LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2012

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 93661 Employer's ID Number..... 31-1021738

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... November 13, 1981 Commenced Business..... December 21, 1981

Statutory Home Office 301 East Fourth Street….. Cincinnati ..... OH ..... US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 301 East Fourth Street….. Cincinnati ..... OH ..... US..... 45202 513-357-3300-
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address Post Office Box 5423….. Cincinnati ..... OH ..... US 45202-5420
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 East Fourth Street….. Cincinnati ..... OH ..... US 45202 513-357-3300-
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.gafri.com

Statutory Statement Contact Brian Patrick Sponaugle 513-412-2931-
(Name) (Area Code) (Telephone Number) (Extension)

bsponaugle@gafri.com 513-412-1673-
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		

OTHER

Adrienne Susan Kessling	Senior Vice President	John Paul Gruber	Senior Vice President
Brian Patrick Sponaugle	Vice President	Rebecca Jane Schriml #	Vice President
Terry Jon Simpson #	Vice President	Eugene Michael Breen	Appointed Actuary

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)	(Signature)	(Signature)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Senior Vice President
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of February, 2013

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

b. If no
1. State the amendment number
2. Date filed
3. Number of pages attached

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	5,440,199	0.3	5,440,199		5,440,199	0.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	83,886	0.0	83,886		83,886	0.0
1.22 Issued by U.S. government sponsored agencies	5,469,618	0.3	5,469,618		5,469,618	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	39,650,855	1.9	39,650,855		39,650,855	1.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	37,033,339	1.8	37,033,339		37,033,339	1.8
1.43 Revenue and assessment obligations	150,894,930	7.2	150,894,930		150,894,930	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		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	198,092	0.0	198,092		198,092	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	987,507	0.0	987,507		987,507	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	594,487,531	28.5	594,487,531		594,487,531	28.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	898,112,046	43.0	898,112,046		898,112,046	43.0
2.2 Unaffiliated non-U.S. securities (including Canada)	260,432,132	12.5	260,432,132		260,432,132	12.5
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	640,087	0.0	640,087		640,087	0.0
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		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	60,209,649	2.9	60,209,649		60,209,649	2.9
7. Derivatives	8,812,108	0.4	8,812,108		8,812,108	0.4
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	26,611,053	1.3	26,611,053		26,611,053	1.3
11. Other invested assets		0.0			0	0.0
12. Total invested assets	2,089,063,031	100.0	2,089,063,031	0	2,089,063,031	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,858,549,675
2.	Cost of bonds and stocks acquired, Part 3, Column 7		331,974,880
3.	Accrual of discount		8,412,431
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(63,004)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	104,244	
	4.4 Part 4, Column 11	(4,508,717)	(4,467,477)
5.	Total gain (loss) on disposals, Part 4, Column 19		11,521,874
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		209,466,985
7.	Deduct amortization of premium		2,468,587
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	625,589	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		625,589
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,993,430,221
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		1,993,430,221

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	11,191,795	12,481,745	11,348,207	11,100,840
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	11,191,795	12,481,745	11,348,207	11,100,840
U.S. States, Territories and Possessions					
(Direct and guaranteed)	5. Totals	39,650,855	43,619,378	39,680,153	37,805,000
U.S. Political Subdivisions of States, Territories					
and Possessions (Direct and guaranteed)	6. Totals	37,033,339	41,228,303	37,099,421	35,935,349
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	151,882,438	164,725,186	151,249,276	146,480,000
Industrial and Miscellaneous and Hybrid	8. United States	1,492,733,685	1,644,537,537	1,508,020,103	1,566,242,290
Securities (Unaffiliated)	9. Canada	28,892,763	31,931,389	28,850,680	29,000,000
	10. Other Countries	231,405,260	246,587,791	231,325,184	231,856,086
	11. Totals	1,753,031,708	1,923,056,716	1,768,195,967	1,827,098,376
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,992,790,135	2,185,111,328	2,007,573,024	2,058,419,566
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	640,087	640,087	541,678	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	640,087	640,087	541,678	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	640,087	640,087	541,678	
	26. Total Stocks	640,087	640,087	541,678	
	27. Total Bonds and Stocks	1,993,430,221	2,185,751,415	2,008,114,702	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 Class 1	19,775,796	5,364,716	2,651,609	747,435	275	28,539,831	1.4	36,448,079	1.9	28,539,831	
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	19,775,796	5,364,716	2,651,609	747,435	275	28,539,831	1.4	36,448,079	1.9	28,539,831	0
2. **All Other Governments**											
2.1 Class 1						0	0.0		0.0		
2.2 Class 2						0	0.0		0.0		
2.3 Class 3						0	0.0		0.0		
2.4 Class 4						0	0.0		0.0		
2.5 Class 5						0	0.0		0.0		
2.6 Class 6						0	0.0		0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1		1,002,598	24,844,316	10,274,595	3,529,347	39,650,855	2.0	26,852,944	1.4	39,650,855	
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	1,002,598	24,844,316	10,274,595	3,529,347	39,650,855	2.0	26,852,944	1.4	39,650,855	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1			11,309,128	21,917,483		33,226,611	1.7	25,257,036	1.3	33,226,611	
4.2 Class 2	376,390	1,805,379	1,624,960			3,806,728	0.2	2,545,385	0.1	3,806,728	
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	376,390	1,805,379	12,934,088	21,917,483	0	37,033,339	1.8	27,802,421	1.5	37,033,339	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	76,841	13,338,628	63,460,275	55,272,065	19,734,628	151,882,438	7.5	94,077,168	5.0	151,882,438	
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	76,841	13,338,628	63,460,275	55,272,065	19,734,628	151,882,438	7.5	94,077,168	5.0	151,882,438	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Class 1	126,799,267	585,597,117	393,474,623	53,700,187	17,109,810	1,176,681,005	58.5	1,147,888,556	61.2	576,700,632	599,980,373
6.2 Class 2	52,969,502	182,105,529	249,691,369	21,011,370	2,135,220	507,912,990	25.2	476,143,598	25.4	408,550,417	99,362,573
6.3 Class 3	6,934,156	23,132,093	20,789,614	2,187,213	877,091	53,920,167	2.7	48,244,407	2.6	26,146,039	27,774,128
6.4 Class 4	1,456,611	4,843,840	2,914,236	811,765	1,186,873	11,213,326	0.6	14,010,870	0.7	3,031,749	8,181,577
6.5 Class 5	178,444	3,277,074	785,850	28,886	19,185	4,289,439	0.2	2,817,103	0.2	2,560,855	1,728,584
6.6 Class 6	38	26,488	13,651	8,537	16,068	64,781	0.0	117,395	0.0	38	64,744
6.7 Totals	188,338,018	798,982,142	667,669,343	77,747,958	21,344,247	1,754,081,707	87.2	1,689,221,929	90.1	1,016,989,729	737,091,979
7. **Hybrid Securities**											
7.1 Class 1						0	0.0		0.0		
7.2 Class 2					1,000,000	1,000,000	0.0		0.0		1,000,000
7.3 Class 3						0	0.0	1,000,000	0.1		
7.4 Class 4						0	0.0		0.0		
7.5 Class 5						0	0.0		0.0		
7.6 Class 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	1,000,000	1,000,000	0.0	1,000,000	0.1	0	1,000,000
8. **Parent, Subsidiaries and Affiliates**											
8.1 Class 1						0	0.0		0.0		
8.2 Class 2						0	0.0		0.0		
8.3 Class 3						0	0.0		0.0		
8.4 Class 4						0	0.0		0.0		
8.5 Class 5						0	0.0		0.0		
8.6 Class 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 Class 1	(d)146,651,904	605,303,060	495,739,952	141,911,764	40,374,060	1,429,980,739	71.1	XXX	XXX	830,000,367	599,980,373
9.2 Class 2	(d)53,345,891	183,910,908	251,316,329	21,011,370	3,135,220	512,719,717	25.5	XXX	XXX	412,357,144	100,362,573
9.3 Class 3	(d)6,934,156	23,132,093	20,789,614	2,187,213	877,091	53,920,167	2.7	XXX	XXX	26,146,039	27,774,128
9.4 Class 4	(d)1,456,611	4,843,840	2,914,236	811,765	1,186,873	11,213,326	0.6	XXX	XXX	3,031,749	8,181,577
9.5 Class 5	(d)178,444	3,277,074	785,850	28,886	19,185	(c)4,289,439	0.2	XXX	XXX	2,560,855	1,728,584
9.6 Class 6	(d)38	26,488	13,651	8,537	16,068	(c)64,781	0.0	XXX	XXX	38	64,744
9.7 Totals	208,567,044	820,493,463	771,559,631	165,959,535	45,608,497	(b)2,012,188,170	100.0	XXX	XXX	1,274,096,191	738,091,979
9.8 Line 9.7 as a % of Col. 6	10.4	40.8	38.3	8.2	2.3	100.0	XXX	XXX	XXX	63.3	36.7
10. **Total Bonds Prior Year**											
10.1 Class 1	57,299,635	428,693,367	634,310,133	129,783,129	80,437,519	XXX	XXX	1,330,523,783	70.9	1,324,230,640	6,293,143
10.2 Class 2	13,276,320	214,591,421	222,707,739	22,996,756	5,116,747	XXX	XXX	478,688,983	25.5	478,688,983	
10.3 Class 3	992,370	27,161,574	12,396,822	2,357,222	6,336,419	XXX	XXX	49,244,407	2.6	49,244,407	
10.4 Class 4	249,972	4,615,612	6,368,647	1,689,830	1,086,809	XXX	XXX	14,010,870	0.7	14,010,870	
10.5 Class 5		2,122,662		302,787	391,654	XXX	XXX	(c)2,817,103	0.2	2,817,103	
10.6 Class 6	9,576				107,819	XXX	XXX	(c)117,395	0.0	117,395	
10.7 Totals	71,827,873	677,184,636	875,783,341	157,129,724	93,476,967	XXX	XXX	(b)1,875,402,541	100.0	1,869,109,398	6,293,143
10.8 Line 10.7 as a % of Col. 8	3.8	36.1	46.7	8.4	5.0	XXX	XXX	100.0	XXX	99.7	0.3
11. **Total Publicly Traded Bonds**											
11.1 Class 1	80,294,277	289,805,393	317,739,986	111,032,296	31,128,415	830,000,367	41.2	1,324,230,640	70.6	830,000,367	XXX
11.2 Class 2	42,430,065	145,452,314	205,038,463	17,436,595	1,999,708	412,357,144	20.5	478,688,983	25.5	412,357,144	XXX
11.3 Class 3	5,342,882	14,242,081	5,569,951	358,637	632,488	26,146,039	1.3	49,244,407	2.6	26,146,039	XXX
11.4 Class 4	774,334	2,240,512	16,903			3,031,749	0.2	14,010,870	0.7	3,031,749	XXX
11.5 Class 5	29,463	2,531,392				2,560,855	0.1	2,817,103	0.2	2,560,855	XXX
11.6 Class 6	38					38	0.0	117,395	0.0	38	XXX
11.7 Totals	128,871,058	454,271,692	528,365,304	128,827,528	33,760,610	1,274,096,191	63.3	1,869,109,398	99.7	1,274,096,191	XXX
11.8 Line 11.7 as a % of Col. 6	10.1	35.7	41.5	10.1	2.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.4	22.6	26.3	6.4	1.7	63.3	XXX	XXX	XXX	63.3	XXX
12. **Total Privately Placed Bonds**											
12.1 Class 1	66,357,627	315,497,667	177,999,966	30,879,468	9,245,645	599,980,373	29.8	6,293,143	0.3	XXX	599,980,373
12.2 Class 2	10,915,826	38,458,594	46,277,866	3,574,775	1,135,512	100,362,573	5.0	0	0.0	XXX	100,362,573
12.3 Class 3	1,591,274	8,890,012	15,219,662	1,828,576	244,603	27,774,128	1.4	0	0.0	XXX	27,774,128
12.4 Class 4	682,278	2,603,328	2,897,333	811,765	1,186,873	8,181,577	0.4	0	0.0	XXX	8,181,577
12.5 Class 5	148,981	745,682	785,850	28,886	19,185	1,728,584	0.1	0	0.0	XXX	1,728,584
12.6 Class 6		26,488	13,651	8,537	16,068	64,744	0.0	0	0.0	XXX	64,744
12.7 Totals	79,695,986	366,221,771	243,194,327	37,132,007	11,847,887	738,091,979	36.7	6,293,143	0.3	XXX	738,091,979
12.8 Line 12.7 as a % of Col. 6	10.8	49.6	32.9	5.0	1.6	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	4.0	18.2	12.1	1.8	0.6	36.7	XXX	XXX	XXX	XXX	36.7

(a) Includes $.....731,511,066 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....6,675,694 current year, $.....1,103,960 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 $.....2,571 current year, $.....38 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 $.....19,398,036; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	19,714,144	5,196,253	2,612,715	734,741		28,257,853	1.4	34,684,700	1.8	28,257,853	
1.2 Residential Mortgage-Backed Securities	44,297	101,932	38,894	12,694	275	198,092	0.0	291,002	0.0	198,092	
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities	17,354	66,531				83,886	0.0	1,472,377	0.1	83,886	
1.5 Totals	19,775,795	5,364,716	2,651,609	747,435	275	28,539,831	1.4	36,448,079	1.9	28,539,831	0
2. **All Other Governments**											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations		1,002,598	24,844,316	10,274,595	3,529,347	39,650,855	2.0	26,852,944	1.4	39,650,855	
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	1,002,598	24,844,316	10,274,595	3,529,347	39,650,855	2.0	26,852,944	1.4	39,650,855	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	376,390	1,805,379	12,934,088	21,917,483		37,033,339	1.8	27,802,421	1.5	37,033,339	
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	376,390	1,805,379	12,934,088	21,917,483	0	37,033,339	1.8	27,802,421	1.5	37,033,339	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	76,841	12,747,709	55,563,759	49,412,185	19,734,628	137,535,122	6.8	93,090,806	5.0	137,535,122	
5.2 Residential Mortgage-Backed Securities		590,920	396,587			987,507	0.0	986,362	0.1	987,507	
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities			7,499,929	5,859,879		13,359,809	0.7		0.0	13,359,809	
5.5 Totals	76,841	13,338,628	63,460,275	55,272,065	19,734,628	151,882,438	7.5	94,077,168	5.0	151,882,438	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	110,972,142	385,311,007	521,476,066	37,396,782	4,009,625	1,059,165,622	52.6	987,597,625	52.7	817,159,833	242,005,789
6.2 Residential Mortgage-Backed Securities	48,120,740	144,298,640	74,598,544	31,565,104	16,283,288	314,866,316	15.6	317,843,096	16.9	91,255,564	223,610,752
6.3 Commercial Mortgage-Backed Securities	20,869,174	228,652,627	29,410,733	94,291	379,022	279,405,847	13.9	282,827,578	15.1	107,576,305	171,829,542
6.4 Other Loan-Backed and Structured Securities	8,375,962	40,719,869	42,183,999	8,691,782	672,312	100,643,923	5.0	100,953,630	5.4	998,027	99,645,896
6.5 Totals	188,338,018	798,982,142	667,669,343	77,747,958	21,344,247	1,754,081,708	87.2	1,689,221,929	90.1	1,016,989,729	737,091,979
7. **Hybrid Securities**											
7.1 Issuer Obligations					1,000,000	1,000,000	0.0	1,000,000	0.1		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		0.0		
7.5 Totals	0	0	0	0	1,000,000	1,000,000	0.0	1,000,000	0.1	0	1,000,000
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	131,139,516	406,062,945	617,430,944	119,735,786	28,273,600	1,302,642,790	64.7	XXX	XXX	1,059,637,001	243,005,789
9.2 Residential Mortgage-Backed Securities	48,165,037	144,991,492	75,034,026	31,577,797	16,283,563	316,051,916	15.7	XXX	XXX	92,441,163	223,610,752
9.3 Commercial Mortgage-Backed Securities	20,869,174	228,652,627	29,410,733	94,291	379,022	279,405,847	13.9	XXX	XXX	107,576,305	171,829,542
9.4 Other Loan-Backed and Structured Securities	8,393,316	40,786,400	49,683,928	14,551,661	672,312	114,087,617	5.7	XXX	XXX	14,441,721	99,645,896
9.5 Totals	208,567,044	820,493,463	771,559,631	165,959,535	45,608,497	2,012,188,170	100.0	XXX	XXX	1,274,096,191	738,091,979
9.6 Line 9.5 as a % of Col. 6	10.4	40.8	38.3	8.2	2.3	100.0	XXX	XXX	XXX	63.3	36.7
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	56,831,300	463,251,685	558,390,362	82,544,146	10,011,003	XXX	XXX	1,171,028,496	62.4	1,169,606,796	1,421,700
10.2 Residential Mortgage-Backed Securities	11,780,681	66,635,150	145,516,421	51,553,729	43,634,479	XXX	XXX	319,120,460	17.0	319,120,460	
10.3 Commercial Mortgage-Backed Securities	2,132,168	120,409,567	133,798,233	999,997	25,487,613	XXX	XXX	282,827,578	15.1	282,827,578	
10.4 Other Loan-Backed and Structured Securities	1,083,724	26,888,234	38,078,325	22,031,852	14,343,872	XXX	XXX	102,426,007	5.5	97,554,564	4,871,443
10.5 Totals	71,827,873	677,184,636	875,783,341	157,129,724	93,476,967	XXX	XXX	1,875,402,541	100.0	1,869,109,398	6,293,143
10.6 Line 10.5 as a % of Col. 8	3.8	36.1	46.7	8.4	5.0	XXX	XXX	100.0	XXX	99.7	0.3
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	100,530,614	330,689,481	494,262,967	108,740,362	25,413,576	1,059,637,000	52.7	1,169,606,796	62.4	1,059,637,000	XXX
11.2 Residential Mortgage-Backed Securities	13,418,935	39,078,877	17,842,346	14,132,995	7,968,011	92,441,164	4.6	319,120,460	17.0	92,441,164	XXX
11.3 Commercial Mortgage-Backed Securities	14,904,155	84,436,802	7,762,035	94,291	379,022	107,576,306	5.3	282,827,578	15.1	107,576,306	XXX
11.4 Other Loan-Backed and Structured Securities	17,356	66,531	8,497,955	5,859,879	0	14,441,722	0.7	97,554,564	5.2	14,441,722	XXX
11.5 Totals	128,871,058	454,271,692	528,365,304	128,827,528	33,760,609	1,274,096,191	63.3	1,869,109,398	99.7	1,274,096,191	XXX
11.6 Line 11.5 as a % of Col. 6	10.1	35.7	41.5	10.1	2.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.4	22.6	26.3	6.4	1.7	63.3	XXX	XXX	XXX	63.3	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	30,608,903	75,373,463	123,167,977	10,995,424	2,860,022	243,005,789	12.1	1,421,700	0.1	XXX	243,005,789
12.2 Residential Mortgage-Backed Securities	34,746,103	105,912,615	57,191,680	17,444,802	8,315,552	223,610,752	11.1	0	0.0	XXX	223,610,752
12.3 Commercial Mortgage-Backed Securities	5,965,020	144,215,824	21,648,698		0	171,829,542	8.5	0	0.0	XXX	171,829,542
12.4 Other Loan-Backed and Structured Securities	8,375,960	40,719,869	41,185,973	8,691,782	672,312	99,645,896	5.0	4,871,443	0.3	XXX	99,645,896
12.5 Totals	79,695,986	366,221,771	243,194,327	37,132,007	11,847,887	738,091,979	36.7	6,293,143	0.3	XXX	738,091,979
12.6 Line 12.5 as a % of Col. 6	10.8	49.6	32.9	5.0	1.6	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	4.0	18.2	12.1	1.8	0.6	36.7	XXX	XXX	XXX	XXX	36.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	24,661,177	24,661,177			
2. Cost of short-term investments acquired	363,921,835	363,921,835			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	369,184,976	369,184,976			
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)	19,398,036	19,398,036	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	19,398,036	19,398,036	0	0	0

(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)		5,658,220
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	7,174,338	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		7,174,338
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	4,964,693	
3.2	Section 2, Column 19	(1,617,251)	3,347,442
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19	(3,326,924)	
6.2	Section 2, Column 21	(4,040,968)	(7,367,892)
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)		8,812,108
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		8,812,108

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			
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

NONE

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

Sch. DB-Pt. C-Sn. 2
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	8,812,108	
2.	Part B, Section 1, Column 14		
3.	Subtotal (Line 1 plus Line 2)		8,812,108
4.	Part D, Column 5	8,812,108	
5.	Part D, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	8,812,108	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		8,812,108
10.	Part D, Column 8	8,812,108	
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

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018			2	1	978,860	123.941	1,239,411	1,000,000	989,987		1,479			5.375	5.585	FA	20,306	53,750	09/02/2003	08/15/2018
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019				1FE	1,595,514	128.176	1,918,414	1,496,702	1,537,499		(9,645)			8.500	7.620	MS	42,407	127,220	01/06/2000	09/01/2019
649085 AA 5	NEW VALEY GEN II5.572 05/01/20				1FE	1,249,153	116.681	1,409,243	1,207,775	1,225,639		(4,039)			5.572	5.151	MN	11,216	67,297	12/16/2002	05/01/2020
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27				1	1,716,551	116.846	2,005,721	1,716,551	1,716,493		6			4.440	4.441	FA	26,252	76,215	01/15/2010	02/27/2027
912828 AU 4	U.S. TREASURY NOTES 3.875 02/15/13	SD			1	2,024,063	100.453	2,009,063	2,000,000	2,000,352		(2,836)			3.875	3.729	FA	29,273	77,500	03/13/2003	02/15/2013
912828 DC 1	U.S. TREASURY NOTES 4.25 11/15/2014	SD			1	1,378,609	107.438	1,396,688	1,300,000	1,323,356		(11,936)			4.250	3.252	MN	7,917	55,250	01/24/2008	11/15/2014
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015	SD			1	206,386	102.422	205,868	201,000	205,682		(704)			1.250	0.369	FA	854	1,256	08/07/2012	08/31/2015
912828 PM 6	U.S. TREASURY NOTES 2.125 12/31/2015	SD			1	1,917,516	105.234	1,999,453	1,900,000	1,910,809		(3,470)			2.125	1.929	JD	20,299	22,419	01/14/2011	12/31/2015
0199999. U.S. Government - Issuer Obligations						11,066,652	XXX	12,183,861	10,822,028	10,909,817	0	(31,145)	0	0	XXX	XXX	XXX	158,523	480,907	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031			2	1	27,337	111.076	30,369	27,341	27,262		5			6.000	5.988	MON	137	1,640	10/19/2001	05/01/2031
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035			2	1	170,336	109.278	183,135	167,586	170,830		(396)			5.500	4.905	MON	768	9,217	01/11/2005	01/01/2035
0299999. U.S. Government - Residential Mortgage-Backed Securities						197,673	XXX	213,504	194,927	198,092	0	(391)	0	0	XXX	XXX	XXX	905	10,857	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C FF 5	SBAP 1994-20D 1 7.70 04/01/2014				1	846	100.590	855	850	850					7.700	7.794	AO	16	65	03/29/1995	04/01/2014
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016				1	83,036	100.590	83,526	83,036	83,036					6.300	6.299	JJ	2,616	5,231	01/19/1996	01/01/2016
0499999. U.S. Government - Other Loan-Backed and Structured Securities						83,882	XXX	84,381	83,886	83,886	0	0	0	0	XXX	XXX	XXX	2,632	5,296	XXX	XXX
0599999. Total - U.S. Government						11,348,207	XXX	12,481,745	11,100,840	11,191,795	0	(31,536)	0	0	XXX	XXX	XXX	162,060	497,060	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A 5D 2	CA ST TAX VAR PURP 5.95 04/01/2016				1FE	1,005,060	113.720	1,137,200	1,000,000	1,002,598		(706)			5.950	5.861	AO	14,875	59,500	04/22/2009	04/01/2016
13063A 7G 3	CALIFORNIA ST 6.20 10/01/2019				1FE	2,021,080	121.052	2,421,040	2,000,000	2,015,545		(1,816)			6.200	6.058	AO	31,000	124,000	10/08/2009	10/01/2019
20772G F4 5	CT ST SER A 5.85 3/15/2032				1FE	3,794,023	125.393	3,768,060	3,005,000	3,784,010		(10,013)			5.850	3.917	MS	51,761	87,896	08/14/2012	03/15/2032
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029				1FE	2,333,830	115.148	2,302,960	2,000,000	2,333,077		(753)			4.550	3.239	JJ	45,500		12/10/2012	07/01/2029
373384 TL 0	GA ST SER D QSCB 3.88 07/01/2022				1FE	5,800,000	116.471	6,755,318	5,800,000	5,799,937		5			3.880	3.880	JJ	112,520	216,914	06/21/2011	07/01/2022
452152 GR 6	ILLINOIS BABS 6.20 7/01/2021				1FE	1,999,420	111.723	2,234,460	2,000,000	1,999,442		49			6.200	6.204	JJ	62,000	124,000	07/14/2010	07/01/2021
574192 6N 5	MARYLAND ST QSCB 4.35 8/01/2025				1FE	1,001,080	114.924	1,149,240	1,000,000	1,000,941		(55)			4.350	4.340	FA	18,125	43,500	07/29/2010	08/01/2025
574193 GK 8	MARYLAND ST FACS LOAN 2.80 8/01/2027				1FE	1,974,260	97.976	1,959,520	2,000,000	1,974,776		516			2.800	2.907	FA	21,311		08/08/2012	08/01/2027
57582P UT 5	MASS ST BABS 4.91 5/1/2029				1FE	1,184,890	116.926	1,169,260	1,000,000	1,181,790		(3,100)			4.910	3.445	MN	8,183	24,550	08/09/2012	05/01/2029
57582P WK 2	MASSACHUSETTS ST 4.20 12/01/2021				1FE	3,036,940	113.115	3,393,450	3,000,000	3,031,173		(2,853)			4.200	4.060	JD	10,500	126,000	12/07/2010	12/01/2021
594610 6Q 5	MI ST 4.14 11/01/2020				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 5X 3	MISS ST BAB 5.245 11/01/2034				1FE	2,368,020	119.588	2,391,760	2,000,000	2,366,015		(2,005)			5.245	3.982	MN	17,483	52,450	10/17/2012	11/01/2034
605580 6K 0	MISSISSIPPI ST D 4.131 11/01/2022				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 10/01/2021				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
70914P LY 6	PENNSYLVANIA ST B 4.45 2/15/20				1FE	2,000,580	114.117	2,282,340	2,000,000	2,000,490		(57)			4.450	4.446	FA	33,622	89,000	01/14/2010	02/15/2020
70914P LZ 3	PENNSYLVANIA ST B 4.55 02/15/21				1FE	3,000,930	116.686	3,500,580	3,000,000	3,000,814		(81)			4.550	4.546	FA	51,567	136,500	01/14/2010	02/15/2021
70914P PE 6	PA ST THIRD SER B BAB 4.25 07/15/2020				1FE	996,080	115.083	1,150,830	1,000,000	996,807		352			4.250	4.300	JJ	19,597	42,500	12/16/2010	07/15/2020
880541 QR 1	TENNESSEE ST TXBL C 3.228 08/01/2021				1FE	1,000,000	113.993	1,139,930	1,000,000	999,971		(7)			3.228	3.228	FA	13,450	24,658	10/12/2011	08/01/2021
882722 VN 8	TX ST BAB A 4.681 04/01/2040				1FE	1,163,960	117.008	1,170,080	1,000,000	1,163,332		(628)			4.681	3.722	AO	11,703		10/22/2012	04/01/2040
93974C QZ 6	WASHINGTON ST BABS 4.269 08/01/2021				1FE	2,000,000	116.350	2,327,000	2,000,000	2,000,158		(15)			4.269	4.268	FA	35,575	85,380	05/25/2010	08/01/2021
1199999. U.S. States, Territories & Possessions - Issuer Obligations						39,680,153	XXX	43,619,378	37,805,000	39,650,855	0	(21,174)	0	0	XXX	XXX	XXX	580,665	1,349,736	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						39,680,153	XXX	43,619,378	37,805,000	39,650,855	0	(21,174)	0	0	XXX	XXX	XXX	580,665	1,349,736	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
199491 Y2 1	COLUMBUS OH SER 2C 4.523 06/01/2022			1	1FE	1,575,000	117.736	1,854,342	1,575,000	1,574,989		1			4.523	4.523	JD	5,936	71,237	11/24/2010	06/01/2022
215723 JW 8	COOK CNTY IL HIGH SCH 5.80 12/01/2022			1	1FE	1,000,000	112.623	1,126,230	1,000,000	1,000,000					5.800	5.801	JD	4,833	58,000	12/14/2010	12/01/2022
235308 QK 2	DALLAS TX ISD 4.45 02/15/2020				1FE	1,012,500	117.867	1,178,670	1,000,000	1,010,189		(1,200)			4.450	4.282	FA	16,811	44,500	11/16/2010	02/15/2020
235308 QL 0	DALLAS TX ISD 4.60 02/15/2021				1FE	1,012,500	118.477	1,184,770	1,000,000	1,010,501		(1,053)			4.600	4.445	FA	17,378	46,000	11/16/2010	02/15/2021
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025				1FE	2,000,000	111.676	2,233,520	2,000,000	2,000,332		26			5.479	5.477	FA	45,658	129,670	05/13/2011	08/01/2025
40179P AA 3	GUILFORD CNTY PUB FAC 4.564 04/01/2032			1	1FE	1,000,000	107.232	1,072,320	1,000,000	1,000,004		4			4.564	4.564	AO	11,410	23,200	03/15/2012	04/01/2032
412486 4W 9	HARFORD CNTY MD 4.70 07/01/2021			1	1FE	1,024,120	116.422	1,164,220	1,000,000	1,018,991		(2,095)			4.700	4.400	JJ	23,500	47,000	06/02/2010	07/01/2021
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032				1FE	2,446,720	124.901	2,498,020	2,000,000	2,443,998		(2,722)			6.290	4.543	MS	41,933		10/17/2012	03/01/2032
442331 SP 0	HOUSTON TX SER B 4.611 03/01/2021			1	1FE	1,000,000	118.791	1,187,910	1,000,000	999,946		5			4.611	4.612	MS	15,370	46,110	11/17/2010	03/01/2021
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018			1	1FE	1,339,765	111.864	1,459,825	1,305,000	1,322,728		(3,796)			5.250	4.882	FA	25,883	68,513	01/29/2008	02/15/2018
602245 UM 2	MILWAUKEE CNTY PENSION A 6.84 12/01/2028				1FE	1,386,050	137.007	1,370,070	1,000,000	1,385,050		(1,000)			6.840	3.633	JD	5,700		12/06/2012	12/01/2028
602409 HG 2	MILWAUKEE SEW L BABS WI 4.30 10/01/2020				1FE	1,365,000	118.520	1,617,798	1,365,000	1,365,000					4.300	4.301	AO	14,674	58,695	12/13/2010	10/01/2020
631294 3X 1	NASHUA NH PENNICHUCK 3.197 01/15/2023				1FE	2,000,000	102.612	2,052,240	2,000,000	1,999,988		(12)			3.197	3.197	JJ	29,483	30,194	01/11/2012	01/15/2023
645019 3K 4	NEW HAVEN CT TXB 9TH 7.00 02/15/2013				2FE	386,054	100.776	378,965	376,047	376,390		(2,740)			7.000	6.232	FA	9,944	26,323	02/24/2009	02/15/2013
645019 3L 2	NEW HAVEN CT TXB 9TH 7.00 02-15-14				2FE	413,628	106.581	429,422	402,907	405,629		(2,273)			7.000	6.366	FA	10,655	28,204	02/24/2009	02/15/2014
645019 3M 0	NEW HAVEN CT TXB 9TH 7.00 02/15/2015				2FE	441,203	112.129	481,893	429,767	434,342		(1,952)			7.000	6.455	FA	11,365	30,084	02/24/2009	02/15/2015
645019 3N 8	NEW HAVEN CT TXB 9TH 7.00 02/15/2016				2FE	472,718	117.374	540,466	460,465	466,641		(1,732)			7.000	6.518	FA	12,177	32,233	02/24/2009	02/15/2016
645019 3P 3	NEW HAVEN CT TXB 9TH 7.00 02/15/2017				2FE	504,233	121.905	598,752	491,163	498,766		(1,559)			7.000	6.565	FA	12,989	34,381	02/24/2009	02/15/2017
64966H 4J 6	NEW YORK NY 4.297 10/01/2021				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	NORFOLK BLD AMER TX SR B 5.45 3/1/25				1FE	2,828,389	126.955	3,465,872	2,730,000	2,814,955		(4,935)			5.450	5.103	MS	49,595	148,785	01/27/2010	03/01/2025
660393 L3 1	N LAS VEGAS NV 5.572 06/01/21				2FE	1,625,000	109.988	1,787,305	1,625,000	1,624,960		4			5.572	5.572	JD	7,545	90,545	05/28/2010	06/01/2021
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4 02/01/2021				1FE	1,007,430	111.943	1,119,430	1,000,000	1,006,784		(628)			4.400	4.300	FA	18,333	27,011	12/16/2011	02/01/2021
741701 H8 2	PRINCE GEORGES CNTY MD 4.75 03/01/2026				1FE	1,000,000	120.467	1,204,670	1,000,000	999,980		1			4.750	4.750	MS	15,833	47,500	03/10/2011	03/01/2026
791240 BT 0	ST LOUIS MN SD 5.25 02/01/2025			1	1FE	1,458,261	114.341	1,640,793	1,435,000	1,452,676		(2,031)			5.250	5.041	FA	31,391	75,338	02/05/2010	02/01/2025
796269 VA 3	SAN ANTONIO ISD TX 4.006 08/15/2028			1	1FE	2,000,000	109.420	2,188,400	2,000,000	1,999,972		(7)			4.006	4.006	FA	30,268	76,782	08/24/2011	08/15/2028
797646 NF 9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028				1FE	2,526,000	129.082	2,581,640	2,000,000	2,516,733		(9,267)			5.930	3.717	JD	5,271	59,300	08/09/2012	06/15/2028
833119 XK 1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023				1FE	1,465,700	80.975	1,619,500	2,000,000	1,500,101		34,401			1.140	3.986	JD	1,900	22,800	01/11/2012	12/01/2023
87122N EZ 8	SYCAMORE OH SCH 5.55 12/01/2025				1FE	650,000	124.219	807,424	650,000	649,971		1			5.550	5.550	JD	3,006	36,075	12/21/2010	12/01/2025
981305 SA 4	WORCESTER PENSION 6.25 1/1/2028				1FE	1,159,150	115.117	1,254,775	1,090,000	1,153,723		(2,639)			6.250	5.666	JJ	34,063	68,125	10/28/2010	01/01/2028
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						37,099,421	XXX	41,228,303	35,935,349	37,033,339	0	(7,198)	0	0	XXX	XXX	XXX	523,647	1,469,575	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						37,099,421	XXX	41,228,303	35,935,349	37,033,339	0	(7,198)	0	0	XXX	XXX	XXX	523,647	1,469,575	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010608 5M 5	AL PUB SCH CONSTR BD 5.15 09/01/2027				1FE	1,208,620	111.836	1,118,360	1,000,000	1,204,158		(4,462)			5.150	3.374	MS	17,167	103,715	07/17/2012	09/01/2027
071239 DB 0	BATON ROUGE LA TXBL 4.57 01/15/2029			1	1FE	1,000,000	104.230	1,042,300	1,000,000	999,939		(61)			4.570	4.571	JJ	21,073	12,821	03/07/2012	01/15/2029
100873 AG 3	BOSTON MA HSG 5.80 01/01/2022			1	1FE	1,500,000	111.309	1,669,635	1,500,000	1,499,878		10			5.800	5.801	JJ	43,500	87,000	03/11/2010	01/01/2022
183596 CY 9	BALTIMORE MD BRD SCH 5.692 12/15/2025				1FE	2,000,000	125.433	2,508,660	2,000,000	2,000,773		(39)			5.692	5.688	JD	5,060	113,840	02/03/2011	12/15/2025
196632 ML 4	CO SPRINGS CO 5.058 11/15/2019				1FE	1,000,000	118.638	1,186,380	1,000,000	1,000,000					5.058	5.059	MN	6,463	50,580	12/17/2010	11/15/2019
199112 HV 8	COLUMBUS GA BLDG 5.05 01/01/23			1	1FE	997,140	117.378	1,173,780	1,000,000	997,603		180			5.050	5.081	JJ	25,250	50,500	01/14/2010	01/01/2023
199112 HW 6	COLUMBUS GA BLDG 5.20 01/01/24			1	1FE	997,010	117.853	1,178,530	1,000,000	997,438		169			5.200	5.231	JJ	26,000	52,000	01/14/2010	01/01/2024
19923P AY 4	COLUMBUS IN HS 5.605 7/15/23			1	1FE	3,000,000	118.580	3,557,400	3,000,000	2,999,910		6			5.605	5.605	JJ	77,536	168,150	01/20/2010	07/15/2023
25477G EV 3	DC TAX 5.282 12/01/2026				1FE	1,000,000	123.615	1,236,150	1,000,000	999,968		2			5.282	5.282	JD	4,402	52,820	12/03/2010	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
264416 AN 8	DUKE UNIV NC SER A 5.85 4/01/2037				1FE	2,691,240	130.972	2,619,440	2,000,000	2,686,073		(5,167)			5.850	3.696	AO	29,250	58,500	09/11/2012	04/01/2037
34160P DA 4	FLORIDA ST 5.286 08/01/2019				1FE	2,000,000	118.578	2,371,560	2,000,000	2,000,000					5.286	5.287	FA	44,050	105,720	10/29/2009	08/01/2019
34160W TZ 7	FL ST DEPT ENVIR 6.026 07/01/21			1	1FE	2,500,000	119.054	2,976,350	2,500,000	2,500,000					6.026	6.027	JJ	75,325	150,650	01/08/2010	07/01/2021
392273 AM 0	GTR ORLANDO FL AV 5.47 10/01/2017				1FE	3,104,280	118.855	3,565,650	3,000,000	3,068,188		(12,459)			5.470	4.927	AO	41,025	164,100	12/07/2009	10/01/2017
438701 RE 6	HONOLULU HI WSTEWTR B 5.193 07/01/2024			1	1FE	1,225,000	110.413	1,352,559	1,225,000	1,225,121		(13)			5.193	5.191	JJ	31,807	63,614	10/27/2010	07/01/2024
454622 QD 6	IN BD BK-TXB--5-A 5.04 01/15/2014				1FE	1,210,000	104.444	1,263,772	1,210,000	1,210,008		(7)			5.040	5.039	JJ	28,120	60,984	12/04/2003	01/15/2014
454622 QE 4	IN BD BK-TXB--5-A 5.04 07/15/2014			1	1FE	1,805,000	103.748	1,872,651	1,805,000	1,805,012		(11)			5.040	5.039	JJ	41,948	90,972	12/04/2003	07/15/2014
454624 U5 4	IN BD BK TXB 5.49 01/15/2024				1FE	2,044,940	112.892	2,257,840	2,000,000	2,039,872		(2,609)			5.490	5.250	JJ	50,630	109,800	11/19/2010	01/15/2024
45746R AL 8	INLAND PROTN FL B 4.85 07/01/2020			1	1FE	2,000,000	109.892	2,197,840	2,000,000	2,000,000					4.850	4.851	JJ	48,500	97,000	02/18/2010	07/01/2020
491189 FA 9	KY ASSET FND 4.104 4/01/2019				1FE	1,007,450	112.042	1,120,420	1,000,000	1,005,723		(791)			4.104	4.000	AO	10,260	41,040	09/02/2010	04/01/2019
542690 W3 2	LONG ISLAND NY PWR 4.85 05/01/20				1FE	999,340	114.392	1,143,920	1,000,000	999,465		59			4.850	4.859	MN	8,083	48,500	05/05/2010	05/01/2020
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39				1FE	2,483,700	123.593	2,471,860	2,000,000	2,481,628		(2,072)			5.735	4.215	JD	9,558	57,350	10/09/2012	06/01/2039
54473E NP 5	LA CNTY CA PUB WKS 5.591 08/01/2020				1FE	1,500,000	114.974	1,724,610	1,500,000	1,500,000					5.591	5.588	FA	34,944	83,865	11/10/2010	08/01/2020
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040				1FE	1,336,580	132.678	1,326,780	1,000,000	1,336,423		(157)			7.618	5.286	FA	31,742		12/14/2012	08/01/2040
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22				1FE	1,078,930	114.055	1,140,550	1,000,000	1,035,161		(5,557)			6.480	5.700	JJ	32,400	64,800	12/18/2002	07/01/2022
575832 UG 3	MA ST BAB 5.788 05/01/2025				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
57583P ET 2	MA FED HWY A NTS BABS 4.835 12/15/2021	SD			1FE	1,000,000	123.525	1,235,250	1,000,000	1,000,000					4.835	4.835	JD	26,324	24,175	12/15/2010	12/15/2021
59447P CQ 2	MI FIN AUTH 5.496 09/01/2020				1FE	2,000,000	111.208	2,224,160	2,000,000	2,000,000					5.496	5.496	MS	36,640	108,699	12/09/2010	09/01/2020
60636A EF 6	MO ST WASH UNIV A 3.335 02/15/2027				1FE	3,000,000	103.200	3,096,000	3,000,000	3,000,010		10			3.335	3.335	FA	39,464		07/19/2012	02/15/2027
610730 AA 1	MONROE CNTY NY IDA B 4.176 5/01/2028				1FE	4,000,000	108.147	4,325,880	4,000,000	3,999,835		(165)			4.176	4.176	MN	27,840	60,784	06/14/2012	05/01/2028
645913 AY 0	NJ ECON DEV SER B 0.00 02/15/2020				1FE	1,551,600	77.925	1,558,500	2,000,000	1,559,912		8,312				3.520	FA			11/01/2012	02/15/2020
64971Q GW 7	NYC TRNSTL FIN B TXBL 3.45 05/01/2021				1FE	2,005,000	107.051	2,141,020	2,000,000	2,004,335		(443)			3.450	3.420	MN	11,500	69,000	08/03/2011	05/01/2021
64971Q J4 6	NYC TRANS FIN AUTH 3.75 11/01/2035				1FE	2,046,480	96.757	1,935,140	2,000,000	2,046,372		(108)			3.750	3.600	MN	5,625		11/15/2012	11/01/2035
64971Q RA 3	NYC TRANSITION FIN AUTH 2.90 11/01/2021				1FE	1,947,340	103.630	2,072,600	2,000,000	1,952,161		4,630			2.900	3.213	MN	9,667	55,422	12/13/2011	11/01/2021
64986A K6 7	NY ST ENVIR REV BABS 4.539 6/15/2020				1FE	500,000	120.665	603,325	500,000	500,000					4.539	4.540	JD	1,009	22,695	02/03/2010	06/15/2020
649902 2E 2	NY ST DORM AUTH BAB 5.289 03/15/2033				1FE	1,184,960	118.567	1,185,670	1,000,000	1,183,886		(1,074)			5.289	3.958	MS	15,573		10/22/2012	03/15/2033
649902 7P 2	NY DORM AUTH-F 3.05 08/15/2021				1FE	2,323,597	107.009	2,504,011	2,340,000	2,325,311		1,442			3.050	3.134	FA	26,962	59,872	10/05/2011	08/15/2021
649902 S7 9	NEW YORK ST DORM 4.75 3/15/2022				1FE	2,000,000	116.399	2,327,980	2,000,000	2,000,000					4.750	4.751	MS	27,972	95,000	05/27/2010	03/15/2022
650035 UZ 9	NYS BABS 4.81 03/15/2021				1FE	1,000,000	115.889	1,158,890	1,000,000	1,000,000					4.810	4.811	MS	14,163	48,100	12/02/2010	03/15/2021
658308 AD 3	N CAROLINA ST TPK 4.45 01/01/2023				1FE	1,000,000	112.816	1,128,160	1,000,000	1,000,000					4.450	4.451	JJ	22,250	44,500	10/15/2010	01/01/2023
662903 MG 5	N TEX MUN WTR 4.47 09/01/2022			1	1FE	1,210,000	110.695	1,339,410	1,210,000	1,210,182		(20)			4.470	4.468	MS	18,029	54,087	10/29/2010	09/01/2022
67756A 2N 1	CLEVELAND CLNC OH ST 3.679 01/01/2021				1FE	1,000,000	106.543	1,065,430	1,000,000	999,975		3			3.679	3.679	JJ	18,395	22,278	11/16/2011	01/01/2021
67756A 2P 6	CLEVELAND CLNC OH ST 3.849 01/01/2022				1FE	1,000,000	107.185	1,071,850	1,000,000	999,972		3			3.849	3.849	JJ	19,245	23,308	11/16/2011	01/01/2022
677581 DZ 0	OH ST NEW INFRAST 4.994 12/15/2020				1FE	2,000,000	118.705	2,374,100	2,000,000	2,000,000					4.994	4.986	JD	4,439	99,880	12/09/2010	12/15/2020
67908P AZ 9	OK CAP IMPT REF TX 5.61 07/01/2030				1FE	2,450,980	123.149	2,462,980	2,000,000	2,444,334		(6,646)			5.610	3.853	JJ	56,100		08/09/2012	07/01/2030
684273 GX 7	ORANGE CNTY CA TRANSN 5.563 02/15/2021			1	1FE	1,000,000	118.600	1,186,000	1,000,000	1,000,000					5.563	5.564	FA	21,016	55,630	12/09/2010	02/15/2021
684273 GY 5	ORANGE CNTY CA TRANSN 5.813 02/15/2022			1	1FE	1,000,000	115.143	1,151,430	1,000,000	1,000,000					5.813	5.814	FA	21,960	58,130	12/09/2010	02/15/2022
68607D NC 5	OREGON ST A 4.883 11/15/22				1FE	2,000,000	118.685	2,373,700	2,000,000	2,000,000					4.883	4.882	MN	12,479	97,660	04/01/2010	11/15/2022
68607H 5E 2	OR ADMIN SVCS 5.437 05/01/2024			1	1FE	1,207,159	112.780	1,268,775	1,125,000	1,190,699		(7,414)			5.437	4.493	MN	10,194	61,166	09/14/2010	05/01/2024
709223 UA 7	PA TPK TXB SER B-2 6.70 06/01/2018				1FE	1,191,637	116.008	1,200,683	1,035,000	1,151,771		(18,746)			6.700	4.340	JD	5,779	69,345	10/20/2010	06/01/2018
71781L AT 6	PHILADELPHIA PA PENSION B 0.0 4/15/15				1FE	2,368,120	92.400	3,696,000	4,000,000	3,267,208		276,763				9.050	AO			05/08/2009	04/15/2015
768874 SD 2	RIVERSIDE CA BAB 6.265 10/01/2021				1FE	1,000,000	121.031	1,210,310	1,000,000	1,000,000					6.265	6.266	AO	15,663	62,650	12/09/2010	10/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
783186 NH 8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040				1FE	3,773,310	126.034	3,781,020	3,000,000	3,772,765		(545)			5.665	4.091	MN	28,325		12/13/2012	05/01/2040
795681 GJ 8	SALK LAKE CNTY UTAH 4.78 12/01/2020				1FE	1,000,000	111.381	1,113,810	1,000,000	1,000,000					4.780	4.780	JD	3,983	47,800	12/09/2009	12/01/2020
796253 Z4 7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027				1FE	2,000,000	109.235	2,184,700	2,000,000	1,999,925		(75)			3.822	3.822	FA	31,850	25,905	03/20/2012	02/01/2027
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016				1FE	3,069,240	115.365	3,460,950	3,000,000	3,036,941		(9,034)			5.648	5.270	FA	64,011	169,440	02/20/2009	08/15/2016
798703 BD 5	SAN LUIS OBISPO CA 7.45 9/01/2019				1FE	1,099,320	121.991	1,219,910	1,000,000	1,074,177		(8,790)			7.450	6.080	MS	24,833	74,500	12/08/2009	09/01/2019
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032				1FE	3,691,720	121.099	3,632,970	3,000,000	3,684,464		(7,256)			5.876	4.144	AO	44,070	58,760	10/22/2012	04/01/2032
812643 HF 4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029				1FE	1,974,800	99.011	1,980,220	2,000,000	1,975,243		443			3.500	3.601	JD	5,833	26,056	06/29/2012	06/01/2029
835574 CB 8	SONOMA PENSION OBLIG -CA 6 29 12/1/29				1FE	2,688,875	113.049	2,826,225	2,500,000	2,684,062		(4,813)			6.000	5.334	JD	12,500	150,000	03/22/2012	12/01/2029
838530 MP 5	SOUTH JERSEY PORT 6.052 01/01/19				1FE	1,187,434	113.785	1,302,838	1,145,000	1,175,755		(4,218)			6.052	5.520	JJ	34,648	69,295	01/21/2010	01/01/2019
870000 HJ 8	SWARTHMORE BORO PA C 3.10 09/15/2021				1FE	1,000,000	107.909	1,079,090	1,000,000	999,973		(23)			3.100	3.100	MS	9,128	22,733	11/30/2011	09/15/2021
882806 CJ 9	TX ST TECH UNIV REV B 3.07 08/15/2021			1	1FE	700,000	103.785	726,495	700,000	700,000					3.070	3.070	FA	8,118	10,805	01/06/2012	08/15/2021
882806 CK 6	TX ST TECH UNIV REV B 3.27 08/15/2022				1FE	500,000	103.178	515,890	500,000	500,000					3.270	3.270	FA	6,177	8,220	01/06/2012	08/15/2022
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030				1FE	3,005,540	121.929	3,048,225	2,500,000	2,993,383		(12,157)			5.178	3.628	AO	32,363	64,725	08/13/2012	04/01/2030
89602N VD 3	TRIBORO BRDG NY BABS 4.05 11/15/2021				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
91412F 7X 9	REGENTS UNIV CA Q 6.27 05/15/2031			1	1FE	1,152,450	116.918	1,169,180	1,000,000	1,144,927		(7,523)			6.270	3.696	MN	8,012	31,350	08/10/2012	05/15/2031
91412G GX 7	UNIV CA TXB REV SER AC 4.797 05/15/2031				1FE	785,349	113.760	847,512	745,000	784,291		(1,058)			4.797	4.376	MN	4,566	35,738	03/08/2012	05/15/2031
91428L FM 3	UNIV HAWAII BABS 4.361 10/01/2021			1	1FE	1,000,000	111.110	1,111,100	1,000,000	999,994		1			4.361	4.361	AO	10,903	43,610	09/22/2010	10/01/2021
914440 KZ 4	UNIV MA BLDG AUTH 3.95 11/01/2022				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
914455 JZ 4	UNIV MI UNIV TXB A 5.513 04/01/2030				1FE	1,262,320	126.561	1,265,610	1,000,000	1,260,429		(1,891)			5.513	3.490	AO	13,783		10/24/2012	04/01/2030
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036			1	1FE	3,000,000	107.691	3,230,730	3,000,000	2,999,827		4			4.500	4.500	JJ	60,375	135,000	10/07/2010	07/20/2036
91754C BL 3	UTAH ST BABS 5.29 04/01/2022				1FE	1,000,000	119.787	1,197,870	1,000,000	1,000,000					5.290	5.291	AO	13,225	52,900	12/17/2010	04/01/2022
91754R PR 2	UT BRD RGTS UNIV BABS 6.279 04/01/2029				1FE	1,340,000	134.363	1,343,630	1,000,000	1,334,274		(5,726)			6.279	3.553	AO	15,698	31,395	08/09/2012	04/01/2029
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035				1FE	1,228,020	121.490	1,214,900	1,000,000	1,227,681		(339)			5.350	3.826	MN	6,836		12/07/2012	05/15/2035
928075 FS 4	VA ST PORT AUTH REV 3.07 07/01/2022				1FE	1,250,000	103.173	1,289,663	1,250,000	1,249,985		(15)			3.070	3.070	JJ	19,188	16,629	01/11/2012	07/01/2022
928075 FT 2	VA ST PORT AUTH REV 3.22 07/01/2023				1FE	750,000	102.776	770,820	750,000	749,990		(10)			3.220	3.220	JJ	12,075	10,465	01/11/2012	07/01/2023
928172 UY 9	VA ST BLDG AUTH 4.75 08/01/2020				1FE	3,074,370	119.178	3,575,340	3,000,000	3,057,234		(6,220)			4.750	4.451	FA	59,375	142,500	02/11/2010	08/01/2020
92817S D6 2	VIRGINIA ST PUB SCH 1 3.84 6/15/2034				1FE	2,000,000	99.836	1,996,720	2,000,000	1,999,974		(26)			3.840	3.840	JD	13,013		10/12/2012	12/15/2034
93730P AA 4	WA ST BIOMED BAB 5.231 07/01/2021				1FE	1,000,000	115.730	1,157,300	1,000,000	1,000,000					5.231	5.231	JJ	26,155	52,310	12/03/2010	07/01/2021
93976A AF 9	WA ST CONVENTION CTR 5.021 07/01/2019				1FE	1,000,000	117.666	1,176,660	1,000,000	1,000,000					5.021	5.020	JJ	25,105	50,210	11/17/2010	07/01/2019
93976A AJ 1	WA ST CONV CTR BABS 5.421 07/01/2021				1FE	1,000,000	121.890	1,218,900	1,000,000	1,000,000					5.421	5.420	JJ	27,105	54,210	11/17/2010	07/01/2021
940093 R4 1	WASHINGTON ST UNIV 5.99 10/01/2027				1FE	2,704,000	127.572	2,666,255	2,090,000	2,701,540		(2,460)			5.990	3.443	AO	31,298		11/28/2012	10/01/2027
977123 ZD 3	WISCONSIN ST TRANS 4.90 07/01/2023			1	1FE	2,000,000	110.781	2,215,620	2,000,000	2,000,065		(7)			4.900	4.899	JJ	49,000	98,000	11/23/2010	07/01/2023
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						136,912,851	XXX	149,742,404	132,130,000	137,535,122	0	151,835	0	0	XXX	XXX	XXX	1,935,333	4,701,138	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034				1	975,625	107.791	1,077,910	1,000,000	987,507		2,050			5.500	5.841	MON	4,583	55,000	03/06/2006	10/15/2034
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						975,625	XXX	1,077,910	1,000,000	987,507	0	2,050	0	0	XXX	XXX	XXX	4,583	55,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
49130T PN 0	KY ST HSG CORP A 3.468 07/01/2021				1FE	1,500,000	103.288	1,549,320	1,500,000	1,500,005		5			3.468	3.468	JJ	26,588		06/06/2012	07/01/2021
59465M C8 6	MI ST HSG DEV AUTH B2 5.372 10/01/2028			1	1FE	1,500,000	102.822	1,542,330	1,500,000	1,499,904		(96)			5.372	5.373	AO	20,145	50,363	02/08/2012	10/01/2028
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021				1FE	1,000,000	103.239	1,032,390	1,000,000	999,964		(36)			4.097	4.098	AO	10,243	25,606	02/08/2012	04/01/2021
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11/01/2027				1FE	550,800	106.069	572,773	540,000	550,088		(405)			6.420	6.225	MN	5,778	34,668	01/06/2011	11/01/2027
649883 QE 8	NY MTGE AGY SER 166 3.999 04/01/2021				1FE	1,000,000	103.636	1,036,360	1,000,000	999,967		(21)			3.999	3.999	AO	9,998	34,991	11/03/2011	04/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649883 SJ 5	NY ST MTGE HOMEOWNER 171 3.40 10/01/2022			1	1FE	1,000,000	103.200	1,032,000	1,000,000	1,000,001		1			3.400	3.400	AO	8,500	17,189	03/02/2012	10/01/2022
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027			1	1FE	2,000,000	101.229	2,024,580	2,000,000	1,999,902		(98)			4.203	4.203	AO	21,015	15,178	07/12/2012	10/01/2027
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030			1	1FE	1,810,000	105.595	1,911,270	1,810,000	1,809,986		51			4.000	4.000	JJ	36,200	45,049	10/27/2011	01/01/2030
92812Q U6 2	VA HSG AUTH RENTAL D 3.329 01/01/2020				1FE	1,000,000	105.834	1,058,340	1,000,000	1,000,017		15			3.329	3.329	JJ	16,645	18,772	11/17/2011	01/01/2020
92812Q U7 0	VA HSG AUTH RENTAL D 3.579 01/01/2021				1FE	1,000,000	104.623	1,046,230	1,000,000	1,000,020		18			3.579	3.579	JJ	17,895	20,182	11/17/2011	01/01/2021
92812Q W5 2	VA ST HSG DEV E 4.154 03/01/2022			1	1FE	1,000,000	109.928	1,099,280	1,000,000	999,954		(39)			4.154	4.155	MS	13,847	28,732	12/16/2011	03/01/2022
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						13,360,800	XXX	13,904,872	13,350,000	13,359,809	0	(605)	0	0	XXX	XXX	XXX	186,853	290,730	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						151,249,276	XXX	164,725,186	146,480,000	151,882,438	0	153,280	0	0	XXX	XXX	XXX	2,126,769	5,046,868	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00038A AB 9	ABB TREASURY USA 4.00 06/15/2021				1FE	1,968,120	110.934	2,218,674	2,000,000	1,972,207		2,687			4.000	4.197	JD	3,556	80,000	06/14/2011	06/15/2021
00101A AA 3	AVERY DENNISON 6.625 10/01/17				2FE	1,990,580	119.167	2,383,338	2,000,000	1,994,784		906			6.625	6.690	AO	33,125	132,500	09/20/2007	10/01/2017
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
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028				1FE	2,093,200	105.242	2,104,831	2,000,000	2,077,407		(6,779)			5.740	5.187	JJ	52,936	114,800	07/22/2010	01/15/2028
00182E AJ 8	ANZ NAT INTL NZ 6.20 07/19/2013			R	1FE	6,993,420	102.889	7,202,231	7,000,000	6,999,183		1,419			6.200	6.222	JJ	195,300	434,000	07/10/2008	07/19/2013
00206R AX 0	AT&T INC 4.45 05/15/2021				1FE	999,250	115.754	1,157,545	1,000,000	999,373		61			4.450	4.459	MN	5,686	44,500	04/26/2011	05/15/2021
00206R AZ 5	AT&T INC 3.875 08/15/2021				1FE	997,050	111.310	1,113,099	1,000,000	997,388		250			3.875	3.911	FA	14,639	38,427	08/15/2011	08/15/2021
00209T AA 3	AT&T BROADBAND 8.375 3/15/13				2FE	330,000	101.565	335,165	330,000	329,998		9			8.375	8.378	MS	8,138	27,638	11/18/2002	03/15/2013
002447 AA 8	AWAS AVIATION 7.00 10/15/2016			R 1	3FE	808,000	105.500	852,440	808,000	807,993		2			7.000	7.000	AO	11,940	56,246	10/01/2010	10/17/2016
00846U AE 1	AGILENT TECH INC 5.50 09/14/2015				2FE	1,993,740	111.359	2,227,188	2,000,000	1,996,926		1,027			5.500	5.562	MS	32,694	110,000	09/09/2009	09/14/2015
00846U AG 6	AGILENT TECH INC 5.00 07/15/20				2FE	995,350	114.481	1,144,811	1,000,000	996,278		397			5.000	5.060	JJ	23,056	50,000	07/13/2010	07/15/2020
009363 AG 7	AIRGAS INC 4.50 09/15/2014				2FE	1,997,600	105.818	2,116,369	2,000,000	1,999,127		482			4.500	4.527	MS	26,500	90,000	09/08/2009	09/15/2014
013078 AA 8	ALBERTO-CULVER CO 5.15 06/01/20				1FE	999,590	120.042	1,200,425	1,000,000	999,692		33			5.150	5.155	JD	4,292	51,500	05/18/2010	06/01/2020
013817 AU 5	ALCOA INC 6.15 08/15/2020				2FE	998,710	109.188	1,091,879	1,000,000	998,979		102			6.150	6.167	FA	23,233	61,500	07/26/2010	08/15/2020
017175 AB 6	ALLEGHANY CORP 5.625 09/15/2020				2FE	1,992,620	111.231	2,224,628	2,000,000	1,993,946		611			5.625	5.674	MS	33,125	112,500	09/15/2010	09/15/2020
017363 AK 8	ALLEGHENY ENERGY 5.75 10/15/2019				2FE	996,350	109.059	1,090,592	1,000,000	997,337		312			5.750	5.798	AO	12,139	57,500	09/22/2009	10/15/2019
018490 AN 2	ALLERGAN INC 3.375 09/15/2020				1FE	1,993,940	108.404	2,168,071	2,000,000	1,995,158		541			3.375	3.411	MS	19,875	67,500	09/07/2010	09/15/2020
02364W AX 3	AMERICA MOVIL SA 5.00 10/16/2019			R	1FE	3,967,440	116.447	4,657,874	4,000,000	3,976,164		2,871			5.000	5.105	AO	41,667	200,000	10/08/2009	10/16/2019
02364W BD 6	AMERICA MOVIL SA 3.125 07/16/2022			R	1FE	994,900	102.002	1,020,022	1,000,000	995,100		200			3.125	3.185	JJ	14,323		07/09/2012	07/16/2022
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021				3AM	940,132	103.875	976,562	940,132	940,180		22			8.625	8.624	AO	17,118	84,209	09/27/2011	10/15/2021
02580E CC 5	AMER EXPR BK FSB 6.00 09/13/17				1FE	997,550	120.884	1,208,845	1,000,000	998,668		239			6.000	6.033	MS	18,000	60,000	09/10/2007	09/13/2017
025816 AW 9	AMERICAN EXPRESS 5.50 09/12/2016				1FE	3,022,270	113.928	3,417,839	3,000,000	3,009,941		(2,383)			5.500	5.400	MS	49,958	165,000	12/15/2006	09/12/2016
025816 AX 7	AMERICAN EXPRESS 6.15 08/28/2017				1FE	997,420	120.776	1,207,763	1,000,000	998,603		252			6.150	6.185	FA	21,013	61,500	08/22/2007	08/28/2017
02581F YE 3	AMER EXPR CENTUR 6.00 09/13/17				1FE	997,550	120.531	1,205,307	1,000,000	998,668		239			6.000	6.033	MS	18,000	60,000	09/10/2007	09/13/2017
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017				5FE	499,785	88.500	442,500	500,000	499,821					6.500	6.502	MS	9,569	32,500	09/12/2007	09/15/2017
02666Q G7 2	AMER HONDA FIN 3.875 09/21/2020 MTN				1FE	997,370	109.740	1,097,399	1,000,000	997,883		231			3.875	3.907	MS	10,764	38,750	09/14/2010	09/21/2020
02666Q J7 9	AMER HONDA FIN 3.80 09/20/2021				1FE	1,994,720	110.285	2,205,704	2,000,000	1,995,290		447			3.800	3.832	MS	21,322	76,000	09/13/2011	09/20/2021
03027X AA 8	AMERICAN TOWER 4.70 03/15/2022				2FE	998,100	110.609	1,106,091	1,000,000	998,221		121			4.700	4.724	MS	13,839	23,892	03/07/2012	03/15/2022
03073E AJ 4	AMERISOURCEBERGEN 3.50 11/15/2021			1	1FE	998,580	107.634	1,076,344	1,000,000	998,718		122			3.500	3.517	MN	4,472	35,097	11/08/2011	11/15/2021
03076C AB 2	AMERIPRISE FINL 5.65 11/15/2015				1FE	1,000,000	112.815	1,128,153	1,000,000	999,994		2			5.650	5.650	MN	7,219	56,500	11/18/2005	11/15/2015
031162 AJ 9	AMGEN INC 4.85 11/18/2014				2FE	2,144,620	107.526	2,150,515	2,000,000	2,054,292		(27,530)			4.850	3.348	MN	11,586	97,000	07/28/2009	11/18/2014
031162 AV 2	AMGEN INC 5.85 06/01/2017				2FE	3,278,040	118.839	3,565,180	3,000,000	3,168,806		(33,897)			5.850	4.433	JD	14,625	175,500	08/04/2009	06/01/2017
032166 AR 1	AMSOUTH BANK AI 5.20 04/01/2015				3FE	1,998,900	104.500	2,090,000	2,000,000	1,999,704		121			5.200	5.207	AO	26,000	104,000	03/18/2005	04/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
034863 AD 2	ANGLO AMERICAN 4.45 09/27/2020		R		2FE	1,999,520	105.897	2,117,949	2,000,000	1,999,611		41			4.450	4.453	MS	23,239	89,000	09/20/2010	09/27/2020
03523T AN 8	ANHEUSER-BUSCH 5.375 01/15/2020				1FE	2,980,350	122.012	3,660,370	3,000,000	2,985,962		1,597			5.375	5.456	JJ	74,354	161,250	10/13/2009	01/15/2020
037389 AW 3	AON CORP 5.00 09/30/2020				2FE	996,370	114.388	1,143,881	1,000,000	997,081		301			5.000	5.046	MS	12,639	50,000	09/07/2010	09/30/2020
037411 AS 4	APACHE CORP 5.625 01/15/2017				1FE	2,007,140	117.227	2,344,541	2,000,000	2,003,360		(723)			5.625	5.578	JJ	51,875	112,500	01/25/2007	01/15/2017
038222 AF 2	APPLIED MATERIAL 4.30 06/15/2021				1FE	1,995,780	111.455	2,229,109	2,000,000	1,996,342		352			4.300	4.326	JD	3,822	86,000	06/01/2011	06/15/2021
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
03938L AU 8	ARCELORMITTAL 5.50 03/01/2021		R		3FE	993,570	100.121	1,001,209	1,000,000	994,532		568			6.000	6.086	MS	20,000	56,250	02/28/2011	03/01/2021
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017		R		3FE	1,993,820	100.761	2,015,222	2,000,000	1,994,811		991			5.000	5.070	FA	35,000	46,708	02/23/2012	02/25/2017
039483 BB 7	ARCHER-DANIELS 4.479 03/01/2021				1FE	2,014,580	113.080	2,261,606	2,000,000	2,012,516		(1,250)			4.479	4.387	MS	29,860	89,580	03/30/2011	03/01/2021
042735 BA 7	ARROW ELECTRONIC 6.00 04/01/2020				2FE	1,999,380	112.798	2,255,955	2,000,000	1,999,536		50			6.000	6.004	AO	30,000	120,000	09/23/2009	04/01/2020
045488 AC 7	ASSOC BANC-CORP 5.125 03/28/2016			1	2FE	1,003,990	109.516	1,095,158	1,000,000	1,002,657		(758)			5.125	5.033	MS	13,240	51,250	03/29/2011	03/28/2016
04621X AC 2	ASSURANT INC 5.625 02/15/14				2FE	998,870	104.377	1,043,767	1,000,000	999,839		135			5.625	5.640	FA	21,250	56,250	02/10/2004	02/15/2014
048303 CE 9	ATLANTIC CITY ELEC 4.35 04/01/2021			1	1FE	998,480	115.474	1,154,737	1,000,000	998,696		129			4.350	4.369	AO	10,875	43,500	03/29/2011	04/01/2021
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13				4AM	133,262	101.009	135,497	134,143	134,109		117			7.375	7.467	AO	2,089	9,893	10/12/1999	04/15/2013
05252A BK 6	AUST & NZ BANK 4.875 01/12/2021		R		1FE	997,570	117.170	1,171,700	1,000,000	997,960		203			4.875	4.906	JJ	22,885	48,750	01/05/2011	01/12/2021
05329W AJ 1	AUTONATION INC 6.75 04/15/18				3FE	982,500	112.750	1,127,500	1,000,000	987,334		1,917			6.750	7.041	AO	14,250	67,500	05/19/2010	04/15/2018
05367A AD 5	AVIATION CAPITAL 6.75 04/06/2021				3FE	1,000,000	103.372	1,033,719	1,000,000	1,000,000					6.750	6.750	AO	15,938	67,500	03/30/2011	04/06/2021
05379B AP 2	AVISTA CORP 5.125 04/01/2022				1FE	2,993,100	120.625	3,618,748	3,000,000	2,994,545		450			5.125	5.150	AO	38,438	153,750	09/15/2009	04/01/2022
054937 AE 7	BB&T CORPORATION 5.20 12/23/2015				1FE	1,992,060	111.506	2,230,118	2,000,000	1,997,549		742			5.200	5.245	JD	2,311	104,000	12/16/2003	12/23/2015
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
05523U AG 5	BAE SYSTEMS HOLDING 4.95 06/01/2014				2FE	997,990	104.015	1,040,154	1,000,000	999,377		414			4.950	4.996	JD	4,125	49,500	06/01/2009	06/01/2014
05541V AE 6	BG ENERGY CAPITAL PLC 4.00 10/15/2021		R		1FE	2,096,620	109.938	2,198,767	2,000,000	2,090,195		(6,425)			4.000	3.402	AO	16,889	80,667	04/02/2012	10/15/2021
055451 AG 3	BHP FINANCE USA 5.50 04/01/2014		R		1FE	3,986,640	106.256	4,250,231	4,000,000	3,996,338		2,758			5.500	5.577	AO	55,000	220,000	03/18/2009	04/01/2014
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021		R		1FE	1,000,000	107.699	1,076,994	1,000,000	1,000,000					3.561	3.561	MN	5,935	35,610	10/27/2011	11/01/2021
05569A AB 5	BP AMI LEASING 5.523 05/08/2019				1FE	5,000,000	119.381	5,969,042	5,000,000	5,000,000					5.523	5.523	MN	40,655	276,150	05/01/2009	05/08/2019
055921 AC 4	BMC SOFTWARE INC 4.50 12/01/2022				2FE	992,320	102.709	1,027,091	1,000,000	992,401		81			4.500	4.596	JD	5,625		11/13/2012	12/01/2022
057224 BC 0	BAKER HUGHES INC 3.20 08/15/2021				1FE	2,993,880	106.354	3,190,629	3,000,000	2,994,606		534			3.200	3.224	FA	36,267	95,467	08/10/2011	08/15/2021
059172 AA 4	BALT GAS & ELEC 6.125 07/01/2013				2FE	1,999,800	102.763	2,055,257	2,000,000	1,999,980		38			6.125	6.127	JJ	61,250	122,500	06/23/2008	07/01/2013
06406H BY 4	BANK OF NY MELLON 3.55 09/23/2021			1	1FE	1,998,660	109.000	2,180,005	2,000,000	1,998,806		115			3.550	3.558	MS	19,328	71,000	09/16/2011	09/23/2021
06541E AA 0	BANK UNITED 8 03/15/09 MTNA				6*	1,993,984	0.002	38	1,878,000	38					8.000	6,400.000	MS			04/17/2001	03/15/2009
066836 AA 5	BAPTIST HEALTH 2011 4.59 08/15/2021				1FE	2,000,000	112.801	2,256,016	2,000,000	1,999,889		10			4.590	4.591	FA	34,680	91,800	05/09/2011	08/15/2021
067316 AA 7	BACARDI LTD 7.45 04/01/2014		R		2FE	4,995,450	107.897	5,394,860	5,000,000	4,998,420		1,166			7.450	7.477	AO	93,125	372,500	03/24/2009	04/01/2014
067383 AC 3	CR BARD INC 4.40 01/15/2021				1FE	992,820	113.881	1,138,806	1,000,000	994,053		602			4.400	4.489	JJ	20,289	44,000	12/15/2010	01/15/2021
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
067901 AL 2	BARRICK GOLD CORP 3.85 04/01/2022		I		2FE	1,998,860	106.126	2,122,519	2,000,000	1,998,927		67			3.850	3.857	AO	19,250	38,072	03/29/2012	04/01/2022
071813 BA 6	BAXTER INTL 4.50 08/15/2019				1FE	996,660	115.664	1,156,640	1,000,000	997,618		302			4.500	4.542	FA	17,000	45,000	08/17/2009	08/15/2019
071813 BC 2	BAXTER INTL 4.25 03/15/20				1FE	996,120	114.055	1,140,547	1,000,000	997,054		342			4.250	4.298	MS	12,514	42,500	03/04/2010	03/15/2020
073902 KF 4	BEAR STEARNS CO 5.30 10/30/2015				1FE	1,947,780	111.102	2,222,049	2,000,000	1,980,701		6,123			5.300	5.674	AO	17,961	106,000	10/23/2006	10/30/2015
079860 AL 6	BELLSOUTH CORP 5.20 12/15/2016				1FE	1,933,380	115.019	2,300,387	2,000,000	1,969,052		6,805			5.200	5.642	JD	4,622	104,000	01/03/2007	12/15/2016
081437 AH 8	BEMIS CO INC 4.50 10/15/2021			1	2FE	993,530	108.660	1,086,595	1,000,000	994,196		534			4.500	4.581	AO	9,500	46,375	09/27/2011	10/15/2021
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
084664 AD 3	BERKSHIRE HATHWAY 4.625 10/15/13				1FE	2,985,210	103.295	3,098,863	3,000,000	2,998,578		1,733			4.625	4.687	AO	29,292	138,750	09/30/2003	10/15/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
086516 AJ 0	BEST BUY CO 6.75 07/15/2013				3FE	2,994,720	101.500	3,045,000	3,000,000	2,999,478		1,204			7.250	7.282	JJ	100,292	202,500	06/19/2008	07/15/2013
091797 AN 0	BLACK & DECKER 5.75 11/15/2016				1FE	1,996,170	115.710	2,314,207	2,000,000	1,998,291		383			5.750	5.775	MN	14,694	115,000	01/11/2007	11/15/2016
092113 AG 4	BLACK HILLS CORP 5.875 07/15/20				2FE	1,000,000	112.713	1,127,129	1,000,000	1,000,000					5.875	5.875	JJ	27,090	58,750	07/13/2010	07/15/2020
09247X AC 5	BLACKROCK INC 6.25 09/15/2017				1FE	3,967,840	122.297	4,891,862	4,000,000	3,982,351		3,128			6.250	6.360	MS	73,611	250,000	09/12/2007	09/15/2017
097014 AL 8	BOEING CAP CORP 4.70 10/27/2019				1FE	2,997,870	118.167	3,545,020	3,000,000	2,998,443		189			4.700	4.709	AO	25,067	141,000	10/22/2009	10/27/2019
097023 AV 7	BOEING CO 5.00 03/15/2014				1FE	2,986,740	105.423	3,162,704	3,000,000	2,996,501		2,749			5.000	5.101	MS	44,167	150,000	03/11/2009	03/15/2014
097023 AY 1	BOEING CO 3.50 02/15/2015				1FE	2,478,925	106.094	2,652,341	2,500,000	2,491,451		3,807			3.500	3.669	FA	33,056	87,500	07/23/2009	02/15/2015
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
10112R AS 3	BOSTON PROP LP 4.125 05/15/2021				2FE	992,600	108.475	1,084,745	1,000,000	993,844		602			4.125	4.213	MN	5,271	41,250	11/08/2010	05/15/2021
10510K AA 5	BRAMBLES USA INC 5.35 04/01/2020				2FE	999,690	111.720	1,117,199	1,000,000	999,647		39			5.350	5.356	AO	13,375	53,500	03/24/2010	04/01/2020
111320 AG 2	BROADCOM CORP 2.50 08/15/2022				1FE	1,985,100	99.130	1,982,599	2,000,000	1,985,593		493			2.500	2.585	FA	18,750		08/13/2012	08/15/2022
11133T AA 1	BROADRIDGE FINAN 6.125 06/01/2017				2FE	457,717	112.475	519,636	462,000	459,785		423			6.125	6.251	JD	2,358	28,298	05/23/2007	06/01/2017
11778B AA 0	BSKYB FINANCE UK PLC 5.625 10/15/2015		R		2FE	3,961,520	111.940	4,477,611	4,000,000	3,986,684		4,287			5.625	5.756	AO	47,500	225,000	11/29/2006	10/15/2015
118230 AJ 0	BUCKEYE PARTNERS 4.875 02/01/2021				2FE	996,200	103.888	1,038,877	1,000,000	996,832		312			4.875	4.923	FA	20,313	48,750	01/04/2011	02/01/2021
120568 AT 7	BUNGE LTD FIN CP 8.50 06/15/2019				2FE	999,970	127.970	1,279,695	1,000,000	1,000,000					8.500	8.500	JD	3,778	85,000	06/04/2009	06/15/2019
12189T BB 9	BURLINGTON NORTHERN 7.00 02/01/2014				2FE	999,830	106.743	1,067,426	1,000,000	999,928		62			7.000	7.007	FA	29,167	70,000	11/25/2008	02/01/2014
125509 BM 0	CIGNA CORP 5.125 06/15/20				2FE	994,740	114.233	1,142,328	1,000,000	995,905		440			5.125	5.192	JD	2,278	51,250	05/12/2010	06/15/2020
12572Q AD 7	CME GROUP INC 5.75 02/15/2014				1FE	3,993,560	105.544	4,221,778	4,000,000	3,998,411		1,334			5.750	5.787	FA	86,889	230,000	02/04/2009	02/15/2014
12572Q AE 5	CME GROUP INC 3.00 09/15/2022				1FE	1,993,820	101.010	2,020,199	2,000,000	1,993,988		168			3.000	3.036	MS	18,500		09/05/2012	09/15/2022
12572X AA 8	CME GROUP INDEX 4.40 03/15/18				1FE	1,996,000	112.756	2,255,121	2,000,000	1,997,234		463			4.400	4.430	MS	25,911	88,000	03/08/2010	03/15/2018
126117 AQ 3	CNA FINANCIAL 5.875 08/15/2020				2FE	1,993,700	117.285	2,345,692	2,000,000	1,994,909		515			5.875	5.917	FA	44,389	117,500	08/05/2010	08/15/2020
12626P AE 3	CRH AMERICA INC 5.30 10/15/2013				2FE	997,500	103.308	1,033,080	1,000,000	999,756		296			5.300	5.332	AO	11,189	53,000	09/22/2003	10/15/2013
12626P AL 7	CRH AMERICA INC 5.75 01/15/2021				2FE	1,048,950	110.403	1,104,032	1,000,000	1,042,833		(4,217)			5.750	5.094	JJ	26,514	57,500	07/07/2011	01/15/2021
126650 AW 0	CVS CAREMARK 5.298 01/11/27				2AM	1,243,840	111.256	1,383,844	1,243,840	1,243,844		(1)			5.298	5.357	MON	3,844	65,899	12/09/2004	01/11/2027
126650 BH 2	CVS CAREMARK 5.75 06/01/17				2FE	482,881	119.143	581,417	488,000	485,378		506			5.750	5.890	JD	2,338	28,060	05/22/2007	06/01/2017
127055 AG 6	CABOT CORP 5.00 10/01/2016				2FE	1,986,440	111.891	2,237,826	2,000,000	1,992,179		1,848			5.000	5.116	AO	25,000	100,000	09/21/2009	10/01/2016
12707P AA 3	CABOT CORP 5.25 9/01/2013		R		2FE	1,988,460	101.221	2,024,422	2,000,000	1,999,019		1,412			5.250	5.326	MS	35,000	105,000	09/17/2003	09/01/2013
127210 AB 8	CADBURY SCHWEPPES 5.125 10/01/2013				2FE	994,360	102.705	1,027,052	1,000,000	998,809		1,521			5.125	5.289	AO	12,813	51,250	09/22/2003	10/01/2013
133131 AS 1	CAMDEN PROP TRST 4.875 06/15/2023				2FE	1,977,560	113.500	2,270,000	2,000,000	1,979,839		1,437			4.875	5.000	JD	4,333	97,500	05/31/2011	06/15/2023
13342B AE 5	CAMERON INTERNATIONAL 4.50 06/01/2021				2FE	1,983,020	111.390	2,227,804	2,000,000	1,985,216		1,409			4.500	4.607	JD	7,500	90,000	05/25/2011	06/01/2021
134429 AS 8	CAMPBELL SOUP CO 4.875 10/01/2013				1FE	994,020	103.363	1,033,631	1,000,000	999,448		707			4.875	4.951	AO	12,188	48,750	09/15/2003	10/01/2013
136375 BV 3	CANADIAN NATL RR 2.85 12/15/2021		I	1	1FE	1,986,780	104.898	2,097,952	2,000,000	1,988,110		1,176			2.850	2.926	JD	2,533	61,750	11/07/2011	12/15/2021
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022		I		2FE	1,984,420	109.464	2,189,289	2,000,000	1,985,372		952			4.500	4.598	AO	22,500	45,500	03/26/2012	04/01/2022
13645R AK 0	CANADIAN PAC LTD 4.45 03/15/2023		I		2FE	1,991,500	111.234	2,224,678	2,000,000	1,992,702		553			4.450	4.495	MS	26,206	89,000	09/20/2010	03/15/2023
141781 AY 0	CARGILL INC 4.307 05/14/2021				1FE	2,172,000	110.122	2,391,844	2,172,000	2,172,006		(1)			4.307	4.307	MN	12,213	93,548	05/25/2011	05/14/2021
141781 G# 5	CARGILL INC 7.28 06-30-23				1FE	1,355,964	121.395	1,405,626	1,157,895	1,284,635		(20,947)			7.280	4.893	JD	234	84,295	10/29/2004	06/30/2023
142339 AE 0	CARLISLE COS INC 5.125 12/15/2020				2FE	1,991,000	110.460	2,209,200	2,000,000	1,992,514		743			5.125	5.183	JD	4,556	102,500	12/06/2010	12/15/2020
149123 BV 2	CATERPILLAR INC 3.90 05/27/2021				1FE	1,990,660	112.212	2,244,237	2,000,000	1,991,916		796			3.900	3.957	MN	7,367	78,000	05/24/2011	05/27/2021
14912L 4C 2	CATERP FIN SERV MTN 6.20 09/30/2013				1FE	2,996,790	104.296	3,128,874	3,000,000	2,999,463		683			6.200	6.225	MS	47,017	186,000	09/23/2008	09/30/2013
14916R AC 8	CATHOLIC HEALTH 2.95 11/01/2022				1FE	1,994,680	100.997	2,019,946	2,000,000	1,994,706		26			2.950	2.982	MN	9,997		10/25/2012	11/01/2022
151020 AE 4	CELGENE CORP 3.95 10/15/2020				2FE	1,994,900	108.550	2,170,998	2,000,000	1,995,884		443			3.950	3.981	AO	16,678	79,000	10/04/2010	10/15/2020
151020 AH 7	CELGENE CORP 3.25 08/15/2022				2FE	1,998,980	102.049	2,040,989	2,000,000	1,999,021		41			3.250	3.256	FA	25,639		08/06/2012	08/15/2022

