484,046	0	499,523	0	35,739,144	0	2,054,455	2,054,455	1,402,563	XXX
8399999	Total - Bonds.....					37,793,599	35,952,548	35,851,942	41,571,251	15,477	484,046	0	499,523	0	35,739,144	0	2,054,455	2,054,455	1,402,563	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					610,962	XXX	478,908					0		478,908		132,054	132,054	36,823	XXX
9799999	Total - Common Stocks.....					610,962	XXX	478,908	0	0	0	0	0	0	478,908	0	132,054	132,054	36,823	XXX
9899999	Total - Preferred and Common Stocks.....					610,962	XXX	478,908	0	0	0	0	0	0	478,908	0	132,054	132,054	36,823	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					38,404,561	XXX	36,330,850	41,571,251	15,477	484,046	0	499,523	0	36,218,053	0	2,186,508	2,186,508	1,439,386	XXX

### SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
<b>Common Stocks - Industrial and Miscellaneous</b>																					
92852T 20 1	VIVENDI SA-UNSPON ADR.....	R	04/19/2012	INTERSTATE.....	09/14/2012	INTERSTATE.....	.....5,000.000	.....79,566	.....103,136	.....79,566											
92852T 20 1	VIVENDI SA-UNSPON ADR.....	R	04/19/2012	INTERSTATE.....	09/27/2012	INTERSTATE.....	.....25,095.000	.....399,342	.....507,826	.....399,342											
92852T 20 1	VIVENDI SA-UNSPON ADR.....	R	05/16/2012	INTERSTATE.....	05/16/2012	STOCK DIVIDEND.....	.....970.000														
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							.....478,908	.....610,962	.....478,908	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....132,054	.....132,054	.....36,823	.....0
9799998.	Total - Common Stocks.....							.....478,908	.....610,962	.....478,908	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....132,054	.....132,054	.....36,823	.....0
9899999.	Total - Preferred and Common Stocks.....							.....478,908	.....610,962	.....478,908	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....132,054	.....132,054	.....36,823	.....0
9999999.	Total - Bonds, Preferred and Common Stocks.....							.....478,908	.....610,962	.....478,908	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....132,054	.....132,054	.....36,823	.....0

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding

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.

**NONE**

**SCHEDULE D - PART 6 - SECTION 2**

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

**NONE**

### SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's Amortization Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
<b>Exempt Money Market Mutual Funds</b>																				
825252 30 7	Invesco AIM Advisors Inc Treasury Portfolio Cash Management.....			12/26/2012	The Bank of New York Mellon.....	....XXX....	.....10,986,438	.....	.....	.....	.....	.....	.....10,986,438	.....247	.....	.....0.020	.....0.020	Mtly....	.....2,534	.....
94975H 29 6	Wells Fargo Advantage Funds Treasury Plus Money Market Fund Institutional Shares.....			12/31/2005	US Bank.....	....XXX....	.....25,000	.....	.....	.....	.....	.....	.....25,000	.....	.....	.....0.010	.....0.010	Mtly....	.....	.....
8899999	Total - Exempt Money Market Mutual Funds.....						.....11,011,438	.....0	.....0	.....0	.....0	.....XXX.	.....11,011,438	.....247	.....0	.....XXX.....	.....XXX.....	.....XXX..	.....2,534	.....0
9199999	Total - Short-Term Investments.....						.....11,011,438	.....0	.....0	.....0	.....0	.....XXX.	.....11,011,438	.....247	.....0	.....XXX.....	.....XXX.....	.....XXX..	.....2,534	.....0

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)

**NONE**

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)

**NONE**

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Year-end (a)
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		

**NONE**

**E20**

Broker Name	Net Cash Deposits
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**NONE**

**SCHEDULE DB - PART B - SECTION 2**

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Book/ Adjusted Carrying Value at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (a)
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	

**NONE**

**E21**

Broker Name	Net Cash Deposits
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**NONE**

### SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value > 0	6 Contracts With Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		

**NONE**

**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**NONE**

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

**SCHEDULE E - PART 1 - CASH**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>Open Depositories</b>						
JP Morgan Chase..... Austin, TX.....					(3,958,506)	XXX
Wachovia Bank..... Winston Salem, NC.....					125,290	XXX
Bank of NY Mellon..... New York, NY.....					364,736	XXX
Wachovia Bank..... Columbia, SC.....					125,894	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(3,342,586)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(3,342,586)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(3,342,586)	XXX

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

1. January.....	(3,342,586)	4. April.....	(4,164,435)	7. July.....	(2,750,046)	10. October.....	(2,996,038)
2. February.....	(3,531,364)	5. May.....	(3,423,489)	8. August.....	(3,279,369)	11. November.....	(3,161,952)
3. March.....	(3,712,681)	6. June.....	(4,010,635)	9. September.....	(3,839,494)	12. December.....	(3,005,964)

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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**NONE**

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR	B...	LIFE INSURANCE			120,802	135,059
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL	B...	LIFE INSURANCE			2,064,000	3,044,067
11. Georgia.....GA						
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	LIFE INSURANCE			109,820	122,781
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			109,820	122,781
33. New York.....NY						
34. North Carolina.....NC	B...	LIFE INSURANCE			439,281	491,125
35. North Dakota.....ND						
36. Ohio.....OH	B...	LIFE INSURANCE	1,509,897	1,667,044		
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	LIFE INSURANCE			499,530	568,948
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			549,101	613,906
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	1,509,897	1,667,044	3,892,355	5,098,668

**DETAILS OF WRITE-INS**

5801. ....						
5802. ....						
5803. ....						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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