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
15135U AD 1	CENOVUS ENERGY 5.70 10/15/2019		I		2FE	2,997,990	121.912	3,657,363	3,000,000	2,998,674		156			5.700	5.708	AO	36,100	171,000	09/15/2009	10/15/2019
15189Y AC 0	CENTERPOINT ENER 6.15 05/01/2016				2FE	498,220	115.178	575,891	500,000	499,273		191			6.150	6.199	MN	5,125	30,750	05/15/2006	05/01/2016
154051 BH 8	CENTRAL MAINE 5.70 06/01/2019				1FE	1,001,770	111.558	1,115,583	1,000,000	1,001,277		(161)			5.700	5.676	JD	4,750	57,000	05/27/2009	06/01/2019
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017			2	3FE	1,777,925	101.972	2,008,848	1,970,000	1,813,778		29,299			6.000	8.272	JAJO	22,401	120,170	08/12/2011	05/24/2017
17275R AC 6	CISCO SYSTEMS 5.50 02/22/2016				1FE	3,248,430	114.396	3,431,879	3,000,000	3,127,165		(37,243)			5.500	4.049	FA	59,125	165,000	07/28/2009	02/22/2016
172967 CQ 2	CITIGROUP INC 5.00 09/15/2014				2FE	6,755,964	105.216	7,158,919	6,804,000	6,794,014		5,474			5.000	5.091	MS	100,170	340,200	09/16/2004	09/15/2014
178566 AC 9	CITY NATIONAL 5.25 09/15/2020				1FE	1,994,760	111.289	2,225,776	2,000,000	1,995,742		438			5.250	5.284	MS	30,917	105,000	09/08/2010	09/15/2020
19075Q AB 8	COBANK, ACB 7.875 04/16/2018				1FE	1,000,000	128.176	1,281,756	1,000,000	1,000,000					7.875	7.875	AO	16,625	78,750	04/14/2008	04/16/2018
19122T AE 9	COCA-COLA ENTER 3.25 08/19/2021				2FE	982,460	103.637	1,036,370	1,000,000	984,519		1,515			3.250	3.459	FA	11,917	32,500	08/16/2011	08/19/2021
191241 AD 0	COCA-COLA FEMSA 4.625 02/15/2020		R		1FE	2,984,730	112.522	3,375,656	3,000,000	2,988,487		1,333			4.625	4.689	FA	52,417	138,750	02/02/2010	02/15/2020
1912EQ AC 6	COCA-COLA HBC BV 5.125 09/17/2013		R		2FE	990,830	102.350	1,023,503	1,000,000	999,182		1,104			5.125	5.244	MS	14,806	51,250	09/10/2003	09/17/2013
19567P AH 2	COLONIAL GAS CO 6.34 04/07/28				1FE	1,713,120	125.092	1,876,377	1,500,000	1,702,045		(8,070)			7.120	5.780	FA	40,347	106,800	01/22/2003	04/07/2028
20030N AP 6	COMCAST CORP 6.50 01/15/2017				2FE	1,030,890	120.351	1,203,511	1,000,000	1,014,558		(3,092)			6.500	6.088	JJ	29,972	65,000	10/23/2006	01/15/2017
20035C AA 8	COMERICA BANK AI 5.70 06/01/2014				1FE	1,996,540	106.001	2,120,014	2,000,000	1,999,382		408			5.700	5.723	JD	9,500	114,000	05/26/2004	06/01/2014
200641 AA 6	COMMERCE GROUP 5.95 12/09/2013				3FE	993,240	101.906	1,019,058	1,000,000	999,182		824			5.950	6.041	JD	3,636	59,500	12/02/2003	12/09/2013
202795 HS 2	COMMONWLTH EDIS 6.15 09/15/2017				1FE	997,180	121.131	1,211,314	1,000,000	998,469		273			6.150	6.188	MS	18,108	61,500	09/04/2007	09/15/2017
203233 AA 9	COMMONWEALTH REIT 5.875 09/15/2020				2FE	1,957,060	106.625	2,132,505	2,000,000	1,964,729		3,484			5.875	6.166	MS	34,597	117,500	09/14/2010	09/15/2020
20449E XN 1	COMPASS BANK 6.40 10/01/2017				2FE	999,380	107.114	1,071,140	1,000,000	999,677		57			6.400	6.408	AO	16,000	64,000	09/12/2007	10/01/2017
205363 AL 8	COMPUTER SCIENCE 6.50 03/15/2018				2FE	1,075,090	116.485	1,164,851	1,000,000	1,057,818		(9,443)			6.500	5.217	MS	19,139	65,000	02/11/2011	03/15/2018
205363 AN 4	COMPUTER SCIENCE 4.45 09/15/2022				2FE	996,810	104.708	1,047,078	1,000,000	996,881		71			4.450	4.490	MS	12,732		09/11/2012	09/15/2022
207597 DY 8	CONN LIGHT & PWR C 5.75 09/01/2017				1FE	1,995,280	118.130	2,362,590	2,000,000	1,997,420		469			5.750	5.782	MS	38,333	115,000	09/10/2007	09/01/2017
20825C AT 1	CONOCOPHILLIPS 4.60 01/15/2015				1FE	2,621,700	108.035	2,700,878	2,500,000	2,548,179		(22,379)			4.600	3.611	JJ	53,028	115,000	07/16/2009	01/15/2015
20825C AU 8	CONOCOPHILLIPS 6.00 01/15/2020				1FE	4,962,350	126.641	6,332,031	5,000,000	4,973,153		2,975			6.000	6.095	JJ	138,333	300,000	05/18/2009	01/15/2020
209111 EP 4	CON EDISON NY 06-D 5.30 12/01/2016				1FE	1,994,320	115.872	2,317,435	2,000,000	1,997,415		579			5.300	5.337	JD	8,833	106,000	11/28/2006	12/01/2016
209111 EW 9	CON EDISON NY 5.55 04/01/2014				1FE	1,998,420	105.931	2,118,611	2,000,000	1,999,572		322			5.550	5.568	AO	27,750	111,000	03/23/2009	04/01/2014
210795 PW 4	CONTL AIRLINES INC 6.75 09/15/2015			1	3FE	990,000	105.000	1,050,000	1,000,000	994,298		1,855			6.750	6.985	MS	19,875	67,500	08/13/2010	09/15/2015
21685W BT 3	RABOBANK UTRECHT 4.50 01/11/2021		R		1FE	1,994,580	111.757	2,235,145	2,000,000	1,995,466		459			4.500	4.534	JJ	42,500	90,000	01/04/2011	01/11/2021
21685W DF 1	RABOBANK 3.95 11/09/2022		R		1FE	998,690	102.880	1,028,803	1,000,000	998,706		16			3.950	3.966	MN	5,706		11/02/2012	11/09/2022
219023 AF 5	CORN PRODUCTS 4.625 11/01/2020				2FE	996,000	111.975	1,119,749	1,000,000	996,813		330			4.625	4.674	MN	7,708	46,250	09/14/2010	11/01/2020
219350 AS 4	CORNING INC 6.625 05/15/2019				1FE	2,009,220	127.439	2,548,786	2,000,000	2,006,539		(806)			6.625	6.561	MN	16,931	132,500	05/07/2009	05/15/2019
222372 AJ 3	COUNTRYWIDE FINL 6.25 05/15/2016				2FE	3,026,100	110.367	3,311,016	3,000,000	3,011,050		(2,894)			6.250	6.127	MN	23,958	187,500	11/30/2006	05/15/2016
22303Q AN 0	COVIDIEN INTL FINANCE 3.20 06/15/2022		R	1	1FE	1,993,840	105.172	2,103,431	2,000,000	1,994,169		329			3.200	3.236	JD	2,844	34,667	05/22/2012	06/15/2022
224044 BH 9	COX COMMUN INC 5.50 10/01/2015				2FE	992,950	112.306	1,123,060	1,000,000	997,961		669			5.500	5.581	AO	13,750	55,000	09/15/2003	10/01/2015
224044 BQ 9	COX COMMUN INC 5.875 12/01/2016				2FE	1,999,100	117.082	2,341,650	2,000,000	1,999,585		92			5.875	5.881	JD	9,792	117,500	11/28/2006	12/01/2016
22541L AM 5	CRED SUIS FB USA 5.125 01/15/2014				1FE	996,120	104.544	1,045,443	1,000,000	999,501		456			5.125	5.175	JJ	23,632	51,250	01/06/2004	01/15/2014
22541L AR 4	CRED SUIS FB USA 4.875 01/15/2015				1FE	990,770	107.914	1,079,143	1,000,000	997,760		1,019			4.875	4.992	JJ	22,479	48,750	12/21/2004	01/15/2015
22546Q AF 4	CREDIT SUISSE NY 4.375 08/05/2020		R		1FE	3,071,420	113.997	3,419,909	3,000,000	3,057,594		(6,397)			4.375	4.077	FA	53,229	131,250	10/05/2010	08/05/2020
22822R AQ 3	CROWN CASTLE TOW 5.495 01/15/17				1FE	3,000,000	114.250	3,427,500	3,000,000	3,000,000					5.495	5.558	MON	7,327	164,850	01/08/2010	01/15/2017
233851 AF 1	DAIMLER FINANCE 3.875 09/15/2021				1FE	990,350	108.328	1,083,280	1,000,000	991,399		812			3.875	3.993	MS	11,410	38,858	09/07/2011	09/15/2021
23636T AA 8	DANONE 3.00 06/15/2022		R		1FE	2,990,970	102.490	3,074,690	3,000,000	2,991,430		460			3.000	3.035	JD	4,000	47,250	05/29/2012	06/15/2022
244199 BB 0	DEERE & CO 6.95 04/25/2014				1FE	999,010	108.438	1,084,384	1,000,000	999,852		104			6.950	6.962	AO	12,742	69,500	04/10/2002	04/25/2014
244199 BC 8	DEERE & CO 4.375 10/16/2019				1FE	2,983,680	116.006	3,480,182	3,000,000	2,988,160		1,464			4.375	4.443	AO	27,344	131,250	10/13/2009	10/16/2019

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24422E RE 1	JOHN DEERE CAP 3.9 07/12/2021 MTN				1FE	1,997,860	112.075	2,241,499	2,000,000	1,998,125		182			3.900	3.913	JJ	36,617	78,000	07/07/2011	07/12/2021
24702R AQ 4	DELL INC 4.625 04/01/2021				1FE	1,990,820	109.619	2,192,384	2,000,000	1,991,922		786			4.625	4.685	AO	23,125	92,500	03/28/2011	04/01/2021
247131 AF 2	DELPHI FINL GROUP 7.875 01/31/20				2FE	2,999,850	122.475	3,674,248	3,000,000	2,999,492		52			7.875	7.878	JJ	99,094	236,250	01/14/2010	01/31/2020
249030 AC 1	DENTSPLY INTL 4.125 08/15/2021				2FE	1,993,060	106.582	2,131,634	2,000,000	1,993,829		579			4.125	4.168	FA	31,167	80,667	08/16/2011	08/15/2021
250847 DX 5	DETROIT EDISON AR 4.80 02/15/2015				1FE	948,930	107.466	1,074,664	1,000,000	984,326		6,778			4.800	5.594	FA	18,133	48,000	01/12/2007	02/15/2015
250847 EE 6	DETROIT EDISON 6.40 10/01/2013				1FE	1,994,840	104.421	2,088,428	2,000,000	1,999,108		1,128			6.400	6.462	AO	32,000	128,000	10/07/2008	10/01/2013
25179M AG 8	DEVON ENERGY 5.625 01/15/2014				2FE	2,001,450	105.120	2,102,393	2,000,000	2,000,341		(311)			5.625	5.608	JJ	51,875	112,500	01/07/2009	01/15/2014
25389J AH 9	DIGITAL REALTY LP 5.875 02/01/20				2FE	982,960	114.144	1,141,437	1,000,000	986,937		1,436			5.875	6.105	FA	24,479	58,750	01/21/2010	02/01/2020
25459H AU 9	DIRECTV HLDGS 5.875 10/01/2019				2FE	1,985,180	117.762	2,355,235	2,000,000	1,989,133		1,274			5.875	5.974	AO	29,375	117,500	09/14/2009	10/01/2019
25468P CE 4	WALT DISNEY CO MTNC 5.625 09/15/2016				1FE	993,570	116.486	1,164,861	1,000,000	997,198		662			5.625	5.710	MS	16,563	56,250	09/18/2006	09/15/2016
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
25470D AC 3	DISCOVERY COMMUN 5.05 06/01/20				2FE	1,993,500	116.341	2,326,810	2,000,000	1,994,873		556			5.050	5.092	JD	8,417	101,000	05/26/2010	06/01/2020
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019		R		1FE	2,263,228	112.936	2,562,412	2,268,900	2,264,891		947			5.888	5.941	JD	5,937	133,593	07/27/2009	06/15/2019
256882 AB 7	DOLPHIN SUB II I 6.50 10/15/2016			1	3FE	1,000,000	105.750	1,057,500	1,000,000	1,000,028		13			6.500	6.499	AO	13,722	67,167	09/26/2011	10/15/2016
257867 AT 8	DONNELLEY & SONS 6.125 01/15/2017				3FE	995,180	97.250	972,500	1,000,000	997,709		485			6.125	6.190	JJ	28,243	61,250	01/05/2007	01/15/2017
257867 AV 3	DONNELLEY & 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
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025			2	2FE	999,994	100.000	1,000,000	1,000,000	999,985		(9)			4.474	4.499	JAJO	2,983		11/30/2012	01/15/2025
263534 BQ 1	DUPONT EI NEMOUR 5.25 12/15/2016				1FE	1,993,080	115.545	2,310,909	2,000,000	1,996,825		704			5.250	5.295	JD	4,667	105,000	12/12/2006	12/15/2016
263534 BZ 1	DUPONT EI NEMOUR 4.625 01/15/2020				1FE	1,991,700	117.834	2,356,689	2,000,000	1,994,054		699			4.625	4.675	JJ	42,653	92,500	11/04/2009	01/15/2020
264399 EM 4	DUKE ENERGY CAR 5.30 10/01/2015				1FE	1,998,560	112.582	2,251,634	2,000,000	1,998,581		468			5.300	5.328	AO	26,500	106,000	09/18/2003	10/01/2015
264399 EQ 5	DUKE ENERGY CORP 6.30 02/01/2014				2FE	1,996,240	105.838	2,116,761	2,000,000	1,999,099		780			6.300	6.344	FA	52,500	126,000	01/21/2009	02/01/2014
26441Y AQ 0	DUKE REALTY LP 6.50 01/15/2018				2FE	999,480	118.770	1,187,700	1,000,000	999,663		55			6.500	6.508	JJ	29,972	65,000	09/21/2007	01/15/2018
26441Y AV 9	DUKE REALTY 4.375 06/15/2022			1	2FE	992,710	105.480	1,054,797	1,000,000	993,041		331			4.375	4.466	JD	1,944	22,361	06/06/2012	06/15/2022
26441Y AW 7	DUKE REALTY 3.875 10/15/2022			1	2FE	995,840	102.387	1,023,867	1,000,000	995,951		111			3.875	3.925	AO	10,979		09/14/2012	10/15/2022
26442E AA 8	DUKE ENERGY OHIO 5.45 04/01/2019				1FE	999,600	120.475	1,204,746	1,000,000	999,737		34			5.450	5.455	AO	13,625	54,500	03/18/2009	04/01/2019
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022				2FE	1,485,405	102.360	1,535,393	1,500,000	1,485,496		91			4.375	4.497	JD	5,104		11/28/2012	12/01/2022
268317 AA 2	ELEC DE FRANCE 5.50 01/26/2014		R		1FE	4,980,150	105.019	5,250,968	5,000,000	4,995,286		4,167			5.500	5.592	JJ	118,403	275,000	01/21/2009	01/26/2014
268317 AD 6	ELEC DE FRANCE 4.60 01/27/20		R		1FE	1,991,280	112.351	2,247,028	2,000,000	1,993,436		768			4.600	4.655	JJ	39,356	92,000	01/21/2010	01/27/2020
26835P AC 4	EDP FINANCE BV 4.90 10/01/2019		R		3FE	2,980,800	98.866	2,965,975	3,000,000	2,986,054		1,700			4.900	4.982	AO	36,750	147,000	09/22/2009	10/01/2019
26875P AB 7	EOG RESOURCES INC 6.125 10/01/2013				1FE	1,999,220	104.171	2,083,424	2,000,000	1,999,869		166			6.125	6.134	AO	30,625	122,500	09/25/2008	10/01/2013
26875P AD 3	EOG RESOURCES INC 5.625 06/01/2019				1FE	998,160	122.647	1,226,470	1,000,000	998,724		161			5.625	5.649	JD	4,688	56,250	05/18/2009	06/01/2019
26875P AK 7	EOG RESOURCES INC 2.625 03/15/2023			1	1FE	993,810	100.582	1,005,819	1,000,000	993,970		160			2.625	2.693	MS	8,094		09/05/2012	03/15/2023
268789 AA 2	E.ON INTL FIN BV 6.65 04/30/2018		R		1FE	995,780	120.232	1,202,321	1,000,000	997,468		394			5.800	5.856	AO	9,828	58,000	04/15/2008	04/30/2018
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
26884L AB 5	EQT CORP 4.875 11/15/2021				2FE	1,981,700	106.860	2,137,198	2,000,000	1,983,397		1,475			4.875	4.992	MN	12,458	99,667	11/02/2011	11/15/2021
26884T AD 4	ERAC USA FINANCE 4.50 08/16/2021				2FE	1,990,720	109.744	2,194,870	2,000,000	1,991,813		760			4.500	4.558	FA	33,750	90,000	05/09/2011	08/16/2021
278058 DG 4	EATON CORP 5.95 03/20/2014		R		2FE	1,999,300	106.064	2,121,283	2,000,000	1,999,816		142			5.950	5.958	MS	33,386	119,000	03/11/2009	03/20/2014
27876G AY 4	ECHOSTAR DBS 6.625 10/01/14				3FE	1,020,000	107.500	1,075,000	1,000,000	1,009,128		(4,808)			6.625	6.067	AO	16,563	66,250	08/12/2010	10/01/2014
27876G BE 7	ECHOSTAR DBS 7.125 02/01/2016				3FE	1,017,500	111.750	1,117,500	1,000,000	1,012,630		(3,573)			7.125	6.665	FA	29,688	71,250	08/09/2011	02/01/2016
285661 AD 6	ELEC DATA SYSTEM B 6.00 08/01/2013				2FE	972,420	102.583	1,025,834	1,000,000	997,877		3,469			6.000	6.377	FA	25,000	60,000	07/03/2003	08/01/2013
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030				1FE	1,871,522	115.956	2,170,134	1,871,522	1,871,522					5.209	5.209	FA	37,912	97,488	02/03/2010	02/11/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
291011 BA 1	EMERSON ELECTRIC 5.00 04/15/2019				1FE	1,485,825	118.903	1,783,538	1,500,000	1,490,265		1,282			5.000	5.122	AO	15,833	75,000	04/14/2009	04/15/2019
291641 BD 9	EMPIRE DIST ELEC 4.65 06/01/2020				2FE	1,995,720	112.943	2,258,863	2,000,000	1,996,653		370			4.650	4.677	JD	7,750	93,000	05/24/2010	06/01/2020
29250R AH 9	ENBRIDGE ENERGY 5.875 12/15/2016				2FE	999,120	115.722	1,157,220	1,000,000	999,583		91			5.875	5.887	JD	2,611	58,750	12/18/2006	12/15/2016
29250R AS 5	ENBRIDGE ENERGY 5.20 03/15/2020				2FE	999,590	113.108	1,131,078	1,000,000	999,705		33			5.200	5.205	MS	15,311	52,000	02/25/2010	03/15/2020
29268B AE 1	ENEL FIN INTL 5.125 10/07/2019		R		2FE	3,982,400	105.836	4,233,450	4,000,000	3,987,142		1,551			5.125	5.182	AO	47,833	205,000	09/30/2009	10/07/2019
29358Q AA 7	ENSCO PLC 4.70 03/15/2021		R		2FE	980,250	112.427	1,124,270	1,000,000	983,114		1,632			4.700	4.953	MS	13,839	47,000	03/08/2011	03/15/2021
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07/01/2019				2FE	1,998,720	120.348	2,406,961	2,000,000	1,999,168		99			6.640	6.648	JJ	66,400	132,800	06/09/2009	07/01/2019
29365P AP 7	ENTERGY GULF ST 5.59 10/01/2024				2FE	2,997,600	116.826	3,504,790	3,000,000	2,997,961		120			5.590	5.598	AO	41,925	167,700	09/29/2009	10/01/2024
29365P AQ 5	ENTERGY GULF STATES 3.95 10/01/2020				2FE	1,997,220	108.462	2,169,233	2,000,000	1,997,754		243			3.950	3.967	AO	19,750	79,000	09/27/2010	10/01/2020
293791 AN 9	ENTERPRISE PRODU G 5.60 10/15/2014				2FE	999,140	108.444	1,084,440	1,000,000	999,815		96			5.600	5.611	AO	11,822	56,000	09/23/2004	10/15/2014
29379V AF 0	ENTERPRISE PRODUCTS 5.25 01/31/2020				2FE	1,987,100	119.219	2,384,380	2,000,000	1,990,095		1,125			5.250	5.335	JJ	44,042	105,000	09/24/2009	01/31/2020
29379V AP 8	ENTERPRISE PRODUCTS 5.20 09/01/2020				2FE	997,010	119.482	1,194,819	1,000,000	997,562		253			5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020
302182 AD 2	EXPRESS SCRIPTS 6.25 06/15/2014				2FE	1,991,480	107.702	2,154,036	2,000,000	1,997,259		1,744			6.250	6.350	JD	5,556	125,000	06/04/2009	06/15/2014
30251B AA 6	FMR LLC 5.35 11/15/2021				1FE	2,995,440	113.748	3,412,447	3,000,000	2,996,437		306			5.350	5.367	MN	20,508	160,500	10/28/2009	11/15/2021
302570 BA 3	FPL GROUP CAPTL 5.35 06/15/2013				2FE	2,999,760	101.917	3,057,498	3,000,000	2,999,974		54			5.350	5.352	JD	7,133	160,500	06/11/2008	06/15/2013
302570 BC 9	FPL GROUP CAPITAL 7.875 12/15/2015				2FE	5,000,000	119.331	5,966,573	5,000,000	5,000,000					7.875	7.873	JD	17,500	393,750	12/09/2008	12/15/2015
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24				3FE	512,928	94.919	490,105	516,341	514,222		395			5.608	5.710	MS	8,928	28,956	03/21/2005	03/10/2024
307000 AA 7	FAMILY DOLLAR 5.00 02/01/2021				2FE	994,940	107.199	1,071,994	1,000,000	995,732		418			5.000	5.065	FA	20,833	50,000	01/25/2011	02/01/2021
314275 AA 6	FEDERATED RETAIL 5.90 12/01/2016				2FE	1,279,897	117.511	1,499,443	1,276,000	1,277,865		(413)			5.900	5.858	JD	6,274	75,284	01/11/2007	12/01/2016
31428X AQ 9	FEDEX CORP 7.375 01/15/2014				2FE	1,000,000	106.925	1,069,251	1,000,000	1,000,000					7.375	7.375	JJ	34,007	73,750	01/13/2009	01/15/2014
31620R AF 2	FIDELITY NATL FINANCIAL 5.50 09/01/2022				2FE	995,130	109.815	1,098,150	1,000,000	995,261		131			5.500	5.564	MS	18,792		08/21/2012	09/01/2022
316773 CF 5	FIFTH THIRD BANK 5.45 01/15/17				2FE	3,986,000	112.074	4,482,945	4,000,000	3,989,444					5.450	5.464	JJ	100,522	218,000	12/14/2006	01/15/2017
316817 AA 3	57TH ST MTGE 7.125 6/01/2017				1FE	410,170	114.536	529,308	462,132	446,149		6,079			7.125	8.946	MON	2,744	32,927	08/03/2000	06/01/2017
319477 AF 2	FIRST-CITIZENS 5.125 06/01/2015				2FE	1,994,660	99.826	1,996,522	2,000,000	1,998,383		613			5.125	5.161	MS	25,910	102,500	05/24/2005	06/01/2015
33582V AC 2	FIRST NIAGARA 7.25 12/15/2021				2FE	1,000,000	118.451	1,184,514	1,000,000	1,000,007		6			7.250	7.250	JD	3,222	72,903	12/08/2011	12/15/2021
337158 AE 9	FIRST TENN BANK BKNT 5.65 04/01/2016				2FE	997,350	109.529	1,095,287	1,000,000	998,975		280			5.650	5.685	AO	14,125	56,500	03/23/2006	04/01/2016
33716M AA 5	FIRST TENN BANK BKNT 4.625 05/15/2013				2FE	962,040	100.893	1,008,929	1,000,000	998,141		4,840			4.625	5.137	MN	5,910	46,250	12/03/2003	05/15/2013
343498 AA 9	FLOWERS FOODS 4.375 04/01/2022				2FE	1,995,200	102.769	2,055,382	2,000,000	1,995,486		286			4.375	4.405	AO	21,875	43,264	03/29/2012	04/01/2022
347466 AE 4	IRWIN LAND LLC A-2 5.30 12/15/2035			1	1FE	2,419,765	98.794	2,538,031	2,569,013	2,432,544		7,160			5.300	5.900	JD	6,051	136,881	11/01/2010	12/15/2035
354613 AG 6	EMPIRE DIST ELEC 4.65 05/20/20				1FE	998,890	114.454	1,144,540	1,000,000	999,133		96			4.625	4.639	MN	5,267	46,250	05/17/2010	05/20/2020
35952F AB 6	FORT HUACHUCA 8.00 12/15/2026				1FE	2,153,000	128.500	2,570,000	2,000,000	2,123,191		(10,224)			8.000	7.029	JD	7,111	160,000	10/19/2009	12/15/2026
360271 AE 0	FULTON FINANCIAL 5.35 04-01-15 NC				2FE	2,000,000	103.292	2,065,836	2,000,000	2,000,003		(1)			5.350	5.350	AO	26,750	107,000	03/18/2005	04/01/2015
361438 AB 0	GAMCO INVESTORS 5.875 06/01/2021				2FE	2,000,000	106.211	2,124,220	2,000,000	1,999,722		25			5.875	5.877	JD	9,792	117,500	05/25/2011	06/01/2021
361448 AN 3	GATX CORP 4.75 06/15/2022				2FE	1,981,000	105.050	2,101,005	2,000,000	1,981,845		845			4.750	4.871	JD	4,222	48,556	06/05/2012	06/15/2022
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013				2AM	3,143,962	106.524	3,349,084	3,143,962	3,143,998		(39)			9.000	8.999	MN	36,156	282,957	11/03/2008	11/15/2013
36160B AA 3	GDF SUEZ 2.875 10/10/2022		R		1FE	1,975,980	98.116	1,962,312	2,000,000	1,976,447		467			2.875	3.015	AO	12,938		10/02/2012	10/10/2022
361652 AA 8	GFI GROUP INC 144A 8.375 07/19/2018				3FE	1,000,000	87.750	877,500	1,000,000	1,000,107		107			8.625	8.622	JJ	38,813	83,750	07/14/2011	07/19/2018
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019				1FE	2,000,000	102.813	2,056,254	2,000,000	2,000,010		10			4.336	4.375	MON	3,854	69,135	02/22/2012	03/15/2019
36246M AK 5	GTP ACQUISITION 4.347 06/15/2016				1FE	2,000,000	105.976	2,119,516	2,000,000	1,999,998					4.347	4.387	MON	3,864	86,940	06/29/2011	06/15/2016
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029				1FE	1,973,034	106.200	2,048,941	1,929,323	1,968,199		(2,596)			6.422	6.239	MON	7,572	123,904	08/25/2010	10/09/2029
364725 AT 8	GANNETT CO INC 6.375 09/01/2015				3FE	2,972,500	110.125	3,303,750	3,000,000	2,983,930		5,348			6.375	6.597	MS	63,750	191,250	09/28/2010	09/01/2015
364760 AK 4	GAP INC/THE 5.95 04/12/2021				2FE	1,993,000	114.250	2,285,000	2,000,000	1,993,930		552			5.950	5.997	AO	26,114	119,000	04/07/2011	04/12/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16				..3FE	816,364	103.220	842,649	816,364	816,364					6.690	6.784	MON...	1,669	54,615	09/25/1997	09/20/2016
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18				.3AM	600,785	107.550	646,144	600,785	584,425		(11,305)			7.760	8.918	MON...	1,425	46,621	09/22/1999	08/20/2018
369550 AR 9	GENERAL DYNAMICS 3.875 07/15/2021			1	..1FE	1,996,700	112.278	2,245,568	2,000,000	1,997,114		280			3.875	3.895	JJ.....	35,736	78,146	07/05/2011	07/15/2021
36962G 4J 0	GEN ELEC CAP CRP 5.50 01/08/20				..1FE	2,989,740	118.129	3,543,868	3,000,000	2,992,236		883			5.500	5.545	JJ.....	79,292	165,000	01/05/2010	01/08/2020
36962G 4Y 7	GEN ELEC CAP CRP 4.625 01/07/2021				..1FE	996,200	113.475	1,134,751	1,000,000	996,821		320			4.625	4.673	JJ.....	22,354	46,250	01/04/2011	01/07/2021
36962G 6F 6	GEN ELEC CAP CRP 3.15 09/07/2022				..1FE	998,550	102.267	1,022,670	1,000,000	998,589		39			3.150	3.167	MS.....	9,975		09/04/2012	09/07/2022
375558 AU 7	GILEAD SCIENCES 4.40 12/01/2021			1	..2FE	1,995,400	114.035	2,280,708	2,000,000	1,995,769		353			4.400	4.429	JD.....	7,333	85,067	12/06/2011	12/01/2021
38141G EU 4	GOLDMAN SACHS GP 5.625 01/15/2017				..2FE	1,998,620	109.591	2,191,817	2,000,000	1,999,360		137			5.625	5.634	JJ.....	51,875	112,500	01/03/2007	01/15/2017
391164 AF 7	GREAT PLAINS ENERGY 5.292 06/15/2022			1	..2FE	1,022,910	112.427	1,124,274	1,000,000	1,021,407		(1,503)			5.292	4.999	JD.....	2,352	40,605	03/19/2012	06/15/2022
402479 CA 5	GULF POWER CO 4.75 04/15/2020				..1FE	999,840	115.107	1,151,073	1,000,000	999,879		14			4.750	4.752	AO.....	10,028	47,500	04/06/2010	04/15/2020
4041A2 AH 7	HBOS PLC 6.75 05/21/2018			R	..3FE	1,008,670	106.721	1,067,212	1,000,000	1,005,362		(804)			6.750	6.630	MN.....	7,500	67,500	05/16/2008	05/21/2018
404225 AE 4	HSART 2012-T2 A2 ABS 1.99 10/15/2045			2	..1FE	999,950	101.287	1,012,870	1,000,000	999,953		3			1.990	2.000	MON...	884	3,206	10/10/2012	10/15/2045
404280 AK 5	HSBC HOLDINGS 5.10 04/05/2021			R	..1FE	997,830	116.842	1,168,425	1,000,000	998,133		178			5.100	5.128	AO.....	12,183	51,000	03/29/2011	04/05/2021
4042Q1 AE 7	HSBC BANK USA NA 4.875 08/24/2020				..1FE	1,998,900	110.914	2,218,272	2,000,000	1,999,113		94			4.875	4.882	FA.....	34,396	97,500	08/17/2010	08/24/2020
406216 AZ 4	HALLIBURTON CO 3.25 11/15/2021			1	..1FE	996,700	107.083	1,070,827	1,000,000	997,022		285			3.250	3.289	MN.....	4,153	32,590	11/08/2011	11/15/2021
41011W BJ 8	JOHN HANCOCK GLB 5.25 02/25/2015				..1FE	2,728,714	106.296	2,843,413	2,675,000	2,688,739		(5,914)			5.250	4.995	FA.....	49,153	140,438	12/17/2004	02/25/2015
410867 AC 9	HANOVER INSURANCE GRP 7.50 03/01/2020				..2FE	1,993,140	117.512	2,350,235	2,000,000	1,994,658		545			7.500	7.549	MS.....	50,000	150,000	02/18/2010	03/01/2020
413875 AL 9	HARRIS CORP 6.375 06/15/2019				..2FE	996,910	118.365	1,183,649	1,000,000	997,805		267			6.375	6.417	JD.....	2,833	63,750	06/04/2009	06/15/2019
415864 AH 0	HARSCO CORP 5.125 09/15/2013				..2FE	997,130	102.444	1,024,441	1,000,000	999,747		344			5.125	5.162	MS.....	15,090	51,250	09/08/2003	09/15/2013
41987Q AX 1	HAWAIIAN ELE IND MTNC 6.51 05/05/2014				..2FE	1,074,070	106.737	1,067,368	1,000,000	1,011,385		(8,029)			6.510	5.609	AO.....	14,648	65,100	02/14/2003	05/05/2014
42217K AS 5	HEALTH CARE REIT 6.125 04/15/20				..2FE	992,970	116.507	1,165,074	1,000,000	994,499		581			6.125	6.220	AO.....	12,931	61,250	03/30/2010	04/15/2020
42217K AT 3	HEALTH CARE REIT 4.70 09/15/2017				..2FE	1,994,200	111.782	2,235,638	2,000,000	1,995,914		758			4.700	4.749	MS.....	27,678	94,000	09/07/2010	09/15/2017
42218S AC 2	HEALTH CARE SVCS 4.70 01/15/2021				..1FE	996,980	111.903	1,119,031	1,000,000	997,481		252			4.700	4.738	JJ.....	21,672	47,000	01/04/2011	01/15/2021
428236 AV 5	HEWLETT-PACK CO 4.75 06/02/2014				..2FE	2,130,540	104.173	2,083,469	2,000,000	2,040,604		(27,513)			4.750	3.274	JD.....	7,653	95,000	08/04/2009	06/02/2014
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021				..2FE	997,070	100.267	1,002,673	1,000,000	997,321		236			4.650	4.687	JD.....	2,842	46,500	12/06/2011	12/09/2021
431116 AB 8	HIGHMARK INC 4.75 05/15/2021				..1FE	995,960	100.684	1,006,841	1,000,000	996,514		331			4.750	4.801	MN.....	6,069	47,500	05/03/2011	05/15/2021
431282 AM 4	HIGHWOODS REALTY LP 3.625 01/15/2023			1	..2FE	989,400	98.060	980,601	1,000,000	989,433		33			3.625	3.752	JJ.....	1,309		12/11/2012	01/15/2023
431571 AA 6	HILLENBRAND INC 5.50 07/15/2020				..2FE	989,010	108.770	1,087,697	1,000,000	991,198		914			5.500	5.645	JJ.....	25,361	55,000	07/06/2010	07/15/2020
43474T AA 1	HOLCIM LTD 6.00 12/30/2019			R	..2FE	986,740	113.526	1,135,261	1,000,000	990,017		1,110			6.000	6.178	JD.....	167	60,000	09/24/2009	12/30/2019
437076 AP 7	HOME DEPOT INC 5.40 03/01/2016				..1FE	1,990,710	114.314	2,286,288	2,000,000	1,996,412		1,012			5.400	5.462	MS.....	36,000	108,000	11/30/2006	03/01/2016
437076 AR 3	HOME DEPOT INC 5.25 12/16/2013				..1FE	1,988,580	104.591	2,091,823	2,000,000	1,998,174		1,811			5.250	5.349	JD.....	4,375	105,000	12/14/2006	12/16/2013
438516 AX 4	HONEYWELL INTL 5.30 03/01/2018				..1FE	1,345,272	119.667	1,549,693	1,295,000	1,327,589		(5,447)			5.300	4.745	MS.....	22,878	68,635	07/15/2009	03/01/2018
438516 AZ 9	HONEYWELL INTL 5.00 02/15/2019				..1FE	2,073,080	118.449	2,368,975	2,000,000	2,050,512		(7,016)			5.000	4.523	FA.....	37,778	100,000	08/05/2009	02/15/2019
441812 KD 5	HOUSEHOLD FIN CO 4.75 07/15/2013				..1FE	955,090	102.210	1,022,101	1,000,000	996,873		5,577			4.750	5.347	JJ.....	21,903	47,500	10/16/2003	07/15/2013
44329H AG 9	HP COMM LLC 5.02 03/15/2023				..1FE	3,030,741	110.125	3,450,492	3,133,250	3,067,472		10,283			5.020	5.474	MS.....	46,313	157,289	11/13/2008	03/15/2023
443510 AF 9	HUBBELL INC 3.625 11/15/2022				..1FE	991,740	107.426	1,074,265	1,000,000	992,948		582			3.625	3.711	MN.....	4,632	36,250	11/08/2010	11/15/2022
448055 AF 0	HUSKY ENERGY INC 7.25 12/15/2019			I.	..2FE	997,670	130.173	1,301,725	1,000,000	998,385		173			7.250	7.280	JD.....	3,222	72,500	05/06/2009	12/15/2019
44841B AA 4	HUTCH WHAMPOA 5.75 09/11/2019			R	..1FE	2,982,690	118.879	3,566,371	3,000,000	2,987,357		1,506			5.750	5.827	MS.....	52,708	172,500	09/08/2009	09/11/2019
449505 AA 4	IFM US COLONIAL PIPE 6.45 05/01/2021			1	..2FE	1,998,900	110.559	2,211,173	2,000,000	1,999,103		79			6.450	6.457	MN.....	21,500	129,000	04/14/2011	05/01/2021
449786 AA 0	ING BANK NV 5.125 05/01/2015			R	..2FE	1,006,450	104.522	1,045,225	1,000,000	1,001,760		(694)			5.125	5.044	MN.....	8,542	51,250	11/29/2004	05/01/2015
449786 AP 7	ING BANK NV 5.00 06/09/2021			R	..1FE	1,992,220	112.423	2,248,468	2,000,000	1,993,195		633			5.000	5.050	JD.....	6,111	100,000	06/01/2011	06/09/2021
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043			2	....1Z	1,000,000	101.867	1,018,670	1,000,000	1,000,011		11			4.229	4.250	JAJO..	3,759		11/16/2012	01/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452308 AH 2	ILLINOIS TOOL WK 5.15 04/01/2014				1FE	4,996,000	105.836	5,291,776	5,000,000	4,998,919		818			5.150	5.168	AO	64,375	257,500	03/23/2009	04/01/2014
45665Q AF 0	INFINITY PROPERTY 5.00 09/19/2022				2FE	5,000,000	104.294	5,214,715	5,000,000	5,000,009		9			5.000	5.000	MS	72,222		09/12/2012	09/19/2022
45687A AB 8	INGERSOLL-RAND 6.00 08/15/2013			R	2FE	2,998,710	103.243	3,097,278	3,000,000	2,999,818		279			6.000	6.010	FA	68,000	180,000	08/12/2008	08/15/2013
458140 AJ 9	INTEL CORP 3.30 10/01/2021				1FE	1,995,240	105.684	2,113,676	2,000,000	1,995,782		418			3.300	3.328	AO	16,500	68,200	09/14/2011	10/01/2021
459200 GJ 4	IBM CORP 5.70 09/14/2017				1FE	2,186,320	120.656	2,413,122	2,000,000	2,116,039		(21,813)			5.700	4.323	MS	33,883	114,000	08/05/2009	09/14/2017
459200 GM 7	IBM CORP 7.625 10/15/2018				1FE	2,961,100	133.690	3,342,249	2,500,000	2,813,601		(45,526)			7.625	5.095	AO	40,243	190,625	07/15/2009	10/15/2018
459745 FY 6	INTL LEASE FIN 6.50 09/01/14				2FE	2,009,970	106.750	2,135,000	2,000,000	2,004,447		(2,461)			6.500	6.357	MS	43,333	130,000	08/11/2010	09/01/2014
46132F AA 8	INVESCO FIN PLC 3.125 11/30/2022			R	1FE	1,998,420	101.064	2,021,281	2,000,000	1,998,448		28			3.125	3.134	MN	9,201		11/05/2012	11/30/2022
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065			2	1FE	998,986	99.856	998,216	999,656	998,992		6			3.220	3.250	MON	1,431	2,504	11/09/2012	09/15/2065
46849L SB 8	JACKSON NAT LIFE 5.375 05/08/2013				1FE	999,220	101.530	1,015,301	1,000,000	999,938		170			5.375	5.393	MN	7,913	53,750	05/01/2008	05/08/2013
47102X AC 9	JANUS CAP GROUP 6.119 04/15/2014				2FE	1,997,820	103.741	2,074,818	2,000,000	1,999,588		298			6.119	6.136	AO	25,836	122,380	06/04/2007	04/15/2014
472319 AB 8	JEFFERIES GROUP 5.50 03/15/2016				2FE	993,740	106.250	1,062,500	1,000,000	997,914		579			5.500	5.572	MS	16,194	55,000	03/03/2004	03/15/2016
475070 AD 0	JEFFERSON-PILOT 4.75 01-30-14 NC				1FE	6,507,400	103.637	7,254,589	7,000,000	6,902,250		84,991			4.750	6.106	JJ	139,465	332,500	05/29/2008	01/30/2014
478366 AU 1	JOHNSON CONTROLS 5.00 03/30/20				2FE	2,978,530	113.343	3,400,286	3,000,000	2,983,565		1,833			5.000	5.091	MS	37,917	150,000	03/30/2010	03/30/2020
481165 AJ 7	JOY GLOBAL INC 5.125 10/15/2021				2FE	2,003,930	110.731	2,214,625	2,000,000	2,003,547		(318)			5.125	5.099	AO	21,639	103,354	10/06/2011	10/15/2021
48248N AA 8	KKR GROUP FINANCE 6.375 09/29/2020				1FE	995,840	116.242	1,162,424	1,000,000	996,563		333			6.375	6.432	MS	16,292	63,750	09/22/2010	09/29/2020
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022				1FE	1,983,880	105.223	2,104,457	2,000,000	1,984,851		971			3.500	3.597	AO	17,500	33,056	04/03/2012	04/01/2022
485260 BL 6	KANSAS GAS & ELEC 6.70 06/15/2019				1FE	998,190	127.258	1,272,575	1,000,000	998,710		155			6.700	6.725	JD	2,978	67,000	06/08/2009	06/15/2019
49306S AA 4	KEY BANK NA 7.413 05/06/2015			1	2FE	2,011,000	112.891	2,257,825	2,000,000	2,002,167		(79)			7.413	7.401	AO	32,123	148,260	05/01/2008	05/06/2015
49327X AB 6	KEY BANK NA MTN 5.45 03/03/2016				2FE	2,966,920	111.908	3,357,229	3,000,000	2,987,330		3,507			5.450	5.596	MS	48,142	163,500	11/29/2006	03/03/2016
494368 BE 2	KIMBERLY-CLARK 3.625 08/01/20				1FE	997,000	110.755	1,107,550	1,000,000	997,631		267			3.625	3.661	FA	15,104	36,250	07/26/2010	08/01/2020
49446X AA 4	KIMCO REALTY 4.30 02/01/2018 MTN				2FE	1,993,040	109.954	2,199,075	2,000,000	1,994,944		871			4.300	4.356	FA	35,833	86,000	08/25/2010	02/01/2018
494550 BE 5	KINDER MORGAN 5.30 09/15/2020				2FE	999,610	116.825	1,168,249	1,000,000	999,628		38			5.300	5.306	MS	15,606	53,000	05/12/2010	09/15/2020
494550 BJ 4	KINDER MORGAN 4.15 03/01/2022				2FE	999,140	108.316	1,083,163	1,000,000	999,248		72			4.150	4.160	MS	13,833	43,114	08/03/2011	03/01/2022
494550 BM 7	KINDER MORGAN ENER 3.45 02/15/2023			1	2FE	995,980	103.020	1,030,203	1,000,000	996,104		124			3.450	3.496	FA	13,225		08/08/2012	02/15/2023
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022			R	1FE	995,450	108.927	1,089,271	1,000,000	995,764		314			3.750	3.805	MS	11,042	19,375	03/05/2012	03/15/2022
500630 BX 5	KOREA DEV BANK 3.00 09/14/2022			R	1FE	2,963,430	99.792	2,993,753	3,000,000	2,964,364		934			3.000	3.143	MS	26,750		09/05/2012	09/14/2022
50075N AL 8	KRAFT FOODS INC 5.25 10/01/2013				2FE	1,985,840	103.298	2,065,953	2,000,000	1,998,667		1,701			5.250	5.342	AO	26,250	105,000	09/22/2003	10/01/2013
50075N BA 1	KRAFT FOODS INC 5.375 02/10/2020				2FE	945,147	121.108	1,154,163	953,000	937,551		1,196			5.375	5.655	FA	20,063	51,224	02/04/2010	02/10/2020
50076Q AS 5	KRAFT FOODS GROUP 5.375 02/10/2020				2FE	1,262,274	120.015	1,256,558	1,047,000	1,250,411		(11,863)			5.375	2.387	FA	22,042	3,439	07/18/2012	02/10/2020
502413 AY 3	L-3 COMMS CORP 5.20 10/15/2019				2FE	1,992,840	114.528	2,290,551	2,000,000	1,994,802		623			5.200	5.246	AO	21,956	104,000	09/29/2009	10/15/2019
502413 BA 4	L-3 COMMS CORP 4.95 02/15/2021			1	2FE	994,290	112.800	1,127,997	1,000,000	995,179		470			4.950	5.023	FA	18,700	49,500	02/02/2011	02/15/2021
50540R AF 9	LABORATORY CP 5.625 12/15/2015				2FE	997,130	113.009	1,130,094	1,000,000	998,981		309			5.625	5.663	JD	2,500	56,250	12/09/2005	12/15/2015
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022			1	1FE	1,781,220	111.602	2,013,031	1,803,767	1,784,533		2,865			6.200	6.433	AO	27,958	111,834	09/22/2010	10/01/2022
526107 AC 1	LENNOX INTL INC 4.90 05/15/17				2FE	999,220	108.245	1,082,451	1,000,000	999,494		101			4.900	4.913	MN	6,261	49,000	05/03/2010	05/15/2017
53079E AS 3	LIBERTY MUTUAL 7.30 06/15/14				2FE	3,018,236	107.609	3,228,257	3,000,000	2,855,786		86,932			7.300	10.965	JD	9,733	219,000	12/29/2008	06/15/2014
53117C AM 4	LIBERTY PROP LP 4.75 10/01/2020				2FE	997,630	109.739	1,097,392	1,000,000	998,077		201			4.750	4.780	AO	11,875	47,500	09/22/2010	10/01/2020
53117C AN 2	LIBERTY PROP LP 4.125 06/15/2022				2FE	998,050	104.721	1,047,208	1,000,000	998,143		93			4.125	4.149	JD	1,833	21,083	06/06/2012	06/15/2022
53217V AC 3	LIFE TECH CORP 6.00 03/01/2020				2FE	997,960	118.136	1,181,357	1,000,000	998,449		169			6.000	6.027	MS	20,000	60,000	02/11/2010	03/01/2020
534187 AP 4	LINCOLN NATL CRP 4.75 02/15/2014				2FE	980,180	104.220	1,042,203	1,000,000	997,070		2,480			4.750	5.022	FA	17,944	47,500	12/17/2004	02/15/2014
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021				1FE	2,005,290	105.940	2,118,803	2,000,000	2,005,062		(302)			3.350	3.316	MS	19,728	50,808	03/28/2012	09/15/2021
548661 CN 5	LOWES COMPANIES 6.10 09/15/2017				1FE	999,180	121.390	1,213,900	1,000,000	999,559		79			6.100	6.111	MS	17,961	61,000	09/06/2007	09/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
549188 HF 0	LUBBOCK TX 4.892 02/15/2021			1	1FE	1,000,000	114.426	1,144,260	1,000,000	1,000,450		(62)			4.892	4.883	FA	18,481	48,920	01/21/2010	02/15/2021
55259P AD 8	M&I MARS & ISL 5.00 01/17/2017				1FE	996,460	110.935	1,109,349	1,000,000	998,624		300			5.000	5.038	JJ	22,778	50,000	11/19/2004	01/17/2017
552848 AA 1	MGIC INVT CORP 5.375 11/01/2015				5FE	2,905,800	80.000	2,400,000	3,000,000	1,925,584		-			5.375	8.374	MN	26,875	161,250	01/29/2007	11/01/2015
55448Q AQ 9	MACK-CALI REALTY LP 4.50 04/18/2022			1	2FE	998,010	106.781	1,067,808	1,000,000	998,115		105			4.500	4.525	AO	9,500	22,000	04/10/2012	04/18/2022
55608J AC 2	MACQUARIE GROUP 6.00 01/14/20		R		1FE	2,997,330	107.705	3,231,160	3,000,000	2,997,964		226			6.000	6.012	JJ	83,500	180,000	01/07/2010	01/14/2020
55616X AD 9	MACYS RETAIL HLD 5.875 01-15-13				2FE	998,170	100.173	1,001,733	1,000,000	998,306		42,302			5.875	10.458	JJ	27,090	58,750	08/28/2007	01/15/2013
559080 AB 2	MAGELLAN MIDSTRM 5.65 10/15/2016				2FE	998,790	114.675	1,146,754	1,000,000	999,528		109			5.650	5.664	AO	11,928	56,500	10/07/2004	10/15/2016
564759 QB 7	MANUF & TRADERS BKNT 5.629 12/01/2021			1	1FE	2,000,000	102.394	2,047,882	2,000,000	2,000,000					5.629	5.629	JD	9,382	112,580	11/28/2006	12/01/2021
56501R AB 2	MANULIFE FIN COR 4.90 09/17/2020		I		1FE	1,996,880	111.862	2,237,246	2,000,000	1,997,467		264			4.900	4.920	MS	28,311	98,000	09/14/2010	09/17/2020
56585A AD 4	MARATHON PETRO 5.125 03/01/2021				2FE	999,470	117.650	1,176,501	1,000,000	999,603		38			5.125	5.131	MS	17,083	51,250	01/27/2011	03/01/2021
570535 AH 7	MARKEL CORP 7.125 09/30/2019				2FE	2,995,260	120.258	3,607,753	3,000,000	2,996,524		389			7.125	7.147	MS	54,031	213,750	09/17/2009	09/30/2019
573284 AK 2	MARTIN MAR MTLS 6.60 04/15/2018				2FE	999,290	111.249	1,112,490	1,000,000	999,557		68			6.600	6.610	AO	13,933	66,000	04/16/2008	04/15/2018
577081 AT 9	MATTEL INC 4.35 10/01/2020				2FE	1,995,500	107.878	2,157,567	2,000,000	1,996,359		387			4.350	4.378	AO	21,750	87,000	09/23/2010	10/01/2020
58013M EB 6	MCDONALD'S CORP 5.80 10/15/2017				1FE	1,995,960	121.488	2,429,764	2,000,000	1,997,769		394			5.800	5.827	AO	24,489	116,000	10/15/2007	10/15/2017
58013M EJ 9	MCDONALD'S CORP 3.50 07/15/2020 MTN				1FE	996,020	110.786	1,107,864	1,000,000	996,851		358			3.500	3.548	JJ	16,139	35,000	07/28/2010	07/15/2020
581557 AW 5	MCKESSON CORP 6.50 02/15/2014				1FE	2,095,700	106.491	2,129,812	2,000,000	2,025,805		(22,046)			6.500	5.295	FA	49,111	130,000	09/01/2009	02/15/2014
582839 AE 6	MEAD JOHNSON 4.90 11/01/2019				2FE	996,490	114.614	1,146,136	1,000,000	997,416		311			4.900	4.945	MN	8,167	49,000	10/29/2009	11/01/2019
58405U AG 7	MEDCO HEALTH SOL 4.125 09/15/2020				2FE	997,800	109.603	1,096,025	1,000,000	998,235		191			4.125	4.152	MS	12,146	41,250	09/07/2010	09/15/2020
585515 AE 9	MELLON FUNDING 5.50 11/15/2018				1FE	998,450	117.720	1,177,196	1,000,000	999,155		119			5.500	5.517	MN	7,028	55,000	01/11/2007	11/15/2018
585907 AN 8	MELLON BANK NA 5.45 04/01/2016				1FE	999,690	110.620	1,106,196	1,000,000	999,884		32			5.450	5.454	AO	13,625	54,500	03/20/2006	04/01/2016
58601V AA 0	MEMORIAL HEALTH 3.496 05/01/2022				1FE	1,000,000	103.983	1,039,832	1,000,000	1,000,005		5			3.496	3.496	MN	5,827	18,063	04/13/2012	05/01/2022
589331 AP 2	MERCK & CO INC 4.00 06/30/2015				1FE	3,106,950	108.764	3,262,927	3,000,000	3,048,284		(18,248)			4.000	3.323	JD	333	120,000	08/21/2009	06/30/2015
59562V AK 3	MIDAMER ENER HLD D 5.00 02/15/2014				2FE	1,990,340	104.622	2,092,450	2,000,000	1,998,664		1,130			5.000	5.062	FA	37,778	100,000	02/09/2004	02/15/2014
59565A AB 6	MIDCONTINENT EXP 6.70 09/15/2019				2FE	1,997,280	105.779	2,115,582	2,000,000	1,997,982		232			6.700	6.719	MS	39,456	134,000	09/09/2009	09/15/2019
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
60688Q AD 7	MIZUHO CORP BANK 2.95 10/17/2022		R		1FE	1,994,160	98.215	1,964,306	2,000,000	1,994,264		104			2.950	2.984	AO	12,128		10/10/2012	10/17/2022
610202 BL 6	MONONGAHELA PWR 144A 5.70 03/15/2017				2FE	996,350	113.971	1,139,714	1,000,000	998,265		355			5.700	5.747	MS	16,783	57,000	09/13/2006	03/15/2017
610202 BM 4	MONONGAHELA PWR 7.95 12/15/2013				2FE	3,991,880	106.721	4,268,848	4,000,000	3,998,194		1,752			7.950	8.000	JD	14,133	318,000	12/10/2008	12/15/2013
615369 AB 1	MOODY'S CORP 4.50 09/01/2022				2FE	992,180	107.007	1,070,067	1,000,000	992,417		237			4.500	4.598	MS	16,375		08/15/2012	09/01/2022
61746B DB 9	MORGAN STANLEY MTN 5.75 10/18/2016				1FE	2,054,460	110.924	2,218,483	2,000,000	2,024,491		(5,671)			5.750	5.389	AO	23,319	115,000	12/08/2006	10/18/2016
61980A AC 7	MOTIVA ENTERPR 5.75 01/15/20				1FE	998,040	120.694	1,206,940	1,000,000	998,517		166			5.750	5.776	JJ	26,514	57,500	01/06/2010	01/15/2020
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
6325C0 AR 2	NATL AUSTRALIABK BK 5.35 06/12/2013		R		1FE	6,999,720	101.992	7,139,470	7,000,000	6,999,972		61			5.350	5.351	JD	19,765	374,500	06/05/2008	06/12/2013
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12/10/2020		R		1FE	964,080	113.035	1,130,348	1,000,000	969,452		3,088			4.375	4.843	JD	2,552	43,750	03/29/2011	12/10/2020
636180 BK 6	NATL FUEL GAS 4.90 12/01/2021			1	2FE	998,670	111.935	1,119,355	1,000,000	998,785		106			4.900	4.917	JD	4,083	49,000	11/28/2011	12/01/2021
637417 AD 8	NATL RETAIL PPTY 5.50 07/15/2021			1	2FE	2,957,310	113.748	3,412,440	3,000,000	2,962,281		3,353			5.500	5.688	JJ	76,083	169,125	06/28/2011	07/15/2021
637432 MQ 5	NATL RURAL UTIL COOP 3.05 02/15/2022			1	1FE	1,993,120	104.626	2,092,524	2,000,000	1,993,679		559			3.050	3.090	FA	23,044	32,703	01/26/2012	02/15/2022
638612 AG 6	NATIONWIDE FIN 5.625 02/13/2015				2FE	3,339,348	105.065	3,519,682	3,350,000	3,346,702		1,427			5.625	5.675	FA	72,234	188,438	05/23/2007	02/13/2015
638612 AH 4	NATIONWIDE FIN 5.10 10/01/2015				2FE	3,700,364	104.885	3,985,632	3,800,000	3,763,611		11,955			5.100	5.480	AO	48,450	193,800	12/27/2006	10/01/2015
63946B AD 2	NBC UNIVERSAL 5.15 04/30/2020				2FE	998,450	118.439	1,184,390	1,000,000	998,928		199			5.150	5.168	AO	8,726	51,500	04/27/2010	04/30/2020
63946B AE 0	NBC UNIVERSAL 4.375 04/01/2021				2FE	1,999,500	112.775	2,255,504	2,000,000	1,999,582		41			4.375	4.378	AO	21,875	87,500	09/27/2010	04/01/2021
641423 BX 5	NEVADA POWER CO U 7.375 01/15/2014				2AM	1,999,980	106.090	2,121,791	2,000,000	2,000,000					7.375	7.375	JJ	68,014	147,500	01/07/2009	01/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
650119 AA 8	NEW YORK UNIV 2009 5.236 07/01/2032				1FE	4,010,690	113.663	4,546,504	4,000,000	4,011,788		(967)			5.236	5.196	JJ	104,720	209,440	09/28/2010	07/01/2032
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022			1	2FE	1,993,640	105.618	2,112,356	2,000,000	1,993,928		288			4.000	4.039	JD	3,556	40,222	06/11/2012	06/15/2022
651639 AL 0	NEWMONT MINING 5.125 10/01/2019				2FE	2,985,060	115.187	3,455,614	3,000,000	2,989,191		1,307			5.125	5.189	AO	38,438	153,750	09/15/2009	10/01/2019
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
654579 AA 9	NIPPON LIFE INS 5.00 10/18/2042		R	1	1FE	1,000,000	105.624	1,056,240	1,000,000	1,000,000					5.000	5.000	AO	10,139		10/11/2012	10/18/2042
65473Q AK 9	NISOURCE FINANCE 6.15 03/01/2013				2FE	913,440	100.853	917,762	910,000	910,140		(819)			6.150	6.055	MS	18,655	55,965	05/15/2008	03/01/2013
65504L AA 5	NOBLE CORP 7.375 03/15/2014		R		2FE	2,990,850	107.451	3,223,526	3,000,000	2,997,487		1,927			7.375	7.449	MS	65,146	221,250	11/18/2008	03/15/2014
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020		R		2FE	997,250	112.429	1,124,295	1,000,000	997,807		233			4.900	4.935	FA	20,417	49,000	07/21/2010	08/01/2020
65535H AB 5	NOMURA HOLDINGS 6.70 03/04/2020		R		2FE	2,016,350	116.000	2,320,002	2,000,000	2,012,720		(1,359)			6.700	6.587	MS	43,550	134,000	02/26/2010	03/04/2020
65557C AD 5	NORDEA BANK AB 4.875 01/14/2021		R		1FE	1,016,600	115.997	1,159,975	1,000,000	1,014,211		(1,428)			4.875	4.661	JJ	22,615	48,750	03/29/2011	01/14/2021
65557C AJ 2	NORDEA BANK AB 4.875 01/27/2020		R		1FE	4,316,200	114.249	4,569,974	4,000,000	4,250,194		(30,236)			4.875	3.856	JJ	83,417	195,040	09/27/2010	01/27/2020
655664 AP 5	NORDSTROM INC 4.00 10/15/2021			1	1FE	998,280	112.180	1,121,795	1,000,000	998,459		146			4.000	4.021	AO	8,444	40,444	10/05/2011	10/15/2021
655844 BC 1	NORFOLK SOUTHERN 5.90 06/15/2019				2FE	997,500	121.860	1,218,599	1,000,000	998,255		216			5.900	5.933	JD	2,622	59,000	05/27/2009	06/15/2019
666807 BA 9	NORTHROP GRUMMAN 5.05 08/01/2019				2FE	998,370	116.693	1,166,928	1,000,000	998,840		145			5.050	5.071	FA	21,042	50,500	07/27/2009	08/01/2019
666807 BB 7	NORTHROP GRUMMAN 3.70 08/01/2014				2FE	998,140	104.670	1,046,698	1,000,000	999,374		377			3.700	3.741	FA	15,417	37,000	07/27/2009	08/01/2014
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22				1FE	482,370	111.125	522,960	470,605	480,459		(1,144)			7.041	6.648	AO	8,284	33,135	04/29/2010	04/01/2022
66989G AA 8	NOVARTIS SEC INV 5.125 02/10/2019	SD	R		1FE	1,044,690	119.192	1,191,920	1,000,000	1,030,842		(4,292)			5.125	4.541	FA	20,073	51,250	08/03/2009	02/10/2019
66989H AA 6	NOVARTIS CAPITAL 4.125 02/10/2014				1FE	3,113,370	103.947	3,118,399	3,000,000	3,029,243		(25,526)			4.125	3.222	FA	48,469	123,750	07/23/2009	02/10/2014
67019E AB 3	NSTAR 4.50 11/15/2019				2FE	991,670	113.352	1,133,524	1,000,000	993,877		742			4.500	4.605	MN	5,750	45,000	11/12/2009	11/15/2019
67103H AB 3	O'REILLY AUTOMOTIVE 4.625 09/15/2021			1	2FE	998,260	109.946	1,099,459	1,000,000	998,437		140			4.625	4.647	MS	13,618	45,736	09/14/2011	09/15/2021
674003 AA 6	OAKTREE CAP MGMT 6.75 12/02/2019				1FE	1,974,960	113.871	2,277,429	2,000,000	1,981,021		2,076			6.750	6.925	JD	10,875	135,000	11/19/2009	12/02/2019
674599 CC 7	OCCIDENTAL PETE 3.125 02/15/2022			1	1FE	980,930	106.243	1,062,425	1,000,000	983,059		1,564			3.125	3.342	FA	11,806	30,990	08/15/2011	02/15/2022
677050 AE 6	OPC SCHERER FNDG 6.10 03/15/2019				1FE	2,187,200	122.543	2,450,853	2,000,000	2,133,122		(17,994)			6.100	4.845	MS	35,922	122,000	10/27/2009	03/15/2019
677347 CD 6	OHIO EDISON 6.40 07/15/2016				2FE	999,870	117.557	1,175,565	1,000,000	999,969		8			6.400	6.401	JJ	29,511	64,000	06/21/2006	07/15/2016
677415 CL 3	OHIO POWER CO K 6.00 06/01/2016				2FE	1,992,940	115.306	2,306,118	2,000,000	1,997,077		749			6.000	6.048	JD	10,000	120,000	06/07/2006	06/01/2016
677415 CP 4	OHIO POWER CO 5.375 10/01/2021				2FE	1,991,740	121.225	2,424,507	2,000,000	1,993,513		566			5.375	5.422	AO	26,875	107,500	09/21/2009	10/01/2021
678858 BJ 9	OKLAHOMA GAS & ELEC 6.35 09/01/2018				1FE	1,992,900	123.907	2,478,135	2,000,000	1,995,407		654			6.350	6.399	MS	42,333	127,000	09/04/2008	09/01/2018
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01/15/19				1FE	999,820	134.532	1,345,323	1,000,000	1,000,000					8.250	8.250	JJ	38,042	82,500	12/09/2008	01/15/2019
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028				1FE	1,472,333	122.996	1,639,951	1,333,333	1,457,506		(12,945)			6.210	4.783	JD	6,900	82,800	02/05/2010	12/01/2028
681919 AS 5	OMNICOM GROUP 5.90 04/15/2016				2FE	2,990,460	113.979	3,419,357	3,000,000	2,996,610		882			5.900	5.938	AO	37,367	177,000	12/27/2006	04/15/2016
68233D AL 1	ONCOR ELECTRIC 6.375 01/15/2015				2FE	991,880	110.369	1,103,686	1,000,000	998,175		813			6.375	6.472	JJ	29,396	63,750	12/17/2002	01/15/2015
69318F AA 6	PBF HOLDING CO LLC 8.25 02/15/2020			1	3FE	1,971,300	108.000	2,160,000	2,000,000	1,973,695		2,395			8.250	8.500	FA	62,333	85,250	01/27/2012	02/15/2020
693304 AN 7	PECO ENERGY CO 5.00 10/01/2014				1FE	3,995,400	107.390	4,295,608	4,000,000	3,998,415		847			5.000	5.024	AO	50,000	200,000	03/19/2009	10/01/2014
69331C AE 8	PG&E CORP 5.75 04/01/2014				2FE	2,983,680	106.113	3,183,385	3,000,000	2,995,553		3,338			5.750	5.875	AO	43,125	172,500	03/09/2009	04/01/2014
693476 AT 0	PNC FUNDING CORP 5.25 11/15/2015				2FE	1,992,360	111.693	2,233,866	2,000,000	1,997,734		713			5.250	5.293	MN	13,417	105,000	10/27/2003	11/15/2015
693476 BN 2	PNC FUNDING CORP 3.30 03/08/2022			1	1FE	994,440	105.349	1,053,495	1,000,000	994,827		387			3.300	3.366	MS	10,358	16,500	03/05/2012	03/08/2022
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
69352J AG 2	PPL ENERGY SUPPL A 5.70 10/15/2035			1	2FE	1,999,600	110.052	2,201,031	2,000,000	1,999,605		8			5.700	5.702	AO	24,067	114,000	10/20/2005	10/15/2035
69352J AH 0	PPL ENERGY SUPPL 6.20 05/15/2016				2FE	499,305	114.875	574,376	500,000	499,715		74			6.200	6.219	MN	3,961	31,000	05/15/2006	05/15/2016
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18				2FE	1,993,220	119.403	2,388,052	2,000,000	1,996,091		595			6.500	6.544	MN	21,667	130,000	03/11/2008	05/01/2018
69352J AN 7	PPL ENERGY SUPPLY 4.60 12/15/2021			1	2FE	1,999,360	108.790	2,175,800	2,000,000	1,999,411		49			4.600	4.604	JD	4,089	92,000	12/13/2011	12/15/2021
69362B AW 2	PSEG POWER LLC 5.125 04/15/2020				2FE	1,991,440	114.155	2,283,106	2,000,000	1,993,391		730			5.125	5.180	AO	21,639	102,500	03/29/2010	04/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69362B AY 8	PSEG POWER LLC 4.15 09/15/2021			1	2FE	999,110	108.030	1,080,300	1,000,000	999,201		73			4.150	4.161	MS	12,219	41,039	09/14/2011	09/15/2021
694308 GT 8	PACIFIC GAS&ELEC 3.50 10/01/2020			1	1FE	1,990,080	109.656	2,193,127	2,000,000	1,992,071		874			3.500	3.559	AO	17,500	70,000	09/08/2010	10/01/2020
70109H AK 1	PARKER-HANNIFIN CORP 3.50 09/15/2022 MTN				1FE	988,480	108.807	1,088,068	1,000,000	990,331		818			3.500	3.619	MS	10,306	35,000	09/07/2010	09/15/2022
70213H AB 4	PARTNERS HEALTH 3.44307/01/2021				1FE	1,000,000	105.973	1,059,733	1,000,000	1,000,009		9			3.443	3.443	JJ	17,215	18,363	12/08/2011	07/01/2021
705006 AB 0	PEARSON PLC 5.70 06/01/2014		R		2FE	1,014,960	105.481	1,054,813	1,000,000	1,002,837		(1,877)			5.700	5.489	JD	4,750	57,000	03/23/2005	06/01/2014
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022		R		2FE	993,650	104.825	1,048,248	1,000,000	993,993		343			3.750	3.827	MN	5,521	18,750	05/01/2012	05/08/2022
709599 AH 7	PENSKE TRUCK LEASING 4.875 07/11/2022				2FE	1,987,520	101.563	2,031,268	2,000,000	1,987,971		451			4.875	4.955	JJ	45,500		07/10/2012	07/11/2022
712704 AA 3	PEOPLE'S UNITED FIN 3.65 12/06/2022			1	1FE	2,990,040	100.582	3,017,456	3,000,000	2,990,098		58			3.650	3.690	JD	7,604		12/03/2012	12/06/2022
713448 BJ 6	PEPSICO INC 7.90 11/01/2018				1FE	3,058,875	134.934	3,373,361	2,500,000	2,879,901		(55,082)			7.900	4.875	MN	32,917	197,500	07/15/2009	11/01/2018
713448 BN 7	PEPSICO INC 4.50 01/15/20				1FE	1,993,300	115.591	2,311,821	2,000,000	1,994,984		592			4.500	4.542	JJ	41,500	90,000	01/11/2010	01/15/2020
714046 AE 9	PERKINELMER INC 5.00 11/15/2021				2FE	993,720	110.918	1,109,184	1,000,000	994,340		519			5.000	5.080	MN	6,389	52,778	10/20/2011	11/15/2021
714264 AD 0	PERNOD-RICARD SA 4.45 01/15/2022		R		2FE	997,460	110.565	1,105,654	1,000,000	997,644		197			4.450	4.482	JJ	20,519	32,139	10/20/2011	01/15/2022
717081 DA 8	PFIZER INC 5.35 03/15/2015				1FE	5,251,000	110.202	5,510,101	5,000,000	5,103,637		(44,576)			5.350	4.346	MS	78,764	267,500	07/16/2009	03/15/2015
718172 AB 5	PHILIP MORRIS IN 4.875 05/16/2013				1FE	2,940,630	101.697	3,050,905	3,000,000	2,994,936		13,068			4.875	5.337	MN	18,281	146,250	06/12/2008	05/16/2013
718546 AA 2	PHILLIPS 66 4.30 04/01/2022				2FE	997,630	111.881	1,118,807	1,000,000	997,809		179			4.300	4.329	AO	10,750	23,769	03/07/2012	04/01/2022
72447X AC 1	PITNEY BOWES INC MTN 5.75 09/15/2017				2FE	988,030	106.911	1,069,111	1,000,000	993,513		1,165			5.750	5.910	MS	16,931	57,500	09/06/2007	09/15/2017
72650R AJ 1	PLAINS ALL AMER 5.25 06/15/2015				2FE	995,180	109.630	1,096,305	1,000,000	998,590		524			5.250	5.312	JD	2,333	52,500	05/24/2005	06/15/2015
72650R AT 9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018				2FE	994,240	123.814	1,238,135	1,000,000	996,492		533			6.500	6.579	MN	10,833	65,000	04/18/2008	05/01/2018
72925P AB 1	PLUM CREEK TIMBR 5.875 11/15/2015				2FE	997,310	110.924	1,109,236	1,000,000	999,063		291			5.875	5.911	MN	7,507	58,750	11/08/2005	11/15/2015
72925P AC 9	PLUM CREEK TIMBER 4.70 03/15/2021				2FE	999,330	110.868	1,108,675	1,000,000	999,393		59			4.700	4.709	MS	13,839	47,000	11/08/2010	03/15/2021
73755L AH 0	POTASH CORP 4.875 03/30/2020		I		2FE	2,973,270	115.829	3,474,883	3,000,000	2,980,147		2,225			4.875	4.985	MS	36,969	146,250	09/23/2009	03/30/2020
74005P AV 6	PRAXAIR INC 3.25 09/15/2015				1FE	1,994,860	106.788	2,135,759	2,000,000	1,997,583		841			3.250	3.297	MS	19,139	65,000	08/27/2009	09/15/2015
7425A0 BD 1	PRINCIPAL LIFE 5.125 10/15/2013				1FE	998,530	103.524	1,035,241	1,000,000	999,855		176			5.125	5.144	AO	10,819	51,250	10/07/2003	10/15/2013
743263 AM 7	PROGRESS ENERGY 6.05 03/15/2014				2FE	997,250	106.202	1,062,020	1,000,000	999,256		578			6.050	6.115	MS	17,814	60,500	03/16/2009	03/15/2014
743315 AF 0	PROGRESSIVE CORP 7.00 10/01/2013				1FE	1,047,430	104.657	1,046,571	1,000,000	1,004,207		(5,322)			7.000	6.415	AO	17,500	70,000	01/23/2002	10/01/2013
743674 AR 4	PROTECTIVE LIFE 4.30 06/01/2013				2FE	2,809,540	101.456	3,043,673	3,000,000	2,989,540		24,268			4.300	5.158	JD	10,750	129,000	01/05/2004	06/01/2013
74432Q AB 1	PRUDENTIAL FIN MTNB 4.50 07/15/2013				2FE	1,000,950	102.035	1,020,347	1,000,000	1,000,063		(113)			4.500	4.488	JJ	20,750	45,000	07/01/2003	07/15/2013
74432Q AJ 4	PRUDENTIAL FIN 5.50 03/15/2016				2FE	2,994,070	112.485	3,374,543	3,000,000	2,998,092		511			5.500	5.521	MS	48,583	165,000	12/27/2006	03/15/2016
744448 BX 8	PUB SERV COLO 15 5.50 04/01/2014				1FE	993,710	106.230	1,062,299	1,000,000	999,060		708			5.500	5.579	AO	13,750	55,000	09/02/2003	04/01/2014
744448 CC 3	PUBLIC SERV COLO 5.125 06/01/2019				1FE	994,600	120.377	1,203,767	1,000,000	996,220		485			5.125	5.195	JD	4,271	51,250	05/28/2009	06/01/2019
744482 BH 2	PUB SVC NEW HAMP N 6.15 09/01/2017				1FE	998,290	115.494	1,154,936	1,000,000	999,041		173			6.150	6.174	MS	20,500	61,500	09/17/2007	09/01/2017
744538 AC 3	PUB SVC NEW HAMP 3.20 09/01/2021				1FE	995,780	104.153	1,041,529	1,000,000	996,250		366			3.200	3.250	MS	10,667	30,933	09/06/2011	09/01/2021
744542 AB 7	PUBLIC SERVICE C0 NM 5.35 10/01/2021				2FE	998,570	104.831	1,048,305	1,000,000	998,689		104			5.350	5.369	AO	13,375	51,865	10/06/2011	10/01/2021
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18				1FE	587,708	114.819	696,098	606,260	597,575		1,211			6.415	6.715	JD	3,241	38,892	01/23/2001	06/01/2018
745332 BZ 8	PUGET SOUND ENERGY 6.75 01/15/2016				1FE	4,000,000	115.638	4,625,503	4,000,000	4,000,000					6.750	6.750	JJ	124,500	270,000	01/20/2009	01/15/2016
747262 AA 1	QVC INC 7.50 10/01/2019			1	2FE	990,000	110.500	1,105,000	1,000,000	992,236		851			7.500	7.649	AO	18,750	75,000	05/20/2010	10/01/2019
751028 AF 8	RALCORP HOLDINGS 4.95 08/15/20				2FE	998,400	105.355	1,053,548	1,000,000	998,746		132			4.950	4.970	FA	18,700	49,500	07/21/2010	08/15/2020
754730 AD 1	RAYMOND JAMES 5.625 04/01/2024				2FE	1,501,140	110.863	1,662,939	1,500,000	1,501,110		(30)			5.625	5.616	AO	21,094	43,359	03/23/2012	04/01/2024
75524R AA 7	RBS CIT FIN GRP 4.15 09/28/2022		R		2FE	1,992,380	101.926	2,038,521	2,000,000	1,992,540		160			4.150	4.197	MS	21,442		09/25/2012	09/28/2022
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017				2FE	344,125	109.032	380,027	348,545	347,260		484			6.375	6.542	MN	2,839	22,220	06/02/1998	05/15/2017
75884R AS 2	REGENCY CENTERS 4.80 04/15/2021				2FE	1,997,200	110.766	2,215,311	2,000,000	1,997,705		221			4.800	4.817	AO	20,267	96,000	09/30/2010	04/15/2021
760759 AM 2	REPUBLIC SVCS INC 4.75 05/15/2023				2FE	1,994,720	114.025	2,280,494	2,000,000	1,995,296		343			4.750	4.779	MN	12,139	95,000	05/02/2011	05/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
774341 AB 7	ROCKWELL COLLINS 5.25 07/15/2019				1FE	994,710	119.942	1,199,419	1,000,000	996,234		470			5.250	5.319	JJ	24,208	52,500	05/01/2009	07/15/2019
776696 AB 2	ROPER INDS 6.625 08/15/2013				2FE	4,998,800	103.625	5,181,235	5,000,000	4,999,854		223			6.625	6.630	FA	125,139	331,250	07/29/2008	08/15/2013
78355H JP 5	RYDER SYSTEM INC 3.6 03/1/16 MTN				2FE	998,860	105.106	1,051,063	1,000,000	999,316		201			3.600	3.623	MS	12,000	36,000	08/26/2010	03/01/2016
78390X AA 9	SAIC INC 144A 4.45 12/01/2020			1	1FE	996,370	108.578	1,085,777	1,000,000	996,968		313			4.450	4.496	JD	3,708	44,500	12/13/2010	12/01/2020
78403D AB 6	SBA TOWER TRUST 5.101 04/15/2017				1FE	3,000,000	112.978	3,389,340	3,000,000	3,000,000					5.101	5.156	MON	6,801	153,880	04/08/2010	04/15/2017
78442F AG 3	SLM CORP MTNA 5.375 01/15/2013				2FE	999,290	100.116	1,001,162	1,000,000	999,778					5.375	5.376	JJ	24,785	53,750	12/03/2002	01/15/2013
78442F BG 2	SLM CORP MTNA 5.00 10/01/2013				2FE	992,530	102.440	1,024,403	1,000,000	999,304		890			5.000	5.096	AO	12,500	50,000	09/17/2003	10/01/2013
784635 AL 8	SPX CORP 7.625 12/15/2014				3FE	1,064,500	109.500	1,095,000	1,000,000	1,031,145		(14,611)			7.625	5.915	JD	3,389	76,250	08/10/2010	12/15/2014
786514 BU 2	SAFEWAY INC 4.75 12/01/2021				2FE	997,490	102.928	1,029,276	1,000,000	997,701		197			4.750	4.782	JD	3,958	46,972	11/30/2011	12/01/2021
790849 AE 3	ST JUDE MEDICAL 3.75 07/15/2014				1FE	3,995,900	104.663	4,186,529	4,000,000	3,998,637		845			3.750	3.773	JJ	69,167	150,000	08/07/2009	07/15/2014
80105N AG 0	SANOFI-AVENTIS 4.00 03/29/2021		R		1FE	1,979,520	113.629	2,272,573	2,000,000	1,982,540		1,746			4.000	4.126	MS	20,444	80,000	03/22/2011	03/29/2021
803111 AS 2	SARA LEE CORP 4.10 09/15/2020				2FE	1,063,213	105.515	1,122,683	1,064,000	1,063,375		68			4.100	4.109	MS	12,845	43,624	08/30/2010	09/15/2020
80589M AE 2	SCANA CORP 4.125 02/01/2022				2FE	992,380	104.825	1,048,248	1,000,000	992,970		590			4.125	4.219	FA	17,188	21,313	01/18/2012	02/01/2022
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022		R		2FE	2,000,000	106.564	2,131,287	2,000,000	1,998,828		(1,172)			5.875	5.886	MS	31,986	59,076	03/21/2012	09/25/2022
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021		R	1	1FE	2,015,820	106.540	2,130,806	2,000,000	2,014,828		(1,073)			3.300	3.198	MS	19,617	49,500	04/02/2012	09/14/2021
808513 AD 7	SCHWAB CHARLES 4.45 07/22/20				1FE	998,720	112.976	1,129,758	1,000,000	998,992		110			4.450	4.466	JJ	19,654	44,500	07/19/2010	07/22/2020
808513 AF 2	SCHWAB CHARLES 3.225 09/01/2022				1FE	1,000,590	101.288	1,012,879	1,000,000	1,000,575		(15)			3.225	3.218	MS	11,108		08/22/2012	09/01/2022
80851Q DA 9	SCHWAB CHARLES MTN 6.375 09/01/2017				1FE	1,994,380	120.221	2,404,429	2,000,000	1,989,613		1,851			6.375	6.506	MS	42,500	127,500	09/11/2007	09/01/2017
80932R AG 0	SCOTLAND INTL BV 4.25 05/23/2013		R		2FE	1,876,270	101.011	2,020,225	2,000,000	1,993,702		15,451			4.250	5.069	MN	8,972	85,000	09/29/2003	05/23/2013
81013T AB 7	SCOTTISH POWER 5.375 03/15/2015		R		2FE	999,930	107.234	1,072,343	1,000,000	999,978		9			5.375	5.376	MS	15,826	53,750	03/15/2005	03/15/2015
811904 AK 7	SEACOR HOLDINGS 7.375 10/01/2019				3FE	993,290	106.383	1,063,834	1,000,000	994,987		554			7.375	7.471	AO	18,438	73,750	09/21/2009	10/01/2019
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020				3FE	1,400,000	102.740	1,438,360	1,400,000	1,400,012		(1)			7.804	7.804	AO	27,314	109,256	09/27/2007	10/01/2020
822582 AF 9	SHELL INTL FIN 4.00 03/21/2014		R		1FE	1,999,460	104.427	2,088,545	2,000,000	1,999,857		112			4.000	4.006	MS	22,222	80,000	03/18/2009	03/21/2014
822582 AJ 1	SHELL INTL FIN 4.30 09/22/2019		R		1FE	2,989,620	115.477	3,464,299	3,000,000	2,992,543		936			4.300	4.343	MS	35,475	129,000	09/15/2009	09/22/2019
826200 AC 1	SIEMENS FINANCIAL 5.75 10/17/2016		R		1FE	4,067,720	116.805	4,672,196	4,000,000	4,030,686		(7,106)			5.750	5.523	AO	47,278	230,000	11/29/2006	10/17/2016
826552 AA 9	SIGMA-ALDRICH 3.375 11/01/2020			1	1FE	1,998,300	106.822	2,136,443	2,000,000	1,998,626		151			3.375	3.385	MN	11,250	67,500	10/25/2010	11/01/2020
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025			2	1FE	923,867	99.982	926,218	926,384	923,807		104			3.000	3.125	MON	1,235	2,162	11/09/2012	03/17/2025
828807 BW 6	SIMON PROP GP LP 5.25 12/01/2016			1	1FE	4,950,330	114.365	5,718,264	5,000,000	4,977,264		5,086			5.250	5.380	JD	21,875	262,500	12/08/2006	12/01/2016
828807 CD 7	SIMON PROP GP LP 5.65 02/01/20				1FE	1,992,420	119.430	2,388,605	2,000,000	1,994,238		644			5.650	5.700	FA	47,083	113,000	01/19/2010	02/01/2020
83238P AB 0	SMITHS GROUP PLC 7.20 05/15/2019		R		2FE	998,800	120.942	1,209,419	1,000,000	999,144		103			7.200	7.217	MN	9,200	72,000	05/07/2009	05/15/2019
833034 AE 1	SNAP-ON INC 5.50 01/15/2017				1FE	998,770	113.943	1,139,428	1,000,000	999,429		123			5.500	5.516	JJ	25,361	55,000	01/11/2007	01/15/2017
833034 AF 8	SNAP-ON INC 5.85 03/01/2014				1FE	2,497,800	104.793	2,619,832	2,500,000	2,499,442		450			5.850	5.870	MS	48,750	146,250	02/19/2009	03/01/2014
83367T AD 1	SOCIETE GENERALE 3.10 09/14/2015		R		1FE	999,680	103.024	1,030,236	1,000,000	999,821		63			3.100	3.107	MS	9,214	31,000	09/07/2010	09/14/2015
83368R AA 0	SOCIETE GENERALE 5.20 04/15/2021		R		1FE	1,997,240	110.612	2,212,244	2,000,000	1,997,607		226			5.200	5.218	AO	21,956	104,000	04/11/2011	04/15/2021
835495 AK 8	SONOCO PRODUCTS 4.375 11/01/2021				2FE	995,430	108.147	1,081,468	1,000,000	995,875		378			4.375	4.432	MN	7,292	44,236	10/20/2011	11/01/2021
837004 BC 3	SOUTH CAROL E&G 7 06/15/13				1FE	2,041,240	102.867	2,057,342	2,000,000	2,002,245		(4,700)			7.125	6.870	JD	6,333	142,500	05/07/2001	06/15/2013
842400 FK 4	SOUTHERN CAL ED 5.75 03/15/2014				1FE	2,984,760	106.081	3,182,442	3,000,000	2,996,147		3,003			5.750	5.862	MS	50,792	172,500	10/07/2008	03/15/2014
84383Q AA 1	SOUTHN STAR CENT 6.00 06/01/2016				2FE	1,988,320	109.287	2,185,735	2,000,000	1,995,376		1,184			6.000	6.076	JD	10,000	120,000	04/12/2006	06/01/2016
843877 AF 8	SOUTHERN STATES 11.25 05/15/2015			1	4FE	1,458,330	105.250	1,578,750	1,500,000	1,477,383		7,823			11.250	12.000	MN	21,563	168,750	04/28/2010	05/15/2015
844741 AR 9	SOUTHWEST AIR 7.22 07/01/13				2FE	499,058	101.066	503,996	498,681	498,579		4,380			7.220	8.178	JJ	18,002	36,005	10/31/2008	07/01/2013
844741 AY 4	SOUTHWEST AIR 5.75 12/15/2016				2FE	1,990,680	112.822	2,256,432	2,000,000	1,995,670		948			5.750	5.812	JD	5,111	115,000	12/11/2006	12/15/2016
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19			1	1AM	880,127	108.847	1,082,473	994,494	933,823		25,625			6.530	9.904	JJ	32,290	64,940	01/20/2009	07/02/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
845437 BH 4	SOUTHWESTN EL PR E 5.55 01/15/2017				2FE	1,994,220	112.992	2,259,831	2,000,000	1,997,288		583			5.550	5.588	JJ	51,183	111,000	01/08/2007	01/15/2017
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
848239 AA 7	SPENCER SP HLDG 11.00 05/01/2017			1	4FE	1,000,000	107.375	1,073,750	1,000,000	1,000,104		(25)			11.000	10.996	MN	18,333	110,000	04/11/2011	05/01/2017
854502 AC 5	STANLEY BLACK 3.40 12/01/2021				1FE	998,980	104.037	1,040,367	1,000,000	999,083		93			3.400	3.412	JD	2,833	34,850	11/17/2011	12/01/2021
855030 AJ 1	STAPLES INC 9.75 01/15/2014				2FE	2,000,000	108.750	2,175,000	2,000,000	2,000,000					9.750	9.750	JJ	89,917	195,000	01/12/2009	01/15/2014
855707 AB 1	STATE AUTO FIN 6.25 11/15/2013				3FE	994,860	102.710	1,027,105	1,000,000	999,416		633			6.250	6.320	MN	7,639	62,500	11/06/2003	11/15/2013
85744N AA 9	STATE ST BK & TR 5.30 01/15/2016				1FE	1,927,600	111.512	2,230,239	2,000,000	1,967,555		9,486			5.300	5.891	JJ	48,878	106,000	05/05/2008	01/15/2016
85771S AA 4	STATOILHYDRO ASA 5.25 04/15/2019		R		1FE	1,497,135	119.027	1,785,406	1,500,000	1,498,011		261			5.250	5.275	AO	16,625	78,750	04/16/2009	04/15/2019
863667 AB 7	STRYKER CORP 4.375 01/15/20				1FE	993,280	113.102	1,131,023	1,000,000	994,972		596			4.375	4.459	JJ	20,174	43,750	01/12/2010	01/15/2020
865622 AW 4	SUMITOMO MITSUI 3.20 07/18/2022		R		1FE	1,000,000	102.487	1,024,873	1,000,000	1,000,000					3.200	3.200	JJ	14,489		07/10/2012	07/18/2022
86765B AF 6	SUNOCO LOGISTICS 8.75 02/15/2014				2FE	4,999,750	107.659	5,382,930	5,000,000	4,999,997		3			8.750	8.750	FA	165,278	437,500	02/03/2009	02/15/2014
86765B AG 4	SUNOCO LOGISTICS 5.50 02/15/2020				2FE	1,993,440	112.163	2,243,262	2,000,000	1,994,990		560			5.500	5.543	FA	41,556	110,000	02/09/2010	02/15/2020
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018				2FE	993,430	122.757	1,227,568	1,000,000	995,993		612			7.250	7.344	MS	21,347	72,500	03/12/2008	03/15/2018
86787G AD 4	SUNTRUST BANK 5.2 01/17/17				2FE	305,076	108.834	333,031	306,000	305,636		79			5.200	5.233	JJ	7,249	15,912	12/01/2004	01/17/2017
867914 AZ 6	SUNTRUST BANKS 6.00 09/11/2017				2FE	1,999,840	118.314	2,366,287	2,000,000	1,999,916		15			6.000	6.001	MS	36,667	120,000	09/05/2007	09/11/2017
87124V AD 1	SYDNEY AIRPORT F 3.90 03/22/2023		R		2FE	998,160	100.842	1,008,422	1,000,000	998,176		16			3.900	3.922	MS	7,367		10/16/2012	03/22/2023
87151Q AA 4	SYMETRA FINL 6.125 04/01/2016				2FE	3,044,120	108.143	3,244,295	3,000,000	3,018,317		(4,997)			6.125	5.915	AO	45,938	183,750	12/11/2006	04/01/2016
872540 AM 1	TJX COS INC 6.95 04/15/2019				1FE	998,120	127.720	1,277,198	1,000,000	998,694		161			6.950	6.976	AO	14,672	69,500	04/02/2009	04/15/2019
87425E AG 8	TALISMAN ENERGY 5.125 05/15/2015		I		2FE	2,997,420	108.083	3,242,499	3,000,000	2,999,270		282			5.125	5.136	MN	19,646	153,750	05/09/2005	05/15/2015
878055 AD 4	TCF NATIONAL BK 6.25 06/08/2022				2FE	990,860	98.255	982,551	1,000,000	991,238		378			6.250	6.375	JD	3,993	31,250	06/05/2012	06/08/2022
87969N AC 9	TELSTRA CORP LTD 4.80 10/12/2021		R		1FE	2,175,500	115.292	2,305,842	2,000,000	2,164,109		(11,391)			4.800	3.697	AO	21,067	96,000	04/03/2012	10/12/2021
88163V AC 3	TEVA PHARMACEUT 5.55 02/01/2016				1FE	962,970	113.332	1,133,321	1,000,000	985,992		4,019			5.550	6.055	FA	23,125	55,500	04/07/2006	02/01/2016
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11/10/2021		R		1FE	996,350	106.866	1,068,660	1,000,000	996,703		309			3.650	3.694	MN	5,171	36,500	11/07/2011	11/10/2021
883556 AZ 5	THERMO FISHER 3.60 08/15/2021			1	2FE	1,996,180	106.166	2,123,310	2,000,000	1,996,626		328			3.600	3.623	FA	27,200	71,800	08/09/2011	08/15/2021
884903 AT 2	THOMSON CORP 5.25 08/15/2013		I		1FE	986,320	102.440	1,024,396	1,000,000	998,922		1,663			5.250	5.429	FA	19,833	52,500	08/25/2003	08/15/2013
884903 BA 2	THOMSON REUTERS 5.95 07/15/2013		I		1FE	2,984,940	102.486	3,074,588	3,000,000	2,998,201		3,193			5.950	6.065	JJ	82,308	178,500	06/17/2008	07/15/2013
884903 BK 0	THOMSON REUTERS 3.95 09/30/2021		I		1FE	995,760	109.240	1,092,401	1,000,000	996,195		354			3.950	4.002	MS	9,985	38,951	09/28/2011	09/30/2021
887317 AK 1	TIME WARNER INC 4.75 03/29/2021				2FE	989,430	114.412	1,144,122	1,000,000	990,931		875			4.750	4.885	MS	12,139	47,500	03/29/2011	03/29/2021
887317 AN 5	TIME WARNER INC 4.00 01/15/2022				2FE	982,970	109.855	1,098,547	1,000,000	984,572		1,369			4.000	4.207	JJ	18,444	29,778	10/12/2011	01/15/2022
88732J AK 4	TIME WARNER CABLE 6.20 07/01/2013				2FE	6,985,160	102.797	7,195,778	7,000,000	6,998,338		3,174			6.200	6.249	JJ	217,000	434,000	06/16/2008	07/01/2013
88732J AQ 1	TIME WARNER CABLE 8.25 02/14/2014				2FE	1,497,735	108.337	1,625,059	1,500,000	1,499,356		529			8.250	8.291	FA	47,094	123,750	11/13/2008	02/14/2014
88732J AR 9	TIME WARNER CABLE 7.50 04/01/2014				2FE	3,981,360	108.400	4,335,995	4,000,000	3,994,712		3,896			7.500	7.613	AO	75,000	300,000	03/23/2009	04/01/2014
887389 AG 9	TIMKEN CO 6.00 09/15/2014				2FE	998,630	107.018	1,070,178	1,000,000	999,488		277			6.000	6.032	MS	17,667	60,000	09/09/2009	09/15/2014
88948A AR 8	TOLL ROAD INV II 0.00 02/15/16				2FE	2,213,225	82.246	2,878,619	3,500,000	2,796,639		193,999				7.320	FA			09/25/2009	02/15/2016
891027 AN 4	TORCHMARK CORP 6.375 06/15/2016				2FE	2,977,410	112.910	3,387,310	3,000,000	2,990,485		2,385			6.375	6.479	JD	8,500	191,250	06/20/2006	06/15/2016
89153V AB 5	TOTAL CAP INTL SA 2.875 02/17/2022		R		1FE	1,933,780	104.289	2,085,782	2,000,000	1,938,100		4,320			2.875	3.270	FA	21,403	28,750	03/30/2012	02/17/2022
89233P 5F 9	TOYOTA MTR CRED 3.40 09/15/2021 MTN				1FE	1,994,960	108.299	2,165,981	2,000,000	1,995,520		435			3.400	3.430	MS	20,022	68,000	09/08/2011	09/15/2021
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022				1FE	996,290	109.217	1,092,174	1,000,000	996,598		308			3.300	3.344	JJ	15,492	16,500	01/09/2012	01/12/2022
89346D AF 4	TRANSALTA CORP 4.50 11/15/2022		I	1	2FE	1,965,320	101.486	2,029,711	2,000,000	1,965,739		419			4.500	4.719	MN	13,500		11/02/2012	11/15/2022
898813 AK 6	TUCSON ELEC PWR 5.15 11/15/2021				2FE	996,820	111.592	1,115,924	1,000,000	997,119		259			5.150	5.191	MN	6,581	52,501	11/03/2011	11/15/2021
898813 AL 4	TUCSON ELEC PWR 3.85 03/15/2023				2FE	996,750	102.032	1,020,319	1,000,000	996,826		76			3.850	3.888	MS	11,443		09/11/2012	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
899896 AC 8	TUPPERWARE BRAND 144A 4.75 06/01/2021			1	2FE	1,979,780	106.339	2,126,773	2,000,000	1,982,364		1,659			4.750	4.879	JD	7,917	95,000	05/25/2011	06/01/2021
902118 BL 1	TYCO INTL FINANCE 8.50 01/15/2019		R	1	1FE	1,213,060	130.651	1,306,512	1,000,000	1,073,567		(45,726)			8.500	3.545	JJ	39,194	85,000	10/27/2009	01/15/2019
902494 AT 0	TYSON FOODS INC 4.50 06/15/2022			1	2FE	994,580	108.375	1,083,750	1,000,000	994,822		242			4.500	4.568	JD	2,000	22,750	06/06/2012	06/15/2022
90261A AB 8	UBS AG STAMFORD 7.625 08/17/2022		R		2FE	1,015,000	109.519	1,095,190	1,000,000	1,014,613		(387)			7.625	7.410	FA	28,382		08/10/2012	08/17/2022
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20		R		1FE	4,148,920	115.791	4,631,648	4,000,000	4,120,043		(13,219)			4.875	4.402	FA	79,625	195,000	10/05/2010	08/04/2020
902691 AD 6	UGI UTILITIES B 5.753 09/30/2016				1FE	1,000,000	112.581	1,125,809	1,000,000	1,000,016		(4)			5.753	5.753	MS	14,542	57,530	09/12/2006	09/30/2016
90320W AA 1	UPMC HEALTH SYSTEM 3.853 12/15/2021				1FE	2,000,000	107.358	2,147,159	2,000,000	2,000,030		25			3.853	3.853	JD	3,425	80,271	11/23/2011	12/15/2021
904851 AA 0	UNIONBANCAL CORP 5.25 12/16/2013				1FE	2,989,110	103.987	3,119,599	3,000,000	2,998,701		1,288			5.250	5.297	JD	6,563	157,500	12/03/2003	12/16/2013
90520G AA 4	UNION BANK CALIF 5.95 05/11/2016				1FE	2,566,075	113.629	2,840,723	2,500,000	2,527,989		(7,379)			5.950	5.580	MN	20,660	148,750	01/24/2007	05/11/2016
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19				1FE	369,776	114.280	438,972	384,119	378,248		1,868			6.700	7.320	FA	9,151	25,736	07/28/1999	02/23/2019
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025				1FE	2,437,134	114.324	2,786,238	2,437,134	2,437,134		21,929			5.404	5.404	JJ	65,486	131,703	07/22/2004	07/02/2025
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020				1	727,273	115.457	839,686	727,273	727,260		3			4.710	4.710	MN	4,377	34,255	06/07/2005	05/15/2020
90919U AA 2	UNISON LEASE FND 5.349 04/15/17				1FE	2,990,000	111.750	3,352,500	3,000,000	2,992,677		1,476			5.349	5.474	MON	7,132	160,470	02/18/2011	04/15/2017
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22				3AM	731,552	107.500	814,942	758,085	735,305		2,954			6.636	7.262	JJ	25,014	50,307	04/30/2010	07/02/2022
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
913017 BR 9	UNITED TECH CORP 4.50 04/15/2020				1FE	1,990,020	117.504	2,350,072	2,000,000	1,992,512		849			4.500	4.561	AO	19,000	90,000	02/23/2010	04/15/2020
91529Y AH 9	UNUM GROUP 5.625 09/15/2020				2FE	2,010,300	114.228	2,284,555	2,000,000	2,008,400		(857)			5.625	5.557	MS	33,125	112,500	09/09/2010	09/15/2020
918204 AV 0	VF CORP 3.50 09/01/2021				1FE	996,900	105.982	1,059,821	1,000,000	997,263		268			3.500	3.537	MS	11,667	35,681	08/17/2011	09/01/2021
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019		R		2FE	992,320	113.995	1,139,947	1,000,000	994,390		669			5.625	5.727	MS	16,563	56,250	09/08/2009	09/15/2019
91911T AL 7	VALE OVERSEAS 4.625 09/15/2020		R		2FE	1,980,600	108.023	2,160,452	2,000,000	1,984,285		1,654			4.625	4.748	MS	27,236	92,500	09/08/2010	09/15/2020
91913Y AR 1	VALERO ENERGY 6.125 02/01/2020				2FE	1,987,380	121.565	2,431,307	2,000,000	1,990,263		1,066			6.125	6.211	FA	51,042	122,500	02/03/2010	02/01/2020
920355 AG 9	VALSPAR CORP 4.20 01/15/2022			1	2FE	998,540	108.583	1,085,835	1,000,000	998,658		118			4.200	4.218	JJ	19,367	21,233	01/10/2012	01/15/2022
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018				1FE	991,770	111.216	1,112,159	1,000,000	996,093		577			5.750	5.833	FA	23,958	57,500	07/24/2003	08/01/2018
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021				2FE	1,982,640	109.624	2,192,480	2,000,000	1,984,952		1,417			4.750	4.860	JD	7,917	95,000	05/10/2011	06/01/2021
92343V BC 7	VERIZON COMM INC 3.50 11/01/2021				1FE	1,028,220	109.594	1,095,938	1,000,000	1,026,337		(1,883)			3.500	3.156	MN	5,833	34,806	03/30/2012	11/01/2021
92344S AP 5	CELLCO PART/VERI 5.55 02/01/2014				1FE	8,204,560	105.027	8,402,159	8,000,000	8,052,862		(47,170)			5.550	4.913	FA	185,000	444,000	08/07/2009	02/01/2014
92553P AE 2	VIACOM INC 4.375 09/15/2014				2FE	2,978,730	105.956	3,178,685	3,000,000	2,992,312		4,245			4.375	4.533	MS	38,646	131,250	08/19/2009	09/15/2014
927804 FK 5	VIRGINIA ELEC & PWR 2.95 01/15/2022			1	1FE	997,590	105.863	1,058,630	1,000,000	997,795		205			2.950	2.978	JJ	13,603	14,996	01/09/2012	01/15/2022
92849T AJ 7	VITERRA INC 5.95 08/01/20		I		2FE	994,810	109.131	1,091,313	1,000,000	995,790		427			5.950	6.020	FA	24,792	59,500	07/30/2010	08/01/2020
92852E AL 9	VIVENDI 6.625 04/04/2018		R		2FE	1,993,500	116.971	2,339,422	2,000,000	1,996,059		608			6.625	6.670	AO	32,021	132,500	04/01/2008	04/04/2018
92857W AF 7	VODAFONE GROUP 5.00 12/16/2013		R		1FE	990,830	104.248	1,042,475	1,000,000	998,938		1,056			5.000	5.115	JD	2,083	50,000	01/02/2004	12/16/2013
92857W AK 6	VODAFONE GROUP 5.75 03/15/2016		R		1FE	3,013,380	114.584	3,437,513	3,000,000	3,005,535		(1,547)			5.750	5.686	MS	50,792	172,500	12/08/2006	03/15/2016
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020		R		1FE	1,052,350	110.697	1,106,972	1,000,000	1,048,298		(4,052)			4.000	3.278	FA	15,444	20,000	04/02/2012	08/12/2020
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015				1FE	4,277,319	104.262	4,458,058	4,275,823	4,281,396		2,210			4.141	4.119	MON	7,869	171,160	03/01/2012	11/15/2015
92935H AB 5	WCP 2010-1 B 6.829 11/15/2015				2AM	1,000,000	108.256	1,082,556	1,000,000	1,000,002		(1)			6.829	6.927	MON	8,726	62,599	11/01/2010	11/15/2015
92936M AB 3	WPP FINANCE 2010 4.75 11/21/2021		R		2FE	995,670	108.279	1,082,793	1,000,000	996,056		348			4.750	4.805	MN	5,278	47,500	11/02/2011	11/21/2021
931009 AE 4	WAKE FOREST UNIV 3.451 01/15/2032				1FE	2,290,000	99.450	2,277,413	2,290,000	2,289,974		(26)			3.451	3.451	JJ	32,709		07/26/2012	01/15/2032
93114K AG 8	WAL-MART STORES 8.8 12/30/14				1FE	945,727	108.875	860,560	790,411	809,930		(17,982)			8.800	6.293	JJ	34,817	69,556	12/07/2001	12/30/2014
931142 CL 5	WAL-MART STORES 4.25 04/15/2013				1FE	2,427,075	101.085	2,527,113	2,500,000	2,494,842		17,390			4.250	4.982	AO	22,431	106,250	10/10/2008	04/15/2013
93884P CQ 1	WASH GAS LIGHT MTND 6.49 09/27/2027				1FE	1,677,675	123.095	1,846,423	1,500,000	1,633,046		(5,693)			6.490	5.598	MS	28,664	97,350	01/21/2003	09/27/2027
939653 AL 5	WASHINGTON REIT 4.95 10/01/2020				2FE	2,975,970	109.877	3,296,299	3,000,000	2,980,394		2,022			4.950	5.053	AO	37,125	148,500	09/23/2010	10/01/2020
94707V AA 8	WEATHERFORD INTL 5.125 09/15/2020				2FE	2,004,070	110.525	2,210,493	2,000,000	1,998,561		(71)			5.125	5.136	MS	30,181	102,500	09/16/2010	09/15/2020

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
94707V AC 4	WEATHERFORD INTL 4.50 04/15/2022		R	1	2FE	998,550	105.751	1,057,508	1,000,000	996,288		238			4.500	4.549	AO	9,500	23,875	03/30/2012	04/15/2022
94973V AQ 0	WELLPOINT INC 6.00 02/15/2014				2FE	4,990,450	105.914	5,295,685	5,000,000	4,997,649		1,969			6.000	6.044	FA	113,333	300,000	02/02/2009	02/15/2014
94973V AW 7	WELLPOINT INC A 3.70 08/15/2021			1	2FE	1,997,680	104.892	2,097,847	2,000,000	1,997,951		198			3.700	3.714	FA	27,956	74,000	08/10/2011	08/15/2021
950840 AA 6	WESFARMERS LTD 6.998 04/10/2013		R		1FE	3,000,000	101.435	3,043,048	3,000,000	3,000,000					6.998	6.998	AO	47,237	209,940	04/03/2008	04/10/2013
95709T AD 2	WESTAR ENERGY 5.10 07/15/2020				1FE	1,145,540	118.351	1,183,512	1,000,000	1,134,039		(11,501)			5.100	3.093	JJ	23,517	25,500	04/02/2012	07/15/2020
961548 AS 3	WESTVACO CORP 7.50 06/15/2027				2FE	549,793	110.117	597,934	543,000	548,692		(215)			7.500	7.381	JD	1,810	40,725	04/05/2006	06/15/2027
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031				1	793,702	119.735	950,339	793,702	793,702					6.660	6.753	MON	2,349	52,861	12/17/2009	09/15/2031
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32				1	1,163,651	119.735	1,393,297	1,163,651	1,163,651					6.660	6.753	MON	3,444	77,499	12/15/2009	10/15/2032
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033				1	886,600	119.735	1,061,570	886,600	886,600					6.660	6.753	MON	2,624	59,048	12/16/2009	06/15/2033
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034				1	1,177,130	119.735	1,409,436	1,177,130	1,177,130					6.660	6.753	MON	3,484	78,397	12/23/2009	05/15/2034
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033				1	746,051	119.735	893,285	746,051	746,051					6.660	6.753	MON	2,208	49,687	12/18/2009	10/15/2033
970648 AE 1	WILLIS NORTH AMER 7.00 09/29/2019				2FE	995,030	117.813	1,178,131	1,000,000	996,240		422			7.000	7.071	MS	20,611	70,000	09/22/2009	09/29/2019
971807 AC 6	WILMINGTON TRUST 4.875 04/15/2013				2FE	2,979,630	101.138	3,034,140	3,000,000	2,999,239		2,565			4.875	4.965	AO	30,875	146,250	09/29/2003	04/15/2013
976656 CA 4	WISC ELEC POWER 6.00 04/01/2014				1FE	998,060	106.550	1,065,502	1,000,000	999,502		373			6.000	6.042	AO	15,000	60,000	09/25/2008	04/01/2014
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		R		1FE	1,997,540	107.916	2,158,310	2,000,000	1,998,017		215			4.000	4.015	MS	22,000	80,000	09/14/2010	09/22/2020
981811 AD 4	WORTHINGTON INDS 6.50 04/15/20				2FE	998,900	111.833	1,118,332	1,000,000	999,137		90			6.500	6.515	AO	13,722	65,000	04/08/2010	04/15/2020
983024 AE 0	WYETH 5.50 02/01/2014				1FE	2,994,120	105.418	3,162,543	3,000,000	2,998,080		1,675			5.500	5.562	FA	68,750	165,000	12/11/2003	02/01/2014
98310W AB 4	WYNDHAM WORLDWIDE 6.00 12/01/2016				2FE	15,927	113.229	18,117	16,000	15,966		8			6.000	6.062	JD	80	960	11/30/2006	12/01/2016
98417E AK 6	XSTRATA CAN FIN 4.95 11/15/2021		I		2FE	998,740	107.083	1,070,827	1,000,000	998,862		106			4.950	4.966	MN	6,325	50,188	11/03/2011	11/15/2021
98419M AB 6	XYLEM INC 4.875 10/01/2021				2FE	999,350	113.556	1,135,559	1,000,000	999,433		60			4.875	4.883	AO	12,188	50,240	09/15/2011	10/01/2021
984851 AC 9	YARA INTL SA 7.875 06/11/2019		R		2FE	994,890	128.408	1,284,079	1,000,000	996,273		428			7.875	7.950	JD	4,375	78,750	06/04/2009	06/11/2019
988498 AH 4	YUM! BRANDS INC 3.75 11/01/2021			1	2FE	1,992,300	106.793	2,135,856	2,000,000	1,993,296		707			3.750	3.795	MN	12,500	87,917	08/22/2011	11/01/2021
989701 BB 2	ZIONS BANCORP 4.50 03/27/2017				2FE	942,500	104.750	1,047,500	1,000,000	950,240		7,740			4.500	5.843	MS	11,750	22,500	03/22/2012	03/27/2017
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,059,771,927	XXX	1,161,817,407	1,059,219,803	1,056,900,255	0	129,670	0	0	XXX	XXX	XXX	14,674,539	52,927,491	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036			2	1FM	804,097	95.855	879,624	917,657	841,699		53,200			0.320	7.764	MON	57	3,277	05/13/2011	08/25/2036
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36			2	1FM	101,385	91.000	111,157	122,150	104,888		2,606			4.907	8.311	MON	500	6,012	05/14/2008	05/25/2036
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046			2	1FM	365,677	66.000	321,795	487,569	344,769		4,794			0.400	2.379	MON	38	2,138	05/20/2008	10/25/2046
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37			2	1FM	820,067	101.350	907,108	895,025	854,869		30,691			2.403	5.629	MON	1,792	26,995	07/30/2009	04/26/2037
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35			2	1FM	1,067,870	102.100	1,115,392	1,092,450	1,071,866		4,872			5.500	5.924	MON	5,007	60,081	12/10/2009	06/26/2035
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36			2	1FM	2,523,250	101.350	2,720,547	2,684,309	2,507,694		39,089			6.074	8.157	MON	13,587	161,794	08/26/2009	11/26/2036
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37			2	1FM	1,218,451	104.650	1,311,166	1,252,906	1,216,271		6,547			6.000	6.554	MON	6,265	75,174	09/02/2009	06/27/2037
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36			2	1FM	1,455,333	102.600	1,515,910	1,477,495	1,459,543		3,920			5.500	5.822	MON	6,772	81,262	05/11/2010	03/26/2036
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36			2	1FM	1,476,858	103.600	1,541,587	1,488,019	1,480,091		2,359			6.000	6.256	MON	1,488	81,956	12/18/2009	12/26/2036
05533C DH 8	BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37			2	1FM	2,576,989	106.650	2,844,356	2,667,000	2,596,716		10,300			6.000	6.645	MON	13,335	159,779	01/07/2011	02/26/2037
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE			2	1FM	2,495,625	87.872	2,636,160	3,000,000	2,496,675		1,050			5.000	6.142	MON	12,501	112,703	03/16/2012	04/26/2035
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35			2	1FM	1,523,268	95.675	1,538,139	1,607,671	1,521,131		4,490			6.000	6.426	MON	8,038	96,464	04/20/2011	10/26/2035
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE			2	1FM	2,342,385	93.777	2,496,146	2,661,801	2,355,130		38,388			2.603	5.148	MON	5,773	63,114	01/06/2012	01/26/2036
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE			2	1FM	1,827,500	93.925	1,878,500	2,000,000	1,838,994		11,494			4.500	5.793	MON	7,500	67,500	03/13/2012	12/26/2037
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE			2	1FM	1,639,523	95.250	1,679,189	1,762,928	1,646,848		19,574			2.680	4.625	MON	3,937	31,755	04/11/2012	05/26/2036
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE			2	1FM	2,427,276	92.500	2,551,398	2,758,268	2,448,626		33,354			2.850	4.042	MON	6,551	52,261	04/16/2012	11/26/2035
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE			2	1FM	1,566,541	83.250	1,578,391	1,895,965	1,573,463		21,396			0.388	4.769	MON	527	2,552	08/23/2012	11/20/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036			2	1FM	2,779,739	80.187	3,161,679	3,942,892	2,720,129		(49,992)			6.000	6.872	MON	19,714	156,519	03/29/2012	03/25/2036
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035			2	1FM	1,323,667	72.500	1,182,938	1,631,638	1,183,543		39,929			0.610	4.252	MON	166	10,463	04/07/2008	05/25/2035
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35			2	1FM	973,750	97.600	976,000	1,000,000	924,066		(4,505)			5.500	5.490	MON	4,583	55,000	10/13/2005	09/25/2035
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35			2	2FM	114,331	97.380	125,981	129,370	123,042		186,851			3.102	22.540	MON	334	3,701	09/10/2008	11/25/2035
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			2	2FM	458,963	71.000	343,015	483,119	354,755		(652)			5.846	8.197	MON	2,353	28,235	05/13/2008	01/25/2037
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036			2	2FM	45,107	74.375	35,314	47,482	35,088		(140)			5.791	7.640	MON	229	2,749	04/30/2008	10/25/2036
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37			2	1FM	314,414	77.000	276,685	359,331	264,563		(3,974)			5.774	7.885	MON	1,729	20,743	04/25/2008	05/25/2037
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37			2	1FM	1,254,764	103.260	1,295,669	1,254,764	1,253,156		1,903			6.000	5.974	MON	6,274	75,286	01/06/2010	09/26/2037
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37			2	1FM	4,052,032	103.479	4,413,701	4,265,297	4,103,157		24,490			6.000	6.849	MON	21,326	255,749	11/24/2009	08/26/2037
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE			2	1FM	3,646,650	104.560	3,885,796	3,716,331	3,673,778		15,276			6.000	6.415	MON	18,582	222,965	12/08/2009	10/26/2036
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037			2	1FM	1,930,000	95.000	1,900,000	2,000,000	1,943,905		8,053			6.000	6.667	MON	10,000	120,000	03/22/2011	10/26/2037
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR			2	1FM	4,526,217	106.110	4,784,826	4,509,307	4,503,293		(2,295)			6.000	5.920	MON	22,547	270,509	02/10/2010	08/26/2037
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037			2	1FM	466,250	103.750	518,750	500,000	472,604		2,936			6.000	7.064	MON	2,500	29,995	09/23/2010	08/26/2037
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037			2	1FM	1,989,326	64.610	2,236,746	3,461,919	2,060,699		20,924			6.000	10.294	MON	17,310	207,680	09/23/2010	08/26/2037
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36			2	2AM	972,355	99.780	970,221	972,360	972,360					6.159	5.228	MON	4,991	63,825	05/08/2007	12/25/2036
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36			2	1FM	564,012	59.625	343,155	575,523	347,678		1,113			3.132	5.265	MON	1,502	18,177	08/29/2007	06/20/2036
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36			2	1FM	2,100,000	108.000	2,268,000	2,100,000	2,095,880		(1,234)			5.750	5.745	MON	10,063	120,549	05/29/2009	01/26/2036
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36			2	2FM	330,000	106.250	350,625	330,000	329,582		(125)			5.750	5.764	MON	1,581	18,943	05/29/2009	01/26/2036
12641P AE 4	CSMC 2009-6R 1A3 SUB SSUP 5.75 1/26/36			2	4FM	180,000	75.000	135,000	180,000	179,803		(59)			5.750	5.768	MON	863	10,333	05/29/2009	01/26/2036
12641P AF 1	CSMC 2009-6R 1A4 SUB SSUP 5.75 1/26/36			2	1FM	150,000	72.000	108,000	150,000	24,098		146			5.750	38.381	MON	719	8,611	05/29/2009	01/26/2036
12641P AG 9	CSMC 2009-6R 1A5 SUB SSUP 5.75 1/26/36			2	1FM	120,000	66.000	79,200	120,000	5,950		(11)			5.750	133.949	MON	575	6,889	05/29/2009	01/26/2036
12641P AH 7	CSMC 2009-6R 1A6 MEZ SSUP 5.75 1/26/36			2	1FM	66,617	57.250	68,700	120,000	3,517		(23)			5.750	245.635	MON	575	6,889	05/29/2009	01/26/2036
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35			2	1FM	3,990,000	106.000	4,229,400	3,990,000	3,980,506		(2,910)			5.500	5.483	MON	18,288	220,223	05/29/2009	10/26/2035
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35			2	1FM	630,000	86.000	541,800	630,000	628,969		(320)			5.500	5.502	MON	2,888	34,677	05/29/2009	10/26/2035
12641P AN 4	CSMC 2009-6R 2A3 SUB SSUP 5.50 10/26/35			2	2FM	420,000	72.625	305,025	420,000	419,397		(188)			5.500	5.507	MON	1,925	23,097	05/29/2009	10/26/2035
12641P AP 9	CSMC 2009-6R 2A4 SUB SSUP 5.50 10/26/35			2	3FM	240,000	62.000	148,800	240,000	229,679		1,356			5.500	6.421	MON	1,100	13,198	05/29/2009	10/26/2035
12641P AQ 7	CSMC 2009-6R 2A5 SUB SSUP 5.50 10/26/35			2	1FM	360,000	55.875	201,150	360,000	103,329		(5,448)			5.500	13.731	MON	1,650	19,798	05/29/2009	10/26/2035
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35			2	1FM	326,640	33.000	118,800	360,000	6,466		(523)			5.500	421.687	MON	1,650	19,798	05/29/2009	10/26/2035
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35			2	1FM	537,475	102.250	549,569	537,475	513,065		(14,110)			5.500	5.469	MON	2,463	29,561	05/29/2009	11/26/2035
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35			2	1FM	110,000	91.500	100,650	110,000	109,857		(43)			5.500	5.509	MON	504	6,050	05/29/2009	11/26/2035
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35			2	1FM	100,000	85.000	85,000	100,000	99,872		(38)			5.500	5.509	MON	458	5,500	05/29/2009	11/26/2035
12641P BA 1	CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35			2	1FM	80,000	66.250	53,000	80,000	60,923		(407)			5.500	6.587	MON	367	4,400	05/29/2009	11/26/2035
12641P BB 9	CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35			2	1FM	88,034	42.750	38,475	90,000	5,156		(175)			5.500	101.806	MON	413	4,950	05/29/2009	11/26/2035
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35			2	1FM	18,239	7.000	4,200	60,000	982		(131)			5.500	404.587	MON	275	3,300	05/29/2009	11/26/2035
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35			2	1FM	1,340,000	105.000	1,407,000	1,340,000	1,337,364		(787)			5.500	5.491	MON	6,142	73,677	05/29/2009	09/26/2035
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35			2	1FM	220,000	91.250	200,750	220,000	219,676		(97)			5.500	5.504	MON	1,008	12,085	05/29/2009	09/26/2035
12641P BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35			2	1FM	140,000	76.500	107,100	140,000	139,809		(57)			5.500	5.507	MON	642	7,691	05/29/2009	09/26/2035
12641P BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35			2	1FM	120,000	62.750	75,300	120,000	101,516		(455)			5.500	6.087	MON	550	6,592	05/29/2009	09/26/2035
12641P BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35			2	1FM	80,000	35.000	28,000	80,000	14,212		(1,773)			5.500	17.557	MON	367	4,395	05/29/2009	09/26/2035
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35			2	1FM	97,485	23.000	23,000	100,000	7,374		(1,893)			5.500	44.414	MON	458	5,493	05/29/2009	09/26/2035
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35			2	1FM	3,700,000	106.000	3,922,000	3,700,000	3,691,871		(2,427)			5.500	5.485	MON	16,958	203,500	05/29/2009	10/26/2035
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35			2	1FM	500,000	105.000	525,000	500,000	499,224		(232)			5.500	5.502	MON	2,292	27,500	05/29/2009	10/26/2035

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35			2	1FM	300,000	86.000	258,000	300,000	299,574		(127)			5.500	5.505	MON	1,375	16,500	05/29/2009	10/26/2035
12641P CC 6	CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35			2	2FM	250,000	82.000	205,000	250,000	249,670		(99)			5.500	5.508	MON	1,146	13,750	05/29/2009	10/26/2035
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35			2	1FM	100,000	64.500	64,500	100,000	63,433		3,784			5.500	15.521	MON	458	5,500	05/29/2009	10/26/2035
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35			2	1FM	107,416	45.000	67,500	150,000	2,197					5.500	556.461	MON	688	8,250	05/29/2009	10/26/2035
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35			2	1FM	7,605	102.500	7,795	7,605	7,572		274			3.059	6.303	MON	19	216	05/29/2009	10/26/2035
12641P CM 4	CSMC 2009-6R 10A2 SUB SSUP CSTR 10/26/35			2	1FM	90,000	101.750	91,575	90,000	89,817		(35)			3.059	3.019	MON	229	2,554	05/29/2009	10/26/2035
12641P CN 2	CSMC 2009-6R 10A3 SUB SSUP CSTR 10/26/35			2	1FM	31,276	101.250	81,000	80,000	62,448		18,937			3.059	44.094	MON	204	2,270	05/29/2009	10/26/2035
12641P CP 7	CSMC 2009-6R 10A4 SUB SSUP CSTR 10/26/35			2	1FM	36,741	100.500	110,550	110,000	74,840		23,857			3.059	47.492	MON	280	3,121	05/29/2009	10/26/2035
12641P CQ 5	CSMC 2009-6R 10A5 SUB SSUP CSTR 10/26/35			2	1FM	16,770	100.000	60,000	60,000	36,168		12,728			3.059	54.498	MON	153	1,702	05/29/2009	10/26/2035
12641P CR 3	CSMC 2009-6R 10A6 MEZ SSUP CSTR 10/26/35			2	1FM	13,499	75.000	45,000	60,000	31,379		12,288			3.059	63.745	MON	153	1,702	05/29/2009	10/26/2035
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36			2	1FM	1,063,613	104.500	1,111,475	1,063,613	1,061,112		690			5.500	5.474	MON	4,875	58,494	05/29/2009	01/26/2036
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36			2	1FM	180,000	99.250	178,650	180,000	179,715		(85)			5.500	5.501	MON	825	9,900	05/29/2009	01/26/2036
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36			2	1FM	140,000	94.250	131,950	140,000	139,822		(53)			5.500	5.509	MON	642	7,700	05/29/2009	01/26/2036
12641P CX 0	CSMC 2009-6R 11A4 SUB SSUP 5.50 1/26/36			2	1FM	80,000	81.000	64,800	80,000	55,774		1,387			5.500	10.692	MON	367	4,400	05/29/2009	01/26/2036
12641P CY 8	CSMC 2009-6R 11A5 MEZ SSUP 5.50 1/26/36			2	1FM	24,949	46.000	27,600	60,000	14,273		(1,398)			5.500	12.780	MON	275	3,300	05/29/2009	01/26/2036
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35			2	1FM	1,475,023	106.500	1,570,900	1,475,023	1,470,971		(444)			5.000	5.006	MON	6,146	73,749	05/29/2009	04/26/2035
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35			2	1FM	200,000	101.500	203,000	200,000	200,272		(216)			5.000	4.915	MON	833	10,000	05/29/2009	04/26/2035
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35			2	1FM	120,000	99.500	119,400	120,000	119,839		(47)			5.000	5.001	MON	500	6,000	05/29/2009	04/26/2035
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35			2	1FM	60,000	91.000	54,600	60,000	59,925		(22)			5.000	5.003	MON	250	3,000	05/29/2009	04/26/2035
12641P DF 8	CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35			2	1FM	32,141	85.500	34,200	40,000	34,507		739			5.000	8.134	MON	167	2,000	05/29/2009	04/26/2035
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35			2	1FM	14,665	66.000	39,600	60,000	20,740		2,413			5.000	29.276	MON	250	3,000	05/29/2009	04/26/2035
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37			2	1FM	230,567	95.750	316,538	330,588	206,053		865			6.000	10.213	MON	1,653	21,488	05/31/2009	09/26/2037
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37			2	2FM	375,510	101.000	379,265	375,510	374,088		126			6.000	5.987	MON	1,878	22,531	05/31/2009	07/26/2037
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37			2	1FM	100,000	40.000	40,000	100,000	74,793		(2,007)	3,926		6.000	5.327	MON	500	6,500	05/31/2009	07/26/2037
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37			2	1FM	50,000	22.500	11,250	50,000	17,559		(572)			6.000	13.572	MON	250	3,250	05/31/2009	07/26/2037
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037			2	1FM	50,000	22.000	11,000	50,000	6,952		(496)			6.000	36.059	MON	250	3,250	05/31/2009	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037			2	1FM	90,566	18.500	18,504	100,023	8,704		(5,260)			6.000	79.646	MON	500	6,516	05/31/2009	07/26/2037
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35			2	1FM	2,073,471	108.250	2,244,532	2,073,471	2,068,615		(253)			5.500	5.508	MON	9,503	124,034	05/31/2009	11/26/2035
12641Q AP 7	CSMC 2009-7R 5A2 SUB 5.50 11/26/35			2	1FM	240,000	71.000	170,400	240,000	239,714		(81)			5.500	5.513	MON	1,100	14,294	05/31/2009	11/26/2035
12641Q AQ 5	CSMC 2009-7R 5A3 SUB 5.50 11/26/2035			2	3FM	120,000	56.000	67,200	120,000	119,873		(36)			5.500	5.517	MON	550	7,147	05/31/2009	11/26/2035
12641Q AR 3	CSMC 2009-7R 5A4 SUB 5.50 11/26/2035			2	1FM	180,000	45.500	81,900	180,000	58,094		(1,948)			5.500	13.658	MON	825	10,720	05/31/2009	11/26/2035
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035			2	1FM	160,461	23.000	48,300	210,000	7,863		(780)			5.500	150.455	MON	963	12,507	05/31/2009	11/26/2035
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35			2	1FM	1,700,000	104.500	1,776,500	1,700,000	1,696,875		(676)			5.500	5.510	MON	7,792	94,315	05/31/2009	09/26/2035
12641Q AX 0	CSMC 2009-7R 6A2 SUB 5.50 09/26/35			2	1FM	120,000	30.000	36,000	120,000	104,214		1,127			5.500	7.542	MON	550	7,146	05/31/2009	09/26/2035
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35			2	1FM	112,439	20.875	37,575	180,000	45,223		(4,196)			5.500	12.124	MON	825	10,719	05/31/2009	09/26/2035
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36			2	1FM	234,842	107.000	251,280	234,842	230,082		242			6.000	6.135	MON	235	15,339	05/31/2009	12/26/2036
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36			2	1FM	175,875	102.500	193,030	188,322	179,924		1,188			6.000	7.066	MON	188	12,241	05/31/2009	12/26/2036
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36			2	1FM	65,620	100.250	94,396	94,161	71,770		1,955			6.000	10.997	MON	94	6,121	05/31/2009	12/26/2036
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36			2	1FM	45,430	67.750	191,382	282,483	48,770		1,463			6.000	41.573	MON	282	18,420	05/31/2009	12/26/2036
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35			2	1FM	1,400,000	105.000	1,470,000	1,400,000	1,397,223		(786)			5.250	5.240	MON	6,125	79,544	05/31/2009	08/26/2035
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35			2	1FM	240,000	89.000	213,600	240,000	239,688		(91)			5.250	5.255	MON	1,050	13,636	05/31/2009	08/26/2035
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35			2	1FM	120,000	79.500	95,400	120,000	119,860		(40)			5.250	5.260	MON	525	6,818	05/31/2009	08/26/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35			2	1FM	220,597	53.000	127,200	240,000	163,215		(759)			5.250	7.307	MON	1,050	13,636	05/31/2009	08/26/2035
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36			2	1FM	3,793	100.000	3,793	3,793	3,793		348			2.774	5.026	MON	9	112	05/31/2009	01/26/2036
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 01/26/36			2	1FM	227,720	98.250	537,545	547,120	347,244		47,298			2.774	20.554	MON	1,265	16,098	05/31/2009	01/26/2036
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35			2	1FM	2,084,607	105.518	2,199,640	2,084,607	2,081,559		(541)			5.500	5.504	MON	9,554	124,208	05/31/2009	02/26/2035
12641Q CJ 9	CSMC 2009-7R 11A2 MEZ 5.50 2/26/35			2	1FM	262,383	44.625	139,453	312,500	218,146		164			5.500	8.046	MON	1,432	18,620	05/31/2009	02/26/2035
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36			2	1FM	161,927	104.500	168,031	160,795	145,230		(5,305)			5.750	2.066	MON	770	9,244	05/31/2009	01/26/2036
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36			2	1FM	120,977	104.000	125,816	120,977	120,627		(101)			5.750	5.725	MON	580	7,534	05/31/2009	01/26/2036
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36			2	1FM	60,489	102.000	61,699	60,489	60,332		(45)			5.750	5.732	MON	290	3,767	05/31/2009	01/26/2036
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36			2	1FM	60,489	92.000	55,650	60,489	60,344		(42)			5.750	5.737	MON	290	3,767	05/31/2009	01/26/2036
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36			2	1FM	127,698	65.375	83,483	127,698	65,148		(1,856)			5.750	8.371	MON	612	7,953	05/31/2009	01/26/2036
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37			2	1FM	537,065	105.500	566,604	537,065	532,765		961			6.000	6.167	MON	2,685	32,219	05/31/2009	06/26/2037
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37			2	4FM	134,170	89.250	119,747	134,170	133,970		(9)			6.000	6.054	MON	671	8,721	05/31/2009	06/26/2037
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37			2	1FM	67,085	54.750	36,729	67,085	30,559		(252)			6.000	12.503	MON	335	4,361	05/31/2009	06/26/2037
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37			2	1FM	109,187	47.250	63,395	134,170	32,792		(3,158)			6.000	14.370	MON	671	8,721	05/31/2009	06/26/2037
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37			2	1FM	35,633	102.250	36,434	35,633	35,445		373			5.750	5.278	MON	171	1,988	05/31/2009	04/26/2037
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37			2	1FM	212,184	100.500	213,245	212,184	210,529		(374)			5.750	4.977	MON	1,017	11,749	05/31/2009	04/26/2037
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37			2	1FM	212,184	93.000	197,331	212,184	209,699		(920)			5.750	4.726	MON	1,017	11,749	05/31/2009	04/26/2037
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37			2	1FM	212,184	83.250	176,643	212,184	208,845		(1,477)			5.750	4.468	MON	1,017	11,749	05/31/2009	04/26/2037
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37			2	1FM	1,478,505	63.500	943,159	1,485,290	981,766		(23,044)			5.750	5.310	MON	7,117	82,242	05/31/2009	04/26/2037
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36			2	2FM	740,027	102.500	758,381	739,883	730,869		(3,568)			5.750	5.256	MON	3,545	42,543	05/31/2009	02/26/2036
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36			2	1FM	148,244	44.500	65,969	148,244	28,404		(4,621)			5.750	12.717	MON	710	9,234	05/31/2009	02/26/2036
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37			2	1FM	1,034,495	71.000	734,492	1,034,495	928,765		22,552			0.360	2.858	MON	72	4,370	05/31/2009	03/26/2037
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 3/26/37			2	1FM	510,000	43.000	219,300	510,000	46,368		6,331			0.360	19.537	MON	36	2,174	05/31/2009	03/26/2037
12641Q EC 2	CSMC 2009-7R 17A3 SUB FLT 3/26/37			2	1FM	270,000	15.500	41,850	270,000	6,799		(865)			0.360	0.732	MON	19	1,152	05/31/2009	03/26/2037
12641Q ED 0	CSMC 2009-7R 17A4 SUB FLT 03/26/37			2	1FM	270,000	3.000	8,100	270,000	3,346		(367)			0.360	21.834	MON	19	1,152	05/31/2009	03/26/2037
12641Q EE 8	CSMC 2009-7R 17A5 SUB FLT 3/26/37			2	1FM	225,543	1.625	4,875	300,000	1,851		(190)			0.360	46.376	MON	21	1,280	05/31/2009	03/26/2037
12641Q EF 5	CSMC 2009-7R 17A6 MEZ FLT 03/26/37			2	1FM	75,833	0.500	3,000	600,000	2,242		(222)			0.360	90.315	MON	42	2,558	05/31/2009	03/26/2037
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37			2	1FM	1,033,394	101.750	1,051,479	1,033,394	1,033,394		3,271			5.880	5.814	MON	5,064	55,668	05/31/2009	03/26/2037
12641Q EL 2	CSMC 2009-7R 18A2 SUB STP 3/26/37			2	4FM	510,000	61.500	313,650	510,000	508,011		(571)			5.880	5.828	MON	2,499	27,478	05/31/2009	03/26/2037
12641Q EM 0	CSMC 2009-7R 18A3 SUB STP 3/26/37			2	1FM	270,000	30.250	81,675	270,000	166,530		(10,391)			5.880	9.725	MON	1,323	14,547	05/31/2009	03/26/2037
12641Q EN 8	CSMC 2009-7R 18A4 SUB STP 3/26/37			2	1FM	270,000	16.000	43,200	270,000	37,800					5.880	45.851	MON	1,323	14,547	05/31/2009	03/26/2037
12641Q EP 3	CSMC 2009-7R 18A5 SUB STP 3/26/37			2	1FM	300,000	6.000	18,000	300,000	24,000					5.880	85.717	MON	1,470	16,163	05/31/2009	03/26/2037
12641Q EQ 1	CSMC 2009-7R 18A6 MEZ STP 3/26/37			2	1FM	599,962	0.750	4,500	600,000	1					5.880	9,999.000	MON	2,940	32,327	05/31/2009	03/26/2037
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36			2	1FM	1,700,000	106.375	1,808,375	1,700,000	1,697,223		(813)			5.750	5.755	MON	8,146	105,836	05/31/2009	03/26/2036
12641Q EW 8	CSMC 2009-7R 1A2 SUB 5.75 3/26/36			2	4FM	120,000	38.000	45,600	120,000	119,871		(35)			5.750	5.771	MON	575	7,472	05/31/2009	03/26/2036
12641Q EX 6	CSMC 2009-7R 1A3 SUB 5.75 03/26/36			2	1FM	60,000	31.750	19,050	60,000	10,678		34			5.750	34.170	MON	288	3,736	05/31/2009	03/26/2036
12641Q EY 4	CSMC 2009-7R 1A4 MEZ 5.75 03/26/36			2	1FM	66,682	23.000	27,600	120,000	5,895		(23)			5.750	134.855	MON	575	7,472	05/31/2009	03/26/2036
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35			2	1FM	2,400,000	106.840	2,564,165	2,400,000	2,394,484		(938)			5.500	5.514	MON	11,000	142,956	05/31/2009	08/26/2035
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35			2	1FM	240,000	51.750	124,200	240,000	239,694		(85)			5.500	5.512	MON	1,100	14,296	05/31/2009	08/26/2035
12641Q FE 7	CSMC 2009-7R 2A3 MEZ 5.50 08/26/35			2	1FM	290,078	38.750	139,500	360,000	239,774		295			5.500	8.485	MON	1,650	21,443	05/31/2009	08/26/2035
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37			2	1FM	183,899	100.000	183,899	183,899	183,481		123			6.000	6.048	MON	919	11,953	05/31/2009	09/26/2037
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE			2	2FM	1,893,750	77.297	1,932,420	2,500,000	1,879,685		(14,065)			5.938	5.437	MON	12,371	37,175	09/11/2012	07/26/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35			2	.1FM	1,792,500	101.082	2,021,633	2,000,000	1,859,104		35,275			3.500	5.868	MON	5,833	70,000	02/22/2011	07/27/2035
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036			2	.1FM	931,542	70.445	656,231	931,557	473,664		(20,813)			5.227	10.502	MON	4,058	49,449	12/08/2005	05/25/2036
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035			2	.1FM	1,508,889	95.250	1,649,603	1,731,867	1,494,089		1,863			5.500	7.239	MON	7,938	95,474	09/14/2011	04/25/2035
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035			2	.1FM	1,756,570	96.438	1,927,729	1,998,941	1,752,814		19,140			5.250	7.447	MON	8,745	70,212	03/30/2012	04/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35			2	.1FM	1,437,598	93.793	1,489,136	1,587,684	1,390,252		9,129			5.500	6.818	MON	7,277	87,677	09/06/2011	05/25/2035
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033			2	.1FM	555,043	103.490	579,576	560,031	555,931		1,145			5.750	5.863	MON	2,683	32,202	12/02/2002	02/25/2033
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047			2	.1FM	1,193,554	89.313	1,276,639	1,429,406	1,285,975		76,161			0.340	8.946	MON	94	5,396	05/03/2011	06/25/2047
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036			2	.1FM	1,011,212	94.860	1,242,734	1,310,072	1,021,200		59,314			0.420	11.022	MON	107	5,480	01/20/2012	01/25/2036
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036			2	.1FM	1,298,615	96.438	1,520,107	1,576,250	1,343,049		70,043			0.390	7.889	MON	119	6,752	07/26/2011	02/25/2036
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 6/25/2034			2	.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
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32			2	.1FM	909,997	103.160	938,813	910,056	908,983		(239)			5.907	5.926	MON	4,480	53,378	09/10/2002	06/25/2032
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36			2	.1FM	302,404	82.200	282,473	343,641	257,584		3,975			2.846	8.675	MON	815	9,610	09/05/2008	01/25/2036
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136			2	.1FM	129,458	98.660	146,388	148,376	125,233		2,803			6.000	9.596	MON	148	8,902	02/27/2008	11/25/2036
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36			2	.1FM	1,799,654	81.750	1,874,162	2,292,553	1,688,803		(76,287)			5.330	5.009	MON	10,183	127,650	08/13/2008	09/25/2036
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35			2	.1FM	2,726,012	100.219	2,757,844	2,751,811	2,711,418		306			5.500	5.600	MON	12,612	151,350	10/25/2005	10/25/2035
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034			2	.1FM	773,233	99.639	851,319	854,401	773,896		9,966			2.667	5.319	MON	1,899	22,842	09/22/2011	03/25/2034
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036			2	.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
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036			2	.4FM	2,894,394	99.724	2,937,840	2,945,968	2,911,550		7,272			5.939	6.505	MON	14,580	174,961	05/12/2010	07/25/2036
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36			2	.1FM	1,314,724	100.250	1,523,712	1,519,913	1,415,299		31,654			5.775	8.456	MON	7,315	87,775	08/07/2008	09/25/2036
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037			2	.5FM	178,603	80.125	147,153	183,654	119,528		34,460			6.000	21.881	MON	918	11,019	09/27/2007	04/25/2037
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037			2	.1FM	2,371,228	99.360	2,449,967	2,465,748	2,377,748		5,973			6.265	6.779	MON	12,873	151,953	04/12/2011	06/25/2037
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037			2	.1FM	2,015,000	99.930	1,998,600	2,000,000	2,008,092		(3,178)			6.000	5.860	MON	10,000	120,000	09/29/2010	08/25/2037
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037			2	.2FM	2,291,261	101.104	2,316,568	2,291,261	2,288,530		(1,241)			6.100	6.032	MON	11,647	141,010	04/07/2011	04/25/2037
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35			2	.1FM	1,359,843	101.661	1,440,030	1,416,503	1,368,054		9,318			5.192	6.006	MON	6,129	74,146	08/31/2009	11/25/2035
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35			2	.1FM	84,844	80.797	302,990	375,000	94,346		3,923			5.192	26.597	MON	1,622	19,629	08/31/2009	11/25/2035
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37			2	.1FM	3,099,314	105.221	3,310,807	3,146,512	3,108,674		6,616			6.000	6.259	MON	15,733	188,790	10/27/2009	05/25/2037
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35			2	.1FM	1,482,386	104.304	1,548,608	1,484,706	1,479,906		2,154			5.500	5.551	MON	6,805	82,287	02/18/2010	12/25/2035
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33			2	.1FM	806,218	105.696	846,489	800,869	802,726		498			5.500	5.491	MON	3,671	44,048	01/07/2005	06/25/2033
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35			2	.1FM	2,007,500	102.219	2,044,375	2,000,000	1,986,650		(6,885)			5.500	5.217	MON	9,167	109,983	07/05/2005	06/25/2035
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46			2	.1FM	1,807,469	87.000	2,382,573	2,738,590	1,783,593		27,578			0.360	8.611	MON	192	10,863	05/27/2011	04/25/2046
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36			2	.1FM	943,428	70.081	864,267	1,233,239	834,056		16,181			0.370	0.550	MON	89	5,042	05/13/2008	12/25/2046
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30			2	.1FM	118,289	89.600	105,997	118,301	118,301					7.030	7.134	MON	693	6,736	05/27/1999	08/15/2030
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020			2	.1FM	628,727	90.000	659,888	733,209	634,988		26,292			0.510	8.358	MON	62	3,968	03/19/2008	03/25/2020
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37			2	.1FM	171,174	81.000	189,933	234,485	95,682					6.000	13.173	MON	1,172	14,068	08/13/2008	02/25/2037
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036			2	.1FM	808,353	85.000	890,892	1,048,108	846,891		74,932			0.480	11.982	MON	98	5,448	09/22/2011	02/25/2036
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033			2	.1FM	1,165,690	81.700	962,596	1,178,209	508,879					5.120	12.151	MON	5,027	60,324	05/24/2007	04/25/2033
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37			2	.1FM	6,343,836	103.500	6,768,939	6,540,037	6,381,700		26,112			5.975	6.623	MON	32,564	390,777	10/27/2009	01/26/2037
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036			2	.1FM	848,668	59.500	801,520	1,347,092	685,514		6,461			5.679	13.135	MON	6,375	66,861	09/24/2008	09/25/2036
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046			2	.1FM	1,617,679	72.000	1,646,260	2,286,472	1,599,634		56,117			0.430	6.988	MON	191	7,881	03/27/2012	05/25/2046
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034			2	.1FM	902,081	81.500	732,677	898,990	902,436		(735)			3.123	3.082	MON	2,340	26,297	05/04/2007	12/25/2034
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029			2	..1FE	79,625	105.875	81,776	77,238	77,411		(376)			7.070	6.550	MON	243	5,461	08/29/2002	01/15/2029
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030			2	.1FM	286,492	91.000	299,664	329,301	309,673		21,145			0.650	7.837	MON	42	1,728	10/21/2010	07/25/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34			2	1FM	480,372	89.250	430,886	482,786	479,597		204			5.204	5.297	MON	2,094	25,105	01/28/2005	09/25/2034
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037			2	1FM	747,356	96.500	821,878	851,687	773,484		20,412			5.500	7.739	MON	3,904	46,843	09/19/2008	09/25/2037
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036			2	1FM	1,345,217	96.428	1,528,329	1,584,939	1,379,878		74,233			0.590	7.881	MON	182	9,123	01/31/2012	01/25/2036
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035			2	1FM	834,857	71.619	711,808	993,878	842,694		18,540			0.830	4.536	MON	160	8,656	02/11/2008	04/25/2035
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035			2	4FM	276,390	21.602	114,821	531,520	80,758		(3,754)			0.840	5.346	MON	87	4,709	05/20/2008	08/25/2035
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35			2	1FM	196,963	28.666	95,697	333,836	72,320		1,071			5.500	22.194	MON	1,530	18,361	08/19/2008	06/25/2035
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039			2	6FE	452,256	34.000	202,325	595,073	0		86,582			0.510	2.712	MON	59	2,885	05/15/2008	06/25/2039
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035			2	1FM	1,104,464	95.000	1,182,243	1,244,466	1,106,398		12,523			3.056	5.214	MON	3,170	19,076	06/05/2012	07/25/2035
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35			2	3FM	689,158	85.150	609,879	716,241	574,171		(10,636)	62,578		6.000	5.546	MON	3,581	42,974	02/07/2008	12/25/2035
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36			2	1FM	1,556,310	82.800	1,376,368	1,662,280	1,307,803		(8,242)	90,545		5.750	6.389	MON	7,965	95,581	01/31/2008	03/25/2036
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36			2	1FM	946,090	90.280	1,146,483	1,269,920	1,049,038		(9,939)			5.950	5.790	MON	6,297	73,175	05/01/2008	11/25/2036
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36			2	1FM	567,171	84.200	596,948	708,964	303,916		19,953			3.004	14.083	MON	1,775	20,728	10/15/2008	06/25/2036
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36			2	1FM	3,100,000	66.375	3,318,750	5,000,000	3,042,939		(57,061)			6.420	5.216	MON	26,750	102,645	08/09/2012	08/25/2036
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036			2	1FM	1,270,392	80.829	1,295,698	1,603,018	1,295,893		53,472			0.390	7.701	MON	121	6,831	05/11/2011	07/25/2036
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37			2	4FM	38,381	88.010	34,712	39,441	39,441					5.350	5.410	MON	176	2,162	06/23/2008	04/25/2037
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37			2	1FM	2,065,281	85.500	2,231,678	2,610,149	2,113,509		70,852			2.536	4.479	MON	5,517	86,124	12/07/2009	07/27/2037
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37			2	1FM	1,481,619	96.870	1,873,075	1,933,597	1,584,904		107,965			2.905	15.826	MON	4,681	54,183	12/18/2008	03/26/2037
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE			2	2FM	1,222,474	87.620	1,380,992	1,576,115	1,576,115		42,549			6.335	-16.650	MON	8,321	122,738	12/18/2008	11/26/2036
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE			2	1FM	1,527,174	102.780	2,157,567	2,099,209	1,781,462		172,548			9.500	22.698	MON	16,619	199,425	12/18/2008	06/26/2037
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37			2	1FM	1,569,237	101.000	1,672,749	1,656,187	1,618,951		33,992			5.099	9.534	MON	7,037	87,219	08/14/2009	05/26/2037
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37			2	1FM	1,531,264	99.949	1,648,444	1,649,291	1,573,484		38,535			2.900	5.015	MON	3,986	46,219	08/18/2009	03/27/2037
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35			2	1FM	1,622,668	108.560	1,781,611	1,641,131	1,622,085		3,695			5.750	5.984	MON	7,864	94,432	01/05/2010	12/26/2035
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37			2	1FM	4,460,573	111.810	4,987,367	4,460,573	4,454,756		(831)			6.000	6.002	MON	22,303	267,568	02/17/2010	04/26/2037
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37			2	1FM	1,045,305	74.160	1,782,065	2,403,000	1,088,672		16,193			6.000	17.428	MON	12,015	144,144	02/17/2010	04/26/2037
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036			2	1FM	5,966,001	108.450	6,389,398	5,891,561	5,941,878		(8,521)			6.000	5.775	MON	29,458	353,436	07/08/2010	07/26/2036
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036			2	1FM	371,844	108.430	449,194	414,271	377,561		2,353			6.000	7.307	MON	2,071	26,922	07/08/2010	07/26/2036
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036			2	1FM	336,679	107.720	446,287	414,303	345,561		3,683			6.000	8.410	MON	2,072	26,925	07/08/2010	07/26/2036
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039			2	1FM	1,600,995	108.430	1,618,610	1,492,769	1,557,350		(27,553)			5.700	3.825	MON	7,090	85,531	09/15/2010	03/26/2039
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039			2	1FM	1,125,203	73.370	1,173,920	1,600,000	1,145,935		17,026	15,051		5.700	9.931	MON	7,600	91,675	09/15/2010	03/26/2039
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039			2	1FM	491,771	105.810	529,050	500,000	492,944		552			5.700	6.129	MON	2,375	28,648	09/15/2010	03/26/2039
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE			2	1FM	5,109,498	93.816	5,161,272	5,501,478	5,139,688		88,759			2.737	5.722	MON	12,547	159,087	01/06/2012	06/26/2035
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47			2	1FM	4,186,754	77.000	3,496,821	4,541,326	3,712,247		(69,762)			7.612	8.607	MON	6,722	378,334	07/24/2008	06/25/2047
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37			2	1FM	623,596	89.500	645,781	721,543	652,634		17,569			2.949	5.753	MON	1,773	20,416	08/26/2008	01/25/2037
472321 AD 0	JMAC 2008-R2 2A2 SUB CSTR 01/25/2037			2	1FM	51,814	24.250	29,107	120,030	26,706		18,791	40,097		2.949	8.071	MON	295	3,396	08/26/2008	01/25/2037
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37			2	1FM	33,701	4.000	4,801	120,030	11,889		7,688	10,203		2.949	31.685	MON	295	3,396	08/26/2008	01/25/2037
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039			2	1FM	1,930,776	87.000	2,124,146	2,441,548	2,066,225		81,011			2.496	6.662	MON	5,079	64,149	08/26/2008	01/25/2039
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39			2	1FM	218,568	14.000	78,400	560,000	88,433		4,433			2.496	23.029	MON	1,165	14,713	08/26/2008	01/25/2039
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39			2	1FM	52,495	0.375	876	233,621	1,658		(478)			2.496	735.075	MON	486	6,138	08/26/2008	01/25/2039
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37			2	1FM	28,566	0.500	687	137,394	0		(792)			2.949	9,999.000	MON	698	3,550	08/26/2008	01/25/2037
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36			2	1FM	460,509	101.750	468,568	460,509	457,928		485			6.500	6.622	MON	2,494	30,155	03/31/2009	09/26/2036
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36			2	3FM	243,014	89.754	218,115	243,014	242,649		(32)			6.500	6.560	MON	1,316	15,826	03/31/2009	09/26/2036
47232D AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36			2	3FM	121,507	70.921	86,174	121,507	104,825		(2,634)			6.500	4.959	MON	658	7,884	03/31/2009	09/26/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47232D AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36			2	1FM	121,507	39.193	47,622	121,507	77,333		(1,814)			6.500	7.848	MON	658	7,884	03/31/2009	09/26/2036
47232D AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36			2	1FM	121,507	31.410	38,166	121,507	26,374		(3,160)	6,918		6.500	18.450	MON	658	7,884	03/31/2009	09/26/2036
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36			2	6FM	169,275	21.289	45,715	214,738	23,955		(17,278)			6.500	65.814	MON	1,163	15,234	03/31/2009	09/26/2036
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47			2	1FM	774,563	104.380	808,489	774,563	774,563					2.932	2.950	MON	1,892	22,767	03/31/2009	01/26/2047
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047			2	1FM	905,017	99.450	900,039	905,017	875,550		3,596			2.932	3.187	MON	2,211	26,602	03/31/2009	01/26/2047
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47			2	1FM	452,509	76.166	344,658	452,509	435,937		1,084			2.932	3.031	MON	1,106	14,956	03/31/2009	01/26/2047
47232D AQ 5	JMAC 2009-R5 3A4 SUB SSUP CSTR 1/26/47			2	1FM	452,509	38.286	173,248	452,509	204,504		6,376			2.932	9.313	MON	1,106	14,956	03/31/2009	01/26/2047
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47			2	1FM	820,341	26.204	338,793	1,292,882	88,901		(10,921)			2.932	25.850	MON	3,159	42,732	03/31/2009	01/26/2047
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47			2	1FM	185,946	18.394	105,549	573,816	11,162		(12,563)			2.932	206.754	MON	1,402	16,867	03/31/2009	01/26/2047
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36			2	1FM	202,377	101.090	204,582	202,377	201,063		901			5.946	6.526	MON	1,003	12,313	03/31/2009	09/26/2036
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36			2	1FM	639,984	90.610	611,616	675,000	658,460		3,761			5.946	6.804	MON	3,345	44,366	03/31/2009	09/26/2036
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36			2	1FM	134,647	69.373	208,120	300,000	139,903		5,080			5.946	17.279	MON	1,487	19,721	03/31/2009	09/26/2036
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36			2	1FM	222,099	102.082	222,865	218,319	217,785		104,637			5.515	5.260	MON	1,003	13,148	03/31/2009	01/26/2036
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36			2	1FM	244,156	88.167	211,601	240,000	239,537		(10)			5.515	5.558	MON	1,103	14,432	03/31/2009	01/26/2036
47232D AY 8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36			2	4FM	122,078	84.181	101,017	120,000	119,748		(122)			5.515	5.444	MON	552	7,200	03/31/2009	01/26/2036
47232D AZ 5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36			2	4FM	122,078	67.344	80,813	120,000	119,897		(25)			5.515	5.548	MON	552	7,200	03/31/2009	01/26/2036
47232D BA 9	JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36			2	1FM	122,078	45.192	54,230	120,000	54,230	(63,004)	(2,722)			5.515	2.528	MON	552	7,200	03/31/2009	01/26/2036
47232D BB 7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36			2	1FM	447,619	36.356	159,965	440,000	91,887		(7,285)	15,082		5.515	18.475	MON	2,022	26,503	03/31/2009	01/26/2036
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36			2	1FM	413,496	101.870	421,228	413,496	413,475		14			0.550	0.584	MON	38	2,407	03/31/2009	09/26/2036
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36			2	1FM	532,316	78.511	417,927	532,316	374,599		18,090	25,294		0.550	6.121	MON	49	3,359	03/31/2009	09/26/2036
47232D BK 7	JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36			2	1FM	266,158	32.076	85,374	266,158	7,953		827			0.550	36.298	MON	24	1,679	03/31/2009	09/26/2036
47232D BL 5	JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36			2	1FM	103,771	20.279	53,975	266,158	5,261		(58)			0.550	29.501	MON	24	1,679	03/31/2009	09/26/2036
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36			2	1FM	30,189	11.883	31,629	266,158	3,462		(429)			0.550	29.989	MON	24	1,679	03/31/2009	09/26/2036
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36			2	6*	69,159	5.477	12,138	221,618	2,533		(252)			0.550	55.845	MON	20	1,291	03/31/2009	09/26/2036
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37			2	1FM	1,001,294	102.070	1,022,020	1,001,294	996,192		1,246			6.500	6.614	MON	5,424	65,051	03/31/2009	07/26/2037
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37			2	2FM	799,584	98.793	805,980	815,830	808,213		385			6.500	6.674	MON	4,419	57,421	03/31/2009	07/26/2037
47232D BR 2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37			2	1FM	308,918	93.229	380,297	407,915	283,035		1,328			6.500	10.008	MON	2,210	28,711	03/31/2009	07/26/2037
47232D BS 0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37			2	1FM	278,533	68.041	277,548	407,915	142,239		(531)			6.500	18.709	MON	2,210	28,711	03/31/2009	07/26/2037
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37			2	4FM	867,855	43.683	623,663	1,427,703	475,635		(37,300)			6.500	11.364	MON	7,733	100,486	03/31/2009	07/26/2037
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37			2	6FM	112,426	27.775	62,864	226,332	7,701		(7,861)			6.500	285.279	MON	1,226	15,969	03/31/2009	07/26/2037
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36			2	1FM	432,443	100.042	432,626	432,443	432,443		43,647			4.859	4.909	MON	1,751	22,410	03/31/2009	05/21/2036
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36			2	1FM	285,116	77.296	220,382	285,116	176,392		(2,424)			4.859	7.726	MON	1,155	14,753	03/31/2009	05/21/2036
47232D CJ 9	JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36			2	1FM	142,558	53.810	76,711	142,558	58,129		(1,722)			4.859	10.570	MON	577	7,377	03/31/2009	05/21/2036
47232D CK 6	JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36			2	1FM	142,558	41.204	58,739	142,558	39,729		(3,321)			4.859	11.451	MON	577	7,377	03/31/2009	05/21/2036
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36			2	1FM	62,334	30.381	61,773	203,327	11,373		(12,822)			4.859	81.018	MON	823	10,521	03/31/2009	05/21/2036
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47			2	1FM	102,206	103.140	105,415	102,206	101,918		46			2.758	2.835	MON	235	3,129	03/31/2009	04/26/2047
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47			2	1FM	262,483	99.740	261,801	262,483	262,086		(31)			2.758	2.763	MON	603	8,036	03/31/2009	04/26/2047
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47			2	1FM	131,241	92.970	122,015	131,241	131,109		(23)			2.758	2.758	MON	302	4,018	03/31/2009	04/26/2047
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47			2	1FM	204,989	51.339	174,390	339,683	59,918		1,557			2.758	21.323	MON	781	10,399	03/31/2009	04/26/2047
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47			2	1FM	134,872	36.023	83,430	231,602	8,985		(1,444)			2.758	66.521	MON	532	7,091	03/31/2009	04/26/2047
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37			2	1FM	1,065,241	99.167	1,077,429	1,086,478	1,060,420		(8,850)			5.500	6.104	MON	4,980	59,746	03/31/2009	06/26/2037
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37			2	1FM	98,772	48.680	105,983	217,714	104,432		3,607			5.500	15.581	MON	998	12,972	03/31/2009	06/26/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37			2	1FM	91,596	34.080	103,948	305,010	45,376		(11,870)			5.500	39.937	MON	1,398	18,173	03/31/2009	06/26/2037
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37			2	1FM	743,896	101.520	755,202	743,896	740,924		22,005			5.500	-0.482	MON	3,410	40,914	03/31/2009	08/26/2037
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37			2	1FM	280,444	93.858	266,781	284,238	281,437		297			5.500	5.709	MON	1,303	16,936	03/31/2009	08/26/2037
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37			2	1FM	52,600	85.557	121,593	142,119	71,397		6,532			5.500	21.954	MON	651	8,468	03/31/2009	08/26/2037
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37			2	1FM	112,287	65.065	277,407	426,356	133,307		7,573			5.500	24.943	MON	1,954	25,404	03/31/2009	08/26/2037
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37			2	1FM	1,128,083	100.540	1,134,175	1,128,083	1,126,882		(158)			7.000	6.975	MON	6,580	78,964	03/31/2009	08/26/2037
47232D DK 5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37			2	1FM	216,222	97.732	343,428	351,396	252,458		12,363			7.000	15.433	MON	2,050	24,597	03/31/2009	08/26/2037
47232D DL 3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37			2	1FM	66,583	89.008	156,385	175,698	70,347		6,246			7.000	29.014	MON	1,025	12,298	03/31/2009	08/26/2037
47232D DM 1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37			2	1FM	72,937	71.391	175,605	245,977	67,706		2,771			7.000	31.584	MON	1,435	18,653	03/31/2009	08/26/2037
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37			2	1FM	52,405	60.567	116,632	192,567	2		(37,585)			7.000	9,999.000	MON	1,123	14,603	03/31/2009	08/26/2037
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35			2	1FM	299,447	103.940	311,245	299,447	299,447					2.968	2.816	MON	741	8,577	03/31/2009	09/26/2035
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35			2	1FM	785,053	99.816	783,608	785,053	783,650		(185)			2.968	2.952	MON	1,942	22,486	03/31/2009	09/26/2035
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35			2	1FM	900,891	90.019	1,325,058	1,471,974	1,030,330		47,615			2.968	9.091	MON	3,641	42,162	03/31/2009	09/26/2035
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35			2	1FM	181,472	34.891	239,674	686,921	153,060		(3,709)			2.968	10.430	MON	1,699	19,675	03/31/2009	09/26/2035
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37			2	1FM	219,822	104.180	229,011	219,822	221,898		(3,316)			5.163	2.793	MON	946	11,404	03/31/2009	04/26/2037
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37			2	1FM	366,187	99.711	392,214	393,350	371,480		370			5.163	6.195	MON	1,693	22,118	03/31/2009	04/26/2037
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37			2	1FM	82,768	97.156	191,082	196,675	110,881		7,066			5.163	17.588	MON	846	10,203	03/31/2009	04/26/2037
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37			2	1FM	60,246	87.778	172,637	196,675	78,730		4,605			5.163	21.509	MON	846	10,203	03/31/2009	04/26/2037
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37			2	1FM	114,707	64.573	317,499	491,688	115,168		(1,571)			5.163	23.937	MON	2,116	25,508	03/31/2009	04/26/2037
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37			2	1FM	78,760	45.273	212,357	469,062	46,141		(11,130)			5.163	58.578	MON	2,018	24,335	03/31/2009	04/26/2037
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37			2	1FM	123,459	104.238	141,727	135,964	135,401		110,923			5.036	19.262	MON	571	6,941	03/31/2009	06/26/2037
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37			2	1FM	80,305	99.090	150,898	152,284	150,927		(650)			5.036	4.763	MON	639	7,771	03/31/2009	06/26/2037
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37			2	1FM	61,238	96.750	147,335	152,284	150,084		(1,328)			5.036	4.320	MON	639	7,769	03/31/2009	06/26/2037
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37			2	1FM	68,665	89.942	195,669	217,549	189,978		1,534			5.036	6.777	MON	913	11,101	03/31/2009	06/26/2037
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36			2	1FM	157,697	103.780	163,658	157,697	157,697					5.611	5.677	MON	737	9,625	03/31/2009	12/26/2036
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36			2	1FM	300,000	94.407	283,221	300,000	299,839		(161)			5.611	5.505	MON	1,403	18,234	03/31/2009	12/26/2036
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36			2	1FM	150,000	91.446	137,169	150,000	149,903		(97)			5.611	5.546	MON	701	9,117	03/31/2009	12/26/2036
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36			2	4FM	900,000	76.858	691,726	900,000	694,329		(8,829)			5.611	6.006	MON	4,208	50,495	03/31/2009	12/26/2036
47232D FK 3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36			2	1FM	317,573	24.487	146,922	600,000	2					5.611	9,999.000	MON	2,805	33,664	03/31/2009	12/26/2036
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37			2	1FM	43,487	74.604	164,592	220,620	49,535		(2,081)			5.036	18.328	MON	926	11,263	03/31/2009	06/26/2037
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE			2	1FM	2,646,684	106.610	2,903,285	2,723,276	2,605,137		(33,568)			5.973	5.391	MON	13,555	119,050	04/12/2012	11/26/2037
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37			2	1FM	398,081	104.320	415,278	398,081	395,588		441			6.000	6.128	MON	1,990	25,904	03/31/2009	02/26/2037
47232V AB 8	JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37			2	3FM	115,347	81.586	94,108	115,347	115,212		(28)			6.000	6.034	MON	577	7,498	03/31/2009	02/26/2037
47232V AC 6	JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37			2	1FM	59,052	58.336	50,467	86,510	17,312		92			6.000	31.978	MON	433	5,623	03/31/2009	02/26/2037
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37			2	1FM	23,798	45.290	39,180	86,510	1					6.000	9,999.000	MON	433	5,623	03/31/2009	02/26/2037
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37			2	1FM	82,710	32.620	34,337	105,264	1					6.000	9,999.000	MON	526	6,848	03/31/2009	02/26/2037
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37			2	1FM	1,393,234	102.495	1,427,993	1,393,234	1,386,197		1,077			5.750	5.850	MON	6,676	86,882	03/31/2009	02/26/2037
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37			2	3FM	403,716	82.747	334,061	403,716	403,265		(88)			5.750	5.784	MON	1,934	25,147	03/31/2009	02/26/2037
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37			2	4FM	302,787	60.915	184,441	302,787	301,030		(1,011)			5.750	5.367	MON	1,451	17,410	03/31/2009	02/26/2037
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37			2	1FM	302,787	36.848	111,570	302,787	40,876		(2,094)	24,098		5.750	39.863	MON	1,451	17,410	03/31/2009	02/26/2037
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37			2	1FM	342,724	28.081	103,561	368,793	6,275		(242)			5.750	732.966	MON	1,767	21,204	03/31/2009	02/26/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37			2	1FM	180,787	103.816	187,686	180,787	180,787		642			4.191	9.704	MON	631	8,706	03/31/2009	11/26/2037
47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR 11/26/37			2	1FM	238,927	99.400	237,493	238,927	238,927		829			4.191	9.394	MON	834	11,506	03/31/2009	11/26/2037
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37			2	1FM	641,845	98.270	704,382	716,782	706,999		13,315			4.191	8.966	MON	2,503	34,585	03/31/2009	11/26/2037
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37			2	1FM	205,401	93.584	620,816	663,377	401,131		60,723			4.191	7.031	MON	2,317	32,008	03/31/2009	11/26/2037
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36			2	1FM	48,508	103.210	50,065	48,508	48,508					6.000	5.733	MON	243	2,910	03/31/2009	07/26/2036
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36			2	1FM	241,197	99.920	241,004	241,197	240,404		(141)			6.000	5.951	MON	1,206	14,472	03/31/2009	07/26/2036
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36			2	3FM	120,599	90.290	108,889	120,599	120,318		(81)			6.000	5.993	MON	603	7,236	03/31/2009	07/26/2036
47232V CC 4	JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36			2	1FM	120,599	64.093	77,296	120,599	70,255		1,915			6.000	13.493	MON	603	7,839	03/31/2009	07/26/2036
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36			2	1FM	93,185	48.263	58,205	120,599	11,955		2			6.000	65.606	MON	603	7,236	03/31/2009	07/26/2036
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36			2	1FM	22,355	36.380	44,116	121,264	9,009		(1,750)			6.000	95.630	MON	606	7,276	03/31/2009	07/26/2036
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37			2	1FM	158,832	103.420	164,264	158,832	158,832					5.837	5.908	MON	773	8,405	03/31/2009	04/26/2037
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37			2	1FM	226,757	92.144	208,944	226,757	226,084		(23)			5.837	5.877	MON	1,103	11,702	03/31/2009	04/26/2037
47232V CH 3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37			2	1FM	113,379	76.621	86,872	113,379	95,480		(530)			5.837	6.199	MON	551	5,840	03/31/2009	04/26/2037
47232V CJ 9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37			2	1FM	113,379	55.281	62,677	113,379	64,506		(542)			5.837	9.181	MON	551	5,840	03/31/2009	04/26/2037
47232V CK 6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37			2	1FM	113,379	37.912	42,984	113,379	23,952		(1,906)			5.837	18.432	MON	551	5,851	03/31/2009	04/26/2037
47232V CL 4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37			2	1FM	283,645	29.247	138,164	472,411	34,711		(3,082)			5.837	70.764	MON	2,298	24,380	03/31/2009	04/26/2037
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35			2	2FM	1,796,882	101.265	1,819,612	1,796,882	1,793,865		221			5.500	5.519	MON	8,236	99,419	03/31/2009	11/26/2035
47232V CN 0	JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35			2	1FM	300,000	44.835	134,506	300,000	148,056		(11,628)	17,301		5.500	2.976	MON	1,375	16,533	03/31/2009	11/26/2035
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35			2	1FM	431,552	27.908	121,079	433,845	38,584		(2,417)			5.500	92.362	MON	1,988	23,945	03/31/2009	11/26/2035
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36			2	1FM	649,455	104.405	678,061	649,455	644,998		1,119			5.850	6.029	MON	3,166	38,082	03/31/2009	05/26/2036
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36			2	3FM	176,000	79.435	139,806	176,000	175,605		(163)			5.850	5.813	MON	858	10,296	03/31/2009	05/26/2036
47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36			2	1FM	88,000	61.061	53,733	88,000	44,285		(799)			5.850	9.844	MON	429	5,148	03/31/2009	05/26/2036
47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36			2	1FM	88,000	50.230	44,202	88,000	10,054		(417)			5.850	48.735	MON	429	5,148	03/31/2009	05/26/2036
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36			2	1FM	76,928	37.721	34,091	90,378	6,911		(3,565)			5.850	108.732	MON	441	5,287	03/31/2009	05/26/2036
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35			2	1FM	1,522,364	102.585	1,561,717	1,522,364	1,521,197		(57)			5.250	5.269	MON	6,660	79,882	03/31/2009	09/26/2035
47232V DD 1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35			2	4FM	200,000	54.576	109,152	200,000	171,579		(2,977)			5.250	4.364	MON	875	10,495	03/31/2009	09/26/2035
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35			2	1FM	144,372	27.776	53,898	194,044	14,588		(5,123)			5.250	30.039	MON	849	10,182	03/31/2009	09/26/2035
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36			2	1FM	249,705	102.641	263,190	256,419	250,380		4,152			6.000	7.960	MON	1,282	16,699	03/31/2009	04/26/2036
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36			2	1FM	76,530	98.577	137,821	139,811	87,092		9,092			6.000	22.120	MON	1,398	7,690	03/31/2009	04/26/2036
47232V DK 5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36			2	1FM	25,987	76.065	53,173	69,905	28,124		2,785			6.000	27.445	MON	699	3,845	03/31/2009	04/26/2036
47232V DL 3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36			2	1FM	19,324	56.541	39,525	69,905	16,594		(19)			6.000	26.015	MON	699	3,845	03/31/2009	04/26/2036
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36			2	1FM	23,750	38.764	48,553	125,255	20,826		(2)			6.000	37.864	MON	1,253	6,889	03/31/2009	04/26/2036
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36			2	1FM	1,500,000	101.474	1,522,117	1,500,000	1,493,123		296			5.750	5.845	MON	7,188	86,217	03/31/2009	02/26/2036
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36			2	1FM	1,050,000	94.176	988,850	1,050,000	979,045		1,251			5.750	6.355	MON	5,031	60,352	03/31/2009	02/26/2036
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36			2	1FM	385,378	55.341	249,033	450,000	51,648		(10,919)			5.750	26.451	MON	2,156	25,865	03/31/2009	02/26/2036
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36			2	2FM	734,620	101.573	746,173	734,620	742,797		(1,355)			6.000	5.709	MON	3,673	44,077	03/31/2009	04/26/2036
47232V DS 8	JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36			2	1FM	132,384	57.412	76,004	132,384	89,770		603	17,107		6.000	9.608	MON	662	7,943	03/31/2009	04/26/2036
47232V DT 6	JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36			2	1FM	58,536	51.762	34,262	66,192	1,542		(78)			6.000	345.514	MON	331	3,972	03/31/2009	04/26/2036
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36			2	1FM	18,264	44.031	29,145	66,192	1,190		(93)			6.000	478.425	MON	331	3,972	03/31/2009	04/26/2036
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36			2	1FM	57,675	35.168	45,390	129,065	2,379		(967)			6.000	644.078	MON	645	7,744	03/31/2009	04/26/2036
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36			2	1FM	142,566	104.470	148,939	142,566	142,566					6.000	6.076	MON	713	8,552	03/31/2009	07/26/2036
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36			2	1FM	138,536	79.384	130,853	164,836	142,809		3,991			6.000	10.027	MON	824	9,888	03/31/2009	07/26/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36			2	.6FM	63,263	39.733	26,060	65,588	16,904		(299)			6.000	25.095	MON	328	3,934	03/31/2009	07/26/2036
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36			2	.1FM	752,996	104.856	789,564	752,996	748,624		682			6.000	6.116	MON	3,765	45,180	03/31/2009	03/26/2036
47232V EA 6	JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36			2	.1FM	432,511	62.755	287,620	458,324	329,425		(2,320)	2,400		6.000	8.494	MON	2,292	27,499	03/31/2009	03/26/2036
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36			2	.1FM	59,104	39.102	89,606	229,162	2					6.000	9,999.000	MON	1,146	13,750	03/31/2009	03/26/2036
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37			2	.1FM	159,945	102.710	162,966	158,666	159,407		(244)			6.000	5.709	MON	793	9,518	03/31/2009	03/26/2037
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37			2	.2FM	112,837	89.389	100,057	111,935	111,802		(26)			6.000	6.043	MON	560	6,715	03/31/2009	03/26/2037
47232V EE 8	JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37			2	.4FM	56,418	71.082	39,782	55,967	55,922		(13)			6.000	6.038	MON	280	3,357	03/31/2009	03/26/2037
47232V EF 5	JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37			2	.5FM	56,418	60.175	33,678	55,967	55,936		(10)			6.000	6.039	MON	280	3,357	03/31/2009	03/26/2037
47232V EG 3	JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37			2	.1FM	56,418	45.626	25,535	55,967	8,710		(587)	7,550		6.000	34.975	MON	280	3,357	03/31/2009	03/26/2037
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37			2	.1FM	127,094	35.279	44,479	126,078	7,226		(488)			6.000	150.653	MON	630	7,386	03/31/2009	03/26/2037
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37			2	.1FM	269,722	101.470	269,620	265,714	268,038		(1,163)			5.750	5.249	MON	1,273	15,279	03/31/2009	04/26/2037
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37			2	.2FM	311,046	81.895	250,945	306,423	305,990		(97)			5.750	5.775	MON	1,468	17,619	03/31/2009	04/26/2037
47232V EL 2	JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37			2	.1FM	155,523	78.010	119,521	153,212	123,955		(1,776)			5.750	5.673	MON	734	8,810	03/31/2009	04/26/2037
47232V EM 0	JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37			2	.1FM	155,523	65.329	100,091	153,212	15,259		(62)			5.750	62.198	MON	734	8,810	03/31/2009	04/26/2037
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37			2	.1FM	155,523	45.370	69,512	153,212	7,484		(177)			5.750	133.976	MON	734	8,810	03/31/2009	04/26/2037
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37			2	.1FM	134,319	30.305	40,101	132,323	4,008		(392)			5.750	404.782	MON	634	7,609	03/31/2009	04/26/2037
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36			2	.1FM	38,617	104.890	40,506	38,617	38,617		231			5.750	5.671	MON	185	2,220	03/31/2009	01/26/2036
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36			2	.1FM	360,000	99.340	357,624	360,000	360,000					5.750	5.819	MON	1,725	20,700	03/31/2009	01/26/2036
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36			2	.1FM	180,000	98.124	176,624	180,000	180,000					5.750	5.819	MON	863	10,350	03/31/2009	01/26/2036
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36			2	.1FM	180,000	95.611	172,099	180,000	179,671		(95)			5.750	5.753	MON	863	10,350	03/31/2009	01/26/2036
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36			2	.3FM	180,000	86.094	154,968	180,000	179,760		(70)			5.750	5.765	MON	863	10,350	03/31/2009	01/26/2036
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36			2	.1FM	554,813	47.679	266,847	559,676	225,007		(16,680)			5.750	14.834	MON	2,682	32,181	03/31/2009	01/26/2036
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36			2	.1FM	130,197	103.240	134,415	130,197	130,197					5.500	5.563	MON	597	7,161	03/31/2009	02/26/2036
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36			2	.1FM	168,571	98.810	166,565	168,571	168,048		(103)			5.500	5.462	MON	773	9,271	03/31/2009	02/26/2036
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36			2	.1FM	84,285	92.525	77,985	84,285	84,090		(55)			5.500	5.486	MON	386	4,636	03/31/2009	02/26/2036
47232V EZ 1	JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36			2	.3FM	84,285	63.055	53,146	84,285	84,147		(39)			5.500	5.503	MON	386	4,636	03/31/2009	02/26/2036
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36			2	.1FM	210,713	40.788	85,946	210,713	103,846		(4,199)			5.500	7.012	MON	966	11,589	03/31/2009	02/26/2036
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36			2	.5FM	8,439	22.759	13,801	60,640	3,186		(12,697)			5.500	130.364	MON	278	3,335	03/31/2009	02/26/2036
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36			2	.1FM	337,964	103.176	348,698	337,964	335,567		296			5.090	5.972	MON	1,433	17,441	03/31/2009	06/26/2036
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36			2	.1FM	60,799	99.738	138,878	139,243	108,923		17,493			5.090	26.572	MON	591	7,186	03/31/2009	06/26/2036
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36			2	.1FM	48,513	96.846	168,565	174,054	101,809		21,268			5.090	36.562	MON	738	8,982	03/31/2009	06/26/2036
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36			2	.1FM	22,740	95.994	116,958	121,838	49,587		11,593			5.090	46.010	MON	517	6,288	03/31/2009	06/26/2036
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47			2	.1FM	596,100	103.480	616,844	596,100	596,100		980			0.905	0.907	MON	450	5,384	03/31/2009	01/26/2047
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47			2	.1FM	672,459	70.140	612,920	873,856	472,884					0.905	1.678	MON	659	7,892	03/31/2009	01/26/2047
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36			2	.1FM	162,336	98.850	160,470	162,336	160,530		765			6.500	7.052	MON	879	10,224	03/31/2009	03/26/2036
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36			2	.4FM	428,160	97.363	416,870	428,160	426,848		(67)			6.500	6.574	MON	2,319	26,964	03/31/2009	03/26/2036
47232V GK 2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36			2	.1FM	139,097	85.141	182,270	214,080	114,660		5,922	51,527		6.500	18.838	MON	1,160	13,482	03/31/2009	03/26/2036
47232V GL 0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36			2	.1FM	64,581	51.880	111,064	214,080	69,625		(198)			6.500	20.226	MON	1,160	13,482	03/31/2009	03/26/2036
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36			2	.1FM	50,288	41.504	88,851	214,080	34,744		(1,232)			6.500	37.557	MON	1,160	13,482	03/31/2009	03/26/2036
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36			2	.6FM	41,233	28.900	56,629	195,950	13,651		(10,634)			6.500	113.436	MON	1,061	13,551	03/31/2009	03/26/2036
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47			2	.1FM	40,429	35.533	207,004	582,571	5,263		(492)			0.905	111.833	MON	439	5,262	03/31/2009	01/26/2047
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37			2	.1FM	865,508	97.250	912,419	938,220	885,872		13,836			2.752	4.505	MON	2,152	25,467	08/21/2009	03/26/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36			2	1FM	7,703,614	104.000	8,523,147	8,195,334	7,995,937		101,891			6.000	7.530	MON	40,977	532,697	08/10/2009	09/26/2036
47233D AB 7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36			2	1FM	356,400	68.000	1,196,800	1,760,000	506,597		64,234			6.000	38.322	MON	8,800	114,400	08/10/2009	09/26/2036
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037			2	1FM	534,059	56.500	464,220	821,629	459,463		50,692	32,389		5.525	10.086	MON	3,783	41,129	08/11/2008	01/25/2037
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047			2	1FM	2,637,288	104.750	3,175,356	3,031,366	2,655,556		45,514			5.600	10.459	MON	14,146	174,633	01/04/2010	07/25/2047
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033			2	1FM	4,013,750	103.444	4,137,756	4,000,000	3,992,545		(2,770)			5.750	5.731	MON	19,167	229,771	10/28/2003	11/25/2033
57643M LZ 5	MASTR 2006-1 1A3 5 05/25/36			2	1FM	978,906	99.625	996,250	1,000,000	926,098		(2,269)			5.750	6.005	MON	4,792	57,477	04/07/2006	05/25/2036
589929 PK 8	GNABS 1998-GN1 M17.63 02/25/27			2	1FM	73,237	109.050	79,874	73,245	72,192		(78)			7.630	7.520	MON	466	5,589	03/05/1998	02/25/2027
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030			2	3AM	114,488	103.375	115,216	111,454	112,525		(1,163)			8.330	6.834	JAJO	2,321	9,284	10/20/2010	04/01/2030
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037			2	1FM	668,576	94.781	749,923	791,215	681,575		26,080			0.290	6.959	MON	45	2,585	05/12/2011	06/25/2037
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE			2	3FM	6,449,748	104.125	6,466,667	6,210,484	6,435,770		(18,410)			6.000	4.784	MON	31,052	124,210	08/21/2012	04/26/2036
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE			2	1FM	1,996,845	91.813	2,045,583	2,228,000	2,021,580		24,735			3.030	5.029	MON	5,626	52,037	03/09/2012	07/26/2035
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37			2	1FM	1,404,032	104.375	1,465,458	1,404,032	1,409,277		(1,657)			6.500	6.251	MON	7,605	91,262	02/09/2010	10/26/2037
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37			2	1FM	552,000	97.025	582,150	600,000	561,856		3,717			6.500	7.715	MON	3,250	42,250	02/09/2010	10/26/2037
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37			2	1FM	822,908	42.050	826,507	1,965,533	791,303		(32,851)			6.500	16.698	MON	10,647	127,760	02/09/2010	10/26/2037
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35			2	1FM	422,797	78.000	599,603	768,721	473,557		38,895			0.540	5.428	MON	69	4,391	08/26/2008	05/25/2035
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36			2	1FM	154,619	68.375	114,602	167,609	120,320		(1,389)			5.909	6.792	MON	825	7,966	12/19/2007	07/25/2036
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035			2	1FM	555,333	94.250	563,555	597,936	579,116		9,941			4.786	6.658	MON	2,385	28,617	01/31/2008	03/25/2035
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036			2	1FM	1,551,668	86.000	1,707,165	1,985,076	1,615,226		102,995			0.380	11.317	MON	147	8,256	09/08/2011	03/25/2036
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047			2	3FM	629,888	66.563	419,284	629,910	409,647		(3,526)			5.995	9.486	MON	3,147	34,098	05/08/2007	03/25/2047
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035			2	1FM	975,185	74.250	941,886	1,268,533	988,404		33,690			0.550	7.339	MON	136	4,289	06/05/2012	07/25/2035
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018			2	5AM	14,649	99.625	15,863	15,923	15,923					0.359	6.367	MON	3	142	06/26/2008	11/15/2018
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB			2	1FM	1,097,277	98.000	1,208,238	1,232,895	1,168,994		78,943			0.310	6.791	MON	74	4,278	02/23/2011	01/25/2037
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37			2	1FM	2,710,176	97.094	2,647,961	2,727,221	2,712,170		4,313			5.500	5.632	MON	12,500	149,997	07/29/2010	10/26/2037
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37			2	1FM	1,339,045	100.656	1,327,914	1,319,256	1,326,062		(6,401)			4.570	4.117	MON	5,024	62,796	07/08/2010	06/26/2037
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037			2	1FM	1,077,924	57.031	1,361,986	2,388,139	1,157,415		(2,133)			4.570	14.055	MON	33,136	20,006	07/08/2010	06/26/2037
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036			2	1FM	1,685,561	72.969	2,290,349	3,138,809	1,708,165		(20,952)			6.000	13.605	MON	11,452	125,411	07/08/2010	03/26/2036
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036			2	1FM	1,226,319	99.906	1,201,147	1,202,274	1,210,666		(7,981)			6.000	5.193	MON	6,011	72,125	07/08/2010	03/26/2036
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36			2	1FM	1,644,867	102.938	1,745,552	1,695,739	1,655,897		4,633			5.130	5.660	MON	7,249	98,132	11/03/2009	08/25/2036
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36			2	1FM	734,558	100.000	761,200	761,200	738,445		5,549			5.250	6.090	MON	3,330	43,529	11/05/2009	10/25/2036
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036			2	1FM	2,128,466	98.813	2,185,132	2,211,393	2,093,143		(6,811)			5.247	5.708	MON	9,669	120,330	10/18/2011	05/26/2036
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037			2	5FM	1,805,179	39.500	1,671,201	4,230,888	1,669,462		223,890	197,320		0.793	17.584	MON	2,050	29,158	03/09/2012	03/10/2037
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037			2	1FM	1,396,979	74.613	1,447,678	1,940,249	1,423,068		17,038			4.381	7.373	MON	7,083	93,474	09/21/2010	09/25/2037
759950 EM 6	RAMC 2004-4 AF5 SEQ STP 02/25/2035			2	2FM	1,805,625	93.536	1,870,714	2,000,000	1,823,275		7,860			5.493	6.533	MON	9,155	109,040	08/24/2010	02/25/2035
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34			2	1FM	632,651	91.000	575,774	632,719	371,202		65,930			5.220	9.064	MON	2,752	33,026	07/20/2004	07/25/2034
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33			2	3FM	491,622	82.250	404,562	491,868	452,105		5,854			5.670	8.554	MON	2,324	30,348	04/16/2003	04/25/2033
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34			2	1FM	852,881	102.605	955,087	930,839	892,431		21,269			4.350	6.461	MON	3,374	40,492	02/20/2008	03/25/2034
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35			2	1FM	1,031,809	89.313	1,003,030	1,123,057	860,998		290			6.000	7.929	MON	5,615	67,383	02/08/2008	10/25/2035
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36			2	1FM	512,299	74.500	381,901	512,619	385,950		(1,389)			5.500	7.546	MON	2,350	28,194	02/13/2006	02/25/2036
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33			2	1FM	1,201,597	103.980	1,211,192	1,164,832	1,189,641		(452)			5.500	5.266	MON	5,339	64,066	06/27/2003	06/25/2033
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033			2	1FM	694,810	104.179	707,486	679,106	689,498		442			5.750	5.586	MON	3,254	39,049	04/23/2003	03/25/2033
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35			2	1FM	1,185,000	70.375	1,407,500	2,000,000	1,296,743		80,759			0.650	7.607	MON	253	13,663	08/02/2011	09/25/2035
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032			2	1FM	245,358	95.500	257,846	269,995	248,409		17,788			4.767	5.447	MON	1,073	12,871	05/19/2008	10/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34			2	1FM	2,803,217	99.375	2,884,748	2,902,891	2,852,248		11,533			5.000	5.432	MON	12,095	142,510	10/24/2005	09/25/2034
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037			2	1FM	1,027,127	91.750	1,035,593	1,128,711	1,027,532		850			3.074	3.922	MON	2,891	5,785	10/10/2012	01/25/2037
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35			2	1FM	1,315,490	77.000	1,447,039	1,879,271	1,273,473		66,851			0.510	7.872	MON	160	10,441	08/27/2008	08/25/2035
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036			2	1FM	1,569,143	92.000	2,033,256	2,210,060	1,606,702		141,584			0.370	10.796	MON	159	8,968	05/18/2011	03/25/2036
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036			2	3FM	926,102	82.000	946,297	1,154,021	924,496		116			5.313	4.468	MON	5,110	10,219	09/27/2012	05/25/2036
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035			2	1FM	1,710,000	90.500	1,810,000	2,000,000	1,909,926		92,355			0.660	5.787	MON	257	15,274	09/28/2010	07/25/2035
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038			2	1FM	973,896	63.781	1,194,544	1,872,877	1,061,198		45,448			0.510	4.608	MON	186	10,278	04/30/2010	08/25/2038
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036			2	1FM	325,963	48.250	199,085	412,612	181,884		917	6,203		0.810	1.845	MON	56	3,474	04/23/2008	07/25/2036
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034			2	1FM	939,010	107.100	1,071,000	1,000,000	978,729		5,865			5.000	5.775	MON	4,167	50,000	08/27/2004	05/25/2034
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034			2	1FM	403,477	82.830	484,348	584,750	419,788		10,629			1.410	4.978	MON	160	8,569	10/01/2010	10/25/2034
94983T AJ 9	WFMBS 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
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037			2	1FM	1,025,406	76.250	973,537	1,276,770	988,363		57,810				6.632	MON			11/02/2010	12/28/2037
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033			2	1FM	220,633	110.750	263,451	237,879	222,248		3,974			5.750	8.022	MON	1,140	13,678	03/05/2008	09/25/2033
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						331,111,519	XXX	337,747,246	382,456,165	315,081,684	(63,004)	3,576,954	625,589	0	XXX	XXX	XXX	1,473,779	17,139,133	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03027W AA 0	AMTT 2007-1A AFX SEQ 5.4197 04/15/37			2	1FE	3,000,000	103.200	3,096,000	3,000,000	3,000,003		(2)			5.420	5.481	MON	7,226	162,591	04/27/2007	04/15/2037
03063N AD 9	ACRE 2010-ARTA A2FX ABS 4.9543 01/14/29			2	1FM	999,997	115.700	1,157,000	1,000,000	999,854		(38)			4.954	4.997	MON	2,752	49,543	12/09/2010	01/14/2029
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40			2	1FE	10,357,500	118.094	12,990,313	11,000,000	10,600,930		76,520			5.858	6.928	MON	35,799	644,380	05/12/2010	07/17/2040
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45			2	1FM	1,796,588	106.781	1,901,632	1,780,867	1,780,867		411			5.447	5.274	MON	8,084	97,004	01/02/2007	09/10/2045
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51			2	1FM	1,851,676	104.720	2,049,728	1,957,342	1,924,935		17,229			5.796	7.020	MON	9,454	115,268	02/08/2008	02/10/2051
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51			2	1FE	4,583,828	114.340	5,145,300	4,500,000	4,546,953		(15,358)			5.688	5.334	MON	21,332	258,356	07/22/2010	02/24/2051
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49			2	1FE	1,941,953	115.260	2,305,200	2,000,000	1,958,974		7,046			5.751	6.315	MON	9,585	116,328	05/26/2010	12/24/2049
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44			2	1FE	3,629,320	113.814	4,552,560	4,000,000	3,766,542		48,626			5.325	7.072	MON	17,750	213,000	12/04/2009	02/24/2044
05955T AL 4	BALL 2009-UB2 A4B3 SUB CSTR 06/24/2049			2	1FE	1,952,188	110.550	2,211,000	2,000,000	1,962,954		5,480			5.806	6.275	MON	9,676	118,074	12/14/2010	06/24/2049
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49			2	1FE	4,971,734	113.630	5,974,381	5,257,750	5,072,188		37,322			5.654	6.707	MON	24,772	300,489	02/17/2010	06/15/2049
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46			2	1FE	3,781,250	116.270	4,650,800	4,000,000	3,854,089		26,631			5.816	6.840	MON	19,387	236,125	01/29/2010	05/15/2046
05955U AU 1	BALL 2010-UB3 A4A4 SEQ SSNR 5.338 12/43			2	1FE	3,838,125	113.300	4,532,000	4,000,000	3,892,919		21,834			5.338	6.130	MON	17,793	213,512	05/25/2010	12/15/2043
05956H AA 3	BALL 2010-RC30 A5A SEQ 5.334 12/16/2043			2	1FE	1,041,406	113.280	1,132,800	1,000,000	1,028,489		(7,370)			5.334	3.830	MON	4,445	53,340	09/03/2010	12/16/2043
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40			2	1FE	1,840,391	120.450	2,409,000	2,000,000	1,897,110		18,272			6.500	7.978	MON	7,222	130,000	07/30/2009	07/17/2040
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38			2	1FM	61,671	100.000	60,675	60,675	59,747		1,580			5.573	18.412	MON	282	3,417	01/03/2007	04/12/2038
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41			2	1FM	8,053,164	114.690	9,175,200	8,000,000	8,014,285		(7,747)			5.540	5.484	MON	36,933	443,200	05/16/2007	09/11/2041
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44			2	1FM	1,294,975	101.040	1,368,513	1,354,427	1,341,479		12,019			5.309	6.233	MON	5,992	71,907	02/25/2008	02/11/2044
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046			2	1FM	1,642,969	112.114	2,242,270	2,000,000	1,832,609		51,941			5.304	8.911	MON	8,840	108,019	10/20/2008	01/15/2046
125277 AA 1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51			2	1FE	5,016,719	115.151	6,678,758	5,800,000	5,315,551		99,609			5.485	8.071	MON	14,139	318,130	09/30/2009	03/17/2051
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39			2	1FE	3,873,374	113.871	4,554,840	4,000,000	3,921,614		18,455			5.311	5.972	MON	9,442	212,440	02/23/2010	12/19/2039
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51			2	1FE	3,241,758	115.554	3,466,635	3,000,000	3,175,924		(34,219)			6.068	4.669	MON	8,091	182,040	01/10/2011	02/19/2051
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44			2	1FM	2,048,438	118.453	2,369,063	2,000,000	2,041,993		(4,661)			4.961	4.661	MON	8,269	99,226	08/04/2011	04/15/2044
12527X AB 2	CGCMT 2010-RR3 MLJR SUB CSTR 06/2050			2	1FE	2,019,063	109.000	2,180,000	2,000,000	2,013,872		(2,849)			5.737	5.647	MON	6,056	115,224	03/17/2011	06/14/2050
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49			2	1FE	3,739,104	115.790	4,631,600	4,000,000	3,838,676		36,680			5.543	6.852	MON	18,477	221,720	02/05/2010	12/11/2049
12624K AD 8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045			2	1FE	4,099,741	105.528	4,221,100	4,000,000	4,116,652		16,911			3.147	2.797	MON	10,490	41,960	08/08/2012	08/15/2045
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40			2	1FE	3,380,469	116.000	4,640,000	4,000,000	3,649,776		90,656			5.695	8.988	MON	18,983	227,800	09/18/2009	09/15/2040
12639C AG 2	CSMC 2009-RR4 A4B SUB 5.695 09/15/40			2	1FE	985,625	111.180	1,111,800	1,000,000	988,293		1,773			5.695	6.008	MON	4,746	56,950	06/16/2011	09/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040			2	1FE	4,184,219	113.350	4,534,000	4,000,000	4,113,619		(31,123)			5.383	4.492	MON	17,943	215,320	08/25/2010	02/15/2040
12643J AA 4	CSMC 2010-RR1 1A SEQ 5.692 04/16/49			2	1FE	3,817,500	116.393	4,655,700	4,000,000	3,880,395		23,094			5.692	6.556	MON	18,973	227,680	02/03/2010	04/16/2049
12643J AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE			2	1FE	1,031,250	109.772	1,097,721	1,000,000	1,029,035		(2,215)			5.695	4.976	MON	4,746	18,983	08/15/2012	09/15/2040
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39			2	1FE	1,884,063	116.000	2,320,000	2,000,000	1,931,744		18,204			5.762	7.039	MON	9,603	117,390	03/10/2010	09/15/2039
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40			2	1FE	4,033,477	113.400	4,536,000	4,000,000	4,024,131		(8,536)			5.383	5.180	MON	17,943	215,320	04/06/2011	02/15/2040
12644C AG 5	CSMC 2010-RR4 1B MEZ 5.383 02/15/2040			2	1FE	1,191,063	109.640	1,491,104	1,360,000	1,223,387		27,476			5.383	8.459	MON	6,101	73,159	11/22/2011	02/15/2040
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48			2	1FE	2,098,047	114.620	2,292,400	2,000,000	2,069,165		(16,548)			5.378	4.412	MON	8,963	107,560	03/17/2011	08/12/2048
12645A AG 8	CSMC 2010-RR7 1B SUB 5.378 08/12/2048			2	1FE	847,500	111.094	1,110,938	1,000,000	893,487		20,959			5.378	8.608	MON	4,482	53,780	09/01/2010	08/12/2048
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40			2	1FM	1,703,016	101.000	1,723,142	1,706,081	1,678,283		(6,929)			5.251	5.302	MON	7,466	89,593	04/06/2007	04/15/2040
173067 EE 5	CGCMT 2004-C2 A5 SEQ 4.733 10/15/41			2	1FM	3,842,656	105.465	4,218,596	4,000,000	3,958,795		22,411			4.733	5.415	MON	15,777	189,320	02/09/2007	10/15/2041
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49			2	1FM	752,857	102.230	747,003	730,708	728,932		(1,053)			5.738	5.975	MON	3,494	42,567	12/19/2006	03/15/2049
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049			2	1FM	5,207,422	114.211	5,710,570	5,000,000	5,073,124		(26,081)			5.738	5.178	MON	23,909	291,272	12/19/2006	03/15/2049
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49			2	1FM	3,779,531	105.489	4,219,540	4,000,000	3,947,134		39,268			5.702	6.905	MON	19,007	231,729	02/14/2008	12/10/2049
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49			2	1FM	2,958,086	118.095	3,542,856	3,000,000	2,976,408		3,710			5.702	5.945	MON	14,255	173,797	08/09/2007	12/10/2049
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12/10/2046			2	1FM	8,268,308	103.132	8,840,501	8,572,000	8,463,267		46,412			5.308	6.010	MON	37,917	455,002	06/05/2008	12/10/2046
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46			2	1FM	6,218,438	114.313	6,858,750	6,000,000	6,078,787		(27,448)			5.748	5.262	MON	28,738	350,679	01/12/2007	06/10/2046
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38			2	1FM	1,285,367	102.900	1,524,661	1,481,691	1,447,941		52,119			4.813	9.708	MON	5,943	71,314	11/04/2008	02/15/2038
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39			2	1FM	3,041,875	112.531	3,375,938	3,000,000	3,013,209		(5,888)			5.676	5.508	MON	14,190	172,770	01/25/2007	03/15/2039
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040			2	1FM	643,068	102.970	677,913	658,360	658,360		1,880			5.268	5.960	MON	2,890	34,676	06/10/2008	02/15/2040
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38			2	1FM	947,930	109.907	1,099,066	1,000,000	980,749		6,840			5.100	5.981	MON	4,250	51,000	07/17/2007	08/15/2038
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021			2	1FE	1,579,980	115.610	1,734,150	1,500,000	1,570,775		(7,385)			4.537	3.878	MON	5,671	68,055	09/21/2011	07/12/2044
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
30290U AJ 8	FREMF 2012-K22 B SEQ 3.6866 08/25/2045			2	1FM	2,000,166	99.095	1,981,896	2,000,000	2,000,194		28			3.687	3.734	MON	6,144		11/27/2012	08/25/2045
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	1,999,063	107.600	2,152,000	2,000,000	1,997,827		(586)			5.286	5.307	MON	8,810	105,720	10/21/2010	12/17/2039
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049			2	1FE	1,846,719	113.653	2,273,054	2,000,000	1,910,568		21,980			5.147	6.659	MON	8,578	102,938	11/18/2009	12/14/2049
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044			2	1FM	1,009,962	111.330	1,113,300	1,000,000	1,014,411		(2,129)			3.817	3.657	MON	3,181	38,170	09/22/2011	08/10/2044
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12/10/43			2	1FM	2,089,844	121.260	2,425,200	2,000,000	2,078,274		(8,404)			5.162	4.591	MON	8,603	103,240	08/08/2011	12/10/2043
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44			2	1FM	4,587,539	117.250	5,276,250	4,500,000	4,576,134		(8,318)			4.753	4.525	MON	17,824	213,885	08/29/2011	03/10/2044
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39			2	1FM	551,246	100.313	569,177	567,403	566,195		3,394			4.767	5.421	MON	2,254	27,048	08/17/2007	03/12/2039
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041			2	1FM	348,996	100.730	386,976	384,172	375,931		11,209			4.475	8.359	MON	1,433	17,192	10/17/2008	07/15/2041
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41			2	1FM	7,056,875	105.577	7,390,369	7,000,000	7,000,423		(8,285)			5.115	5.035	MON	29,838	358,050	12/02/2004	07/15/2041
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19			2	1FM	126,806	98.500	145,874	148,095	139,303		23,544			0.584	27.294	MON	41	929	03/17/2010	07/15/2019
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
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47			2	1FM	1,504,682	101.918	1,586,145	1,556,295	1,554,681		(1,313)			5.298	5.145	MON	6,871	82,453	02/11/2008	05/15/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47			2	1FM	778,423	103.310	860,221	832,660	812,402		10,887			5.447	6.848	MON	3,780	45,355	08/12/2008	06/12/2047
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49			2	1FM	4,977,399	110.381	5,855,169	5,304,510	5,159,024		45,901			5.434	6.868	MON	24,021	288,229	11/12/2008	01/15/2049
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49			2	1FM	966,797	115.563	1,155,625	1,000,000	982,514		3,318			5.420	5.924	MON	4,517	54,197	08/17/2007	01/15/2049
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049			2	1FM	6,976,914	106.000	7,420,000	7,000,000	6,986,752		(89)			5.728	5.802	MON	33,411	407,965	12/06/2007	02/12/2049
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049			2	1FM	5,011,016	106.000	5,300,000	5,000,000	4,994,646		(3,193)			5.812	5.813	MON	24,215	295,485	12/14/2007	06/15/2049
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051			2	1FM	1,066,875	118.320	1,183,200	1,000,000	1,052,497		(11,323)			5.882	4.519	MON	4,902	58,820	09/16/2011	02/15/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46634V AX 6	JPMCC 2010-RR1 WBA SEQ CSTR 6/20/2049			2	1FE	4,936,709	117.250	5,862,500	5,000,000	4,951,515		6,226			5.737	5.990	MON	23,906	291,754	06/04/2010	06/20/2049
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE			2	1FE	2,974,219	113.350	3,400,500	3,000,000	2,976,209		1,990			5.737	6.021	MON	14,343	145,880	02/10/2012	06/20/2049
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46			2	1FM	1,955,938	116.938	2,338,750	2,000,000	1,960,759		3,538			4.717	5.040	MON	7,862	94,342	08/11/2011	02/15/2046
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046FB			2	1FM	2,019,996	114.160	2,283,200	2,000,000	2,017,504		(1,998)			4.171	4.061	MON	6,952	83,424	09/16/2011	08/15/2046
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51			2	1FE	8,814,141	116.813	11,681,250	10,000,000	9,249,771		145,147			5.648	7.883	MON	47,066	567,933	10/02/2009	03/18/2051
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 12/17/2049			2	1FE	2,710,722	115.590	3,467,700	3,000,000	2,824,688		38,983			5.543	7.415	MON	13,858	166,290	10/29/2009	12/17/2049
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050			2	1FE	2,745,000	116.250	3,487,500	3,000,000	2,835,272		30,918			5.737	7.303	MON	14,342	173,122	10/29/2009	06/17/2050
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049			2	1FM	562,890	101.128	580,299	573,829	568,958		1,578			5.112	5.888	MON	2,445	29,334	06/13/2008	12/12/2049
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048			2	1FM	4,678,984	103.271	5,163,545	5,000,000	4,873,775		44,412			5.364	6.522	MON	22,350	268,200	02/11/2008	08/12/2048
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46			2	1FM	2,964,844	114.910	3,447,300	3,000,000	2,982,142		3,494			5.414	5.622	MON	13,535	162,420	05/18/2007	07/12/2046
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047			2	1FM	1,888,694	114.863	2,147,938	1,870,000	1,889,072		(3,447)			4.700	4.499	MON	7,324	87,890	02/10/2011	09/15/2047
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42			2	1FM	1,982,344	118.418	2,368,358	2,000,000	1,989,551		1,452			5.651	5.821	MON	9,419	114,660	08/14/2007	06/11/2042
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40			2	1FE	2,917,935	99.891	2,958,790	2,962,018	2,930,973		11,009			4.250	4.593	MON	10,490	125,886	03/25/2011	12/17/2040
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12/17/2040			234	1FE	170,000	1.312	86,609		107,661		(42,281)			0.582	7.678	MON	3,200	113,988	03/25/2011	12/19/2040
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020			2	1FE	1,994,900	106.750	2,135,000	2,000,000	1,996,390		676			2.900	2.991	MON	644	58,000	11/03/2010	10/29/2020
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39			2	1FE	4,716,420	104.950	5,247,500	5,000,000	4,928,108		59,017			5.762	7.479	MON	24,006	293,500	08/31/2009	09/17/2039
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/16/48			2	1FE	5,632,500	113.094	6,785,625	6,000,000	5,773,451		50,189			5.223	6.400	MON	26,115	313,380	03/09/2010	08/16/2048
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51			2	1FE	4,781,250	117.531	5,876,563	5,000,000	4,853,266		26,612			5.921	6.755	MON	24,671	300,296	02/08/2010	02/16/2051
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47			2	1FE	4,574,688	114.250	5,712,500	5,000,000	4,739,286		58,577			5.336	6.996	MON	22,233	266,800	12/14/2009	05/16/2047
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039			2	1FE	3,028,594	113.911	3,417,318	3,000,000	3,013,712		(5,729)			5.467	5.292	MON	13,668	164,010	03/31/2010	09/16/2039
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039			2	1FE	4,004,453	110.840	4,433,600	4,000,000	4,006,229		(2,820)			5.467	5.406	MON	18,223	205,012	02/28/2012	09/16/2039
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051			2	1FE	2,068,438	115.930	2,318,600	2,000,000	2,049,931		(10,295)			6.119	5.394	MON	10,198	119,788	03/03/2011	02/16/2051
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49			2	1FE	1,985,625	102.748	2,054,966	2,000,000	1,993,678		2,753			5.305	5.599	MON	8,842	106,079	09/16/2010	01/16/2049
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40			2	1FE	3,190,781	116.550	3,496,500	3,000,000	3,136,320		(28,762)			5.695	4.540	MON	14,238	170,850	01/20/2011	09/16/2040
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044			2	2AM	999,812	100.500	1,004,811	999,812	999,745		(66)			5.623	5.600	MON	4,685	4,685	11/13/2012	11/15/2044
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44			2	1FM	3,151,641	118.031	3,540,938	3,000,000	3,132,038		(14,198)			4.869	4.229	MON	12,173	146,070	08/05/2011	02/15/2044
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44			2	1FM	2,030,469	118.531	2,370,625	2,000,000	2,023,480		(2,573)			4.902	4.752	MON	8,170	98,040	08/05/2011	06/15/2044
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						275,819,799	XXX	317,559,988	282,918,695	279,405,847	0	1,081,856	0	0	XXX	XXX	XXX	1,215,015	15,159,268	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00163G AA 5	ALM 2012-7A A1 CLO FLT 10/19/2024		R	2	1FE	1,000,000	100.100	1,001,000	1,000,000	999,763		(237)			1.701	1.732	JAJO	2,552		10/04/2012	10/19/2024
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17		R	234	1FE	3,378,920	98.150	3,504,792	3,570,853	3,434,841		50,792			0.580	3.100	MJSD	403	26,789	08/24/2011	03/25/2017
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018		R	234	1FE	915,625	96.250	962,500	1,000,000	922,783		7,158			0.652	3.462	FMAN	670	4,067	06/07/2012	05/03/2018
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024		R	2	1Z	1,350,000	100.000	1,350,000	1,350,000	1,350,000					3.382	3.394	JAJO			12/04/2012	01/17/2024
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042			2	1FE	1,000,000	100.470	1,004,700	1,000,000	999,973		(27)			1.963	1.970	MON	818		12/06/2012	12/15/2042
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040			2	1FE	1,936,946	111.641	2,162,426	1,936,946	1,936,946					5.438	5.500	MON	3,218	105,331	12/03/2010	12/20/2040
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022		R	2	1FE	2,000,000	100.100	2,002,000	2,000,000	1,999,877		(123)			1.785	1.793	JAJO	6,943		09/18/2012	10/23/2022
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022		R	2	1FE	496,250	100.350	501,750	500,000	496,327		77			2.815	2.981	JAJO	2,737		09/18/2012	10/23/2022
05377R AC 8	AESOP 2009-2A A ABS 5.68 02/20/14			2	1FE	929,250	100.450	904,050	900,000	900,948		(9,863)			5.680	4.603	MON	1,562	51,120	10/20/2009	02/20/2014
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027			2	1Z	974,982	101.614	990,764	975,026	974,982		1			3.720	3.750	MON	1,108	7,959	09/25/2012	09/20/2027
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039			2	1FE	1,973,907	107.801	2,128,572	1,974,544	1,973,986		83			5.610	5.682	MON	4,923	111,387	11/18/2011	11/15/2039
12548W AF 0	CIFC 2012-3A A2F CLO 3.654 01/29/2025		R	2	1Z	1,400,000	100.000	1,400,000	1,400,000	1,400,000					3.654	3.670	JAJO			12/05/2012	01/29/2025
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026			2	1FE	1,768,743	103.250	1,826,916	1,769,410	1,774,863		(1,195)			4.940	4.987	MON	3,399	88,623	10/26/2011	10/18/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027			2	1FE	940,005	104.475	982,189	940,122	940,009		11			4.210	4.250	MON	1,429	19,790	06/15/2012	06/18/2027
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041			2	2AM	2,822,727	109.068	3,078,692	2,822,727	2,822,717		2			5.955	5.999	FMAN	19,144	167,144	02/18/2011	02/20/2041
13875V AL 0	CANYC 2012-1A B2 CLO 3.16 01/15/2024		R	2	1Z	951,700	95.170	951,700	1,000,000	951,700					3.160	4.123	JAJO			12/18/2012	01/15/2024
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	2,476	56,022	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
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022		R	2	1FE	1,500,000	100.250	1,503,750	1,500,000	1,500,179		179			1.843	1.919	FMAN	9,617		10/11/2012	11/21/2022
23335J AA 4	DSCMT 2011-1 A SEQ 3.91 03/15/2016			2	1FE	999,972	102.530	1,025,300	1,000,000	999,899		82			3.910	3.951	MON	1,738	39,100	03/07/2011	03/15/2016
24488R AC 5	DEKA 2004-2A B CDO FLT 08/23/2034		R	23	1AM	1,187,500	58.000	1,160,000	2,000,000	1,271,993		21,235			1.662	4.441	FMAN	3,600	37,045	05/12/2008	08/23/2034
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042			2	2AM	3,955,000	111.757	4,419,989	3,955,000	3,954,926		(73)			5.216	5.250	JAJO	37,820	126,068	03/06/2012	01/25/2042
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027		R	2	1FE	958,143	104.491	1,001,376	958,333	958,149		13			4.110	4.150	MON	1,532	14,770	07/25/2012	07/19/2027
40537V AE 9	HLA 2012-2A B CLO FLT 12/20/2024		R	2	1FE	993,900	99.375	993,750	1,000,000	993,908		8			2.755	2.819	MJSD	2,602		11/09/2012	12/20/2024
42805R AV 1	HERTZ 2009-2A A2 5.29 03/25/16			2	1FE	3,999,756	108.751	4,350,040	4,000,000	3,999,898		46			5.290	5.350	MON	3,527	211,600	10/16/2009	03/25/2016
44986E AA 3	INGIM 2012-3A A CLO 1.8102 10/15/2022		R	2	1FE	1,993,318	100.200	2,004,000	2,000,000	1,993,412		94			1.769	1.842	JAJO	7,370		09/27/2012	10/15/2022
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048			2	1FE	823,641	107.000	881,474	823,808	823,658		22			3.820	3.854	MON	1,399	31,469	10/29/2010	12/15/2048
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056			2	1FE	1,849,071	111.550	2,063,168	1,849,554	1,849,110		47			4.700	4.750	MON	3,864	86,929	06/08/2011	10/15/2056
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022		R	2	1FE	1,000,000	100.340	1,003,400	1,000,000	999,552		(448)			1.879	1.793	JAJO	4,645		09/14/2012	10/19/2022
50183Y AC 3	LCM 12A B CLO MEZ FLT 10/19/2022		R	2	1FE	492,431	101.580	507,900	500,000	492,390		(41)			2.909	3.079	JAJO	3,596		09/14/2012	10/19/2022
55818H AL 2	MDPK 2012-10A A1B FLT CLO 01/20/2025		R	2	1FE	2,000,000	100.000	2,000,000	2,000,000	1,999,964		(36)			2.370	2.380	JAJO	1,843		11/15/2012	01/20/2025
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023		R	2	1FE	2,501,328	100.000	2,500,000	2,500,000	2,500,513		(815)			1.808	1.808	MJSD	2,134	12,611	11/19/2012	09/15/2023
566428 AA 6	MAREA 2012-1A A CLO FLT 10/16/2023		R	2	1FE	1,998,883	100.180	2,003,600	2,000,000	1,998,710		(173)			1.976	1.993	JAJO	11,198		09/13/2012	10/16/2023
566428 AC 2	MAREA 2012-1A B CLO FLT 10/16/2023		R	2	1FE	486,963	97.360	486,800	500,000	487,446		482			2.806	3.313	JAJO	3,975		09/12/2012	10/16/2023
568416 AA 9	MRNPK 2012-1A A1A CLO 2.0031 05/18/2023		R	2	1FE	2,000,000	99.750	1,995,000	2,000,000	1,999,798		(202)			2.003	2.011	FMAN	10,683		09/11/2012	05/18/2023
568416 AE 1	MRNPK 2012-1A B CLO 3.6331 05/18/2023		R	2	1FE	973,800	99.500	995,000	1,000,000	974,696		896			3.633	4.176	FMAN	9,688		09/11/2012	05/18/2023
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065			2	1FE	1,829,340	92.000	1,804,818	1,961,759	1,868,471		27,034			5.550	7.445	MON	6,351	108,878	06/17/2011	12/10/2065
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021			2	3AM	1,392,000	105.082	1,441,125	1,371,429	1,387,695		(9,824)			6.250	5.373	JAJO	16,905	64,762	02/15/2012	10/20/2021
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24		R	2	1FE	1,000,000	100.000	1,000,000	1,000,000	999,988		(12)			1.785	1.791	JAJO	590		11/20/2012	01/23/2024
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24		R	2	1FE	475,000	95.000	475,000	500,000	475,113		113			3.215	4.202	JAJO	534		11/20/2012	01/23/2024
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024		R	2	1FE	1,000,000	100.000	1,000,000	1,000,000	999,981		(19)			1.791	1.798	JAJO	945		11/27/2012	01/18/2024
709629 AG 4	PENTAIR FINANCE 5.00 05/15/2021		R	2	4AM	2,264,380	113.909	2,278,179	2,000,000	2,263,337		(1,043)			5.000	3.151	MN	3,611		12/18/2012	05/15/2021
758202 AH 8	REED ELSEVR CPTL 3.125 10/15/2022			2	3AM	1,409,380	98.383	1,386,222	1,409,000	1,409,377		(4)			3.125	3.122	AO	9,173		10/24/2012	10/15/2022
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021			2	1FE	1,092,631	116.645	1,275,985	1,093,906	1,093,443		121			5.220	5.268	FMAN	7,296	57,102	07/28/2004	05/17/2021
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042			2	1FE	1,906,123	105.816	2,016,989	1,906,123	1,903,887		(676)			3.709	3.781	MON	3,339	72,921	03/04/2010	07/15/2042
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44			2	1FE	2,469,898	105.340	2,601,790	2,469,898	2,467,329		(853)			3.459	3.530	MON	4,034	89,731	03/03/2010	05/16/2044
818813 AA 5	SHACK 2012-2A A CLO FLT 10/20/2023		R	2	1FE	999,000	99.900	999,000	1,000,000	998,828		(172)			1.858	1.764	JAJO	2,168		11/01/2012	10/20/2023
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041			2	3AM	2,872,085	112.078	3,202,637	2,857,500	2,869,752		(2,149)			5.438	5.398	MON	4,748	155,391	07/15/2011	05/20/2041
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026			2	1FE	1,683,333	102.420	1,724,070	1,683,333	1,683,756		301			4.310	4.396	MON	2,418	73,761	05/10/2011	05/20/2026
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027			2	1FE	1,882,608	104.000	1,958,667	1,883,333	1,882,650		77			3.860	3.900	MON	2,221	42,406	05/09/2012	05/20/2027
87244A AA 8	WINDR 2012-1A A CLO FLT 01/15/2024		R	2	1FE	1,000,000	99.750	997,500	1,000,000	999,989		(11)			1.959	1.968	JAJO	653		11/28/2012	01/15/2024
87244A AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024		R	2	1FE	984,100	98.410	984,100	1,000,000	984,179		79			3.310	3.622	JAJO	1,011		11/28/2012	01/15/2024
87244A AU 4	WINDR 2012-1A C2 CLO 4.31 01/15/2024		R	2	1FE	971,800	97.180	971,800	1,000,000	971,935		135			4.310	4.880	JAJO	1,317		11/28/2012	01/15/2024
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022		R	2	1FE	998,020	100.864	1,008,645	1,000,000	998,026		6			2.950	2.973	JD	1,065		12/13/2012	12/18/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026		R	2	1FE	1,700,000	104.880	1,782,960	1,700,000	1,699,998		1			4.700	4.746	MON	3,773	81,676	06/17/2011	06/15/2026
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027		R	2	1FE	933,217	104.078	971,395	933,333	933,224		15			4.210	4.250	MON	1,746	25,881	04/10/2012	04/15/2027
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039			2	1FE	1,756,086	121.069	2,126,070	1,756,086	1,755,311		(353)			6.657	6.712	MON	4,871	116,903	10/29/2009	11/16/2039
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040			2	1AM	3,837,403	114.900	4,251,409	3,700,095	3,834,404		(5,365)			5.194	4.789	MON	8,008	144,137	06/28/2012	10/16/2040
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43			2	1FE	1,000,000	101.680	1,016,800	1,000,000	1,000,001		1			3.525	3.551	MON	1,175		12/12/2012	01/15/2043
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027			2	1FE	1,883,101	103.990	1,958,484	1,883,341	1,883,112		25			4.210	4.250	MON	3,744	44,490	05/16/2012	05/14/2027
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41			2	1FE	829,290	107.467	891,249	829,290	829,292					4.370	4.410	MON	1,611	36,285	06/29/2011	07/15/2041
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07/15/41			2	1FE	1,000,000	116.703	1,167,030	1,000,000	1,000,005					6.024	6.100	MON	2,677	60,240	06/30/2011	07/15/2041
92328C AA 3	VENTR 2012-11A A CLO 1.81925 11/14/2022		R	2	1FE	1,996,400	100.250	2,005,000	2,000,000	1,996,382		(18)			1.819	1.861	FMAN	7,075		09/25/2012	11/14/2022
92328C AC 9	VENTR 2012-11A C CLO 3.61925 11/14/2022		R	2	1FE	1,937,600	98.500	1,970,000	2,000,000	1,939,318		1,718			3.619	4.299	FMAN	14,075		09/25/2012	11/14/2022
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024		R	2	1Z	999,000	99.900	999,000	1,000,000	999,000		-			3.740	3.776	FMAN			12/19/2012	02/28/2024
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						100,492,722	XXX	104,872,075	101,503,715	100,643,923	0	77,212	0	0	XXX	XXX	XXX	292,282	2,424,691	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,767,195,967	XXX	1,921,996,716	1,826,098,377	1,752,031,709	(63,004)	4,865,692	625,589	0	XXX	XXX	XXX	17,655,615	87,650,583	XXX	XXX
Hybrid Securities - Issuer Obligations																					
44841Y AA 4	HUTCHINSON WHAMPOA INTL 6.00 VR		R	1	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	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	0	0	XXX	XXX	XXX	10,500	60,000	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						1,285,531,004	XXX	1,409,651,352	1,276,912,179	1,283,029,387	0	221,988	0	0	XXX	XXX	XXX	17,883,207	60,988,847	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						332,284,817	XXX	339,038,660	383,651,092	316,267,284	(63,004)	3,578,613	625,589	0	XXX	XXX	XXX	1,479,267	17,204,990	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						275,819,799	XXX	317,559,988	282,918,695	279,405,847	0	1,081,856	0	0	XXX	XXX	XXX	1,215,015	15,159,268	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						113,937,404	XXX	118,861,328	114,937,600	114,087,617	0	76,607	0	0	XXX	XXX	XXX	481,767	2,720,717	XXX	XXX
8399999. Grand Total - Bonds						2,007,573,024	XXX	2,185,111,328	2,058,419,566	1,992,790,135	(63,004)	4,959,064	625,589	0	XXX	XXX	XXX	21,059,256	96,073,822	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
247361 70 2	DELTA AIR LINES INC			4,683.000	55,587	11.870	55,587	43,721				17,702		17,702		L	12/29/2010
910047 10 9	UNITED CONTINENTAL HOLDINGS			25,000.000	584,500	23.380	584,500	497,958				86,543		86,543		L	03/06/2012
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				640,087	XXX	640,087	541,678	0	0	0	104,244	0	104,244	0	XXX	XXX
9799999.	Total - Common Stock				640,087	XXX	640,087	541,678	0	0	0	104,244	0	104,244	0	XXX	XXX
9899999.	Total - Preferred and Common Stock				640,087	XXX	640,087	541,678	0	0	0	104,244	0	104,244	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015		08/07/2012	GOLDMAN SACHS		206,386	201,000	1,099
0599999.	Total - Bonds - U.S. Government					206,386	201,000	1,099
Bonds - U.S. States, Territories and Possessions								
20772G F4 5	CT ST SER A 5.85 3/15/2032		08/14/2012	J. P. MORGAN SECURITIES		3,793,997	3,005,000	74,224
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029		12/06/2012	WELLS FARGO BROKERAGE		1,170,000	1,000,000	20,349
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029		12/10/2012	WELLS FARGO BROKERAGE		1,163,830	1,000,000	20,475
574193 GK 8	MARYLAND ST FACS LOAN 2.80 8/01/2027		08/08/2012	MORGAN STANLEY & CO		1,974,260	2,000,000	
57582P UT 5	MASS ST BABS 4.91 5/1/2029		08/09/2012	GOLDMAN SACHS		1,184,890	1,000,000	14,048
605580 5X 3	MISS ST BAB 5.245 11/01/2034		10/17/2012	MORGAN STANLEY & CO		2,368,020	2,000,000	49,828
882722 VN 8	TX ST BAB A 4.681 04/01/2040		10/22/2012	BARCLAYS AMERICA		1,163,960	1,000,000	3,121
1799999.	Total - Bonds - U.S. States, Territories & Possessions					12,818,957	11,005,000	182,043
Bonds - U.S. Political Subdivisions of States								
40179P AA 3	GUILFORD CNTY PUB FAC 4.564 04/01/2032		03/15/2012	WELLS FARGO BROKERAGE		1,000,000	1,000,000	
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032		10/17/2012	WELLS FARGO BROKERAGE		2,446,720	2,000,000	17,822
602245 UM 2	MILWAUKEE CNTY PENSION A 6.84 12/01/2028		12/06/2012	MORGAN KEEGAN & COMPANY		1,386,050	1,000,000	1,900
631294 3X 1	NASHUA NH PENNICHUCK 3.197 01/15/2023		01/11/2012	J. P. MORGAN SECURITIES		2,000,000	2,000,000	
797646 NF 9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028		08/09/2012	MORGAN KEEGAN & COMPANY		2,526,000	2,000,000	19,437
833119 XK 1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023		01/11/2012	BB&T CAPITAL		1,465,700	2,000,000	2,913
2499999.	Total - Bonds - U.S. Political Subdivisions of States					10,824,470	10,000,000	42,072
Bonds - U.S. Special Revenue and Special Assessment								
010608 5M 5	AL PUB SCH CONSTR BD 5.15 09/01/2027		07/17/2012	WELLS FARGO BROKERAGE		1,208,620	1,000,000	97,850
071239 DB 0	BATON ROUGE LA TXBL 4.57 01/15/2029		03/07/2012	MORGAN KEEGAN & COMPANY		1,000,000	1,000,000	
264416 AN 8	DUKE UNIV NC SER A 5.85 4/01/2037		09/11/2012	US BANCORP/PIPER JAFFRAY		2,691,240	2,000,000	52,975
49130T PN 0	KY ST HSG CORP A 3.468 07/01/2021		06/06/2012	CITIGROUP		1,500,000	1,500,000	
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39		10/09/2012	MORGAN KEEGAN & COMPANY		2,483,700	2,000,000	41,738
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040		12/14/2012	MORGAN KEEGAN & COMPANY		1,336,580	1,000,000	29,202
59465M C8 6	MI ST HSG DEV AUTH B2 5.372 10/01/2028		02/08/2012	BANK OF AMER/ML		1,500,000	1,500,000	
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021		02/08/2012	BANK OF AMER/ML		1,000,000	1,000,000	
60636A EF 6	MO ST WASH UNIV A 3.335 02/15/2027		07/19/2012	MORGAN STANLEY & CO		3,000,000	3,000,000	
610730 AA 1	MONROE CNTY NY IDA B 4.176 5/01/2028		06/14/2012	CITIGROUP		4,000,000	4,000,000	
645913 AY 0	NJ ECON DEV SER B 0.00 02/15/2020		11/01/2012	J. P. MORGAN SECURITIES		1,551,600	2,000,000	
64971Q J4 6	NYC TRANS FIN AUTH 3.75 11/01/2035		11/15/2012	CITIGROUP		2,046,480	2,000,000	
649883 SJ 5	NY ST MTGE HOMEOWNER 171 3.40 10/01/2022		03/02/2012	J. P. MORGAN SECURITIES		1,000,000	1,000,000	
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027		07/12/2012	MORGAN STANLEY & CO		2,000,000	2,000,000	
649902 2E 2	NY ST DORM AUTH BAB 5.289 03/15/2033		10/22/2012	CITIGROUP		1,184,960	1,000,000	5,877
67908P AZ 9	OK CAP IMPT REF TX 5.61 07/01/2030		08/09/2012	MORGAN KEEGAN & COMPANY		2,450,980	2,000,000	13,402
783186 NH 8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040		12/13/2012	BARCLAYS AMERICA		3,773,310	3,000,000	22,188
796253 Z4 7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027		03/20/2012	J. P. MORGAN SECURITIES		2,000,000	2,000,000	
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032		08/13/2012	MORGAN KEEGAN & COMPANY		2,480,680	2,000,000	44,070
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032		10/22/2012	CITIGROUP		1,211,040	1,000,000	3,917
812643 HF 4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029		06/29/2012	WELLS FARGO BROKERAGE		1,974,800	2,000,000	
835574 CB 8	SONOMA PENSION OBLIG -CA 6 29 12/1/29		03/22/2012	MORGAN KEEGAN & COMPANY		2,688,875	2,500,000	48,333
882806 CJ 9	TX ST TECH UNIV REV B 3.07 08/15/2021		01/06/2012	MORGAN KEEGAN & COMPANY		700,000	700,000	
882806 CK 6	TX ST TECH UNIV REV B 3.27 08/15/2022		01/06/2012	MORGAN KEEGAN & COMPANY		500,000	500,000	
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030		04/26/2012	MORGAN KEEGAN & COMPANY		2,390,140	2,000,000	8,630
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030		08/13/2012	MORGAN KEEGAN & COMPANY		615,400	500,000	9,709

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
91412F 7X 9	REGENTS UNIV CA Q 6.27 05/15/2031		08/10/2012	CITIGROUP		1,152,450	1,000,000	15,675
91412G GX 7	UNIV CA TXB REV SER AC 4.797 05/15/2031		03/08/2012	MORGAN KEEGAN & COMPANY		785,349	745,000	11,714
914455 JZ 4	UNIV MI UNIV TXB A 5.513 04/01/2030		10/24/2012	US BANCORP/PIPER JAFFRAY		1,262,320	1,000,000	4,288
91754R PR 2	UT BRD RGTS UNIV BABS 6.279 04/01/2029		08/09/2012	GOLDMAN SACHS & CO		1,340,000	1,000,000	23,197
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035		12/07/2012	BANK OF AMER/ML		1,228,020	1,000,000	4,013
928075 FS 4	VA ST PORT AUTH REV 3.07 07/01/2022		01/11/2012	MORGAN STANLEY & CO		1,250,000	1,250,000	
928075 FT 2	VA ST PORT AUTH REV 3.22 07/01/2023		01/11/2012	MORGAN STANLEY & CO		750,000	750,000	
92817S D6 2	VIRGINIA ST PUB SCH 1 3.84 6/15/2034		10/12/2012	RAMIREZ & CO		2,000,000	2,000,000	
940093 R4 1	WASHINGTON ST UNIV 5.99 10/01/2027		11/28/2012	MORGAN KEEGAN & COMPANY		2,704,000	2,090,000	21,561
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					60,760,544	55,035,000	458,339
Bonds - Industrial and Miscellaneous								
001055 AJ 1	AFLAC INC 4.00 02/15/2022		02/08/2012	J. P. MORGAN SECURITIES		998,200	1,000,000	
00163G AA 5	ALM 2012-7A A1 CLO FLT 10/19/2024	R	10/04/2012	BANK OF AMER/ML		1,000,000	1,000,000	
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018	R	06/07/2012	GREENWICH CAPITAL MARKETS, INC		915,625	1,000,000	403
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024	R	12/04/2012	BANK OF AMER/ML		1,350,000	1,350,000	
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		12/06/2012	GREENWICH CAPITAL MARKETS, INC		1,000,000	1,000,000	
02364W BD 6	AMERICA MOVIL SA 3.125 07/16/2022	R	07/09/2012	MORGAN STANLEY & CO		994,900	1,000,000	
03027X AA 8	AMERICAN TOWER 4.70 03/15/2022		03/07/2012	J. P. MORGAN SECURITIES		998,100	1,000,000	
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017	R	02/23/2012	J. P. MORGAN SECURITIES		1,993,820	2,000,000	
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022	R	09/18/2012	CS FIRST BOSTON CORP		2,000,000	2,000,000	
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022	R	09/18/2012	CS FIRST BOSTON CORP		496,250	500,000	
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		03/16/2012	CITIGROUP		2,495,625	3,000,000	8,349
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		01/06/2012	BARCLAYS AMERICA		2,640,000	3,000,000	6,390
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		03/13/2012	BARCLAYS AMERICA		1,827,500	2,000,000	7,250
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		04/11/2012	BARCLAYS AMERICA		1,860,000	2,000,000	4,336
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		04/16/2012	BARCLAYS AMERICA		2,640,000	3,000,000	6,860
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		08/23/2012	BARCLAYS AMERICA		1,652,500	2,000,000	262
05541V AE 6	BG ENERGY CAPITAL PLC 4.00 10/15/2021	R	04/02/2012	MORGAN STANLEY & CO		2,096,620	2,000,000	38,444
055921 AC 4	BMC SOFTWARE INC 4.50 12/01/2022		11/13/2012	BANK OF AMER/ML		992,320	1,000,000	
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		03/29/2012	CITIGROUP		2,883,191	4,089,633	1,362
067901 AL 2	BARRICK GOLD CORP 3.85 04/01/2022	I	03/29/2012	J. P. MORGAN SECURITIES		1,998,860	2,000,000	
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		09/25/2012	DEUTSCHE MORGAN GRENFELL		999,955	1,000,000	
111320 AG 2	BROADCOM CORP 2.50 08/15/2022		08/13/2012	J. P. MORGAN SECURITIES		1,985,100	2,000,000	
12548W AF 0	CIFC 2012-3A A2F CLO 3.654 01/29/2025	R	12/05/2012	GREENWICH CAPITAL MARKETS, INC		1,400,000	1,400,000	
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		06/15/2012	WELLS FARGO BROKERAGE		999,876	1,000,000	
12572Q AE 5	CME GROUP INC 3.00 09/15/2022		09/05/2012	BANK OF AMER/ML		1,993,820	2,000,000	
12624K AD 8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045		08/08/2012	DEUTSCHE MORGAN GRENFELL		4,099,741	4,000,000	7,343
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		09/11/2012	CITIGROUP		1,893,750	2,500,000	5,389
12643J AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE		08/15/2012	CS FIRST BOSTON CORP		1,031,250	1,000,000	3,006
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035		03/30/2012	GREENWICH CAPITAL MARKETS, INC		1,999,651	2,275,563	996
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022	I	03/26/2012	BANK OF AMER/ML		1,984,420	2,000,000	
13875V AL 0	CANYC 2012-1A B2 CLO 3.16 01/15/2024	R	12/18/2012	MORGAN STANLEY & CO		951,700	1,000,000	
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		01/20/2012	BANK OF AMER/ML		1,200,486	1,555,285	
14916R AC 8	CATHOLIC HEALTH 2.95 11/01/2022		10/25/2012	J. P. MORGAN SECURITIES		1,994,680	2,000,000	
151020 AH 7	CELGENE CORP 3.25 08/15/2022		08/06/2012	BANK OF AMER/ML		1,998,980	2,000,000	
205363 AN 4	COMPUTER SCIENCE 4.45 09/15/2022		09/11/2012	BANK OF AMER/ML		996,810	1,000,000	
21685W DF 1	RABOBANK 3.95 11/09/2022	R	11/02/2012	CS FIRST BOSTON CORP		998,690	1,000,000	

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
22303Q AN 0	COVIDIEN INTL FINANCE 3.20 06/15/2022	R	05/22/2012	DEUTSCHE MORGAN GRENFELL		1,993,840	2,000,000	
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	09/20/2012	WELLS FARGO BROKERAGE		999,582	1,000,000	
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022	R	10/11/2012	GREENWICH CAPITAL MARKETS, INC		1,500,000	1,500,000	1,619
23636T AA 8	DANONE 3.00 06/15/2022	R	05/29/2012	J. P. MORGAN SECURITIES		2,990,970	3,000,000	
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042		03/06/2012	BARCLAYS AMERICA		4,000,000	4,000,000	
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		11/30/2012	GOLDMAN SACHS & CO		999,994	1,000,000	
26441Y AV 9	DUKE REALTY 4.375 06/15/2022		06/06/2012	WELLS FARGO BROKERAGE		992,710	1,000,000	
26441Y AW 7	DUKE REALTY 3.875 10/15/2022		09/14/2012	WELLS FARGO BROKERAGE		995,840	1,000,000	
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022		11/28/2012	J. P. MORGAN SECURITIES		1,485,405	1,500,000	
26875P AK 7	EOG RESOURCES INC 2.625 03/15/2023		09/05/2012	J. P. MORGAN SECURITIES		993,810	1,000,000	
30290U AJ 8	FREMF 2012-K22 B SEQ 3.6866 08/25/2045		11/27/2012	BARCLAYS AMERICA		2,000,166	2,000,000	2,048
31620R AF 2	FIDELITY NATL FINANCIAL 5.50 09/01/2022		08/21/2012	BANK OF AMER/ML		995,130	1,000,000	
343498 AA 9	FLOWERS FOODS 4.375 04/01/2022		03/29/2012	DEUTSCHE MORGAN GRENFELL		1,995,200	2,000,000	
361448 AN 3	GATX CORP 4.75 06/15/2022		06/05/2012	CITIGROUP		1,981,000	2,000,000	
36160B AA 3	GDF SUEZ 2.875 10/10/2022	R	10/02/2012	J. P. MORGAN SECURITIES		1,975,980	2,000,000	
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
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		02/22/2012	DEUTSCHE MORGAN GRENFELL		2,000,000	2,000,000	
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		03/27/2012	CS FIRST BOSTON CORP		1,875,457	2,650,822	136
36962G 6F 6	GEN ELEC CAP CRP 3.15 09/07/2022		09/04/2012	CITIGROUP		2,995,650	3,000,000	
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	07/25/2012	DEUTSCHE MORGAN GRENFELL		999,802	1,000,000	
391164 AF 7	GREAT PLAINS ENERGY 5.292 06/15/2022		03/19/2012	GOLDMAN SACHS		1,022,910	1,000,000	1,944
404225 AE 4	HSART 2012-T2 A2 ABS 1.99 10/15/2045		10/10/2012	BARCLAYS AMERICA		999,950	1,000,000	
40537V AE 9	HLA 2012-2A B CLO FLT 12/20/2024	R	11/09/2012	MORGAN STANLEY & CO		993,900	1,000,000	
431282 AM 4	HIGHWOODS REALTY LP 3.625 01/15/2023		12/11/2012	WELLS FARGO BROKERAGE		989,400	1,000,000	
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		01/31/2012	GOLDMAN SACHS & CO		1,626,716	1,916,603	314
44986E AA 3	INGIM 2012-3A A CLO 1.8102 10/15/2022	R	09/27/2012	WELLS FARGO BROKERAGE		1,993,318	2,000,000	
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		11/16/2012	BARCLAYS AMERICA		1,000,000	1,000,000	
45665Q AF 0	INFINITY PROPERTY 5.00 09/19/2022		09/12/2012	BARCLAYS AMERICA		5,000,000	5,000,000	
46132F AA 8	INVESCO FIN PLC 3.125 11/30/2022	R	11/05/2012	BANK OF AMER/ML		1,998,420	2,000,000	
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		11/09/2012	BARCLAYS AMERICA		999,330	1,000,000	
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		06/05/2012	CANTOR FITZGERALD & CO		1,217,514	1,371,846	817
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		08/09/2012	GREENWICH CAPITAL MARKETS, INC		3,100,000	5,000,000	11,592
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE		02/10/2012	GREENWICH CAPITAL MARKETS, INC		2,974,219	3,000,000	6,696
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		01/06/2012	J. P. MORGAN SECURITIES		6,501,250	7,000,000	27,662
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		04/12/2012	J. P. MORGAN SECURITIES		3,032,557	3,120,315	9,405
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022		04/03/2012	CITIGROUP		1,983,880	2,000,000	
494550 BM 7	KINDER MORGAN ENER 3.45 02/15/2023		08/08/2012	WELLS FARGO BROKERAGE		1,991,960	2,000,000	
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022		03/05/2012	DEUTSCHE BANK		995,450	1,000,000	
500630 BX 5	KOREA DEV BANK 3.00 09/14/2022	R	09/05/2012	CS FIRST BOSTON CORP		2,963,430	3,000,000	
50076Q AS 5	KRAFT FOODS GROUP 5.375 02/10/2020	R	07/18/2012	Exchanged		1,262,274	1,047,000	
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022	R	09/14/2012	BANK OF AMER/ML		1,000,000	1,000,000	
50183Y AC 3	LCM 12A B CLO MEZ FLT 10/19/2022	R	09/14/2012	BANK OF AMER/ML		492,431	500,000	
53117C AN 2	LIBERTY PROP LP 4.125 06/15/2022		06/06/2012	J. P. MORGAN SECURITIES		998,050	1,000,000	
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021		03/28/2012	CITIGROUP		1,007,990	1,000,000	1,582
55448Q AQ 9	MACK-CALI REALTY LP 4.50 04/18/2022		04/10/2012	CITIGROUP		998,010	1,000,000	
55818H AL 2	MDPK 2012-10A A1B FLT CLO 01/20/2025	R	11/15/2012	BANK OF AMER/ML		2,000,000	2,000,000	

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
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023	R	08/21/2012	BANK OF AMER/ML		2,000,000	2,000,000	
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023	R	11/19/2012	RBC DOMINION		501,328	500,000	1,965
566428 AA 6	MAREA 2012-1A A CLO FLT 10/16/2023	R	09/13/2012	WELLS FARGO BROKERAGE		1,998,883	2,000,000	
566428 AC 2	MAREA 2012-1A B CLO FLT 10/16/2023	R	09/12/2012	WELLS FARGO BROKERAGE		486,963	500,000	
568416 AA 9	MRNPK 2012-1A A1A CLO 2.0031 05/18/2023	R	09/11/2012	DEUTSCHE MORGAN GRENFELL		2,000,000	2,000,000	
568416 AE 1	MRNPK 2012-1A B CLO 3.6331 05/18/2023	R	09/11/2012	DEUTSCHE MORGAN GRENFELL		973,800	1,000,000	
58601V AA 0	MEMORIAL HEALTH 3.496 05/01/2022		04/13/2012	MORGAN STANLEY & CO		1,000,000	1,000,000	
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		02/15/2012	BARCLAYS AMERICA		1,870,500	1,842,857	9,918
60688Q AD 7	MIZUHO CORP BANK 2.95 10/17/2022	R	10/10/2012	MIZUHO		1,994,160	2,000,000	
615369 AB 1	MOODY'S CORP 4.50 09/01/2022		08/15/2012	CITIGROUP		992,180	1,000,000	
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		08/16/2012	GREENWICH CAPITAL MARKETS, INC		4,481,081	4,313,916	14,380
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		08/21/2012	GREENWICH CAPITAL MARKETS, INC		2,506,558	2,414,505	9,256
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		03/09/2012	CITIGROUP		1,996,845	2,228,000	2,919
637432 MQ 5	NATL RURAL UTIL COOP 3.05 02/15/2022		01/26/2012	GREENWICH CAPITAL MARKETS, INC		1,993,120	2,000,000	
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24	R	11/20/2012	UBS WARBURG		1,000,000	1,000,000	
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24	R	11/20/2012	UBS WARBURG		475,000	500,000	
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022		06/11/2012	J. P. MORGAN SECURITIES		1,993,640	2,000,000	
654579 AA 9	NIPPON LIFE INS 5.00 10/18/2042	R	10/11/2012	J. P. MORGAN SECURITIES		1,000,000	1,000,000	
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024	R	11/27/2012	MORGAN STANLEY & CO		1,000,000	1,000,000	
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		06/05/2012	BANK OF AMER/ML		1,061,962	1,381,414	311
69318F AA 6	PBF HOLDING CO LLC 8.25 02/15/2020		01/27/2012	CS FIRST BOSTON CORP		1,971,300	2,000,000	
693476 BN 2	PNC FUNDING CORP 3.30 03/08/2022		03/05/2012	MORGAN STANLEY & CO		994,440	1,000,000	
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022	R	05/01/2012	GREENWICH CAPITAL MARKETS, INC		993,650	1,000,000	
709599 AH 7	PENSKE TRUCK LEASING 4.875 07/11/2022		07/10/2012	BANK OF AMER/ML		1,987,520	2,000,000	
709629 AG 4	PENTAIR FINANCE 5.00 05/15/2021	R	12/18/2012	Exchanged		2,264,380	2,000,000	
712704 AA 3	PEOPLE'S UNITED FIN 3.65 12/06/2022		12/03/2012	J. P. MORGAN SECURITIES		2,990,040	3,000,000	
718546 AA 2	PHILLIPS 66 4.30 04/01/2022		03/07/2012	J. P. MORGAN SECURITIES		997,630	1,000,000	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		01/26/2012	Capital Interest		3,970	10,050	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		02/26/2012	Capital Interest		4,032	10,081	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2012	Capital Interest		3,983	9,957	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/26/2012	Capital Interest		4,372	9,935	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		09/26/2012	Capital Interest		4,346	9,401	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		01/26/2012	Capital Interest		9,663	15,158	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		02/26/2012	Capital Interest		9,902	15,233	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2012	Capital Interest		9,937	15,288	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/26/2012	Capital Interest		10,002	15,387	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		05/26/2012	Capital Interest		10,320	15,460	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		06/26/2012	Capital Interest		10,374	15,541	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		07/26/2012	Capital Interest		10,406	14,944	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		08/26/2012	Capital Interest		10,667	51	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		09/26/2012	Capital Interest		10,706	3	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		10/26/2012	Capital Interest		10,986	1	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		11/26/2012	Capital Interest		11,143	0	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		12/26/2012	Capital Interest		11,306	0	
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039		02/28/2012	GREENWICH CAPITAL MARKETS, INC		1,031,328	1,000,000	152
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		11/13/2012	UBS WARBURG		1,000,000	1,000,000	4,218
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		03/09/2012	BARCLAYS AMERICA		1,059,987	3,028,533	138

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
754730 AD 1	RAYMOND JAMES 5.625 04/01/2024		03/23/2012	MESIROW FINANCIAL		1,501,140	1,500,000	469
75524R AA 7	RBS CIT FIN GRP 4.15 09/28/2022	R	09/25/2012	BANK OF AMER/ML		1,992,380	2,000,000	
758202 AH 8	REED ELSEVR CPTL 3.125 10/15/2022		10/24/2012	Exchanged		1,409,380	1,409,000	978
80589M AE 2	SCANA CORP 4.125 02/01/2022		01/18/2012	BANK OF AMER/ML		992,380	1,000,000	
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R	03/21/2012	NOMURA SECURITIES INTL		2,000,000	2,000,000	
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021	R	04/02/2012	BARCLAYS AMERICA		1,019,030	1,000,000	1,925
808513 AF 2	SCHWAB CHARLES 3.225 09/01/2022		08/22/2012	CITIGROUP		1,000,590	1,000,000	90
818813 AA 5	SHACK 2012-2A A CLO FLT 10/20/2023	R	11/01/2012	JEFFRIES AND COMPANY		999,000	1,000,000	
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		11/09/2012	BARCLAYS AMERICA		997,283	1,000,000	
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		10/10/2012	GREENWICH CAPITAL MARKETS, INC		1,039,805	1,142,642	1,016
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		09/27/2012	BARCLAYS AMERICA		962,895	1,199,869	179
865622 AW 4	SUMITOMO MITSUI 3.20 07/18/2022	R	07/10/2012	GOLDMAN SACHS & CO		1,000,000	1,000,000	
87124V AD 1	SYDNEY AIRPORT F 3.90 03/22/2023	R	10/16/2012	GREENWICH CAPITAL MARKETS, INC		998,160	1,000,000	
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		05/09/2012	BANK OF AMER/ML		1,999,230	2,000,000	
87244A AA 8	WINDR 2012-1A A CLO FLT 01/15/2024	R	11/28/2012	DEUTSCHE MORGAN GRENFELL		1,000,000	1,000,000	
87244A AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024	R	11/28/2012	DEUTSCHE MORGAN GRENFELL		984,100	1,000,000	
87244A AU 4	WINDR 2012-1A C2 CLO 4.31 01/15/2024	R	11/28/2012	DEUTSCHE MORGAN GRENFELL		971,800	1,000,000	
878055 AD 4	TCF NATIONAL BK 6.25 06/08/2022		06/05/2012	BARCLAYS AMERICA		990,860	1,000,000	
87969N AC 9	TELSTRA CORP LTD 4.80 10/12/2021	R	04/03/2012	MORGAN STANLEY & CO		2,175,500	2,000,000	47,200
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022	R	12/13/2012	BARCLAYS AMERICA		998,020	1,000,000	
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	04/10/2012	WELLS FARGO BROKERAGE		999,876	1,000,000	
89153V AB 5	TOTAL CAP INTL SA 2.875 02/17/2022	R	03/30/2012	BANK OF AMER/ML		1,933,780	2,000,000	7,507
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022		01/09/2012	CITIGROUP		996,290	1,000,000	
89346D AF 4	TRANSALTA CORP 4.50 11/15/2022	I	11/02/2012	CITIGROUP		1,965,320	2,000,000	
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/28/2012	RBC DOMINION		2,025,867	1,885,898	4,626
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		12/12/2012	CS FIRST BOSTON CORP		1,000,000	1,000,000	
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		05/16/2012	WELLS FARGO BROKERAGE		1,999,753	2,000,000	
898813 AL 4	TUCSON ELEC PWR 3.85 03/15/2023		09/11/2012	J. P. MORGAN SECURITIES		996,750	1,000,000	
902494 AT 0	TYSON FOODS INC 4.50 06/15/2022		06/06/2012	J. P. MORGAN SECURITIES		994,580	1,000,000	
90261A AB 8	UBS AG STAMFORD 7.625 08/17/2022	R	08/10/2012	BARCLAYS AMERICA		1,015,000	1,000,000	
920355 AG 9	VALSPAR CORP 4.20 01/15/2022		01/10/2012	DEUTSCHE BANK		998,540	1,000,000	
92328C AA 3	VENTR 2012-11A A CLO 1.81925 11/14/2022	R	09/25/2012	UBS WARBURG		1,996,400	2,000,000	
92328C AC 9	VENTR 2012-11A C CLO 3.61925 11/14/2022	R	09/25/2012	UBS WARBURG		1,937,600	2,000,000	
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024	R	12/19/2012	JEFFRIES AND COMPANY		999,000	1,000,000	
92343V BC 7	VERIZON COMM INC 3.50 11/01/2021		03/30/2012	CITIGROUP		1,028,220	1,000,000	14,681
927804 FK 5	VIRGINIA ELEC & PWR 2.95 01/15/2022		01/09/2012	MORGAN STANLEY & CO		997,590	1,000,000	
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020	R	04/02/2012	DEUTSCHE MORGAN GRENFELL		1,052,350	1,000,000	5,889
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		03/01/2012	WWBLR CO		979,560	966,274	2,334
931009 AE 4	WAKE FOREST UNIV 3.451 01/15/2032		07/26/2012	WELLS FARGO BROKERAGE		2,290,000	2,290,000	
94707V AC 4	WEATHERFORD INTL 4.50 04/15/2022	R	03/30/2012	J. P. MORGAN SECURITIES		998,550	1,000,000	
95709T AD 2	WESTAR ENERGY 5.10 07/15/2020		04/02/2012	WELLS FARGO BROKERAGE		1,145,540	1,000,000	11,333
989701 BB 2	ZIONS BANCORP 4.50 03/27/2017		03/22/2012	DEUTSCHE MORGAN GRENFELL		942,500	1,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					243,872,823	260,536,468	296,696
8399997.	Total - Bonds - Part 3					328,483,181	336,777,468	980,250
8399998.	Total - Bonds - Summary Item from Part 5					2,991,875	3,000,883	0
8399999.	Total - Bonds					331,475,056	339,778,351	980,250

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
Common Stocks - Industrial and Miscellaneous								
910047 10 9	UNITED CONTINENTAL HOLDINGS		03/06/2012	INTERSTATE	25,000.000	497,958	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					497,958	XXX	0
9799997.	Total - Common Stocks - Part 3					497,958	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					1,867	XXX	
9799999.	Total - Common Stocks					499,824	XXX	0
9899999.	Total - Preferred and Common Stocks					499,824	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					331,974,880	XXX	980,250

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		01/25/2012.	MBS Paydown 0.01587004		2,819	2,819	2,818	2,815		(18)		(18)		2,819			0	14	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		02/25/2012.	MBS Paydown 0.01579886		142	142	142	142				0		142			0	1	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		03/25/2012.	MBS Paydown 0.01541036		777	777	777	776				0		777			0	12	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		04/25/2012.	MBS Paydown 0.01530954		202	202	202	201				0		202			0	4	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		05/25/2012.	MBS Paydown 0.0152433		132	132	132	132				0		132			0	3	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		06/25/2012.	MBS Paydown 0.01514383		199	199	199	199				0		199			0	6	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		07/25/2012.	MBS Paydown 0.01508873		110	110	110	110				0		110			0	4	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		08/25/2012.	MBS Paydown 0.01501134		155	155	155	155				0		155			0	6	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		09/25/2012.	MBS Paydown 0.01490765		207	207	207	207				0		207			0	9	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		10/25/2012.	MBS Paydown 0.01484872		118	118	118	118				0		118			0	6	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		11/25/2012.	MBS Paydown 0.01479179		114	114	114	114				0		114			0	6	05/01/2031.
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		12/25/2012.	MBS Paydown 0.01367059		2,242	2,242	2,242	2,239		(14)		(14)		2,242			0	135	05/01/2031.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		01/25/2012.	MBS Paydown 0.24697755		6,447	6,447	6,553	6,666		(371)		(371)		6,447			0	30	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		02/25/2012.	MBS Paydown 0.24184256		5,135	5,135	5,219	5,309		(291)		(291)		5,135			0	47	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		03/25/2012.	MBS Paydown 0.23652968		5,313	5,313	5,400	5,493		(302)		(302)		5,313			0	73	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		04/25/2012.	MBS Paydown 0.23486601		1,664	1,664	1,691	1,720		(1)		(1)		1,664			0	31	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		05/25/2012.	MBS Paydown 0.22545777		9,408	9,408	9,563	9,728		(560)		(560)		9,408			0	216	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		06/25/2012.	MBS Paydown 0.21524039		10,217	10,217	10,385	10,564		(611)		(611)		10,217			0	281	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		07/25/2012.	MBS Paydown 0.20896087		6,280	6,280	6,383	6,493		(367)		(367)		6,280			0	201	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		08/25/2012.	MBS Paydown 0.20015842		8,802	8,802	8,947	9,101		(524)		(524)		8,802			0	323	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		09/25/2012.	MBS Paydown 0.19465717		5,501	5,501	5,592	5,688		(320)		(320)		5,501			0	227	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		10/25/2012.	MBS Paydown 0.18730495		7,352	7,352	7,473	7,602		(435)		(435)		7,352			0	337	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		11/25/2012.	MBS Paydown 0.17958324		7,722	7,722	7,848	7,984		(459)		(459)		7,722			0	389	01/01/2035.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		12/25/2012.	MBS Paydown 0.16758603		11,997	11,997	12,194	12,405		(725)		(725)		11,997			0	660	01/01/2035.
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019		03/01/2012.	Sinking Fund Redemption 100.0		74,006	74,006	78,892	76,289		(78)		(78)		74,006			0	3,145	09/01/2019.
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019		09/01/2012.	Sinking Fund Redemption 100.0		77,151	77,151	82,244	79,532		(329)		(329)		77,151			0	6,558	09/01/2019.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2012.	Sinking Fund Redemption 100.0		118,987	118,987	123,063	120,963		(132)		(132)		118,987			0	3,315	05/01/2020.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		02/27/2012.	Sinking Fund Redemption 100.0		31,666	31,666	31,666	31,665				0		31,666			0	703	02/27/2027.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		08/27/2012.	Sinking Fund Redemption 100.0		32,838	32,838	32,838	32,836				0		32,838			0	1,458	02/27/2027.
83162C FF 5	SBAP 1994-20D 1 7.70 04/01/2014		04/01/2012.	MBS Paydown 0.011561769		469	469	467	469				0		469			0	18	04/01/2014.
83162C FF 5	SBAP 1994-20D 1 7.70 04/01/2014		10/01/2012.	MBS Paydown 0.00566645		884	884	880	884				0		884			0	68	04/01/2014.
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016		01/01/2012.	MBS Paydown 0.049035283		18,474	18,474	18,474	18,474				0		18,474			0	582	01/01/2016.
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016		07/01/2012.	MBS Paydown 0.041517815		15,035	15,035	15,035	15,035				0		15,035			0	947	01/01/2016.
912828 AJ 9	U.S. TREASURY NOTES 4.375 8/15/12		08/15/2012.	Maturity 100.0		2,000,000	2,000,000	2,009,218	2,001,321		(1,321)		(1,321)		2,000,000			0	87,500	08/15/2012.
0599999.	Total - Bonds - U.S. Government					2,462,566	2,462,566	2,487,240	2,473,430	0	(6,858)	0	(6,858)	0	2,462,566	0	0	0	107,315	XXX
Bonds - U.S. Political Subdivisions of States																				
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018		02/15/2012.	Sinking Fund Redemption 100.0		230,000	230,000	236,127	233,794		(3,794)		(3,794)		230,000			0	6,038	02/15/2018.
645019 3J 7	NEW HAVEN CT TXB 9TH 7.00 02/15/2012		02/15/2012.	Maturity 100.0		353,023	353,023	362,417	353,439		(416)		(416)		353,023			0	12,356	02/15/2012.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					583,023	583,023	598,544	587,233	0	(4,210)	0	(4,210)	0	583,023	0	0	0	18,393	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11/01/2027		05/01/2012.	Partial Make Whole Call 100.0		710,000	710,000	724,200	723,795		(13,795)		(13,795)		710,000			0	22,791	11/01/2027.
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11/01/2027		11/01/2012.	Partial Make Whole Call 100.0		330,000	330,000	336,600	336,412		(6,412)		(6,412)		330,000			0	21,186	11/01/2027.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		01/01/2012.	Sinking Fund Redemption 100.0		15,000	15,000	15,000	14,999		1		1		15,000			0	73	01/01/2030.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		06/01/2012.	Partial Call 100.0		115,000	115,000	115,000	114,996		4		4		115,000			0	2,479	01/01/2030.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		07/01/2012.	Partial Call 100.0		15,000	15,000	15,000	14,999		1		1		15,000			0	373	01/01/2030.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		10/01/2012.	Partial Call 100.0		45,000	45,000	45,000	44,998		2		2		45,000			0	1,570	01/01/2030.
676907 PA 0	OH HFA MTG RES 5.80 09/01/2022		03/01/2012.	Partial Call 100.0		130,000	130,000	136,013	134,688		(4,688)		(4,688)		130,000			0	3,770	09/01/2022.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,360,000	1,360,000	1,386,813	1,384,889	0	(24,887)	0	(24,887)	0	1,360,000	0	0	0	52,243	XXX
Bonds - Industrial and Miscellaneous																				
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	03/25/2012.	MBS Paydown 0.960089847		22,100	22,100	20,912	21,010		110		110		22,100			0	46	03/25/2017.
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	06/25/2012.	MBS Paydown 0.954956393		20,534	20,534	19,430	19,521		169		169		20,534			0	81	03/25/2017.
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	09/25/2012.	MBS Paydown 0.927531336		109,700	109,700	103,804	104,291		1,264		1,264		109,700			0	642	03/25/2017.
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	12/25/2012.	MBS Paydown 0.892713212		139,273	139,273	131,787	132,405		2,102		2,102		139,273			0	1,045	03/25/2017.
00206R AP 7	T-CALL06/12 6.70 11/15/2013		06/29/2012.	Make Whole Call 108.083863		1,080,839	1,000,000	1,125,390	1,057,126		(14,732)		(14,732)		1,042,394		38,444	38,444	41,689	11/15/2013.
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	04/15/2012.	Sinking Fund Redemption 100.0		48,000	48,000	48,000	48,000				0		48,000			0	1,671	10/17/2016.
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	10/15/2012.	Sinking Fund Redemption 100.0		48,000	48,000	48,000	48,000				0		48,000			0	3,341	10/17/2016.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		01/25/2012.	MBS Paydown 0.67455636		32,147	32,147	28,169	28,635		134		134		32,147			0	10	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		02/25/2012.	MBS Paydown 0.66069873		27,715	27,715	24,286	24,688		242		242		27,715			0	19	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		03/25/2012.	MBS Paydown 0.62506584		71,266	71,266	62,447	63,482		4,018		4,018		71,266			0	69	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		04/25/2012.	MBS Paydown 0.61411626		21,899	21,899	19,189	19,507		404		404		21,899			0	28	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		05/25/2012.	MBS Paydown 0.59658565		35,061	35,061	30,722	31,232		783		783		35,061			0	55	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		06/25/2012.	MBS Paydown 0.567376		58,419	58,419	51,190	52,038		3,421		3,421		58,419			0	109	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		07/25/2012.	MBS Paydown 0.54641152		41,929	41,929	36,740	37,349		1,684		1,684		41,929			0	90	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		08/25/2012.	MBS Paydown 0.52205791		48,707	48,707	42,680	43,387		2,863		2,863		48,707			0	120	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		09/25/2012.	MBS Paydown 0.5048734		34,369	34,369	30,116	30,615		1,509		1,509		34,369			0	95	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		10/25/2012.	MBS Paydown 0.49500136		19,744	19,744	17,301	17,588		970		970		19,744			0	60	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		11/25/2012.	MBS Paydown 0.46623468		57,533	57,533	50,414	51,249		4,815		4,815		57,533			0	190	08/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		12/25/2012.	MBS Paydown 0.45882856		14,812	14,812	12,979	13,194		869		869		14,812			0	53	08/25/2036.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		01/20/2012.	MBS Paydown 0.986535302		3,284	3,284	3,284	3,284				0		3,284			0	15	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		02/20/2012.	MBS Paydown 0.984893265		3,284	3,284	3,284	3,284				0		3,284			0	30	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		03/20/2012.	MBS Paydown 0.983251228		3,284	3,284	3,284	3,284				0		3,284			0	45	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		04/20/2012.	MBS Paydown 0.98160919		3,284	3,284	3,284	3,284				0		3,284			0	60	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		05/20/2012.	MBS Paydown 0.979967153		3,284	3,284	3,284	3,284				0		3,284			0	74	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		06/20/2012.	MBS Paydown 0.978325115		3,284	3,284	3,284	3,284				0		3,284			0	89	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		07/20/2012.	MBS Paydown 0.976683078		3,284	3,284	3,284	3,284				0		3,284			0	104	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		08/20/2012.	MBS Paydown 0.97504104		3,284	3,284	3,284	3,284				0		3,284			0	119	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		09/20/2012.	MBS Paydown 0.973399003		3,284	3,284	3,284	3,284				0		3,284			0	134	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		10/20/2012.	MBS Paydown 0.971756966		3,284	3,284	3,284	3,284				0		3,284			0	149	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		11/20/2012.	MBS Paydown 0.970114928		3,284	3,284	3,284	3,284				0		3,284			0	164	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		12/20/2012.	MBS Paydown 0.968472891		3,284	3,284	3,284	3,284				0		3,284			0	179	12/20/2040.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		01/25/2012.	MBS Paydown 0.18371309		57,503	57,503	47,727	49,161		7,654		7,654		57,503			0	236	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		02/25/2012.	MBS Paydown 0.16849965		45,640	45,640	37,881	39,019		6,076		6,076		45,640			0	375	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		03/25/2012.	MBS Paydown 0.15537097		39,386	39,386	32,690	33,672		5,264		5,264		39,386			0	486	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		04/25/2012.	MBS Paydown 0.13970328		47,003	47,003	39,013	40,184		6,441		6,441		47,003			0	773	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36		05/25/2012.	MBS Paydown 0.12324194		49,384	49,384	40,989	42,220		6,888		6,888		49,384			0	1,015	05/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36	...	06/25/2012.	MBS Paydown 0.10713736		48,314	48,314	40,100	41,305		6,837		6,837		48,314			0	1,191	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36	...	07/25/2012.	MBS Paydown 0.09411295		39,073	39,073	32,431	33,405		5,565		5,565		39,073			0	1,123	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36	...	08/25/2012.	MBS Paydown 0.07425661		59,569	59,569	49,442	50,927		8,757		8,757		59,569			0	1,957	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36	...	09/25/2012.	MBS Paydown 0.0669591		21,893	21,893	18,171	18,717		3,154		3,154		21,893			0	809	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36	...	10/25/2012.	MBS Paydown 0.05482936		36,389	36,389	30,203	31,110		5,432		5,432		36,389			0	1,493	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36	...	11/25/2012.	MBS Paydown 0.04978676		15,128	15,128	12,556	12,933		2,216		2,216		15,128			0	683	05/25/2036.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 05/36	...	12/25/2012.	MBS Paydown 0.04071682		27,210	27,210	22,584	23,263		4,143		4,143		27,210			0	1,339	05/25/2036.
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021	...	04/15/2012.	Sinking Fund Redemption 100.0		29,522	29,522	29,522	29,523		1		1		29,522			0	1,351	10/15/2021.
02377V AA 0	AMER AIR PT 11-2 8.625 10/15/2021	...	10/15/2012.	Sinking Fund Redemption 100.0		30,347	30,347	30,347	30,347		1		1		30,347			0	2,718	10/15/2021.
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017	...	12/17/2012.	CITIGROUP		1,350,000	1,500,000	1,499,355	1,499,462				0		1,499,462		(149,462)	(149,462)	123,229	09/15/2017.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	01/25/2012.	MBS Paydown 0.541024701		3,229	3,229	2,422	2,326		3		3		3,229			0	1	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	02/25/2012.	MBS Paydown 0.536801685		4,223	4,223	3,167	3,042		94		94		4,223			0	3	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	03/25/2012.	MBS Paydown 0.532001434		4,800	4,800	3,600	3,458		242		242		4,800			0	6	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	04/25/2012.	MBS Paydown 0.527804021		4,197	4,197	3,148	3,024		101		101		4,197			0	6	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	05/25/2012.	MBS Paydown 0.515562095		12,242	12,242	9,181	8,819		2,365		2,365		12,242			0	23	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	06/25/2012.	MBS Paydown 0.507433664		8,128	8,128	6,096	5,856		1,259		1,259		8,128			0	18	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	07/25/2012.	MBS Paydown 0.504483512		2,950	2,950	2,213	2,125		21		21		2,950			0	8	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	08/25/2012.	MBS Paydown 0.500639073		3,844	3,844	2,883	2,769		29		29		3,844			0	12	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	09/25/2012.	MBS Paydown 0.498011187		2,628	2,628	1,971	1,893		22		22		2,628			0	9	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	10/25/2012.	MBS Paydown 0.493897788		4,113	4,113	3,085	2,963		141		141		4,113			0	15	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	11/25/2012.	MBS Paydown 0.48905725		4,841	4,841	3,630	3,487		299		299		4,841			0	20	10/25/2046.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046	...	12/25/2012.	MBS Paydown 0.487568734		1,489	1,489	1,116	1,072		16		16		1,489			0	7	10/25/2046.
030096 AG 6	AMER STORES CO 7.90 05/01/2017	...	09/14/2012.	WELLS FARGO BROKERAGE		1,413,750	1,500,000	1,582,500	774,984		(5,677)		(5,677)		1,544,290		(130,540)	(130,540)	104,675	05/01/2017.
03235E AK 6	AMVESCAP PLC 5.375 2/27/13	R	12/10/2012.	Make Whole Call 101.077		2,021,540	2,000,000	1,971,530	1,995,146		4,854		4,854		2,000,000		21,540	21,540	138,257	02/27/2013.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	01/24/2012.	MBS Paydown 0.391897005		140,261	140,261	129,742	137,783		231		231		140,261			0	90	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	02/24/2012.	MBS Paydown 0.377157897		44,217	44,217	40,901	43,436		206		206		44,217			0	56	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	03/24/2012.	MBS Paydown 0.332980825		132,531	132,531	122,591	130,189		1,527		1,527		132,531			0	242	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	04/24/2012.	MBS Paydown 0.306621979		79,077	79,077	73,146	77,679		625		625		79,077			0	192	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	05/24/2012.	MBS Paydown 0.26270367		131,755	131,755	121,873	129,426		2,048		2,048		131,755			0	395	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	06/24/2012.	MBS Paydown 0.241977294		62,179	62,179	57,516	61,080		624		624		62,179			0	223	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	07/24/2012.	MBS Paydown 0.19619291		137,353	137,353	127,052	134,926		2,716		2,716		137,353			0	573	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	08/24/2012.	MBS Paydown 0.15620405		119,967	119,967	110,969	117,846		2,564		2,564		119,967			0	572	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	09/24/2012.	MBS Paydown 0.124097702		96,319	96,319	89,095	94,617		2,174		2,174		96,319			0	516	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	10/24/2012.	MBS Paydown 0.008411773		347,058	347,058	321,028	340,924		9,804		9,804		347,058			0	2,053	05/24/2017.
03702L AA 6	AHR 2002-CIBC A CDO FLT 05/24/17	...	11/24/2012.	MBS Paydown 0.0		25,235	25,235	23,343	24,789		741		741		25,235			0	164	05/24/2017.
03938L AL 8	ARCELORMITTAL 9.00 02/15/2015	R	08/02/2012.	MORGAN STANLEY & CO		548,125	500,000	494,655	496,678		579		579		497,257		50,868	50,868	44,597	02/15/2015.
03939R AB 6	ARCH WESTERN FIN 6.75 07/01/2013	...	05/16/2012.	Cash Tender 97.25		1,945,000	2,000,000	1,998,750	1,999,154		5,846		5,846		1,945,000			0	118,125	07/01/2013.
03939R AB 6	ARCH WESTERN FIN 6.75 07/01/2013	...	05/16/2012.	Consent Fee		60,000			1,999,154				0		60,000			0		07/01/2013.
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13	...	04/15/2012.	Sinking Fund Redemption 100.0		124,771	124,771	123,952	124,685		31		31		124,771			0	4,601	04/15/2013.
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13	...	10/15/2012.	Sinking Fund Redemption 100.0		129,372	129,372	128,522	129,282		88		88		129,372			0	9,541	04/15/2013.
05377R AC 8	AESOP 2009-2A A ABS 5.68 02/20/14	...	09/20/2012.	MBS Paydown 0.833333333		450,000	450,000	464,625	454,571		(3,529)		(3,529)		450,000			0	19,170	02/20/2014.
05377R AC 8	AESOP 2009-2A A ABS 5.68 02/20/14	...	10/20/2012.	MBS Paydown 0.666666667		450,000	450,000	464,625	454,571		(3,945)		(3,945)		450,000			0	21,300	02/20/2014.
05377R AC 8	AESOP 2009-2A A ABS 5.68 02/20/14	...	11/20/2012.	MBS Paydown 0.5		450,000	450,000	464,625	454,571		(4,361)		(4,361)		450,000			0	23,430	02/20/2014.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05377R AC 8	AESOP 2009-2A A ABS 5.68 02/20/14		12/20/2012.	MBS Paydown 0.333333333		450,000	450,000	464,625	454,571		(4,778)		(4,778)		450,000			0	25,560	02/20/2014.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		01/26/2012.	MBS Paydown 0.410707699		23,202	23,202	21,259	21,852				0		23,202			0	96	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		02/26/2012.	MBS Paydown 0.407161928		10,637	10,637	9,746	10,018		23		23		10,637			0	87	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		03/26/2012.	MBS Paydown 0.397638942		28,569	28,569	26,176	26,906		104		104		28,569			0	340	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		04/26/2012.	MBS Paydown 0.378453002		57,558	57,558	52,737	54,207		2,039		2,039		57,558			0	803	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		05/26/2012.	MBS Paydown 0.367923162		31,590	31,590	28,944	29,751		269		269		31,590			0	506	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		06/26/2012.	MBS Paydown 0.354385219		40,614	40,614	37,212	38,249		1,246		1,246		40,614			0	733	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		07/26/2012.	MBS Paydown 0.330337669		72,143	72,143	66,101	67,943		3,324		3,324		72,143			0	1,450	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		08/26/2012.	MBS Paydown 0.321552403		26,356	26,356	24,149	24,821		420		420		26,356			0	583	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		09/26/2012.	MBS Paydown 0.319293716		6,776	6,776	6,209	6,382		125		125		6,776			0	164	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		10/26/2012.	MBS Paydown 0.310037478		27,769	27,769	25,443	26,152		556		556		27,769			0	726	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		11/26/2012.	MBS Paydown 0.302789929		21,743	21,743	19,922	20,477		491		491		21,743			0	612	04/26/2037.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		12/26/2012.	MBS Paydown 0.298341716		13,345	13,345	12,227	12,568		332		332		13,345			0	402	04/26/2037.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		01/26/2012.	MBS Paydown 0.482432199		38,132	38,132	37,274	37,359		482		482		38,132			0	175	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		02/26/2012.	MBS Paydown 0.464706667		53,177	53,177	51,980	52,099		742		742		53,177			0	487	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		03/26/2012.	MBS Paydown 0.460476344		12,691	12,691	12,405	12,434		9		9		12,691			0	175	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		04/26/2012.	MBS Paydown 0.447617548		38,576	38,576	37,708	37,794		522		522		38,576			0	707	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		05/26/2012.	MBS Paydown 0.443059739		13,673	13,673	13,366	13,396		18		18		13,673			0	313	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		06/26/2012.	MBS Paydown 0.43135967		35,100	35,100	34,310	34,389		482		482		35,100			0	965	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		07/26/2012.	MBS Paydown 0.408296979		69,188	69,188	67,631	67,786		1,093		1,093		69,188			0	2,220	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		08/26/2012.	MBS Paydown 0.394617028		41,040	41,040	40,116	40,208		616		616		41,040			0	1,505	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		09/26/2012.	MBS Paydown 0.385316112		27,903	27,903	27,275	27,337		77		77		27,903			0	1,151	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		10/26/2012.	MBS Paydown 0.381457925		11,575	11,575	11,314	11,340		39		39		11,575			0	530	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		11/26/2012.	MBS Paydown 0.370705957		32,256	32,256	31,530	31,602		494		494		32,256			0	1,626	06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		12/26/2012.	MBS Paydown 0.364150077		19,668	19,668	19,225	19,269		79		79		19,668			0	1,082	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		01/21/2012.	MBS Paydown 0.441578933		120,724	120,724	113,481	112,091		6,052		6,052		120,724			0	602	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		02/21/2012.	MBS Paydown 0.434542124		56,294	56,294	52,917	52,269		65		65		56,294			0	562	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		03/21/2012.	MBS Paydown 0.431248638		26,348	26,348	24,767	24,464		74		74		26,348			0	394	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		04/26/2012.	MBS Paydown 0.411598371		157,202	157,202	147,770	145,960		8,942		8,942		157,202			0	3,149	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		05/26/2012.	MBS Paydown 0.41120894		3,115	3,115	2,929	2,893		16		16		3,115			0	78	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		06/26/2012.	MBS Paydown 0.398412063		102,375	102,375	96,233	95,054		5,260		5,260		102,375			0	3,080	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		07/26/2012.	MBS Paydown 0.391783054		53,032	53,032	49,850	49,240		363		363		53,032			0	1,862	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		08/26/2012.	MBS Paydown 0.38864239		25,125	25,125	23,618	23,329		214		214		25,125			0	1,009	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		09/26/2012.	MBS Paydown 0.375739752		103,221	103,221	97,028	95,839		5,755		5,755		103,221			0	4,662	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		10/26/2012.	MBS Paydown 0.357765216		143,796	143,796	135,169	133,513		8,855		8,855		143,796			0	7,217	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		11/26/2012.	MBS Paydown 0.347467442		82,382	82,382	77,439	76,491		4,407		4,407		82,382			0	4,549	11/26/2036.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		12/26/2012.	MBS Paydown 0.335538576		95,431	95,431	89,705	88,606		5,559		5,559		95,431			0	5,752	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		01/27/2012.	MBS Paydown 0.565168391		40,765	40,765	39,644	39,662		41		41		40,765			0	204	06/27/2037.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		02/27/2012.	MBS Paydown 0.549137318		48,093	48,093	46,771	46,792		88		88		48,093			0	481	06/27/2037.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		03/27/2012.	MBS Paydown 0.532214501		50,768	50,768	49,372	49,395		466		466		50,768			0	762	06/27/2037.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		04/27/2012.	MBS Paydown 0.52573088		19,451	19,451	18,916	18,925		26		26		19,451			0	389	06/27/2037.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		05/27/2012.	MBS Paydown 0.502883511		68,542	68,542	66,657	66,688		986		986		68,542			0	1,714	06/27/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	...	06/27/2012.	MBS Paydown 0.486386516		49,491	49,491	48,130	48,152		567		567		49,491			0	1,485	06/27/2037.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	...	07/27/2012.	MBS Paydown 0.47412682		36,779	36,779	35,768	35,784		272		272		36,779			0	1,287	06/27/2037.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	...	08/27/2012.	MBS Paydown 0.464165402		29,884	29,884	29,062	29,076		89		89		29,884			0	1,195	06/27/2037.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	...	09/27/2012.	MBS Paydown 0.450365345		41,400	41,400	40,262	40,280		462		462		41,400			0	1,863	06/27/2037.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	...	10/27/2012.	MBS Paydown 0.441011441		28,062	28,062	27,290	27,302		109		109		28,062			0	1,403	06/27/2037.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	...	11/27/2012.	MBS Paydown 0.426927008		42,253	42,253	41,091	41,110		556		556		42,253			0	2,324	06/27/2037.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	...	12/27/2012.	MBS Paydown 0.417635391		27,875	27,875	27,108	27,121		133		133		27,875			0	1,672	06/27/2037.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	01/26/2012.	MBS Paydown 0.867259347		27,954	27,954	27,535	27,584		128		128		27,954			0	128	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	02/26/2012.	MBS Paydown 0.863153115		8,212	8,212	8,089	8,104		2		2		8,212			0	75	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	03/26/2012.	MBS Paydown 0.859171102		7,964	7,964	7,845	7,859		3		3		7,964			0	110	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	04/26/2012.	MBS Paydown 0.852120459		14,101	14,101	13,890	13,915		4		4		14,101			0	259	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	05/26/2012.	MBS Paydown 0.836769739		30,701	30,701	30,241	30,295		168		168		30,701			0	704	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	06/26/2012.	MBS Paydown 0.829173202		15,193	15,193	14,965	14,992		21		21		15,193			0	418	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	07/26/2012.	MBS Paydown 0.819904332		18,538	18,538	18,260	18,292		57		57		18,538			0	595	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	08/26/2012.	MBS Paydown 0.811294502		17,220	17,220	16,961	16,992		47		47		17,220			0	631	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	09/26/2012.	MBS Paydown 0.787617892		47,353	47,353	46,643	46,726		358		358		47,353			0	1,953	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	10/26/2012.	MBS Paydown 0.771110308		33,015	33,015	32,520	32,578		221		221		33,015			0	1,513	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	11/26/2012.	MBS Paydown 0.754530215		33,160	33,160	32,663	32,721		230		230		33,160			0	1,672	03/26/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	...	12/26/2012.	MBS Paydown 0.738747598		31,565	31,565	31,092	31,147		221		221		31,565			0	1,736	03/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	01/26/2012.	MBS Paydown 0.540240434		75,515	75,515	74,949	75,061		320		320		75,515			0	378	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	02/26/2012.	MBS Paydown 0.520087727		80,611	80,611	80,006	80,127		359		359		80,611			0	806	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	03/26/2012.	MBS Paydown 0.489088463		123,997	123,997	123,067	123,252		629		629		123,997			0	1,860	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	04/26/2012.	MBS Paydown 0.478305286		43,133	43,133	42,809	42,874		21		21		43,133			0	863	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	05/26/2012.	MBS Paydown 0.465384396		51,684	51,684	51,296	51,373		213		213		51,684			0	1,292	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	06/26/2012.	MBS Paydown 0.450766732		58,471	58,471	58,032	58,120		261		261		58,471			0	1,754	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	07/26/2012.	MBS Paydown 0.422125194		114,566	114,566	113,707	113,878		623		623		114,566			0	4,010	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	08/26/2012.	MBS Paydown 0.418184421		15,763	15,763	15,645	15,668		17		17		15,763			0	631	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	09/26/2012.	MBS Paydown 0.414324314		15,440	15,440	15,325	15,348		15		15		15,440			0	618	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	10/26/2012.	MBS Paydown 0.388387826		103,746	103,746	102,968	103,123		582		582		103,746			0	4,669	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	11/26/2012.	MBS Paydown 0.379222666		36,661	36,661	36,386	36,440		56		56		36,661			0	1,833	12/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	...	12/25/2012.	MBS Paydown 0.372004626		28,872	28,872	28,656	28,699		49		49		28,872			0	1,472	12/26/2036.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	01/26/2012.	MBS Paydown 0.882292424		14,185	14,185	13,440	13,450		26		26		14,185			0	71	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	02/26/2012.	MBS Paydown 0.875251252		14,082	14,082	13,343	13,353		35		35		14,082			0	141	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	03/26/2012.	MBS Paydown 0.868175662		14,151	14,151	13,408	13,418		53		53		14,151			0	212	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	04/26/2012.	MBS Paydown 0.861063433		14,224	14,224	13,478	13,487		71		71		14,224			0	284	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	05/26/2012.	MBS Paydown 0.853916651		14,294	14,294	13,543	13,553		89		89		14,294			0	357	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	06/26/2012.	MBS Paydown 0.846733127		14,367	14,367	13,613	13,623		107		107		14,367			0	431	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	07/26/2012.	MBS Paydown 0.839513684		14,439	14,439	13,681	13,691		125		125		14,439			0	505	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	08/26/2012.	MBS Paydown 0.832287914		14,452	14,452	13,693	13,703		138		138		14,452			0	578	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	09/26/2012.	MBS Paydown 0.825169522		14,237	14,237	13,489	13,499		140		140		14,237			0	641	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	10/26/2012.	MBS Paydown 0.818045472		14,248	14,248	13,500	13,510		155		155		14,248			0	712	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	11/26/2012.	MBS Paydown 0.810923195		14,245	14,245	13,497	13,506		169		169		14,245			0	784	10/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	...	12/26/2012.	MBS Paydown 0.80383552		14,175	14,175	13,431	13,441		40		40		14,175			0	851	10/26/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	02/26/2012.	MBS Paydown 0.995154663		14,536	14,536	12,792	12,792		1,593		1,593		14,536			0	31	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	03/26/2012.	MBS Paydown 0.993550061		4,814	4,814	4,236	4,236		8		8		4,814			0	20	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	04/26/2012.	MBS Paydown 0.989665928		11,652	11,652	10,254	10,254		26		26		11,652			0	75	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	05/26/2012.	MBS Paydown 0.976784402		38,645	38,645	34,007	34,007		1,029		1,029		38,645			0	331	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	06/26/2012.	MBS Paydown 0.96676287		30,065	30,065	26,457	26,457		141		141		30,065			0	323	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	07/26/2012.	MBS Paydown 0.957230156		28,598	28,598	25,166	25,166		178		178		28,598			0	369	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	08/26/2012.	MBS Paydown 0.937526433		59,111	59,111	52,018	52,018		3,766		3,766		59,111			0	891	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	09/26/2012.	MBS Paydown 0.928245689		27,842	27,842	24,501	24,501		259		259		27,842			0	479	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	10/26/2012.	MBS Paydown 0.925706586		7,617	7,617	6,703	6,703		82		82		7,617			0	148	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	11/26/2012.	MBS Paydown 0.899627412		78,238	78,238	68,849	68,849		6,457		6,457		78,238			0	1,685	01/26/2036.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE.	...	12/26/2012.	MBS Paydown 0.887266919		37,081	37,081	32,632	32,632		1,404		1,404		37,081			0	879	01/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.	...	05/26/2012.	MBS Paydown 0.995972797		8,054	8,054	7,491	7,491				0		8,054			0	18	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.	...	06/26/2012.	MBS Paydown 0.978167915		35,610	35,610	33,117	33,117		531		531		35,610			0	161	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.	...	07/26/2012.	MBS Paydown 0.957030035		42,276	42,276	39,316	39,316		1,061		1,061		42,276			0	287	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.	...	08/26/2012.	MBS Paydown 0.942776572		28,507	28,507	26,511	26,511		172		172		28,507			0	257	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.	...	09/26/2012.	MBS Paydown 0.928966375		27,620	27,620	25,687	25,687		162		162		27,620			0	312	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.	...	10/26/2012.	MBS Paydown 0.922675833		12,581	12,581	11,700	11,700		76		76		12,581			0	170	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.	...	11/26/2012.	MBS Paydown 0.901183032		42,986	42,986	39,977	39,977		1,358		1,358		42,986			0	678	05/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE.	...	12/26/2012.	MBS Paydown 0.881463862		39,438	39,438	36,678	36,678		985		985		39,438			0	710	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.	...	05/26/2012.	MBS Paydown 0.988656543		34,030	34,030	29,947	29,947		3,172		3,172		34,030			0	81	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.	...	06/26/2012.	MBS Paydown 0.972315986		49,022	49,022	43,139	43,139		4,991		4,991		49,022			0	232	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.	...	07/26/2012.	MBS Paydown 0.966750593		16,696	16,696	14,693	14,693		21		21		16,696			0	118	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.	...	08/26/2012.	MBS Paydown 0.95956538		21,556	21,556	18,969	18,969		48		48		21,556			0	204	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.	...	09/26/2012.	MBS Paydown 0.944347838		45,653	45,653	40,174	40,174		4,655		4,655		45,653			0	540	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.	...	10/26/2012.	MBS Paydown 0.931201417		39,439	39,439	34,707	34,707		3,933		3,933		39,439			0	560	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.	...	11/26/2012.	MBS Paydown 0.925011208		18,571	18,571	16,342	16,342		87		87		18,571			0	308	11/26/2035.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE.	...	12/26/2012.	MBS Paydown 0.91942256		16,766	16,766	14,754	14,754		97		97		16,766			0	318	11/26/2035.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.	...	09/20/2012.	MBS Paydown 0.98935399		21,292	21,292	17,593	17,593		38		38		21,292			0	7	11/20/2036.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.	...	10/20/2012.	MBS Paydown 0.97958422		19,540	19,540	16,145	16,145		88		88		19,540			0	9	11/20/2036.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.	...	11/20/2012.	MBS Paydown 0.964683085		29,802	29,802	24,624	24,624		1,354		1,354		29,802			0	30	11/20/2036.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE.	...	12/20/2012.	MBS Paydown 0.947982308		33,402	33,402	27,598	27,598		2,122		2,122		33,402			0	45	11/20/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	...	05/25/2012.	MBS Paydown 0.53335184		89,495	89,495	63,094	63,094		23,212		23,212		89,495			0	447	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	...	06/25/2012.	MBS Paydown 0.53316117		1,430	1,430	1,008	1,008		(3)		(3)		1,430			0	14	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	...	07/25/2012.	MBS Paydown 0.53088845		17,045	17,045	12,017	12,017		2,081		2,081		17,045			0	255	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	...	08/25/2012.	MBS Paydown 0.53084752		307	307	216	216		(1)		(1)		307			0	6	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	...	10/25/2012.	MBS Paydown 0.52571898		38,464	38,464	27,117	27,117		8,382		8,382		38,464			0	1,153	03/25/2036.
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45	...	10/10/2012.	MBS Paydown 0.905732		188,536	188,536	190,200	188,504		(43)		(43)		188,536			0	8,558	09/10/2045.
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45	...	11/10/2012.	MBS Paydown 0.904996451		1,471	1,471	1,484	1,471		(1)		(1)		1,471			0	73	09/10/2045.
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45	...	12/10/2012.	MBS Paydown 0.890433356		29,126	29,126	29,383	29,121		(29)		(29)		29,126			0	1,587	09/10/2045.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	01/25/2012.	MBS Paydown 0.39393518		29,250	29,250	23,729	21,522		2,332		2,332		29,250			0	17	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	02/25/2012.	MBS Paydown 0.38545361		42,408	42,408	34,403	31,203		6,099		6,099		42,408			0	48	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	03/25/2012.	MBS Paydown 0.38085002		23,018	23,018	18,673	16,936		1,131		1,131		23,018			0	39	05/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	04/25/2012.	MBS Paydown 0.37605709		23,965	23,965	19,441	17,633		1,286		1,286		23,965			0	53	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	05/25/2012.	MBS Paydown 0.36992543		30,658	30,658	24,872	22,558		3,272		3,272		30,658			0	84	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	06/25/2012.	MBS Paydown 0.36636365		17,809	17,809	14,447	13,104		214		214		17,809			0	58	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	07/25/2012.	MBS Paydown 0.3601812		30,912	30,912	25,078	22,745		3,102		3,102		30,912			0	118	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	08/25/2012.	MBS Paydown 0.35371188		32,347	32,347	26,241	23,800		3,951		3,951		32,347			0	141	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	09/25/2012.	MBS Paydown 0.34847812		26,169	26,169	21,229	19,255		2,340		2,340		26,169			0	128	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	10/25/2012.	MBS Paydown 0.34229356		30,923	30,923	25,086	22,753		3,547		3,547		30,923			0	167	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	11/25/2012.	MBS Paydown 0.33618064		30,565	30,565	24,796	22,489		3,554		3,554		30,565			0	181	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	...	12/25/2012.	MBS Paydown 0.326327662		49,265	49,265	39,966	36,248		9,293		9,293		49,265			0	316	05/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	01/25/2012.	MBS Paydown 0.10606313		26,721	26,721	23,615	25,888				0		26,721			0	3	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	02/25/2012.	MBS Paydown 0.10137807		14,055	14,055	12,421	13,617		73		73		14,055			0	65	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	03/25/2012.	MBS Paydown 0.09190967		28,405	28,405	25,103	27,520		268		268		28,405			0	196	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	04/25/2012.	MBS Paydown 0.08887296		9,110	9,110	8,051	8,826		134		134		9,110			0	84	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	05/25/2012.	MBS Paydown 0.07614135		38,195	38,195	33,755	37,004		(1,476)		(1,476)		38,195			0	442	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	06/25/2012.	MBS Paydown 0.06798494		24,469	24,469	21,625	23,707		(202,218)		(202,218)		21,272		3,197	3,197	340	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	07/25/2012.	MBS Paydown 0.05561063		37,123	37,123	32,807	35,966		1,241		1,241				37,123	37,123	602	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	08/25/2012.	MBS Paydown 0.04899765		19,839	19,839	17,533	19,221		663		663				19,839	19,839	368	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	09/25/2012.	MBS Paydown 0.04470592		12,875	12,875	11,378	12,474		13,306		13,306		12,875			0	269	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	10/25/2012.	MBS Paydown 0.04440986		888	888	785	861		918		918		888			0	21	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	11/25/2012.	MBS Paydown 0.04367017		2,219	2,219	1,961	2,150		2,293		2,293		2,219			0	58	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	11/30/2012.	Book Value Adjustment									0		60,159		(60,159)	(60,159)		11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	...	12/25/2012.	MBS Paydown 0.04312342		1,640	1,640	1,450	1,589		2,369		2,369		1,640			0	47	11/25/2035.
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51	...	07/10/2012.	MBS Paydown 0.987454994		25,090	25,090	23,736	24,455		530		530		25,090			0	860	02/10/2051.
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51	...	08/10/2012.	MBS Paydown 0.985326367		4,257	4,257	4,027	4,150		101		101		4,257			0	167	02/10/2051.
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51	...	09/10/2012.	MBS Paydown 0.978670763		13,311	13,311	12,593	12,975		315		315		13,311			0	589	02/10/2051.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	01/25/2012.	MBS Paydown 0.17171969		4,903	4,903	4,658	6,031				0		4,903			0	24	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	01/25/2012.	Pass-Through Loss			3,434	3,262					0					0	17	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	02/25/2012.	MBS Paydown 0.17062314		2,127	2,127	2,021	2,499				0		2,127			0	21	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	02/25/2012.	Pass-Through Loss			1,327	1,261					0					0	13	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	03/25/2012.	MBS Paydown 0.16964741		2,034	2,034	1,932	2,223				0		2,034			0	30	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	03/25/2012.	Pass-Through Loss			1,040	988					0					0	15	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	04/25/2012.	MBS Paydown 0.16802684		3,408	3,408	3,238	3,693		(7)		(7)		3,408			0	66	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	04/25/2012.	Pass-Through Loss			1,697	1,612					0					0	33	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	05/25/2012.	MBS Paydown 0.16554595		5,271	5,271	5,008	5,653		(11)		(11)		5,271			0	128	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	05/25/2012.	Pass-Through Loss			2,543	2,416					0					0	62	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	06/25/2012.	MBS Paydown 0.164029		3,941	3,941	3,744	3,457		(6)		(6)		3,941			0	115	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	06/25/2012.	Pass-Through Loss			837	795					0					0	24	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	07/25/2012.	MBS Paydown 0.16230122		4,709	4,709	4,473	3,937		(7)		(7)		4,709			0	161	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	07/25/2012.	Pass-Through Loss			734	697					0					0	25	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	08/25/2012.	MBS Paydown 0.16069648		3,171	3,171	3,013	3,657		(7)		(7)		3,171			0	124	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	08/25/2012.	Pass-Through Loss			1,884	1,790					0					0	73	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	09/25/2012.	MBS Paydown 0.15898655		2,844	2,844	2,702	3,896		(7)		(7)		2,844			0	125	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	09/25/2012.	Pass-Through Loss			2,542	2,415					0					0	111	01/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	10/25/2012.	MBS Paydown 0.15754237		2,926	2,926	2,779	3,291		(6)		(6)		2,926			0	142	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	10/25/2012.	Pass-Through Loss			1,624	1,542					0					0	79	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	11/25/2012.	MBS Paydown 0.15444328		4,518	4,518	4,292	7,062		(13)		(13)		4,518			0	242	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	11/25/2012.	Pass-Through Loss			5,244	4,982					0					0	281	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	12/25/2012.	MBS Paydown 0.15337122		1,992	1,992	1,892	2,443		(5)		(5)		1,992			0	116	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	...	12/25/2012.	Pass-Through Loss			1,385	1,316					0					0	81	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	01/25/2012.	MBS Paydown 0.019821		324	324	307	540				0		324			0	2	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	01/25/2012.	Pass-Through Loss			382	363					0					0	2	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	02/25/2012.	MBS Paydown 0.01956621		371	371	352	585				0		371			0	4	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	02/25/2012.	Pass-Through Loss			393	374					0					0	4	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	03/25/2012.	MBS Paydown 0.01934841		460	460	437	500				0		460			0	7	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	03/25/2012.	Pass-Through Loss			194	184					0					0	3	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	04/25/2012.	MBS Paydown 0.01921987		320	320	304	295		(1)		(1)		320			0	6	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	04/25/2012.	Pass-Through Loss			65	62					0					0	1	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	05/25/2012.	MBS Paydown 0.01895349		578	578	549	611		(2)		(2)		578			0	14	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	05/25/2012.	Pass-Through Loss			221	210					0					0	5	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	06/25/2012.	MBS Paydown 0.01882281		275	275	261	300		(1)		(1)		275			0	8	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	06/25/2012.	Pass-Through Loss			117	111					0					0	3	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	07/25/2012.	MBS Paydown 0.01872044		307	307	292	235		(1)		(1)		307			0	10	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	08/25/2012.	MBS Paydown 0.01644227		6,770	6,770	6,431	5,227		(20)		(20)		6,770			0	261	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	08/25/2012.	Pass-Through Loss			65	62					0					0	3	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	09/25/2012.	MBS Paydown 0.0162817		403	403	383	368		(1)		(1)		403			0	18	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	09/25/2012.	Pass-Through Loss			79	75					0					0	3	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	10/25/2012.	MBS Paydown 0.01618948		271	271	258	212		(1)		(1)		271			0	13	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	10/25/2012.	Pass-Through Loss			6	5					0					0	0	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	11/25/2012.	MBS Paydown 0.01596061		429	429	408	525		(2)		(2)		429			0	23	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	11/25/2012.	Pass-Through Loss			257	244					0					0	14	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	12/25/2012.	MBS Paydown 0.01582717		253	253	241	306		(1)		(1)		253			0	15	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	...	12/25/2012.	Pass-Through Loss			147	140					0					0	9	10/25/2036.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	01/25/2012.	MBS Paydown 0.20695481		2,819	2,819	2,467	3,325				0		2,819			0	14	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	01/25/2012.	Pass-Through Loss			1,584	1,386					0					0	8	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	02/25/2012.	MBS Paydown 0.20477582		3,902	3,902	3,414	3,291				0		3,902			0	38	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	02/25/2012.	Pass-Through Loss			456	399					0					0	4	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	03/25/2012.	MBS Paydown 0.20255298		3,237	3,237	2,832	3,357				0		3,237			0	47	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	03/25/2012.	Pass-Through Loss			1,209	1,058					0					0	17	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	04/25/2012.	MBS Paydown 0.20115995		2,786	2,786	2,438	2,104		(31)		(31)		2,786			0	54	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	05/25/2012.	MBS Paydown 0.19882706		4,666	4,666	4,083	3,524		(52)		(52)		4,666			0	112	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	06/25/2012.	MBS Paydown 0.19468534		6,406	6,406	5,606	6,256		(92)		(92)		6,406			0	185	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	06/25/2012.	Pass-Through Loss			1,877	1,642					0					0	54	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	07/25/2012.	MBS Paydown 0.19274218		3,670	3,670	3,212	2,935		(43)		(43)		3,670			0	124	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	07/25/2012.	Pass-Through Loss			216	189					0					0	7	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	08/25/2012.	MBS Paydown 0.18938603		4,489	4,489	3,928	5,069		(74)		(74)		4,489			0	173	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	08/25/2012.	Pass-Through Loss			2,223	1,945					0					0	86	05/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	09/25/2012.	MBS Paydown 0.18680539		3,891	3,891	3,405	3,898		(57)		(57)		3,891			0	168	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	09/25/2012.	Pass-Through Loss		1,270	1,111						0					0	55	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	10/25/2012.	MBS Paydown 0.18538785		2,616	2,616	2,289	2,141		(31)		(31)		2,616			0	126	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	10/25/2012.	Pass-Through Loss		219	192						0					0	11	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	11/25/2012.	MBS Paydown 0.18281326		3,269	3,269	2,861	3,889		(57)		(57)		3,269			0	173	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	11/25/2012.	Pass-Through Loss		1,880	1,645						0					0	99	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	12/25/2012.	MBS Paydown 0.17966538		5,119	5,119	4,479	4,755		(70)		(70)		5,119			0	296	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	...	12/25/2012.	Pass-Through Loss		1,177	1,030						0					0	68	05/25/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	01/26/2012.	MBS Paydown 0.467820903		70,760	70,760	70,760	70,700		(167)		(167)		70,760			0	354	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	02/26/2012.	MBS Paydown 0.451389525		73,941	73,941	73,941	73,878		(171)		(171)		73,941			0	739	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	03/26/2012.	MBS Paydown 0.428217591		104,274	104,274	104,274	104,185		(257)		(257)		104,274			0	1,564	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	04/26/2012.	MBS Paydown 0.408519741		88,640	88,640	88,640	88,565		(195)		(195)		88,640			0	1,773	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	05/26/2012.	MBS Paydown 0.389161185		87,114	87,114	87,114	87,039		(179)		(179)		87,114			0	2,178	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	06/26/2012.	MBS Paydown 0.37264372		74,329	74,329	74,329	74,265		(134)		(134)		74,329			0	2,230	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	07/26/2012.	MBS Paydown 0.361191719		51,534	51,534	51,534	51,490		(71)		(71)		51,534			0	1,804	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	08/26/2012.	MBS Paydown 0.346101373		67,907	67,907	67,907	67,849		(104)		(104)		67,907			0	2,716	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	09/26/2012.	MBS Paydown 0.323487942		101,760	101,760	101,760	101,674		(168)		(168)		101,760			0	4,579	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	10/26/2012.	MBS Paydown 0.311958939		51,881	51,881	51,881	51,836		(52)		(52)		51,881			0	2,594	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	11/26/2012.	MBS Paydown 0.291682508		91,244	91,244	91,244	91,166		(116)		(116)		91,244			0	5,018	09/26/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	...	12/26/2012.	MBS Paydown 0.278836348		57,808	57,808	57,808	57,759		(45)		(45)		57,808			0	3,468	09/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	01/26/2012.	MBS Paydown 0.994534995		10,637	10,637	10,105	10,202				0		10,637			0	53	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	02/26/2012.	MBS Paydown 0.985071102		47,319	47,319	44,953	45,386		796		796		47,319			0	473	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	03/26/2012.	MBS Paydown 0.975363322		48,539	48,539	46,112	46,556		857		857		48,539			0	728	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	04/26/2012.	MBS Paydown 0.968613666		33,748	33,748	32,061	32,370		325		325		33,748			0	674	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	05/26/2012.	MBS Paydown 0.960259436		41,771	41,771	39,683	40,065		635		635		41,771			0	1,043	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	06/26/2012.	MBS Paydown 0.94874496		57,572	57,572	54,694	55,220		1,242		1,242		57,572			0	1,726	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	07/26/2012.	MBS Paydown 0.936867139		59,389	59,389	56,420	56,963		1,332		1,332		59,389			0	2,077	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	08/26/2012.	MBS Paydown 0.924053512		64,068	64,068	60,865	61,451		1,532		1,532		64,068			0	2,561	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	09/26/2012.	MBS Paydown 0.902798845		106,273	106,273	100,960	101,932		3,173		3,173		106,273			0	4,779	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	10/26/2012.	MBS Paydown 0.893632209		45,833	45,833	43,542	43,961		890		890		45,833			0	2,290	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	11/26/2012.	MBS Paydown 0.874991768		93,202	93,202	88,542	89,394		2,746		2,746		93,202			0	5,123	08/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	...	12/26/2012.	MBS Paydown 0.853059402		109,662	109,662	104,179	105,182		3,431		3,431		109,662			0	6,575	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	04/26/2012.	MBS Paydown 0.985063516		74,682	74,682	73,282	73,661		696		696		74,682			0	1,493	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	05/26/2012.	MBS Paydown 0.951800891		166,313	166,313	163,195	164,039		1,560		1,560		166,313			0	4,157	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	06/26/2012.	MBS Paydown 0.914229251		187,858	187,858	184,336	185,290		1,791		1,791		187,858			0	5,634	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	07/26/2012.	MBS Paydown 0.885121331		145,540	145,540	142,811	143,550		1,413		1,413		145,540			0	5,093	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	08/26/2012.	MBS Paydown 0.844161619		204,799	204,799	200,959	201,998		1,551		1,551		204,799			0	8,190	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	09/26/2012.	MBS Paydown 0.822994724		105,834	105,834	103,850	104,387		620		620		105,834			0	4,761	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	10/26/2012.	MBS Paydown 0.776217109		233,888	233,888	229,503	230,690		1,999		1,999		233,888			0	11,691	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	11/26/2012.	MBS Paydown 0.756131157		100,430	100,430	98,547	99,057		659		659		100,430			0	5,522	10/26/2036.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	...	12/26/2012.	MBS Paydown 0.743266281		64,324	64,324	63,118	63,445		244		244		64,324			0	3,859	10/26/2036.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	01/26/2012.	MBS Paydown 0.994831419		10,060	10,060	10,098	10,055				0		10,060			0	50	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	...	02/26/2012.	MBS Paydown 0.993368482		7,315	7,315	7,342	7,311				0		7,315			0	73	08/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		03/26/2012.	MBS Paydown 0.991432982		9,678	9,678	9,714	9,673		(1)		(1)		9,678			0	145	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		04/26/2012.	MBS Paydown 0.989577697		9,276	9,276	9,311	9,272		(2)		(2)		9,276			0	185	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		05/26/2012.	MBS Paydown 0.988006855		7,854	7,854	7,884	7,851		(2)		(2)		7,854			0	196	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		06/26/2012.	MBS Paydown 0.987522675		2,421	2,421	2,430	2,420		(1)		(1)		2,421			0	73	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		07/26/2012.	MBS Paydown 0.985919682		8,015	8,015	8,045	8,011		(3)		(3)		8,015			0	280	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		08/26/2012.	MBS Paydown 0.979751709		30,840	30,840	30,956	30,826		(12)		(12)		30,840			0	1,233	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		09/26/2012.	MBS Paydown 0.963200891		82,754	82,754	83,064	82,716		(266)		(266)		82,754			0	3,723	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		10/26/2012.	MBS Paydown 0.947072548		80,642	80,642	80,944	80,605		(255)		(255)		80,642			0	4,031	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		11/26/2012.	MBS Paydown 0.925089743		109,914	109,914	110,326	109,864		(428)		(428)		109,914			0	6,044	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		12/26/2012.	MBS Paydown 0.901861365		116,142	116,142	116,577	116,089		(463)		(463)		116,142			0	6,967	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		09/26/2012.	Pass-Through Loss			1,557	895			7		7					0	70	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		10/26/2012.	Pass-Through Loss			10,900	6,263			59		59					0	545	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		11/26/2012.	Pass-Through Loss			12,206	7,014			74		74					0	671	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		12/26/2012.	Pass-Through Loss			13,417	7,710			139		139					0	805	08/26/2037.
06739G AR 0	BARCLAYS BK PLC 5.125 01/08/20	R	09/20/2012.	Cash Tender 112.148		3,000,000	3,000,000	2,975,490	2,979,395		20,605		20,605		3,000,000			0	548,940	01/08/2020.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		10/20/2012.	MBS Paydown 0.99095696		9,043	9,043	9,043	9,043				0		9,043			0	18	09/20/2027.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		11/20/2012.	MBS Paydown 0.982785962		8,171	8,171	8,171	8,171				0		8,171			0	41	09/20/2027.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		12/20/2012.	MBS Paydown 0.975026033		7,760	7,760	7,760	7,760				0		7,760			0	63	09/20/2027.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38		01/12/2012.	MBS Paydown 0.746235555		528,365	528,365	537,033	529,158		(1,668)		(1,668)		528,365			0	2,512	04/12/2038.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38		02/12/2012.	MBS Paydown 0.745718716		1,861	1,861	1,891	1,863		(5)		(5)		1,861			0	17	04/12/2038.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38		04/12/2012.	MBS Paydown 0.727654129		65,033	65,033	66,099	65,130		(185)		(185)		65,033			0	1,219	04/12/2038.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38		10/12/2012.	MBS Paydown 0.028972657		2,515,253	2,515,253	2,556,519	2,519,028		(6,914)		(6,914)		2,515,253			0	117,911	04/12/2038.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38		11/12/2012.	MBS Paydown 0.016854275		43,626	43,626	44,342	43,692		1,438		1,438		43,626			0	2,254	04/12/2038.
07388R AB 3	BSCMS 2007-PW15 A2 SEQ 5.205 2/11/44		01/11/2012.	MBS Paydown 0.056924298		16,909	16,909	16,270	16,858		21		21		16,909			0	73	02/11/2044.
07388R AB 3	BSCMS 2007-PW15 A2 SEQ 5.205 2/11/44		02/11/2012.	MBS Paydown 0.0		170,773	170,773	164,316	170,261		541		541		170,773			0	1,481	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		02/11/2012.	MBS Paydown 0.958527651		107,828	107,828	103,095	105,939		1,708		1,708		107,828			0	954	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		03/11/2012.	MBS Paydown 0.933315384		65,552	65,552	62,675	64,403		1,043		1,043		65,552			0	870	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		04/11/2012.	MBS Paydown 0.858048094		195,695	195,695	187,105	192,266		3,123		3,123		195,695			0	3,463	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		05/11/2012.	MBS Paydown 0.830803459		70,836	70,836	67,727	69,595		1,141		1,141		70,836			0	1,567	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		06/11/2012.	MBS Paydown 0.80677128		62,484	62,484	59,741	61,389		1,010		1,010		62,484			0	1,659	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		08/11/2012.	MBS Paydown 0.568313479		619,990	619,990	592,776	609,126		10,442		10,442		619,990			0	21,944	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		09/11/2012.	MBS Paydown 0.555526225		33,247	33,247	31,788	32,664		562		562		33,247			0	1,324	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		10/11/2012.	MBS Paydown 0.542735818		33,255	33,255	31,795	32,672		564		564		33,255			0	1,471	02/11/2044.
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		12/11/2012.	MBS Paydown 0.520933347		56,686	56,686	54,198	55,693		1,000		1,000		56,686			0	3,009	02/11/2044.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		01/25/2012.	MBS Paydown 0.061987239		20,270	20,270	13,986	14,032		2,213		2,213		20,270			0	9	12/25/2036.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		02/25/2012.	MBS Paydown 0.055844204		18,429	18,429	12,716	12,758		2,078		2,078		18,429			0	16	12/25/2036.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		03/25/2012.	MBS Paydown 0.049596188		18,744	18,744	12,933	12,976		2,803		2,803		18,744			0	23	12/25/2036.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		04/25/2012.	MBS Paydown 0.04270863		20,663	20,663	14,257	14,304		4,168		4,168		20,663			0	34	12/25/2036.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		05/25/2012.	MBS Paydown 0.03633061		19,134	19,134	13,203	13,246		4,302		4,302		19,134			0	39	12/25/2036.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		06/25/2012.	MBS Paydown 0.029185337		21,436	21,436	14,791	14,839		6,161		6,161		21,436			0	52	12/25/2036.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		07/25/2012.	MBS Paydown 0.023398166		17,362	17,362	11,979	12,018		4,952		4,952		17,362			0	49	12/25/2036.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036		08/25/2012.	MBS Paydown 0.017039905		19,075	19,075	13,162	13,204		7,423		7,423		19,075			0	61	12/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036	...	09/25/2012.	MBS Paydown 0.010413501		19,879	19,879	13,717	13,761		10,264		10,264		19,879			0	72	12/25/2036.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036	...	10/25/2012.	MBS Paydown 0.003539476		20,622	20,622	14,229	14,276		14,442		14,442		20,622			0	82	12/25/2036.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12/25/2036	...	11/25/2012.	MBS Paydown 0.0		10,618	10,618	7,327	7,351		4,664		4,664		10,618			0	46	12/25/2036.
115637 AH 3	BROWN-FORMAN 5.20 04/01/2012	...	04/01/2012.	Maturity 100.0		2,000,000	2,000,000	1,999,140	1,999,952		48		48		2,000,000			0	52,000	04/01/2012.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	01/15/2012.	MBS Paydown 0.998098079		1,909	1,909	1,909	1,909				0		1,909			0	10	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	02/15/2012.	MBS Paydown 0.997139661		1,917	1,917	1,916	1,916				0		1,917			0	18	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	03/15/2012.	MBS Paydown 0.996173783		1,932	1,932	1,931	1,931				0		1,932			0	27	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	04/15/2012.	MBS Paydown 0.995207906		1,932	1,932	1,931	1,931				0		1,932			0	36	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	05/15/2012.	MBS Paydown 0.994230841		1,954	1,954	1,954	1,954				0		1,954			0	46	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	06/15/2012.	MBS Paydown 0.993253776		1,954	1,954	1,954	1,954				0		1,954			0	55	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	07/15/2012.	MBS Paydown 0.992269252		1,969	1,969	1,968	1,968				0		1,969			0	65	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	08/15/2012.	MBS Paydown 0.991280999		1,977	1,977	1,976	1,976				0		1,977			0	74	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	09/15/2012.	MBS Paydown 0.990285288		1,991	1,991	1,991	1,991				0		1,991			0	84	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	10/15/2012.	MBS Paydown 0.989285847		1,999	1,999	1,998	1,998				0		1,999			0	93	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	11/15/2012.	MBS Paydown 0.988282678		2,006	2,006	2,006	2,006				0		2,006			0	103	11/15/2039.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039	...	12/15/2012.	MBS Paydown 0.987272049		2,021	2,021	2,021	2,021				0		2,021			0	114	11/15/2039.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	01/25/2012.	MBS Paydown 0.282849745		32,934	32,934	32,933	32,934				0		32,934			0	205	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	02/25/2012.	MBS Paydown 0.280478052		11,858	11,858	11,858	11,858				0		11,858			0	135	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	03/25/2012.	MBS Paydown 0.271401491		45,383	45,383	45,383	45,383				0		45,383			0	876	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	04/25/2012.	MBS Paydown 0.262691757		43,549	43,549	43,548	43,549				0		43,549			0	934	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	05/25/2012.	MBS Paydown 0.259122042		17,849	17,849	17,848	17,849				0		17,849			0	496	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	06/25/2012.	MBS Paydown 0.244287349		74,173	74,173	74,173	74,173				0		74,173			0	2,489	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	07/25/2012.	MBS Paydown 0.240950756		16,683	16,683	16,683	16,683				0		16,683			0	634	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	08/25/2012.	MBS Paydown 0.233770072		35,903	35,903	35,903	35,903				0		35,903			0	1,570	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	09/25/2012.	MBS Paydown 0.228842447		24,638	24,638	24,638	24,638				0		24,638			0	1,215	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	10/25/2012.	MBS Paydown 0.215307171		67,676	67,676	67,676	67,676				0		67,676			0	3,689	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	11/25/2012.	MBS Paydown 0.200498023		74,046	74,046	74,045	74,046				0		74,046			0	4,492	12/25/2036.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	...	12/25/2012.	MBS Paydown 0.194472078		30,130	30,130	30,130	30,130				0		30,130			0	1,978	12/25/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	01/20/2012.	MBS Paydown 0.466196325		2,751	2,751	2,696	3,573				0		2,751			0	7	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	01/20/2012.	Pass-Through Loss			3,686	3,612					0					0	9	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	02/20/2012.	MBS Paydown 0.462016301		2,275	2,275	2,230	3,481				0		2,275			0	12	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	02/20/2012.	Pass-Through Loss			3,995	3,915					0					0	20	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	03/20/2012.	MBS Paydown 0.455741051		825	825	808	5,225				0		825			0	6	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	03/20/2012.	Pass-Through Loss			8,588	8,416					0					0	66	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	04/20/2012.	MBS Paydown 0.447957313		7,537	7,537	7,386	6,481		23		23		7,537			0	79	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	04/20/2012.	Pass-Through Loss			4,139	4,056					0					0	43	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	05/20/2012.	MBS Paydown 0.43913011		4,317	4,317	4,230	7,350		26		26		4,317			0	56	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	05/20/2012.	Pass-Through Loss			8,924	8,746					0					0	117	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	06/20/2012.	MBS Paydown 0.438507196		775	775	760	519		2		2		775			0	12	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	06/20/2012.	Pass-Through Loss			159	156					0					0	3	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	07/20/2012.	MBS Paydown 0.424358846		5,575	5,575	5,463	11,781		41		41		5,575			0	103	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	07/20/2012.	Pass-Through Loss			15,648	15,335					0					0	288	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	08/20/2012.	MBS Paydown 0.419679804		4,235	4,235	4,150	3,896		14		14		4,235			0	89	06/20/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	08/20/2012.	Pass-Through Loss			2,784	2,728					0					0	59	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	09/20/2012.	MBS Paydown 0.402176248		6,585	6,585	6,453	14,575		51		51		6,585			0	156	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	09/20/2012.	Pass-Through Loss			19,671	19,277					0					0	466	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	10/20/2012.	MBS Paydown 0.393847551		3,005	3,005	2,945	6,935		24		24		3,005			0	79	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	10/20/2012.	Pass-Through Loss			9,488	9,298					0					0	250	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	11/20/2012.	MBS Paydown 0.391619033		494	494	484	1,856		6		6		494			0	14	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	11/20/2012.	Pass-Through Loss			2,849	2,792					0					0	82	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	12/20/2012.	MBS Paydown 0.383681752		7,027	7,027	6,887	6,609		23		23		7,027			0	222	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	...	12/20/2012.	Pass-Through Loss			4,878	4,781					0					0	154	06/20/2036.
12561E AK 1	CKE RESTAURANTS 11.375 07/15/2018	...	01/04/2012.	Partial Call 103.0		26,780	26,000	25,502	25,564		436		436		26,000		780	780	1,388	07/15/2018.
12561E AK 1	CKE RESTAURANTS 11.375 07/15/2018	...	07/16/2012.	Partial Call 103.0		92,700	90,000	88,277	88,489		1,511		1,511		90,000		2,700	2,700	10,266	07/15/2018.
12561E AK 1	CKE RESTAURANTS 11.375 07/15/2018	...	10/01/2012.	CITIGROUP		591,600	510,000	500,234	501,439		738		738		502,178		89,422	89,422	70,743	07/15/2018.
12561E AK 1	CKE RESTAURANTS 11.375 07/15/2018	...	10/19/2012.	WELLS FARGO BROKERAGE		354,960	306,000	300,140	300,864		475		475		301,339		53,621	53,621	44,380	07/15/2018.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	01/18/2012.	MBS Paydown 0.974141		16,528	16,528	16,522	16,584				0		16,528			0	68	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	02/18/2012.	MBS Paydown 0.965959084		16,364	16,364	16,358	16,420				0		16,364			0	144	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	03/18/2012.	MBS Paydown 0.958268824		15,381	15,381	15,375	15,433				0		15,381			0	192	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	04/18/2012.	MBS Paydown 0.950060936		16,416	16,416	16,410	16,472				0		16,416			0	273	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	05/18/2012.	MBS Paydown 0.9420722		15,977	15,977	15,971	16,032		(2)		(2)		15,977			0	331	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	06/18/2012.	MBS Paydown 0.933804476		16,535	16,535	16,529	16,592		(4)		(4)		16,535			0	413	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	07/18/2012.	MBS Paydown 0.925765712		16,078	16,078	16,071	16,132		(2)		(2)		16,078			0	468	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	08/18/2012.	MBS Paydown 0.917496416		16,539	16,539	16,532	16,595		(4)		(4)		16,539			0	556	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	09/18/2012.	MBS Paydown 0.909206696		16,579	16,579	16,573	16,636		(8)		(8)		16,579			0	623	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	10/18/2012.	MBS Paydown 0.901150752		16,112	16,112	16,106	16,167		(8)		(8)		16,112			0	672	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	11/18/2012.	MBS Paydown 0.892814032		16,673	16,673	16,667	16,730		(8)		(8)		16,673			0	769	10/18/2026.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026	...	12/18/2012.	MBS Paydown 0.884705044		16,218	16,218	16,212	16,273		(10)		(10)		16,218			0	812	10/18/2026.
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027	...	07/18/2012.	MBS Paydown 0.991716654		8,283	8,283	8,282	8,282				0		8,283			0	26	06/18/2027.
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027	...	08/18/2012.	MBS Paydown 0.982173946		9,543	9,543	9,542	9,542				0		9,543			0	67	06/18/2027.
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027	...	09/18/2012.	MBS Paydown 0.972729055		9,445	9,445	9,444	9,444				0		9,445			0	103	06/18/2027.
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027	...	10/18/2012.	MBS Paydown 0.958655987		14,073	14,073	14,071	14,071				0		14,073			0	196	06/18/2027.
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027	...	11/18/2012.	MBS Paydown 0.949115044		9,541	9,541	9,540	9,540				0		9,541			0	168	06/18/2027.
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027	...	12/18/2012.	MBS Paydown 0.940121745		8,993	8,993	8,992	8,992				0		8,993			0	189	06/18/2027.
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35	...	12/26/2012.	MBS Paydown 0.959777482		22,525	22,525	22,525	21,898		5,284		5,284		22,525			0	1,239	11/26/2035.
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	...	02/26/2012.	MBS Paydown 0.90650279		56,098	56,098	56,098	55,998		(5)		(5)		56,098			0	256	10/26/2035.
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	...	03/26/2012.	MBS Paydown 0.83384229		43,596	43,596	43,596	43,518		(1)		(1)		43,596			0	304	10/26/2035.
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	...	04/26/2012.	MBS Paydown 0.78588455		28,775	28,775	28,775	28,723				0		28,775			0	270	10/26/2035.
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	...	05/26/2012.	MBS Paydown 0.646928976		83,373	83,373	83,373	83,224		15		15		83,373			0	971	10/26/2035.
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	...	06/26/2012.	MBS Paydown 0.582092194		38,902	38,902	38,902	38,832		10		10		38,902			0	529	10/26/2035.
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	...	07/26/2012.	MBS Paydown 0.428304929		92,272	92,272	92,272	92,107		408		408		92,272			0	1,464	10/26/2035.
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	...	08/26/2012.	MBS Paydown 0.386193057		25,267	25,267	25,267	25,222		12		12		25,267			0	459	10/26/2035.
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	...	09/26/2012.	MBS Paydown 0.328235648		34,774	34,774	34,774	34,712		17		17		34,774			0	720	10/26/2035.
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	...	10/26/2012.	MBS Paydown 0.263431899		38,882	38,882	38,882	38,813		25		25		38,882			0	905	10/26/2035.
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35	...	11/26/2012.	MBS Paydown 0.083040754		108,235	108,235	108,235	108,041		135		135		108,235			0	2,795	10/26/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12641P CL 6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 10/26/35..	...	12/26/2012.	MBS Paydown 0.012674864		42,220	42,220	42,220	42,144		151		151		42,220			0	1,198	10/26/2035.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	...	04/26/2012.	MBS Paydown 0.984647973		23,642	23,642	23,642	23,598		(5)		(5)		23,642			0	433	01/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	...	05/26/2012.	MBS Paydown 0.953092278		48,596	48,596	48,596	48,506		(45)		(45)		48,596			0	1,114	01/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	...	06/26/2012.	MBS Paydown 0.908721388		68,331	68,331	68,331	68,205		(78)		(78)		68,331			0	1,879	01/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	...	07/26/2012.	MBS Paydown 0.871165733		57,836	57,836	57,836	57,729		(52)		(52)		57,836			0	1,856	01/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	...	08/26/2012.	MBS Paydown 0.842856075		43,597	43,597	43,597	43,516		(25)		(25)		43,597			0	1,599	01/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	...	09/26/2012.	MBS Paydown 0.825405816		26,873	26,873	26,873	26,824		4		4		26,873			0	1,108	01/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	...	10/26/2012.	MBS Paydown 0.760389545		100,125	100,125	100,125	99,940		(99)		(99)		100,125			0	4,589	01/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	...	11/26/2012.	MBS Paydown 0.724762576		54,866	54,866	54,866	54,764		(23)		(23)		54,866			0	2,766	01/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	...	12/26/2012.	MBS Paydown 0.690657488		52,522	52,522	52,522	52,425		(14)		(14)		52,522			0	2,888	01/26/2036.
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35	...	12/26/2012.	MBS Paydown 0.970409891		44,977	44,977	44,977	44,872		(50)		(50)		44,977			0	2,249	04/26/2035.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	01/26/2012.	MBS Paydown 0.768284556		1,474	1,474	1,474	1,469				0		1,474			0	7	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	02/26/2012.	MBS Paydown 0.765459919		1,695	1,695	1,695	1,689				0		1,695			0	17	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	03/26/2012.	MBS Paydown 0.757563553		4,738	4,738	4,738	4,722		1		1		4,738			0	71	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	04/26/2012.	MBS Paydown 0.743492425		8,443	8,443	8,443	8,414				0		8,443			0	169	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	05/26/2012.	MBS Paydown 0.736124909		4,421	4,421	4,421	4,406		1		1		4,421			0	111	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	06/26/2012.	MBS Paydown 0.712342439		14,269	14,269	14,269	14,222		(5)		(5)		14,269			0	428	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	07/26/2012.	MBS Paydown 0.703949868		5,036	5,036	5,036	5,019		1		1		5,036			0	176	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	08/26/2012.	MBS Paydown 0.680411229		14,123	14,123	14,123	14,076		(3)		(3)		14,123			0	565	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	09/26/2012.	MBS Paydown 0.671730771		5,208	5,208	5,208	5,191		1		1		5,208			0	234	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	10/26/2012.	MBS Paydown 0.653826395		10,743	10,743	10,743	10,707				0		10,743			0	537	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	11/26/2012.	MBS Paydown 0.639280971		8,727	8,727	8,727	8,698		1		1		8,727			0	480	07/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	...	12/26/2012.	MBS Paydown 0.625850171		8,058	8,058	8,058	8,032		1		1		8,058			0	484	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	01/26/2012.	Pass-Through Loss			2,198	1,990					0					0	22	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	02/26/2012.	Pass-Through Loss			4,573	4,141					0					0	69	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	03/26/2012.	Pass-Through Loss			4,502	4,076					0					0	91	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	04/26/2012.	Pass-Through Loss			8,342	7,553			(97)		(97)					0	210	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	05/26/2012.	Pass-Through Loss			110	100			(1)		(1)					0	3	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	06/26/2012.	Pass-Through Loss			11,308	10,239			(132)		(132)					0	397	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	07/26/2012.	Pass-Through Loss			8,496	7,693			(99)		(99)					0	341	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	08/26/2012.	Pass-Through Loss			10,144	9,185			(118)		(118)					0	458	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	09/26/2012.	Pass-Through Loss			5,110	4,627			(60)		(60)					0	256	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	10/26/2012.	Pass-Through Loss			10,095	9,140			(118)		(118)					0	557	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	11/26/2012.	Pass-Through Loss			15,656	14,176			(183)		(183)					0	942	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	...	12/26/2012.	Pass-Through Loss			8,262	7,481			(327)		(327)					0	538	07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35	...	08/26/2012.	MBS Paydown 0.997638416		5,314	5,314	5,314	5,303		(1)		(1)		5,314			0	220	11/26/2035.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35	...	09/26/2012.	MBS Paydown 0.978336086		43,430	43,430	43,430	43,344		(39)		(39)		43,430			0	1,998	11/26/2035.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35	...	10/26/2012.	MBS Paydown 0.959304227		42,822	42,822	42,822	42,737		(36)		(36)		42,822			0	2,167	11/26/2035.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35	...	11/26/2012.	MBS Paydown 0.940373233		42,595	42,595	42,595	42,510		(34)		(34)		42,595			0	2,352	11/26/2035.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35	...	12/26/2012.	MBS Paydown 0.921542582		42,369	42,369	42,369	42,285		(32)		(32)		42,369			0	2,534	11/26/2035.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	01/26/2012.	MBS Paydown 0.275785813		13	13	13	13				0		13			0	0	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	02/26/2012.	MBS Paydown 0.263458221		16,251	16,251	16,251	16,062		(1,131)		(1,131)		16,251			0	245	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	03/26/2012.	MBS Paydown 0.260114691		4,408	4,408	4,408	4,356		1		1		4,408			0	89	12/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	04/26/2012.	MBS Paydown 0.252800847		9,642	9,642	9,642	9,529		2		2		9,642			0	242	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	05/26/2012.	MBS Paydown 0.241090195		15,438	15,438	15,438	15,258		11		11		15,438			0	466	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	06/26/2012.	MBS Paydown 0.227118853		18,418	18,418	18,418	18,203		16		16		18,418			0	648	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	07/25/2012.	MBS Paydown 0.221073626		7,969	7,969	7,969	7,876		3		3		7,969			0	289	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	08/26/2012.	MBS Paydown 0.207843685		17,440	17,440	17,440	17,237		283		283		17,440			0	790	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	09/26/2012.	MBS Paydown 0.199907006		10,463	10,463	10,463	10,341		9		9		10,463			0	526	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	10/26/2012.	MBS Paydown 0.188261055		15,352	15,352	15,352	15,174		25		25		15,352			0	849	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	11/26/2012.	MBS Paydown 0.18483134		4,521	4,521	4,521	4,469		4		4		4,521			0	273	12/26/2036.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	...	12/26/2012.	MBS Paydown 0.178145778		8,813	8,813	8,813	8,711		9		9		8,813			0	576	12/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	...	01/26/2012.	MBS Paydown 0.09646667		57,435	57,435	57,435	57,435				0		57,435			0	129	01/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	...	02/26/2012.	MBS Paydown 0.081118645		43,106	43,106	43,106	43,106				0		43,106			0	194	01/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	...	03/26/2012.	MBS Paydown 0.072199776		25,049	25,049	25,049	25,049				0		25,049			0	169	01/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	...	04/26/2012.	MBS Paydown 0.055947608		45,645	45,645	45,645	45,645				0		45,645			0	411	01/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	...	05/26/2012.	MBS Paydown 0.039856353		45,193	45,193	45,193	45,193				0		45,193			0	508	01/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	...	06/26/2012.	MBS Paydown 0.027986002		33,338	33,338	33,338	33,338				0		33,338			0	450	01/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	...	07/26/2012.	MBS Paydown 0.009637862		51,532	51,532	51,532	51,532				0		51,532			0	812	01/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ EXCH CSTR 1/26/36	...	08/26/2012.	MBS Paydown 0.0		27,068	27,068	27,068	27,068				0		27,068			0	487	01/26/2036.
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36	...	08/26/2012.	MBS Paydown 0.878146769		35,556	35,556	35,556	34,033		1,411		1,411		35,556			0	722	01/26/2036.
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36	...	09/26/2012.	MBS Paydown 0.695773118		53,216	53,216	53,216	50,936		2,135		2,135		53,216			0	1,200	01/26/2036.
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36	...	10/26/2012.	MBS Paydown 0.486528073		61,057	61,057	61,057	58,441		2,498		2,498		61,057			0	1,515	01/26/2036.
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36	...	11/26/2012.	MBS Paydown 0.307312639		52,295	52,295	52,295	50,054		2,209		2,209		52,295			0	1,418	01/26/2036.
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 01/26/36	...	12/26/2012.	MBS Paydown 0.012999336		85,880	85,880	85,880	82,200		3,784		3,784		85,880			0	2,527	01/26/2036.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	...	10/26/2012.	MBS Paydown 0.992036677		17,420	17,420	17,420	17,401		(10)		(10)		17,420			0	878	02/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	...	11/26/2012.	MBS Paydown 0.971489255		44,947	44,947	44,947	44,899		(85)		(85)		44,947			0	2,472	02/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	...	12/26/2012.	MBS Paydown 0.952963181		40,526	40,526	40,526	40,482		(71)		(71)		40,526			0	2,415	02/26/2035.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	01/26/2012.	MBS Paydown 0.354132403		17,296	17,296	17,418	17,009		(84)		(84)		17,296			0	83	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	02/26/2012.	MBS Paydown 0.34170431		12,112	12,112	12,197	11,911		(36)		(36)		12,112			0	116	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	04/26/2012.	MBS Paydown 0.311345602		29,586	29,586	29,794	29,094		(634)		(634)		29,586			0	567	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	05/26/2012.	MBS Paydown 0.299313108		11,726	11,726	11,809	11,531		(118)		(118)		11,726			0	281	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	06/26/2012.	MBS Paydown 0.2791131		19,686	19,686	19,824	19,359		(364)		(364)		19,686			0	566	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	07/26/2012.	MBS Paydown 0.249600156		28,761	28,761	28,964	28,284		(798)		(798)		28,761			0	965	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	08/26/2012.	MBS Paydown 0.23249932		16,665	16,665	16,783	16,389		(357)		(357)		16,665			0	639	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	09/26/2012.	MBS Paydown 0.215745293		16,327	16,327	16,442	16,056		(389)		(389)		16,327			0	704	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	10/26/2012.	MBS Paydown 0.198568735		16,739	16,739	16,857	16,461		(453)		(453)		16,739			0	802	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	11/26/2012.	MBS Paydown 0.181738056		16,402	16,402	16,518	16,130		(485)		(485)		16,402			0	864	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	...	12/26/2012.	MBS Paydown 0.164996506		16,315	16,315	16,430	16,044		(527)		(527)		16,315			0	938	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	01/26/2012.	MBS Paydown 0.495341432		16,269	16,269	16,269	16,137		(53)		(53)		16,269			0	81	06/26/2037.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	02/26/2012.	MBS Paydown 0.485783987		12,823	12,823	12,823	12,720		1		1		12,823			0	128	06/26/2037.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	03/26/2012.	MBS Paydown 0.48201082		5,062	5,062	5,062	5,022		1		1		5,062			0	76	06/26/2037.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	04/26/2012.	MBS Paydown 0.469257281		17,111	17,111	17,111	16,973		60		60		17,111			0	342	06/26/2037.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	05/26/2012.	MBS Paydown 0.461561001		10,326	10,326	10,326	10,243		5		5		10,326			0	258	06/26/2037.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	06/26/2012.	MBS Paydown 0.456535753		6,742	6,742	6,742	6,688		4		4		6,742			0	202	06/26/2037.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	07/26/2012.	MBS Paydown 0.448680925		10,539	10,539	10,539	10,454		8		8		10,539			0	369	06/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	08/26/2012.	MBS Paydown 0.437819501		14,573	14,573	14,573	14,455		57		57		14,573			0	583	06/26/2037.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	09/26/2012.	MBS Paydown 0.430392604		9,965	9,965	9,965	9,884		11		11		9,965			0	448	06/26/2037.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	10/26/2012.	MBS Paydown 0.417395319		17,438	17,438	17,438	17,297		76		76		17,438			0	872	06/26/2037.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	11/26/2012.	MBS Paydown 0.406889689		14,095	14,095	14,095	13,981		61		61		14,095			0	775	06/26/2037.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	...	12/26/2012.	MBS Paydown 0.400286603		8,859	8,859	8,859	8,788		14		14		8,859			0	531	06/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	01/26/2012.	MBS Paydown 0.724628751		20,567	20,567	20,567	20,465		5		5		20,567			0	209	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	02/26/2012.	MBS Paydown 0.663153409		26,088	26,088	26,088	25,960		18		18		26,088			0	379	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	03/26/2012.	MBS Paydown 0.566959622		40,822	40,822	40,822	40,620		62		62		40,822			0	760	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	04/26/2012.	MBS Paydown 0.479147036		37,265	37,265	37,265	37,081		81		81		37,265			0	854	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	05/26/2012.	MBS Paydown 0.41549299		27,013	27,013	27,013	26,880		75		75		27,013			0	734	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	06/26/2012.	MBS Paydown 0.369054364		19,707	19,707	19,707	19,610		63		63		19,707			0	618	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	07/26/2012.	MBS Paydown 0.339593429		12,502	12,502	12,502	12,441		38		38		12,502			0	444	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	08/26/2012.	MBS Paydown 0.269138319		29,899	29,899	29,899	29,752		139		139		29,899			0	1,187	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	09/26/2012.	MBS Paydown 0.206414145		26,618	26,618	26,618	26,487		154		154		26,618			0	1,165	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	10/26/2012.	MBS Paydown 0.191462369		6,345	6,345	6,345	6,314		37		37		6,345			0	304	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	11/26/2012.	MBS Paydown 0.124913454		28,241	28,241	28,241	28,102		217		217		28,241			0	1,465	04/26/2037.
12641Q DD 1	CSMC 2009-7R 14A2 SUB 5.57 4/26/37	...	12/26/2012.	MBS Paydown 0.083965874		17,377	17,377	17,377	17,291		169		169		17,377			0	970	04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	01/26/2012.	MBS Paydown 0.343701443		31,288	31,288	31,294	31,115				0		31,288			0	150	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	02/26/2012.	MBS Paydown 0.318380279		71,321	71,321	71,334	70,926		53		53		71,321			0	683	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	03/26/2012.	MBS Paydown 0.314502047		10,924	10,924	10,926	10,863		(3)		(3)		10,924			0	157	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	04/26/2012.	MBS Paydown 0.309718121		13,475	13,475	13,477	13,400				0		13,475			0	258	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	05/26/2012.	MBS Paydown 0.301659993		22,697	22,697	22,701	22,571		23		23		22,697			0	544	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	06/26/2012.	MBS Paydown 0.300177496		4,176	4,176	4,176	4,153		(8)		(8)		4,176			0	120	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	07/26/2012.	MBS Paydown 0.296765817		9,609	9,609	9,611	9,556		(20)		(20)		9,609			0	322	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	08/26/2012.	MBS Paydown 0.289957388		19,177	19,177	19,181	19,071		6		6		19,177			0	735	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	09/26/2012.	MBS Paydown 0.284287068		15,971	15,971	15,974	15,883		(4)		(4)		15,971			0	689	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	10/26/2012.	MBS Paydown 0.277191242		19,986	19,986	19,990	19,876		11		11		19,986			0	958	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	11/26/2012.	MBS Paydown 0.271407308		16,291	16,291	16,294	16,201		(5)		(5)		16,291			0	859	02/26/2036.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	...	12/26/2012.	MBS Paydown 0.262683366		24,572	24,572	24,577	24,436		25		25		24,572			0	1,413	02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	...	11/26/2012.	MBS Paydown 0.999513398		511	511	511	448		63		63		511			0	2	03/26/2037.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	...	12/26/2012.	MBS Paydown 0.985233568		14,994	14,994	14,994	13,135		1,858		1,858		14,994			0	63	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	...	11/26/2012.	MBS Paydown 0.999478847		547	547	547	545				0		547			0	28	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	...	12/26/2012.	MBS Paydown 0.984185066		16,058	16,058	16,058	16,008		51		51		16,058			0	865	03/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	01/26/2012.	MBS Paydown 0.211719473		97,151	97,151	97,151	92,833		(1,606)		(1,606)		97,151			0	488	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	02/26/2012.	MBS Paydown 0.200347173		56,393	56,393	56,393	53,887		(335)		(335)		56,393			0	567	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	03/26/2012.	MBS Paydown 0.178558692		108,045	108,045	108,045	103,243		(2,656)		(2,656)		108,045			0	1,626	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	04/26/2012.	MBS Paydown 0.157425775		104,794	104,794	104,794	100,137		(2,889)		(2,889)		104,794			0	2,101	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	05/26/2012.	MBS Paydown 0.136339539		104,563	104,563	104,563	99,916		(3,239)		(3,239)		104,563			0	2,619	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	06/26/2012.	MBS Paydown 0.100164151		179,387	179,387	179,387	171,415		(7,051)		(7,051)		179,387			0	5,391	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	07/26/2012.	MBS Paydown 0.088595212		57,368	57,368	57,368	54,819		(1,826)		(1,826)		57,368			0	2,011	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	08/26/2012.	MBS Paydown 0.076678381		59,093	59,093	59,093	56,467		(2,110)		(2,110)		59,093			0	2,367	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	09/26/2012.	MBS Paydown 0.051664321		124,040	124,040	124,040	118,528		(5,620)		(5,620)		124,040			0	5,588	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	10/26/2012.	MBS Paydown 0.031528197		99,852	99,852	99,852	95,414		(4,745)		(4,745)		99,852			0	4,998	09/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	11/26/2012.	MBS Paydown 0.009898557		107,258	107,258	107,258	102,491		35,667		35,667		107,258			0	5,905	09/26/2037.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ EXCH 6.00 9/26/37	...	12/26/2012.	MBS Paydown 0.0		49,085	49,085	49,085	46,904		47,387		47,387		49,085			0	2,948	09/26/2037.
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37	...	12/26/2012.	MBS Paydown 0.834416115		36,493	36,493	36,493	36,416		(74)		(74)		36,493			0	2,372	09/26/2037.
126650 AF 7	CVS CAREMARK 7.77 01/10/12	...	01/10/2012.	Maturity 100.0		758,952	758,952	758,952	758,952				0		758,952			0	4,914	01/10/2012.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	01/10/2012.	Sinking Fund Redemption 100.0		4,845	4,845	4,845	4,845				0		4,845			0	21	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	02/10/2012.	Sinking Fund Redemption 100.0		4,867	4,867	4,867	4,867				0		4,867			0	43	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	03/10/2012.	Sinking Fund Redemption 100.0		4,888	4,888	4,888	4,888				0		4,888			0	65	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	04/10/2012.	Sinking Fund Redemption 100.0		4,910	4,910	4,910	4,910				0		4,910			0	87	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	05/10/2012.	Sinking Fund Redemption 100.0		4,931	4,931	4,931	4,931				0		4,931			0	109	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	06/10/2012.	Sinking Fund Redemption 100.0		4,953	4,953	4,953	4,953				0		4,953			0	131	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	07/10/2012.	Sinking Fund Redemption 100.0		4,975	4,975	4,975	4,975				0		4,975			0	154	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	08/10/2012.	Sinking Fund Redemption 100.0		4,997	4,997	4,997	4,997				0		4,997			0	176	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	09/10/2012.	Sinking Fund Redemption 100.0		5,019	5,019	5,019	5,019				0		5,019			0	199	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	10/10/2012.	Sinking Fund Redemption 100.0		5,041	5,041	5,041	5,041				0		5,041			0	223	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	11/10/2012.	Sinking Fund Redemption 100.0		5,063	5,063	5,063	5,063				0		5,063			0	246	01/11/2027.
126650 AW 0	CVS CAREMARK 5.298 01/11/27	...	12/10/2012.	Sinking Fund Redemption 100.0		5,086	5,086	5,086	5,086				0		5,086			0	269	01/11/2027.
126650 BH 2	CVS CAREMARK 5.75 06/01/17	...	12/26/2012.	Cash Tender 121.188		620,483	512,000	506,629	508,718		3,282		3,282		512,000		108,483	108,483	31,484	06/01/2017.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	...	05/25/2012.	Pass-Through Loss			1,806	1,806			(2)		(2)					0	40	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	...	06/25/2012.	Pass-Through Loss			16,171	16,171			(22)		(22)					0	432	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	...	07/25/2012.	Pass-Through Loss			7,457	7,457			(12)		(12)					0	232	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	...	08/25/2012.	Pass-Through Loss			8,910	8,910			(16)		(16)					0	317	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	...	09/25/2012.	Pass-Through Loss			11,663	11,663			(24)		(24)					0	466	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	...	10/25/2012.	MBS Paydown 0.948149853		2,227	2,227	2,227	2,949		1,048		1,048		2,227			0	99	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	...	10/25/2012.	Pass-Through Loss			3,616	3,616					0					0	160	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	...	11/25/2012.	MBS Paydown 0.938875708		9,274	9,274	9,274	4,680		4,320		4,320		9,274			0	452	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	...	12/25/2012.	MBS Paydown 0.931556878		3,779	3,779	3,779	3,693		(164)		(164)		3,779			0	201	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036	...	12/25/2012.	Pass-Through Loss			3,539	3,539					0					0	188	05/25/2036.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	01/25/2012.	MBS Paydown 0.925333744		7,239	7,239	6,307	6,290		160		160		7,239			0	33	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	02/25/2012.	MBS Paydown 0.923358961		3,950	3,950	3,441	3,432				0		3,950			0	36	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	03/25/2012.	MBS Paydown 0.915650536		15,417	15,417	13,432	13,396		1,144		1,144		15,417			0	212	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	04/25/2012.	MBS Paydown 0.909234006		12,833	12,833	11,181	11,151		427		427		12,833			0	235	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	05/25/2012.	MBS Paydown 0.905357908		7,752	7,752	6,754	6,736		(35)		(35)		7,752			0	178	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	06/25/2012.	MBS Paydown 0.899849826		11,016	11,016	9,598	9,572		244		244		11,016			0	303	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	07/25/2012.	MBS Paydown 0.894007548		11,685	11,685	10,180	10,153		335		335		11,685			0	376	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	08/25/2012.	MBS Paydown 0.888514545		10,986	10,986	9,572	9,546		259		259		10,986			0	404	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	09/25/2012.	MBS Paydown 0.882629906		11,769	11,769	10,254	10,227		373		373		11,769			0	487	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	10/25/2012.	MBS Paydown 0.87750341		10,253	10,253	8,933	8,909		191		191		10,253			0	471	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	11/25/2012.	MBS Paydown 0.871604531		11,798	11,798	10,279	10,252		405		405		11,798			0	596	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035	...	12/25/2012.	MBS Paydown 0.86593337		11,342	11,342	9,882	9,856		356		356		11,342			0	625	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035	...	05/25/2012.	MBS Paydown 0.279140873		42,436	42,436	37,291	37,291		1,919		1,919		42,436			0	187	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035	...	06/25/2012.	MBS Paydown 0.274704617		35,490	35,490	31,187	31,187		1,293		1,293		35,490			0	312	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035	...	07/25/2012.	MBS Paydown 0.271293398		27,290	27,290	23,981	23,981		318		318		27,290			0	360	04/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035	...	08/25/2012.	MBS Paydown 0.26728141		32,096	32,096	28,204	28,204		1,028		1,028		32,096			0	564	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035	...	09/25/2012.	MBS Paydown 0.26366074		28,965	28,965	25,453	25,453		673		673		28,965			0	636	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035	...	10/25/2012.	MBS Paydown 0.25835825		42,420	42,420	37,277	37,277		2,393		2,393		42,420			0	1,118	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035	...	11/25/2012.	MBS Paydown 0.253453119		39,241	39,241	34,483	34,483		2,129		2,129		39,241			0	1,207	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035	...	12/25/2012.	MBS Paydown 0.249867674		28,684	28,684	25,206	25,206		891		891		28,684			0	1,008	04/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	01/25/2012.	MBS Paydown 0.321576528		26,010	26,010	23,551	28,931		497		497		26,010			0	120	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	02/25/2012.	MBS Paydown 0.315855565		34,326	34,326	31,081	38,180		1,404		1,404		34,326			0	317	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	03/25/2012.	MBS Paydown 0.311383857		26,830	26,830	24,294	29,843		671		671		26,830			0	371	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	04/25/2012.	MBS Paydown 0.304911468		38,834	38,834	35,163	43,195		2,150		2,150		38,834			0	715	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	05/25/2012.	MBS Paydown 0.300460081		26,708	26,708	24,184	29,708		815		815		26,708			0	615	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	06/25/2012.	MBS Paydown 0.296477676		23,894	23,894	21,636	26,578		517		517		23,894			0	660	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	07/25/2012.	MBS Paydown 0.28970291		40,649	40,649	36,806	45,213		2,464		2,464		40,649			0	1,309	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	08/25/2012.	MBS Paydown 0.28471558		29,924	29,924	27,095	33,284		1,260		1,260		29,924			0	1,102	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	09/25/2012.	MBS Paydown 0.279311862		32,422	32,422	29,357	36,063		1,654		1,654		32,422			0	1,343	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	10/25/2012.	MBS Paydown 0.273709175		33,616	33,616	30,438	37,391		1,750		1,750		33,616			0	1,547	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	11/25/2012.	MBS Paydown 0.270159925		21,296	21,296	19,282	23,687		101		101		21,296			0	1,078	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35	...	12/25/2012.	MBS Paydown 0.264613943		33,276	33,276	30,130	37,013		1,799		1,799		33,276			0	1,838	05/25/2035.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	01/25/2012.	MBS Paydown 0.396722353		21,263	21,263	21,074	21,105		71		71		21,263			0	102	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	02/25/2012.	MBS Paydown 0.363148881		73,492	73,492	72,838	72,945		267		267		73,492			0	704	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	03/25/2012.	MBS Paydown 0.348020579		33,116	33,116	32,821	32,869		129		129		33,116			0	476	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	04/25/2012.	MBS Paydown 0.335065617		28,358	28,358	28,106	28,147		115		115		28,358			0	544	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	05/25/2012.	MBS Paydown 0.310266293		54,286	54,286	53,802	53,881		234		234		54,286			0	1,301	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	06/25/2012.	MBS Paydown 0.299467906		23,638	23,638	23,427	23,461		107		107		23,638			0	680	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	07/25/2012.	MBS Paydown 0.29489844		10,003	10,003	9,913	9,928		44		44		10,003			0	336	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	08/25/2012.	MBS Paydown 0.283994059		23,870	23,870	23,657	23,692		113		113		23,870			0	915	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	09/25/2012.	MBS Paydown 0.278734164		11,514	11,514	11,411	11,428		54		54		11,514			0	497	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	10/25/2012.	MBS Paydown 0.267245083		25,150	25,150	24,926	24,962		126		126		25,150			0	1,205	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	11/25/2012.	MBS Paydown 0.259839954		16,210	16,210	16,065	16,089		82		82		16,210			0	854	02/25/2033.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	...	12/25/2012.	MBS Paydown 0.255838825		8,758	8,758	8,680	8,693		44		44		8,758			0	504	02/25/2033.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047	...	06/25/2012.	MBS Paydown 0.95548383		89,032	89,032	74,342	78,212		1,381		1,381		89,032			0	174	06/25/2047.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047	...	07/25/2012.	MBS Paydown 0.90582303		99,322	99,322	82,934	87,251		3,340		3,340		99,322			0	226	06/25/2047.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047	...	08/25/2012.	MBS Paydown 0.852396816		106,852	106,852	89,222	93,867		5,174		5,174		106,852			0	280	06/25/2047.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047	...	09/25/2012.	MBS Paydown 0.80726803		90,258	90,258	75,365	79,289		3,663		3,663		90,258			0	263	06/25/2047.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047	...	10/25/2012.	MBS Paydown 0.753746515		107,043	107,043	89,381	94,034		6,870		6,870		107,043			0	343	06/25/2047.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047	...	12/25/2012.	MBS Paydown 0.714703239		78,087	78,087	65,202	68,597		3,037		3,037		78,087			0	295	06/25/2047.
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041	...	02/20/2012.	MBS Paydown 0.968181818		23,864	23,864	23,864	23,864				0		23,864			0	347	02/20/2041.
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041	...	05/20/2012.	MBS Paydown 0.959090909		27,273	27,273	27,273	27,273				0		27,273			0	803	02/20/2041.
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041	...	08/20/2012.	MBS Paydown 0.95		27,273	27,273	27,273	27,273				0		27,273			0	1,209	02/20/2041.
12803P AA 6	CAJUN 2011-1A A2 SEQ 5.995 2/20/2041	...	11/20/2012.	MBS Paydown 0.940909091		27,273	27,273	27,273	27,273				0		27,273			0	1,615	02/20/2041.
140661 AJ 8	CAPMARK FINL GRP LIBOR+500 9/30/2014	...	02/01/2012.	Call 100.0		34,068	34,068	33,940	33,927		141		141		34,068			0	609	09/30/2014.
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15	...	02/01/2012.	Partial Call 100.0		3,614	3,614	3,551	3,551		63		63		3,614			0	83	09/30/2015.
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15	...	05/01/2012.	Partial Call 100.0		20,193	20,193	19,840	19,839		354		354		20,193			0	919	09/30/2015.
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15	...	06/29/2012.	Partial Call 100.0		17,871	17,871	17,558	17,558		313		313		17,871			0	1,077	09/30/2015.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15	...	08/01/2012.	Partial Call 100.0		17,220	17,220	16,919	16,918		302		302		17,220			0	1,180	09/30/2015.
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15	...	09/05/2012.	Call 100.0		12,294	12,294	12,079	12,079		215		215		12,294			0	950	09/30/2015.
141781 G# 5	CARGILL INC 7.28 06-30-23	...	06/30/2012.	Paydown 100.0		105,263	105,263	123,269	117,649		(948)		(948)		105,263			0	3,832	06/30/2023.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	02/25/2012.	MBS Paydown 0.76342085		28,444	28,444	21,955	21,955		196		196		28,444			0	13	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	03/25/2012.	MBS Paydown 0.75595506		14,932	14,932	11,525	11,525		201		201		14,932			0	12	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	04/25/2012.	MBS Paydown 0.74244046		27,029	27,029	20,863	20,863		430		430		27,029			0	32	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	05/25/2012.	MBS Paydown 0.72810496		28,671	28,671	22,130	22,130		580		580		28,671			0	45	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	06/25/2012.	MBS Paydown 0.7135673		29,075	29,075	22,443	22,443		730		730		29,075			0	57	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	07/25/2012.	MBS Paydown 0.70210867		22,917	22,917	17,689	17,689		684		684		22,917			0	54	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	08/25/2012.	MBS Paydown 0.69106094		22,095	22,095	17,055	17,055		744		744		22,095			0	61	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	09/25/2012.	MBS Paydown 0.68372193		14,678	14,678	11,330	11,330		551		551		14,678			0	46	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	10/25/2012.	MBS Paydown 0.67475091		17,942	17,942	13,849	13,849		721		721		17,942			0	62	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	11/25/2012.	MBS Paydown 0.66454146		20,419	20,419	15,761	15,761		885		885		20,419			0	78	01/25/2036.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	...	12/25/2012.	MBS Paydown 0.6550361		19,011	19,011	14,674	14,674		893		893		19,011			0	80	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	01/25/2012.	MBS Paydown 0.33686092		15,501	15,501	12,771	12,919		59		59		15,501			0	6	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	02/25/2012.	MBS Paydown 0.332448		24,271	24,271	19,996	20,227		163		163		24,271			0	19	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	03/25/2012.	MBS Paydown 0.32817174		23,519	23,519	19,377	19,601		247		247		23,519			0	27	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	04/25/2012.	MBS Paydown 0.32385838		23,723	23,723	19,545	19,771		335		335		23,723			0	36	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	05/25/2012.	MBS Paydown 0.31883699		27,618	27,618	22,753	23,016		491		491		27,618			0	51	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	06/25/2012.	MBS Paydown 0.3117326		39,074	39,074	32,192	32,564		1,376		1,376		39,074			0	87	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	07/25/2012.	MBS Paydown 0.30632027		29,768	29,768	24,525	24,808		795		795		29,768			0	76	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	08/25/2012.	MBS Paydown 0.30421618		11,573	11,573	9,534	9,644		358		358		11,573			0	34	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	09/25/2012.	MBS Paydown 0.30176048		13,506	13,506	11,127	11,256		452		452		13,506			0	44	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	10/25/2012.	MBS Paydown 0.29517279		36,232	36,232	29,850	30,196		1,751		1,751		36,232			0	131	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	11/25/2012.	MBS Paydown 0.29075996		24,271	24,271	19,996	20,227		987		987		24,271			0	96	02/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	...	12/25/2012.	MBS Paydown 0.28659082		22,930	22,930	18,891	19,110		1,015		1,015		22,930			0	98	02/25/2036.
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	70	12/15/2038.
15189X AJ 7	CENTERPOINT HOUSTON U 7.00 03/01/2014	...	08/27/2012.	Make Whole Call 109.397		2,187,940	2,000,000	1,999,560	1,999,997		3		3		2,000,000		187,940	187,940	138,444	03/01/2014.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	01/25/2012.	MBS Paydown 0.127665556		2,324	2,324	2,045	1,762				0		2,324			0	5	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	02/25/2012.	MBS Paydown 0.127071806		1,781	1,781	1,568	1,351		1		1		1,781			0	8	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	03/25/2012.	MBS Paydown 0.126771482		901	901	793	683				0		901			0	6	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	04/25/2012.	MBS Paydown 0.126066299		2,116	2,116	1,862	1,604				0		2,116			0	20	01/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	05/25/2012.	MBS Paydown 0.125152312		2,742	2,742	2,413	2,079				0		2,742			0	32	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	06/25/2012.	MBS Paydown 0.123668132		4,453	4,453	3,918	3,376		7		7		4,453			0	62	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	07/25/2012.	MBS Paydown 0.121818845		5,548	5,548	4,882	4,207		334		334		5,548			0	90	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	08/25/2012.	MBS Paydown 0.120057264		5,285	5,285	4,651	4,007		260		260		5,285			0	98	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	09/25/2012.	MBS Paydown 0.118679447		4,133	4,133	3,637	3,134		26		26		4,133			0	87	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	10/25/2012.	MBS Paydown 0.117484967		3,571	3,571	3,143	2,717		29		29		3,571			0	83	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	10/25/2012.	Pass-Through Loss			12	11					0					0	0	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	11/25/2012.	MBS Paydown 0.1156507		4,480	4,480	3,942	4,173		141		141		4,480			0	115	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	11/25/2012.	Pass-Through Loss			1,023	900					0					0	26	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	12/25/2012.	MBS Paydown 0.114547029		2,065	2,065	1,817	2,511		37		37		2,065			0	58	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	...	12/25/2012.	Pass-Through Loss			1,246	1,097					0					0	35	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	01/25/2012.	MBS Paydown 0.104887983		100	100	87	83				0		100			0	1	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	02/25/2012.	MBS Paydown 0.104838754		79	79	69	65				0		79			0	1	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	03/25/2012.	MBS Paydown 0.104582012		411	411	358	340		51		51		411			0	6	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	04/25/2012.	MBS Paydown 0.100069155		7,221	7,221	6,300	5,978		1,225		1,225		7,221			0	144	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	05/25/2012.	MBS Paydown 0.100001968		108	108	94	89		1		1		108			0	3	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	06/25/2012.	MBS Paydown 0.099039063		1,541	1,541	1,344	1,276		247		247		1,541			0	46	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	07/25/2012.	MBS Paydown 0.097555818		2,373	2,373	2,071	1,965		392		392		2,373			0	83	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	08/25/2012.	MBS Paydown 0.095903865		2,643	2,643	2,306	2,188		440		440		2,643			0	106	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	09/25/2012.	MBS Paydown 0.095100907		1,285	1,285	1,121	1,064		206		206		1,285			0	58	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	10/25/2012.	MBS Paydown 0.094353951		1,195	1,195	1,043	990		192		192		1,195			0	60	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	11/25/2012.	MBS Paydown 0.093725984		1,005	1,005	877	832		161		161		1,005			0	55	11/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	...	12/25/2012.	MBS Paydown 0.092734986		1,586	1,586	1,383	1,313		29		29		1,586			0	95	11/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	01/25/2012.	MBS Paydown 0.899475906		51,038	51,038	40,065	39,905		5,102		5,102		51,038			0	245	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	02/25/2012.	MBS Paydown 0.889679383		29,066	29,066	22,817	22,726		307		307		29,066			0	277	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	03/25/2012.	MBS Paydown 0.880543221		27,107	27,107	21,279	21,194		(94)		(94)		27,107			0	387	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	04/25/2012.	MBS Paydown 0.867552437		38,544	38,544	30,257	30,136		2,356		2,356		38,544			0	732	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	05/25/2012.	MBS Paydown 0.855049316		30,101	30,101	23,630	29,004		566		566		30,101			0	712	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	05/25/2012.	Pass-Through Loss			6,995	5,491					0					0	166	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	06/25/2012.	MBS Paydown 0.838590579		41,059	41,059	32,231	38,181		2,857		2,857		41,059			0	1,163	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	06/25/2012.	Pass-Through Loss			7,774	6,102					0					0	220	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	07/25/2012.	MBS Paydown 0.82924774		17,790	17,790	13,965	21,673		(2,466)		(2,466)		17,790			0	586	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	07/25/2012.	Pass-Through Loss			9,930	7,795					0					0	327	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	08/25/2012.	MBS Paydown 0.81624326		32,620	32,620	25,607	30,168		922		922		32,620			0	1,226	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	08/25/2012.	Pass-Through Loss			5,964	4,682					0					0	224	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	09/25/2012.	MBS Paydown 0.803532246		30,605	30,605	24,025	29,487		846		846		30,605			0	1,291	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	09/25/2012.	Pass-Through Loss			7,109	5,581					0					0	300	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	10/25/2012.	MBS Paydown 0.793276122		24,673	24,673	19,369	23,792		(465)		(465)		24,673			0	1,153	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	10/25/2012.	Pass-Through Loss			5,756	4,519					0					0	269	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	11/25/2012.	MBS Paydown 0.776644737		40,152	40,152	31,519	38,581		3,413		3,413		40,152			0	2,057	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	11/25/2012.	Pass-Through Loss			9,193	7,217					0					0	471	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36	...	12/25/2012.	MBS Paydown 0.772683808		11,752	11,752	9,225	9,188		(233)		(233)		11,752			0	654	09/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017	...	03/30/2012.	Paydown 100.0		5,000	5,000	4,513	4,534		5		5		5,000			0	131	05/24/2017.
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017	...	06/29/2012.	Paydown 100.0		5,000	5,000	4,513	4,534		23		23		5,000			0	208	05/24/2017.
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017	...	09/28/2012.	Paydown 100.0		5,000	5,000	4,513	4,534		41		41		5,000			0	284	05/24/2017.
17121H AB 6	CHRYSLER GROUP TL B L+4.75 05/24/2017	...	12/31/2012.	Paydown 100.0		5,000	5,000	4,513	4,534		79		79		5,000			0	361	05/24/2017.
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35	...	05/25/2012.	MBS Paydown 0.99374495		18,765	18,765	18,589	18,511		(1)		(1)		18,765			0	430	10/25/2035.
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35	...	06/25/2012.	MBS Paydown 0.982969289		32,327	32,327	32,024	31,888		(2)		(2)		32,327			0	889	10/25/2035.
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35	...	07/25/2012.	MBS Paydown 0.97214424		32,475	32,475	32,171	32,035		(1)		(1)		32,475			0	1,042	10/25/2035.
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35	...	08/25/2012.	MBS Paydown 0.961269572		32,624	32,624	32,318	32,181				0		32,624			0	1,196	10/25/2035.
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35	...	09/25/2012.	MBS Paydown 0.95034506		32,774	32,774	32,466	32,329		1		1		32,774			0	1,352	10/25/2035.
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35	...	10/25/2012.	MBS Paydown 0.93937048		32,924	32,924	32,615	32,477		1		1		32,924			0	1,509	10/25/2035.
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35	...	11/25/2012.	MBS Paydown 0.928345604		33,075	33,075	32,765	32,626		2		2		33,075			0	1,668	10/25/2035.
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35	...	12/25/2012.	MBS Paydown 0.917270194		33,226	33,226	32,915	32,775		3		3		33,226			0	1,827	10/25/2035.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	01/15/2012.	MBS Paydown 0.52701461		109,747	109,747	109,549	108,677		2,344		2,344		109,747			0	480	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	02/15/2012.	MBS Paydown 0.519934201		28,322	28,322	28,271	28,046		3		3		28,322			0	248	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	03/15/2012.	MBS Paydown 0.511710459		32,895	32,895	32,836	32,574		(146)		(146)		32,895			0	432	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	04/15/2012.	MBS Paydown 0.504539754		28,683	28,683	28,631	28,403		(126)		(126)		28,683			0	502	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	05/15/2012.	MBS Paydown 0.496793179		30,986	30,986	30,931	30,684		(136)		(136)		30,986			0	678	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	06/15/2012.	MBS Paydown 0.489552163		28,964	28,964	28,912	28,682		(126)		(126)		28,964			0	761	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	07/15/2012.	MBS Paydown 0.481737203		31,260	31,260	31,204	30,955		(135)		(135)		31,260			0	958	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	08/15/2012.	MBS Paydown 0.474426607		29,242	29,242	29,190	28,957		(126)		(126)		29,242			0	1,024	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	09/15/2012.	MBS Paydown 0.46708224		29,377	29,377	29,325	29,091		(125)		(125)		29,377			0	1,157	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	10/15/2012.	MBS Paydown 0.459168539		31,655	31,655	31,598	31,346		(134)		(134)		31,655			0	1,385	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	11/15/2012.	MBS Paydown 0.434470499		98,792	98,792	98,615	97,829		(413)		(413)		98,792			0	4,756	04/15/2040.
173067 AC 3	CGCMT 2004-C1 A3 SEQ CSTR 4/15/40	...	12/15/2012.	MBS Paydown 0.426520291		31,801	31,801	31,744	31,491		(130)		(130)		31,801			0	1,670	04/15/2040.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	01/25/2012.	MBS Paydown 0.16039375		23,263	23,263	21,053	21,057		510		510		23,263			0	53	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	02/25/2012.	MBS Paydown 0.1577762		15,705	15,705	14,213	14,216		27		27		15,705			0	71	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	03/25/2012.	MBS Paydown 0.15731565		2,763	2,763	2,501	2,501		9		9		2,763			0	19	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	04/25/2012.	MBS Paydown 0.15685486		2,765	2,765	2,502	2,503		10		10		2,765			0	25	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	05/25/2012.	MBS Paydown 0.15641814		2,620	2,620	2,371	2,372		11		11		2,620			0	29	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	06/25/2012.	MBS Paydown 0.15040786		36,062	36,062	32,636	32,643		1,928		1,928		36,062			0	484	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	07/25/2012.	MBS Paydown 0.14976958		3,830	3,830	3,466	3,467		24		24		3,830			0	60	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	08/25/2012.	MBS Paydown 0.14759265		13,062	13,062	11,821	11,823		87		87		13,062			0	233	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	09/25/2012.	MBS Paydown 0.14716047		2,593	2,593	2,347	2,347		21		21		2,593			0	52	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	10/25/2012.	MBS Paydown 0.14565693		9,021	9,021	8,164	8,166		76		76		9,021			0	201	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	11/25/2012.	MBS Paydown 0.14520318		2,723	2,723	2,464	2,464		26		26		2,723			0	67	03/25/2034.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	...	12/25/2012.	MBS Paydown 0.14240018		16,818	16,818	15,220	15,223		250		250		16,818			0	450	03/25/2034.
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49	...	04/15/2012.	MBS Paydown 0.999708451		875	875	901	877		827		827		875			0	17	03/15/2049.
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49	...	11/15/2012.	MBS Paydown 0.386652637		1,839,167	1,839,167	1,894,917	1,843,248		(6,932)		(6,932)		1,839,167			0	98,345	03/15/2049.
17309D AB 9	CGCMT 2006-C4 A2 SEQ CSTR 3/15/49	...	12/15/2012.	MBS Paydown 0.243569252		429,250	429,250	442,262	430,203		(1,275)		(1,275)		429,250			0	25,006	03/15/2049.
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		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		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		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		11,817			0	20	08/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
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		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		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		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		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		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		10,207			0	41	08/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	01/25/2012.	MBS Paydown 0.176735245		51,648	51,648	50,696	51,220		150		150		51,648			0	246	07/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	02/25/2012.	MBS Paydown 0.155398215		53,343	53,343	52,359	52,901		199		199		53,343			0	507	07/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	03/25/2012.	MBS Paydown 0.137390989		45,018	45,018	44,188	44,645		197		197		45,018			0	642	07/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	04/25/2012.	MBS Paydown 0.116428192		52,407	52,407	51,441	51,973		282		282		52,407			0	997	07/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	05/25/2012.	MBS Paydown 0.09444151		54,967	54,967	53,953	54,511		355		355		54,967			0	1,307	07/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	06/25/2012.	MBS Paydown 0.08186422		31,443	31,443	30,863	31,183		227		227		31,443			0	897	07/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	07/25/2012.	MBS Paydown 0.0655269		40,843	40,843	40,090	40,505		342		342		40,843			0	1,359	07/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	08/25/2012.	MBS Paydown 0.050177846		38,373	38,373	37,665	38,055		371		371		38,373			0	1,460	07/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	09/25/2012.	MBS Paydown 0.03552517		36,632	36,632	35,956	36,328		410		410		36,632			0	1,568	07/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	10/25/2012.	MBS Paydown 0.01957896		39,866	39,866	39,131	39,535		527		527		39,866			0	1,896	07/25/2036.
17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7/25/36	...	11/25/2012.	MBS Paydown 0.0		48,947	48,947	48,045	48,542		1,026		1,026		48,947			0	2,560	07/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	...	11/25/2012.	MBS Paydown 0.999626386		1,121	1,121	1,101	1,105		2		2		1,121			0	61	07/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	...	12/25/2012.	MBS Paydown 0.98198944		52,911	52,911	51,985	52,175		13		13		52,911			0	3,142	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	01/25/2012.	MBS Paydown 0.95984394		54,032	54,032	46,738	49,740		2,641		2,641		54,032			0	260	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	02/25/2012.	MBS Paydown 0.938874252		41,939	41,939	36,278	38,607		1,801		1,801		41,939			0	404	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	03/25/2012.	MBS Paydown 0.924584544		28,579	28,579	24,721	26,309		834		834		28,579			0	413	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	04/25/2012.	MBS Paydown 0.911618765		25,932	25,932	22,431	23,871		665		665		25,932			0	499	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	05/25/2012.	MBS Paydown 0.89032787		42,582	42,582	36,833	39,199		2,002		2,002		42,582			0	1,025	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	06/25/2012.	MBS Paydown 0.873005627		34,644	34,644	29,967	31,892		1,434		1,434		34,644			0	1,000	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	07/25/2012.	MBS Paydown 0.84780744		50,396	50,396	43,593	46,393		2,743		2,743		50,396			0	1,698	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	08/25/2012.	MBS Paydown 0.83434352		26,928	26,928	23,293	24,788		919		919		26,928			0	1,037	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	09/25/2012.	MBS Paydown 0.81402342		40,640	40,640	35,154	37,411		2,076		2,076		40,640			0	1,760	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	10/25/2012.	MBS Paydown 0.79657731		34,892	34,892	30,182	32,120		1,661		1,661		34,892			0	1,679	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	11/25/2012.	MBS Paydown 0.778079585		36,995	36,995	32,001	34,056		1,886		1,886		36,995			0	1,958	09/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	...	12/25/2012.	MBS Paydown 0.759956302		36,247	36,247	31,353	33,367		1,878		1,878		36,247			0	2,093	09/25/2036.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	01/25/2012.	MBS Paydown 0.322435027		19,563	19,563	19,025	12,104		3,440		3,440		19,563			0	98	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	02/25/2012.	MBS Paydown 0.304879747		17,555	17,555	17,073	10,861		3,019		3,019		17,555			0	176	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	03/25/2012.	MBS Paydown 0.289921137		14,959	14,959	14,547	9,255		2,527		2,527		14,959			0	224	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	04/25/2012.	MBS Paydown 0.273155997		16,765	16,765	16,304	10,373		3,164		3,164		16,765			0	335	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	05/25/2012.	MBS Paydown 0.26468394		8,472	8,472	8,239	5,242		1,114		1,114		8,472			0	212	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	06/25/2012.	MBS Paydown 0.241672065		23,012	23,012	22,379	14,237		5,531		5,531		23,012			0	690	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	07/25/2012.	MBS Paydown 0.22773822		13,934	13,934	13,551	8,621		3,039		3,039		13,934			0	488	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	08/25/2012.	MBS Paydown 0.222808005		4,930	4,930	4,795	3,050		191		191		4,930			0	197	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	09/25/2012.	MBS Paydown 0.22063446		2,174	2,174	2,114	1,345		97		97		2,174			0	98	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	10/25/2012.	MBS Paydown 0.20951941		11,115	11,115	10,809	6,877		2,411		2,411		11,115			0	556	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	11/25/2012.	MBS Paydown 0.195388885		14,131	14,131	13,742	8,743		3,493		3,493		14,131			0	777	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	...	12/25/2012.	MBS Paydown 0.183653737		11,735	11,735	11,412	7,261		3,791		3,791		11,735			0	704	04/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	01/25/2012.	MBS Paydown 0.891840603		15,080	15,080	14,502	14,522		337		337		15,080			0	79	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	02/25/2012.	MBS Paydown 0.887446327		13,183	13,183	12,677	12,695		276		276		13,183			0	137	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	03/25/2012.	MBS Paydown 0.882876809		13,709	13,709	13,183	13,201		294		294		13,709			0	214	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	04/25/2012.	MBS Paydown 0.878684038		12,578	12,578	12,096	12,113		258		258		12,578			0	261	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	05/25/2012.	MBS Paydown 0.8751229		10,683	10,683	10,274	10,288		196		196		10,683			0	277	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	06/25/2012.	MBS Paydown 0.869557131		16,697	16,697	16,057	16,079		396		396		16,697			0	518	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	07/25/2012.	MBS Paydown 0.86276929		20,364	20,364	19,583	19,610		520		520		20,364			0	736	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	08/25/2012.	MBS Paydown 0.855668133		21,303	21,303	20,487	20,515		553		553		21,303			0	879	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	09/25/2012.	MBS Paydown 0.84550735		30,482	30,482	29,314	29,354		863		863		30,482			0	1,414	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	10/25/2012.	MBS Paydown 0.83631657		27,572	27,572	26,515	26,552		770		770		27,572			0	1,419	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	11/25/2012.	MBS Paydown 0.829730223		19,759	19,759	19,002	19,028		510		510		19,759			0	1,118	06/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	...	12/25/2012.	MBS Paydown 0.821916043		23,443	23,443	22,544	22,575		637		637		23,443			0	1,445	06/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	01/25/2012.	MBS Paydown 0.662430907		23,036	23,036	23,036	23,025				0		23,036			0	119	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	02/25/2012.	MBS Paydown 0.656961207		21,879	21,879	21,879	21,868		(2)		(2)		21,879			0	226	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	03/25/2012.	MBS Paydown 0.646351463		42,439	42,439	42,439	42,418		(37)		(37)		42,439			0	656	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	04/25/2012.	MBS Paydown 0.638377711		31,895	31,895	31,895	31,880		(7)		(7)		31,895			0	655	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	05/25/2012.	MBS Paydown 0.629544778		35,332	35,332	35,332	35,315		(16)		(16)		35,332			0	908	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	06/25/2012.	MBS Paydown 0.621703485		31,365	31,365	31,365	31,350		(9)		(9)		31,365			0	965	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	07/25/2012.	MBS Paydown 0.61305083		34,611	34,611	34,611	34,594		(19)		(19)		34,611			0	1,243	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	08/25/2012.	MBS Paydown 0.604261077		35,159	35,159	35,159	35,142		(21)		(21)		35,159			0	1,443	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	09/25/2012.	MBS Paydown 0.597601675		26,638	26,638	26,638	26,625		(11)		(11)		26,638			0	1,229	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	10/25/2012.	MBS Paydown 0.589986367		30,461	30,461	30,461	30,446		(13)		(13)		30,461			0	1,562	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	11/25/2012.	MBS Paydown 0.579718568		41,071	41,071	41,071	41,051		(48)		(48)		41,071			0	2,317	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	...	12/25/2012.	MBS Paydown 0.572815357		27,613	27,613	27,613	27,599		(14)		(14)		27,613			0	1,699	04/25/2037.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	01/25/2012.	MBS Paydown 0.603035155		49,235	49,235	47,265	47,457		1,222		1,222		49,235			0	216	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	02/25/2012.	MBS Paydown 0.589928476		39,320	39,320	37,747	37,901		925		925		39,320			0	346	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	03/25/2012.	MBS Paydown 0.570191419		59,211	59,211	56,843	57,074		1,637		1,637		59,211			0	781	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	04/25/2012.	MBS Paydown 0.563244488		20,841	20,841	20,007	20,089		27		27		20,841			0	366	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	05/25/2012.	MBS Paydown 0.543880751		58,091	58,091	55,768	55,994		1,648		1,648		58,091			0	1,275	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	06/25/2012.	MBS Paydown 0.533535251		31,037	31,037	29,795	29,916		73		73		31,037			0	817	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	07/25/2012.	MBS Paydown 0.522374145		33,483	33,483	32,144	32,275		834		834		33,483			0	1,027	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	08/25/2012.	MBS Paydown 0.512613285		29,283	29,283	28,111	28,226		107		107		29,283			0	1,026	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	09/25/2012.	MBS Paydown 0.495259961		52,060	52,060	49,978	50,181		1,554		1,554		52,060			0	2,049	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	10/25/2012.	MBS Paydown 0.482096639		39,490	39,490	37,910	38,065		1,117		1,117		39,490			0	1,725	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	11/25/2012.	MBS Paydown 0.479617344		7,438	7,438	7,140	7,169		40		40		7,438			0	357	11/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	...	12/25/2012.	MBS Paydown 0.472167767		22,349	22,349	21,455	21,542		129		129		22,349			0	1,170	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	01/25/2012.	MBS Paydown 0.955565466		26,075	26,075	25,684	25,743		50		50		26,075			0	130	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	02/25/2012.	MBS Paydown 0.942967842		50,391	50,391	49,635	49,749		266		266		50,391			0	504	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	03/25/2012.	MBS Paydown 0.931823392		44,578	44,578	43,909	44,010		221		221		44,578			0	669	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	04/25/2012.	MBS Paydown 0.913385146		73,753	73,753	72,647	72,814		488		488		73,753			0	1,475	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	05/25/2012.	MBS Paydown 0.892820328		82,259	82,259	81,025	81,212		578		578		82,259			0	2,056	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	06/25/2012.	MBS Paydown 0.876421882		65,594	65,594	64,610	64,759		438		438		65,594			0	1,968	05/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	07/25/2012.	MBS Paydown 0.862823483		54,394	54,394	53,578	53,701		344		344		54,394			0	1,904	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	08/25/2012.	MBS Paydown 0.837610672		100,851	100,851	99,338	99,567		792		792		100,851			0	4,034	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	09/25/2012.	MBS Paydown 0.830948479		26,649	26,649	26,249	26,309		98		98		26,649			0	1,199	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	10/25/2012.	MBS Paydown 0.819893179		44,221	44,221	43,558	43,658		272		272		44,221			0	2,211	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	11/25/2012.	MBS Paydown 0.800533003		77,441	77,441	76,279	76,455		604		604		77,441			0	4,259	05/25/2037.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	...	12/25/2012.	MBS Paydown 0.786628038		55,620	55,620	54,786	54,912		401		401		55,620			0	3,337	05/25/2037.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	01/25/2012.	MBS Paydown 0.547258232		112,076	112,076	111,901	111,727		(53)		(53)		112,076			0	521	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	02/25/2012.	MBS Paydown 0.534853295		49,620	49,620	49,542	49,465		9		9		49,620			0	461	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	03/25/2012.	MBS Paydown 0.524506733		41,386	41,386	41,322	41,257		10		10		41,386			0	559	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	04/25/2012.	MBS Paydown 0.515742358		35,058	35,058	35,003	34,948		11		11		35,058			0	647	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	05/25/2012.	MBS Paydown 0.473076161		170,665	170,665	170,398	170,134		(23)		(23)		170,665			0	3,939	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	06/25/2012.	MBS Paydown 0.466475053		26,404	26,404	26,363	26,322		18		18		26,404			0	732	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	07/25/2012.	MBS Paydown 0.451697716		59,109	59,109	59,017	58,925		18		18		59,109			0	1,911	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	08/25/2012.	MBS Paydown 0.434060675		70,548	70,548	70,438	70,329		28		28		70,548			0	2,608	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	09/25/2012.	MBS Paydown 0.420312155		54,994	54,994	54,908	54,823		31		31		54,994			0	2,285	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	10/25/2012.	MBS Paydown 0.4057514		58,243	58,243	58,152	58,062		39		39		58,243			0	2,689	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	11/25/2012.	MBS Paydown 0.391624039		56,509	56,509	56,421	56,334		45		45		56,509			0	2,870	12/25/2035.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	...	12/25/2012.	MBS Paydown 0.371176446		81,790	81,790	81,663	81,536		73		73		81,790			0	4,533	12/25/2035.
20449E XN 1	COMPASS BANK 6.40 10/01/2017	...	08/10/2012.	MORGAN STANLEY & CO		1,015,000	1,000,000	999,380	999,621		35		35		999,655		15,345	15,345	65,108	10/01/2017.
20449E XN 1	COMPASS BANK 6.40 10/01/2017	...	08/27/2012.	MORGAN STANLEY & CO		1,020,000	1,000,000	999,380	999,621		37		37		999,658		20,342	20,342	67,804	10/01/2017.
20449E XN 1	COMPASS BANK 6.40 10/01/2017	...	09/12/2012.	MORGAN STANLEY & CO		1,045,000	1,000,000	999,380	999,621		40		40		999,660		45,340	45,340	70,826	10/01/2017.
20825C AM 6	CONOCOPHILLIPS 4.40 05/15/2013	...	08/17/2012.	Make Whole Call 103.015596		1,957,296	1,900,000	1,710,551	1,836,777		63,223		63,223		1,900,000		57,296	57,296	63,164	05/15/2013.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	01/25/2012.	MBS Paydown 0.523578886		28,415	28,415	28,605	28,487		(164)		(164)		28,415			0	130	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	02/25/2012.	MBS Paydown 0.509018047		29,122	29,122	29,316	29,196		(166)		(166)		29,122			0	267	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	03/25/2012.	MBS Paydown 0.49903622		19,964	19,964	20,097	20,015		(108)		(108)		19,964			0	275	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	04/25/2012.	MBS Paydown 0.49107888		15,915	15,915	16,021	15,955		(83)		(83)		15,915			0	292	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	05/25/2012.	MBS Paydown 0.474205473		33,747	33,747	33,972	33,833		(188)		(188)		33,747			0	773	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	06/25/2012.	MBS Paydown 0.468559494		11,292	11,292	11,367	11,321		4		4		11,292			0	311	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	07/25/2012.	MBS Paydown 0.45421415		28,691	28,691	28,882	28,764		(156)		(156)		28,691			0	920	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	08/25/2012.	MBS Paydown 0.447650101		13,128	13,128	13,216	13,162		(64)		(64)		13,128			0	481	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	09/25/2012.	MBS Paydown 0.435128003		25,044	25,044	25,211	25,108		(131)		(131)		25,044			0	1,033	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	10/25/2012.	MBS Paydown 0.431909212		6,438	6,438	6,481	6,454		3		3		6,438			0	295	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	11/25/2012.	MBS Paydown 0.413266587		37,285	37,285	37,534	37,380		(199)		(199)		37,285			0	1,880	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	...	12/25/2012.	MBS Paydown 0.400434324		25,665	25,665	25,836	25,730		(130)		(130)		25,665			0	1,412	06/25/2033.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	01/15/2012.	MBS Paydown 0.585532311		75,833	75,833	65,785	72,438				0		75,833			0	304	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	02/15/2012.	MBS Paydown 0.436259252		746,365	746,365	647,472	712,960		27,731		27,731		746,365			0	5,987	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	03/15/2012.	MBS Paydown 0.435760072		2,496	2,496	2,165	2,384		19		19		2,496			0	30	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	04/15/2012.	MBS Paydown 0.426746737		45,067	45,067	39,095	43,050		433		433		45,067			0	723	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	05/15/2012.	MBS Paydown 0.42368164		15,325	15,325	13,295	14,640		188		188		15,325			0	307	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	06/15/2012.	MBS Paydown 0.394320211		146,807	146,807	127,355	140,237		3,246		3,246		146,807			0	3,533	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	07/15/2012.	MBS Paydown 0.393888667		2,158	2,158	1,872	2,061		39		39		2,158			0	61	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	08/15/2012.	MBS Paydown 0.39356888		1,599	1,599	1,387	1,527		32		32		1,599			0	51	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	09/15/2012.	MBS Paydown 0.338028827		277,700	277,700	240,905	265,271		10,394		10,394		277,700			0	10,024	02/15/2038.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	10/15/2012.	MBS Paydown 0.309045369		144,917	144,917	125,716	138,431		4,544		4,544		144,917			0	5,812	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	11/15/2012.	MBS Paydown 0.296712774		61,663	61,663	53,493	58,903		1,869		1,869		61,663			0	2,721	02/15/2038.
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2/15/38	...	12/15/2012.	MBS Paydown 0.296338303		1,872	1,872	1,624	1,789		62		62		1,872			0	90	02/15/2038.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040	...	01/15/2012.	MBS Paydown 0.276970057		19,600	19,600	19,144	19,545		10		10		19,600			0	86	02/15/2040.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040	...	02/15/2012.	MBS Paydown 0.271568389		15,811	15,811	15,443	15,766		45		45		15,811			0	139	02/15/2040.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040	...	03/15/2012.	MBS Paydown 0.251518451		58,686	58,686	57,323	58,522		168		168		58,686			0	773	02/15/2040.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040	...	06/15/2012.	MBS Paydown 0.243723092		22,817	22,817	22,287	22,753		65		65		22,817			0	601	02/15/2040.
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2/15/2040	...	10/15/2012.	MBS Paydown 0.224926464		55,018	55,018	53,740	54,864		157		157		55,018			0	2,415	02/15/2040.
22546Q AD 9	CREDIT SUISSE 5.4 01/14/20	R	03/22/2012.	Cash Tender 101.577		3,047,310	3,000,000	3,075,620	3,067,506		(51,736)		(51,736)		3,015,770		31,540	31,540	111,600	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		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		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		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		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		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		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		8,333			0	240	11/18/2026.
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		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 0.9166667		8,333	8,333	8,330	8,330				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 0.9083333		8,333	8,333	8,330	8,330				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 0.8916667		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		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 0.98333333		8,333	8,333	8,330	8,330				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		8,333			0	71	09/18/2027.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	01/25/2012.	MBS Paydown 0.844216035		37,968	37,968	25,059	25,561		128		128		37,968			0	14	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	02/25/2012.	MBS Paydown 0.826064095		72,608	72,608	47,921	48,881		560		560		72,608			0	54	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	03/25/2012.	MBS Paydown 0.810274014		63,160	63,160	41,686	42,521		767		767		63,160			0	67	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	04/25/2012.	MBS Paydown 0.795214995		60,236	60,236	39,756	40,552		995		995		60,236			0	83	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	05/25/2012.	MBS Paydown 0.77961957		62,382	62,382	41,172	41,997		1,304		1,304		62,382			0	106	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	06/25/2012.	MBS Paydown 0.764257917		61,447	61,447	40,555	41,367		1,551		1,551		61,447			0	125	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	07/25/2012.	MBS Paydown 0.746516792		70,965	70,965	46,837	47,775		2,099		2,099		70,965			0	168	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	08/25/2012.	MBS Paydown 0.728692698		71,296	71,296	47,056	47,998		2,414		2,414		71,296			0	195	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	10/25/2012.	MBS Paydown 0.716616663		48,304	48,304	31,881	32,520		2,053		2,053		48,304			0	162	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	11/25/2012.	MBS Paydown 0.700309113		65,230	65,230	43,052	43,915		3,054		3,054		65,230			0	239	04/25/2046.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46	...	12/25/2012.	MBS Paydown 0.684647428		62,647	62,647	41,347	42,175		3,203		3,203		62,647			0	249	04/25/2046.
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1/25/37	...	01/25/2012.	Pass-Through Loss		5,716	5,716						0					0	27	01/25/2037.
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1/25/37	...	02/23/2012.	Factor Based Paydown		906,838	5,237	1,894,480					0		517,436		389,401	389,401	25,930	01/25/2037.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	01/25/2012.	MBS Paydown 0.811635278		26,641	26,641	20,380	32,468				0		26,641			0	10	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	01/25/2012.	Pass-Through Loss			24,826	18,992					0					0	9	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	02/25/2012.	MBS Paydown 0.793850204		22,076	22,076	16,888	22,439				0		22,076			0	17	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	02/25/2012.	Pass-Through Loss			13,494	10,323					0					0	10	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	03/25/2012.	MBS Paydown 0.78394614		12,321	12,321	9,425	12,496				0		12,321			0	13	12/25/2046.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	03/25/2012.	Pass-Through Loss			7,488	5,728					0					0	8	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	04/25/2012.	MBS Paydown 0.76381474		22,147	22,147	16,943	25,400		196		196		22,147			0	32	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	04/25/2012.	Pass-Through Loss			18,115	13,858					0					0	26	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	05/25/2012.	MBS Paydown 0.741506331		21,397	21,397	16,369	28,147		217		217		21,397			0	32	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	05/25/2012.	Pass-Through Loss			23,220	17,763					0					0	35	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	06/25/2012.	MBS Paydown 0.722749463		15,876	15,876	12,145	23,666		182		182		15,876			0	34	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	06/25/2012.	Pass-Through Loss			21,638	16,553					0					0	46	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	07/25/2012.	MBS Paydown 0.697931497		32,568	32,568	24,914	31,313		241		241		32,568			0	80	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	07/25/2012.	Pass-Through Loss			17,068	13,057					0					0	42	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	08/25/2012.	MBS Paydown 0.690146884		12,575	12,575	9,620	9,822		76		76		12,575			0	36	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	08/25/2012.	Pass-Through Loss			2,994	2,290					0					0	8	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	09/25/2012.	MBS Paydown 0.675108164		18,126	18,126	13,867	18,974		146		146		18,126			0	57	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	09/25/2012.	Pass-Through Loss			11,951	9,143					0					0	38	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	10/25/2012.	MBS Paydown 0.660250801		12,048	12,048	9,217	18,746		144		144		12,048			0	42	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	10/25/2012.	Pass-Through Loss			17,667	13,515					0					0	61	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	11/25/2012.	MBS Paydown 0.637090192		21,794	21,794	16,673	29,222		225		225		21,794			0	82	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	11/25/2012.	Pass-Through Loss			24,527	18,763					0					0	93	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	12/25/2012.	MBS Paydown 0.616619451		23,028	23,028	17,616	25,828		537		537		23,028			0	94	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36..	...	12/25/2012.	Pass-Through Loss			17,913	13,704					0					0	73	12/25/2046.
250847 DT 4	DETROIT EDISON 5.20 10/15/2012	...	07/23/2012.	Make Whole Call 101.102948		1,516,544	1,500,000	1,487,370	1,498,744		1,256		1,256		1,500,000		16,544	16,544	60,233	10/15/2012.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	01/25/2012.	MBS Paydown 0.17620828		54,987	54,987	47,152	47,961		2,681		2,681		54,987			0	27	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	02/25/2012.	MBS Paydown 0.16641665		63,646	63,646	54,576	55,513		4,103		4,103		63,646			0	62	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	03/25/2012.	MBS Paydown 0.16063199		37,600	37,600	32,242	32,796		1,386		1,386		37,600			0	54	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	04/25/2012.	MBS Paydown 0.1580458		16,810	16,810	14,415	14,662		217		217		16,810			0	32	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	05/25/2012.	MBS Paydown 0.15256933		35,597	35,597	30,524	31,049		1,387		1,387		35,597			0	83	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	06/25/2012.	MBS Paydown 0.14645361		39,752	39,752	34,088	34,673		2,214		2,214		39,752			0	110	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	07/25/2012.	MBS Paydown 0.13623807		66,401	66,401	56,939	57,917		6,421		6,421		66,401			0	215	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	08/25/2012.	MBS Paydown 0.13375363		16,149	16,149	13,848	14,085		407		407		16,149			0	60	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	09/25/2012.	MBS Paydown 0.13002307		24,249	24,249	20,793	21,150		653		653		24,249			0	100	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	10/25/2012.	MBS Paydown 0.12240116		49,542	49,542	42,483	43,212		4,443		4,443		49,542			0	226	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	11/25/2012.	MBS Paydown 0.12006232		15,202	15,202	13,036	13,260		510		510		15,202			0	76	03/25/2020.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	...	12/25/2012.	MBS Paydown 0.11280141		47,196	47,196	40,470	41,166		4,435		4,435		47,196			0	255	03/25/2020.
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015	...	01/27/2012.	DEUTSCHE BANK		500,000	500,000	517,045	506,260		(151)		(151)		506,108		(6,108)	(6,108)	11,944	03/02/2015.
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015	...	02/03/2012.	DEUTSCHE MORGAN GRENFELL		510,000	500,000	517,045	506,260		(187)		(187)		506,073		3,927	3,927	12,467	03/02/2015.
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015	...	03/19/2012.	DEUTSCHE MORGAN GRENFELL		1,039,360	1,000,000	991,050	996,774		211		211		996,985		42,375	42,375	31,503	03/02/2015.
2515E0 AA 7	DEUTSCHE BK FINL MTN 5.375 03/02/2015	...	08/01/2012.	DEUTSCHE MORGAN GRENFELL		1,057,400	1,000,000	991,050	996,774		566		566		997,339		60,061	60,061	51,510	03/02/2015.
25243Y AK 5	DIAGEO CAP PLC 5.125 01/30/2012	R	01/30/2012.	Maturity 100.0		3,000,000	3,000,000	3,012,930	3,000,314		(314)		(314)		3,000,000			0	76,875	01/30/2012.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	06/15/2012.	Sinking Fund Redemption 100.0		127,500	127,500	127,181	127,246		24		24		127,500			0	3,754	06/15/2019.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	12/15/2012.	Sinking Fund Redemption 100.0		132,300	132,300	131,969	132,037		53		53		132,300			0	7,790	06/15/2019.
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042	...	04/25/2012.	MBS Paydown 0.99625		15,000	15,000	15,000	15,000				0		15,000			0	87	01/25/2042.
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042	...	07/25/2012.	MBS Paydown 0.9925		15,000	15,000	15,000	15,000				0		15,000			0	283	01/25/2042.
25755T AC 4	DPABS 2012-1A A2 SEQ 5.216 01/25/2042	...	10/25/2012.	MBS Paydown 0.98875		15,000	15,000	15,000	15,000				0		15,000			0	478	01/25/2042.
26441C AC 9	DUKE ENERGY CORP 3.95 09/15/2014	...	07/17/2012.	MORGAN STANLEY & CO		2,123,480	2,000,000	1,998,780	1,999,338		130		130		1,999,468		124,012	124,012	66,931	09/15/2014.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
271790 AD 9	EAST COAST POWER 7.066 03/31/12		03/31/2012.	Maturity 100.0		168,138	168,138	175,144	168,750		(613)		(613)		168,138			0	2,970	03/31/2012.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		02/11/2012.	Sinking Fund Redemption 100.0		26,345	26,345	26,345	26,345				0		26,345			0	686	02/11/2030.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		08/11/2012.	Sinking Fund Redemption 100.0		27,035	27,035	27,035	27,035				0		27,035			0	1,408	02/11/2030.
29736R AD 2	ESTEE LAUDER CO 7.75 11/01/2013		09/04/2012.	Make Whole Call 108.09		2,161,800	2,000,000	1,998,640	1,999,431		570		570		2,000,000		161,800	161,800	130,458	11/01/2013.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		03/10/2012.	Sinking Fund Redemption 100.0		43,510	43,510	43,222	43,325		6		6		43,510			0	1,220	03/10/2024.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		09/10/2012.	Sinking Fund Redemption 100.0		39,670	39,670	39,408	39,502		21		21		39,670			0	2,225	03/10/2024.
314275 AA 6	FEDERATED RETAIL 5.90 12/01/2016		11/28/2012.	Cash Tender 119.541		2,060,887	1,724,000	1,731,293	1,728,218		(691)		(691)		1,727,526		333,361	333,361	100,868	12/01/2016.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		01/01/2012.	Sinking Fund Redemption 100.0		6,031	6,031	5,353	5,778				0		6,031			0	36	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		02/01/2012.	Sinking Fund Redemption 100.0		6,067	6,067	5,384	5,812		7		7		6,067			0	72	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		03/01/2012.	Sinking Fund Redemption 100.0		6,103	6,103	5,416	5,847		13		13		6,103			0	109	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		04/01/2012.	Sinking Fund Redemption 100.0		6,139	6,139	5,449	5,881		20		20		6,139			0	146	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		05/01/2012.	Sinking Fund Redemption 100.0		6,175	6,175	5,481	5,916		27		27		6,175			0	183	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		06/01/2012.	Sinking Fund Redemption 100.0		6,212	6,212	5,513	5,951		34		34		6,212			0	221	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		07/01/2012.	Sinking Fund Redemption 100.0		6,249	6,249	5,546	5,987		41		41		6,249			0	260	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		08/01/2012.	Sinking Fund Redemption 100.0		6,286	6,286	5,579	6,022		48		48		6,286			0	299	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		09/01/2012.	Sinking Fund Redemption 100.0		6,323	6,323	5,612	6,058		55		55		6,323			0	338	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		10/01/2012.	Sinking Fund Redemption 100.0		6,361	6,361	5,646	6,094		62		62		6,361			0	378	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		11/01/2012.	Sinking Fund Redemption 100.0		6,399	6,399	5,679	6,130		70		70		6,399			0	418	06/01/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		12/01/2012.	Sinking Fund Redemption 100.0		6,437	6,437	5,713	6,167		77		77		6,437			0	459	06/01/2017.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		01/25/2012.	MBS Paydown 0.293672732		2,162	2,162	1,578	1,123				0		2,162			0	11	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		01/25/2012.	Pass-Through Loss			308	225					0					0	2	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		02/25/2012.	MBS Paydown 0.290617443		1,781	1,781	1,300	1,280				0		1,781			0	18	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		02/25/2012.	Pass-Through Loss			1,036	756					0					0	10	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2012.	MBS Paydown 0.286858439		2,931	2,931	2,139	1,575				0		2,931			0	44	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		03/25/2012.	Pass-Through Loss			535	391					0					0	8	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		04/25/2012.	MBS Paydown 0.2817906		3,260	3,260	2,380	2,124				0		3,260			0	65	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		04/25/2012.	Pass-Through Loss			1,412	1,031					0					0	28	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		05/25/2012.	MBS Paydown 0.274656659		4,321	4,321	3,155	2,990				0		4,321			0	108	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		05/25/2012.	Pass-Through Loss			2,256	1,647					0					0	56	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/25/2012.	MBS Paydown 0.272931802		1,009	1,009	737	723				0		1,009			0	30	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		06/25/2012.	Pass-Through Loss			581	424					0					0	17	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		07/25/2012.	MBS Paydown 0.269443461		2,272	2,272	1,659	1,462				0		2,272			0	80	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		07/25/2012.	Pass-Through Loss			944	689					0					0	33	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		08/25/2012.	MBS Paydown 0.265314083		2,184	2,184	1,594	1,731				0		2,184			0	87	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		08/25/2012.	Pass-Through Loss			1,624	1,185					0					0	65	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/25/2012.	MBS Paydown 0.262796041		2,206	2,206	1,611	1,055				0		2,206			0	99	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		09/25/2012.	Pass-Through Loss			115	84					0					0	5	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		10/25/2012.	MBS Paydown 0.260682931		1,686	1,686	1,231	886				0		1,686			0	84	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		10/25/2012.	Pass-Through Loss			262	192					0					0	13	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		11/25/2012.	MBS Paydown 0.25805705		2,087	2,087	1,524	1,100				0		2,087			0	115	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		11/25/2012.	Pass-Through Loss			334	244					0					0	18	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		12/25/2012.	MBS Paydown 0.25432188		2,610	2,610	1,906	1,565				0		2,610			0	157	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		12/25/2012.	Pass-Through Loss			834	608					0					0	50	02/25/2037.

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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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		01/25/2012.	MBS Paydown 0.63341244		24,010	24,010	18,518	18,706		133		133		24,010			0	11	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		02/25/2012.	MBS Paydown 0.62186906		23,087	23,087	17,806	17,987		273		273		23,087			0	22	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		03/25/2012.	MBS Paydown 0.61631605		11,106	11,106	8,566	8,653		201		201		11,106			0	15	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		04/25/2012.	MBS Paydown 0.60247402		27,684	27,684	21,351	21,568		525		525		27,684			0	50	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		05/25/2012.	MBS Paydown 0.59517721		14,594	14,594	11,255	11,370		431		431		14,594			0	33	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		06/25/2012.	MBS Paydown 0.58329638		23,762	23,762	18,326	18,512		823		823		23,762			0	63	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		07/25/2012.	MBS Paydown 0.5738843		18,824	18,824	14,518	14,666		775		775		18,824			0	58	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		08/25/2012.	MBS Paydown 0.56371253		20,344	20,344	15,690	15,849		954		954		20,344			0	73	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		09/25/2012.	MBS Paydown 0.5520209		23,383	23,383	18,034	18,218		1,239		1,239		23,383			0	93	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		10/25/2012.	MBS Paydown 0.54188844		20,265	20,265	15,629	15,788		1,208		1,208		20,265			0	89	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		11/25/2012.	MBS Paydown 0.53424458		15,288	15,288	11,791	11,910		1,004		1,004		15,288			0	73	02/25/2036.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		12/25/2012.	MBS Paydown 0.52405395		20,381	20,381	15,719	15,879		1,447		1,447		20,381			0	106	02/25/2036.
341099 CD 9	FLORIDA PWR CORP 5.10 12/01/2015		07/17/2012.	WELLS FARGO BROKERAGE		1,134,360	1,000,000	1,007,230	1,003,060		(397)		(397)		1,002,663		131,697	131,697	32,442	12/01/2015.
347466 AE 4	IRWIN LAND LLC A-2 5.30 12/15/2035		06/15/2012.	Sinking Fund Redemption 100.0		27,594	27,594	25,991	26,083		35		35		27,594			0	731	12/15/2035.
347466 AE 4	IRWIN LAND LLC A-2 5.30 12/15/2035		12/15/2012.	Sinking Fund Redemption 100.0		28,394	28,394	26,744	26,839		76		76		28,394			0	1,513	12/15/2035.
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015		03/30/2012.	Paydown 100.0		62,500	62,500	62,500	62,500				0		62,500			0	1,398	10/07/2015.
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015		04/16/2012.	Paydown 100.0		389,086	389,086	389,086	389,086				0		389,086			0	9,695	10/07/2015.
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015		06/29/2012.	Paydown 100.0		62,500	62,500	62,500	62,500				0		62,500			0	1,817	10/07/2015.
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015		09/28/2012.	Paydown 100.0		62,500	62,500	62,500	62,500				0		62,500			0	3,247	10/07/2015.
349580 ZZ 6	FIG LLC FORTRESS L+400 10/07/2015		10/09/2012.	Paydown 101.0		1,302,381	1,289,486	1,289,486	1,289,486				0		1,289,486		12,895	12,895	68,845	10/07/2015.
361448 AH 6	GATX CORP 4.75 10/01/2012		10/01/2012.	Maturity 100.0		2,000,000	2,000,000	1,998,860	1,999,708		292		292		2,000,000			0	95,000	10/01/2012.
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		05/15/2012.	Sinking Fund Redemption 100.0		82,014	82,014	82,014	82,016				0		82,014			0	3,691	11/15/2013.
361477 AA 0	GATX CORP 08-2 9.00 11/15/2013		11/15/2012.	Sinking Fund Redemption 100.0		82,014	82,014	82,014	82,016		(1)		(1)		82,014			0	7,381	11/15/2013.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		01/26/2012.	MBS Paydown 0.926102346		34,679	34,679	33,638	33,783		(382)		(382)		34,679			0	173	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		02/26/2012.	MBS Paydown 0.922849886		26,020	26,020	25,239	25,348		8		8		26,020			0	259	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		03/26/2012.	MBS Paydown 0.915825762		56,193	56,193	54,507	54,742		94		94		56,193			0	839	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		04/26/2012.	MBS Paydown 0.906764178		72,493	72,493	70,318	70,621		472		472		72,493			0	1,444	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		05/26/2012.	MBS Paydown 0.894594381		97,358	97,358	94,438	94,844		1,033		1,033		97,358			0	2,424	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		06/26/2012.	MBS Paydown 0.886732849		62,892	62,892	61,005	61,268		290		290		62,892			0	1,879	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		07/26/2012.	MBS Paydown 0.880069459		53,307	53,307	51,708	51,931		89		89		53,307			0	1,858	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		08/26/2012.	MBS Paydown 0.872218235		62,810	62,810	60,926	61,188		317		317		62,810			0	2,502	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		09/26/2012.	MBS Paydown 0.853916888		146,411	146,411	142,018	142,630		2,259		2,259		146,411			0	6,561	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		10/26/2012.	MBS Paydown 0.84756397		50,823	50,823	49,299	49,511		84		84		50,823			0	2,531	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		11/26/2012.	MBS Paydown 0.830635363		135,429	135,429	131,366	131,932		2,082		2,082		135,429			0	7,418	01/26/2037.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		12/26/2012.	MBS Paydown 0.817504661		105,046	105,046	101,894	102,333		1,405		1,405		105,046			0	6,277	01/26/2037.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		01/25/2012.	MBS Paydown 0.71497366		7,887	7,887	4,969	4,208				0		7,887			0	35	09/25/2036.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		02/25/2012.	MBS Paydown 0.7139004		2,147	2,147	1,352	1,145		1		1		2,147			0	19	09/25/2036.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		03/25/2012.	MBS Paydown 0.71166044		4,480	4,480	2,822	2,390		(4)		(4)		4,480			0	58	09/25/2036.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		04/25/2012.	MBS Paydown 0.70424893		14,823	14,823	9,339	7,909		2,263		2,263		14,823			0	255	09/25/2036.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		05/25/2012.	MBS Paydown 0.70091509		6,668	6,668	4,201	3,558				0		6,668			0	143	09/25/2036.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		06/25/2012.	MBS Paydown 0.69746154		6,907	6,907	4,351	3,686		2		2		6,907			0	177	09/25/2036.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		07/25/2012.	MBS Paydown 0.69300625		8,911	8,911	5,614	4,755		3		3		8,911			0	265	09/25/2036.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		08/25/2012.	MBS Paydown 0.68960507		6,802	6,802	4,285	3,630		9		9		6,802			0	228	09/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036	...	09/25/2012.	MBS Paydown 0.68627727		6,656	6,656	4,193	3,551		11		11		6,656			0	250	09/25/2036.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036	...	10/25/2012.	MBS Paydown 0.68262913		7,296	7,296	4,597	3,893		13		13		7,296			0	304	09/25/2036.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036	...	11/25/2012.	MBS Paydown 0.67775048		9,757	9,757	6,147	5,206		264		264		9,757			0	446	09/25/2036.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036	...	12/25/2012.	MBS Paydown 0.67354583		8,409	8,409	5,298	4,487		32		32		8,409			0	417	09/25/2036.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	...	04/25/2012.	MBS Paydown 0.854928004		86,038	86,038	60,872	60,872		14,283		14,283		86,038			0	33	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	...	05/25/2012.	MBS Paydown 0.846238592		26,068	26,068	18,443	18,443		174		174		26,068			0	20	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	...	06/25/2012.	MBS Paydown 0.835492938		32,237	32,237	22,808	22,808		288		288		32,237			0	37	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	...	07/25/2012.	MBS Paydown 0.826331865		27,483	27,483	19,444	19,444		327		327		27,483			0	43	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	...	08/25/2012.	MBS Paydown 0.821859041		13,418	13,418	9,494	9,494		192		192		13,418			0	27	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	...	09/25/2012.	MBS Paydown 0.79381064		84,145	84,145	59,533	59,533		15,065		15,065		84,145			0	197	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	...	10/25/2012.	MBS Paydown 0.783547199		30,790	30,790	21,784	21,784		570		570		30,790			0	83	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	...	11/25/2012.	MBS Paydown 0.771467074		36,240	36,240	25,640	25,640		820		820		36,240			0	112	05/25/2046.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	...	12/25/2012.	MBS Paydown 0.762157226		27,930	27,930	19,760	19,760		692		692		27,930			0	96	05/25/2046.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	01/25/2012.	MBS Paydown 0.09133401		2,416	2,416	2,425	2,427				0		2,416			0	6	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	02/25/2012.	MBS Paydown 0.09035526		11,745	11,745	11,785	11,797				0		11,745			0	57	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	03/25/2012.	MBS Paydown 0.08574135		55,367	55,367	55,557	55,610		(338)		(338)		55,367			0	400	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	04/25/2012.	MBS Paydown 0.08554244		2,387	2,387	2,395	2,397				0		2,387			0	23	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	05/25/2012.	MBS Paydown 0.08132107		50,656	50,656	50,831	50,879		(45)		(45)		50,656			0	611	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	06/25/2012.	MBS Paydown 0.08114373		2,128	2,128	2,135	2,137		(1)		(1)		2,128			0	31	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	07/25/2012.	MBS Paydown 0.07796625		38,130	38,130	38,261	38,297		(249)		(249)		38,130			0	641	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	08/25/2012.	MBS Paydown 0.07771784		2,981	2,981	2,991	2,994		(1)		(1)		2,981			0	57	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	09/25/2012.	MBS Paydown 0.07561097		25,282	25,282	25,369	25,394		(9)		(9)		25,282			0	546	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	10/25/2012.	MBS Paydown 0.07537028		2,888	2,888	2,898	2,901		(2)		(2)		2,888			0	69	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	11/25/2012.	MBS Paydown 0.07513778		2,790	2,790	2,800	2,802		(2)		(2)		2,790			0	74	12/25/2034.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	...	12/25/2012.	MBS Paydown 0.07491587		2,663	2,663	2,672	2,675		(2)		(2)		2,663			0	78	12/25/2034.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	01/09/2012.	Sinking Fund Redemption 100.0		1,929	1,929	1,973	1,970				0		1,929			0	10	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	02/09/2012.	Sinking Fund Redemption 100.0		1,939	1,939	1,983	1,981				0		1,939			0	21	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	03/09/2012.	Sinking Fund Redemption 100.0		1,950	1,950	1,994	1,991				0		1,950			0	31	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	04/09/2012.	Sinking Fund Redemption 100.0		1,960	1,960	2,005	2,002		(1)		(1)		1,960			0	42	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	05/09/2012.	Sinking Fund Redemption 100.0		1,971	1,971	2,015	2,013		(1)		(1)		1,971			0	53	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	06/09/2012.	Sinking Fund Redemption 100.0		1,981	1,981	2,026	2,023		(1)		(1)		1,981			0	64	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	07/09/2012.	Sinking Fund Redemption 100.0		1,992	1,992	2,037	2,034		(1)		(1)		1,992			0	75	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	08/09/2012.	Sinking Fund Redemption 100.0		2,003	2,003	2,048	2,045		(2)		(2)		2,003			0	86	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	09/09/2012.	Sinking Fund Redemption 100.0		2,013	2,013	2,059	2,056		(2)		(2)		2,013			0	97	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	10/09/2012.	Sinking Fund Redemption 100.0		2,036	2,036	2,082	2,079		(2)		(2)		2,036			0	106	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	11/09/2012.	Sinking Fund Redemption 100.0		2,357	2,357	2,410	2,407		(3)		(3)		2,357			0	139	10/09/2029.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	...	12/09/2012.	Sinking Fund Redemption 100.0		2,419	2,419	2,474	2,470		(3)		(3)		2,419			0	155	10/09/2029.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	01/20/2012.	Sinking Fund Redemption 100.0		21,481	21,481	21,481	21,481				0		21,481			0	120	09/20/2016.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	02/20/2012.	Sinking Fund Redemption 100.0		21,596	21,596	21,596	21,596				0		21,596			0	241	09/20/2016.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	03/20/2012.	Sinking Fund Redemption 100.0		21,711	21,711	21,711	21,711				0		21,711			0	363	09/20/2016.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	04/20/2012.	Sinking Fund Redemption 100.0		18,054	18,054	18,054	18,054				0		18,054			0	403	09/20/2016.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	05/20/2012.	Sinking Fund Redemption 100.0		18,169	18,169	18,169	18,169				0		18,169			0	506	09/20/2016.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	06/20/2012.	Sinking Fund Redemption 100.0		18,261	18,261	18,261	18,261				0		18,261			0	611	09/20/2016.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	07/20/2012.	Sinking Fund Redemption 100.0		18,376	18,376	18,376	18,376				0		18,376			0	717	09/20/2016.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	08/20/2012.	Sinking Fund Redemption 100.0		18,468	18,468	18,468	18,468				0		18,468			0	824	09/20/2016.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	09/20/2012.	Sinking Fund Redemption 100.0		24,166	24,166	24,166	24,166				0		24,166			0	1,213	09/20/2016.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	10/20/2012.	Sinking Fund Redemption 100.0		17,996	17,996	17,996	17,996				0		17,996			0	1,003	09/20/2016.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	11/20/2012.	Sinking Fund Redemption 100.0		18,110	18,110	18,110	18,110				0		18,110			0	1,111	09/20/2016.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	...	12/20/2012.	Sinking Fund Redemption 100.0		18,202	18,202	18,202	18,202				0		18,202			0	1,218	09/20/2016.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	01/20/2012.	Sinking Fund Redemption 100.0		9,302	9,302	9,302	9,248		(2)		(2)		9,302			0	60	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	02/20/2012.	Sinking Fund Redemption 100.0		8,620	8,620	8,620	8,569		(10)		(10)		8,620			0	111	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	03/20/2012.	Sinking Fund Redemption 100.0		8,676	8,676	8,676	8,625		(18)		(18)		8,676			0	168	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	04/20/2012.	Sinking Fund Redemption 100.0		10,021	10,021	10,021	9,962		(29)		(29)		10,021			0	259	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	05/20/2012.	Sinking Fund Redemption 100.0		8,771	8,771	8,771	8,720		(42)		(42)		8,771			0	284	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	06/20/2012.	Sinking Fund Redemption 100.0		8,828	8,828	8,828	8,776		(59)		(59)		8,828			0	343	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	07/20/2012.	Sinking Fund Redemption 100.0		8,885	8,885	8,885	8,833		(75)		(75)		8,885			0	402	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	08/20/2012.	Sinking Fund Redemption 100.0		8,943	8,943	8,943	8,890		(90)		(90)		8,943			0	463	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	09/20/2012.	Sinking Fund Redemption 100.0		9,868	9,868	9,868	9,810		(115)		(115)		9,868			0	574	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	10/20/2012.	Sinking Fund Redemption 100.0		9,114	9,114	9,114	9,061		(127)		(127)		9,114			0	589	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	11/20/2012.	Sinking Fund Redemption 100.0		9,173	9,173	9,173	9,119		(147)		(147)		9,173			0	653	08/20/2018.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18	...	12/20/2012.	Sinking Fund Redemption 100.0		9,233	9,233	9,233	9,178		(167)		(167)		9,233			0	716	08/20/2018.
36962G 6F 6	GEN ELEC CAP CRP 3.15 09/07/2022	...	09/05/2012.	NOMURA SECURITIES INTL		1,999,320	2,000,000	1,997,100	1,997,100		2		2		1,997,102		2,218	2,218	525	09/07/2022.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	08/17/2012.	MBS Paydown 0.991666668		8,333	8,333	8,332	8,332				0		8,333			0	14	07/19/2027.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	09/17/2012.	MBS Paydown 0.983333336		8,333	8,333	8,332	8,332				0		8,333			0	43	07/19/2027.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	10/17/2012.	MBS Paydown 0.975000003		8,333	8,333	8,332	8,332				0		8,333			0	71	07/19/2027.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	11/17/2012.	MBS Paydown 0.966666669		8,333	8,333	8,332	8,332				0		8,333			0	100	07/19/2027.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	12/17/2012.	MBS Paydown 0.958333336		8,333	8,333	8,332	8,332				0		8,333			0	128	07/19/2027.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	01/15/2012.	MBS Paydown 0.06199891		4,729	4,729	4,875	4,754		(1)		(1)		4,729			0	28	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	02/15/2012.	MBS Paydown 0.05964623		4,705	4,705	4,851	4,730		(3)		(3)		4,705			0	55	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	03/15/2012.	MBS Paydown 0.05713853		5,015	5,015	5,170	5,042		(6)		(6)		5,015			0	89	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	04/15/2012.	MBS Paydown 0.05477512		4,727	4,727	4,873	4,752		(7)		(7)		4,727			0	111	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	05/15/2012.	MBS Paydown 0.0526836		4,183	4,183	4,312	4,205		(8)		(8)		4,183			0	123	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	06/15/2012.	MBS Paydown 0.05041084		4,546	4,546	4,686	4,569		(11)		(11)		4,546			0	161	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	07/15/2012.	MBS Paydown 0.048245305		4,331	4,331	4,465	4,354		(12)		(12)		4,331			0	179	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	08/15/2012.	MBS Paydown 0.046211666		4,067	4,067	4,193	4,089		(13)		(13)		4,067			0	192	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	09/15/2012.	MBS Paydown 0.044203779		4,016	4,016	4,140	4,037		(14)		(14)		4,016			0	213	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	10/15/2012.	MBS Paydown 0.04212477		4,158	4,158	4,287	4,180		(17)		(17)		4,158			0	245	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	11/15/2012.	MBS Paydown 0.04041536		3,419	3,419	3,524	3,437		(15)		(15)		3,419			0	222	01/15/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029	...	12/15/2012.	MBS Paydown 0.038619001		3,593	3,593	3,704	3,612		(17)		(17)		3,593			0	254	01/15/2029.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	01/25/2012.	MBS Paydown 0.08267286		8,818	8,818	7,672	8,004		36		36		8,818			0	4	07/25/2030.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	02/25/2012.	MBS Paydown 0.079528455		18,866	18,866	16,414	17,123		156		156		18,866			0	16	07/25/2030.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	03/25/2012.	MBS Paydown 0.077488755		12,238	12,238	10,647	11,107		176		176		12,238			0	15	07/25/2030.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	04/25/2012.	MBS Paydown 0.075474072		12,088	12,088	10,517	10,971		233		233		12,088			0	20	07/25/2030.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	05/25/2012.	MBS Paydown 0.072075318		20,393	20,393	17,741	18,508		492		492		20,393			0	41	07/25/2030.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	06/25/2012.	MBS Paydown 0.069131803		17,661	17,661	15,365	16,029		542		542		17,661			0	43	07/25/2030.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	07/25/2012.	MBS Paydown 0.067110152		12,130	12,130	10,553	11,009		444		444		12,130			0	34	07/25/2030.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	08/25/2012.	MBS Paydown 0.064033998		18,457	18,457	16,058	16,752		766		766		18,457			0	59	07/25/2030.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	09/25/2012.	MBS Paydown 0.061656396		14,266	14,266	12,411	12,948		678		678		14,266			0	51	07/25/2030.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	10/25/2012.	MBS Paydown 0.059076177		15,481	15,481	13,469	14,051		819		819		15,481			0	64	07/25/2030.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	11/25/2012.	MBS Paydown 0.056799102		13,662	13,662	11,886	12,400		798		798		13,662			0	64	07/25/2030.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030	...	12/25/2012.	MBS Paydown 0.054883534		11,493	11,493	9,999	10,432		731		731		11,493			0	60	07/25/2030.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	01/25/2012.	MBS Paydown 0.278293852		8,609	8,609	8,566	8,556				0		8,609			0	37	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	02/25/2012.	MBS Paydown 0.274877805		6,832	6,832	6,798	6,791				0		6,832			0	59	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	03/25/2012.	MBS Paydown 0.271054295		7,647	7,647	7,609	7,601				0		7,647			0	99	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	04/25/2012.	MBS Paydown 0.267935501		6,238	6,238	6,206	6,200		1		1		6,238			0	108	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	05/25/2012.	MBS Paydown 0.264431558		7,008	7,008	6,973	6,965		1		1		7,008			0	151	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	06/25/2012.	MBS Paydown 0.26055746		7,748	7,748	7,709	7,701		1		1		7,748			0	201	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	07/25/2012.	MBS Paydown 0.258395362		4,324	4,324	4,303	4,298		1		1		4,324			0	131	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	08/25/2012.	MBS Paydown 0.25424568		8,299	8,299	8,258	8,249		5		5		8,299			0	287	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	09/25/2012.	MBS Paydown 0.252109975		4,271	4,271	4,250	4,245		1		1		4,271			0	167	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	10/25/2012.	MBS Paydown 0.247034758		10,150	10,150	10,100	10,089		31		31		10,150			0	440	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	11/25/2012.	MBS Paydown 0.244248632		5,572	5,572	5,544	5,538		2		2		5,572			0	266	09/25/2034.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	...	12/25/2012.	MBS Paydown 0.241392921		5,711	5,711	5,683	5,677		2		2		5,711			0	297	09/25/2034.
398433 AF 9	GRIFFON CORP 7.125 04/01/2018	...	02/22/2012.	BANK OF AMER/ML		1,038,750	1,000,000	952,500	954,810		870		870		955,680		83,070	83,070	28,896	04/01/2018.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	01/25/2012.	MBS Paydown 0.26900871		70,046	70,046	61,465	63,084		5,921		5,921		70,046			0	321	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	02/25/2012.	MBS Paydown 0.25455862		72,250	72,250	63,400	65,069		6,222		6,222		72,250			0	662	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	03/25/2012.	MBS Paydown 0.23703418		87,622	87,622	76,888	78,913		7,805		7,805		87,622			0	1,205	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	04/25/2012.	MBS Paydown 0.21996544		85,344	85,344	74,889	76,861		7,704		7,704		85,344			0	1,565	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	05/25/2012.	MBS Paydown 0.21133199		43,167	43,167	37,879	38,877		3,662		3,662		43,167			0	989	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	06/25/2012.	MBS Paydown 0.20430663		35,127	35,127	30,824	31,635		253		253		35,127			0	966	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	07/25/2012.	MBS Paydown 0.19127897		65,138	65,138	57,159	58,664		6,131		6,131		65,138			0	2,090	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	08/25/2012.	MBS Paydown 0.18586639		27,063	27,063	23,748	24,373		342		342		27,063			0	992	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	09/25/2012.	MBS Paydown 0.18442095		7,227	7,227	6,342	6,509		116		116		7,227			0	298	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	10/25/2012.	MBS Paydown 0.18295869		7,311	7,311	6,416	6,585		127		127		7,311			0	335	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	11/25/2012.	MBS Paydown 0.17697265		29,930	29,930	26,264	26,955		563		563		29,930			0	1,509	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	...	12/25/2012.	MBS Paydown 0.17033748		33,176	33,176	29,112	29,878		3,187		3,187		33,176			0	1,825	09/25/2037.
412824 AB 0	HARLEYSVILLE GRP 5.75 07/15/2013	...	06/07/2012.	BARCLAYS AMERICA		1,040,670	1,000,000	991,980	998,447		438		438		998,885		41,785	41,785	52,229	07/15/2013.
428236 AV 5	HEWLETT-PACK CO 4.75 06/02/2014	...	07/10/2012.	BANK OF AMER/ML		1,060,200	1,000,000	1,065,270	1,034,059		(7,284)		(7,284)		1,026,775		33,425	33,425	29,160	06/02/2014.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	02/25/2012.	MBS Paydown 0.94416762		28,267	28,267	23,992	23,992		97		97		28,267			0	17	01/25/2036.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	03/25/2012.	MBS Paydown 0.928902317		30,531	30,531	25,913	25,913		231		231		30,531			0	33	01/25/2036.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	04/25/2012.	MBS Paydown 0.909854219		38,096	38,096	32,334	32,334		436		436		38,096			0	61	01/25/2036.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	05/25/2012.	MBS Paydown 0.893229381		33,250	33,250	28,221	28,221		562		562		33,250			0	71	01/25/2036.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	06/25/2012.	MBS Paydown 0.88389743		18,664	18,664	15,841	15,841		403		403		18,664			0	50	01/25/2036.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	07/25/2012.	MBS Paydown 0.876153419		15,488	15,488	13,145	13,145		389		389		15,488			0	49	01/25/2036.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	08/25/2012.	MBS Paydown 0.862303505		27,700	27,700	23,510	23,510		783		783		27,700			0	104	01/25/2036.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	09/25/2012.	MBS Paydown 0.846377378		31,852	31,852	27,035	27,035		1,035		1,035		31,852			0	135	01/25/2036.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	10/25/2012.	MBS Paydown 0.828565715		35,623	35,623	30,235	30,235		1,337		1,337		35,623			0	169	01/25/2036.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	11/25/2012.	MBS Paydown 0.801860095		53,411	53,411	45,333	45,333		4,438		4,438		53,411			0	281	01/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036	...	12/25/2012.	MBS Paydown 0.79246938		18,781	18,781	15,941	15,941		883		883		18,781			0	108	01/25/2036.
44329H AG 9	HP COMM LLC 5.02 03/15/2023	...	09/15/2012.	Sinking Fund Redemption 100.0		111,750	111,750	108,094	109,122		257		257		111,750			0	5,610	03/15/2023.
449786 AA 0	ING BANK NV 5.125 05/01/2015	R	08/02/2012.	MORGAN STANLEY & CO		1,020,000	1,000,000	1,015,230	1,005,437		(915)		(915)		1,004,522		15,478	15,478	39,292	05/01/2015.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	01/25/2012.	MBS Paydown 0.18032046		7,601	7,601	6,385	6,409		14		14		7,601			0	6	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	02/25/2012.	MBS Paydown 0.17962156		4,193	4,193	3,522	3,536		14		14		4,193			0	7	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	03/25/2012.	MBS Paydown 0.17743155		13,140	13,140	11,038	11,079		(73)		(73)		13,140			0	29	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	04/25/2012.	MBS Paydown 0.1767291		4,215	4,215	3,540	3,554		28		28		4,215			0	12	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	05/25/2012.	MBS Paydown 0.1752084		9,124	9,124	7,664	7,693		71		71		9,124			0	33	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	06/25/2012.	MBS Paydown 0.17405466		6,922	6,922	5,815	5,837		66		66		6,922			0	30	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	07/25/2012.	MBS Paydown 0.17180094		13,522	13,522	11,359	11,402		265		265		13,522			0	69	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	08/25/2012.	MBS Paydown 0.16946171		14,035	14,035	11,790	11,834		359		359		14,035			0	83	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	09/25/2012.	MBS Paydown 0.16783423		9,765	9,765	8,203	8,234		153		153		9,765			0	65	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	10/25/2012.	MBS Paydown 0.16655577		7,671	7,671	6,443	6,468		134		134		7,671			0	56	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	11/25/2012.	MBS Paydown 0.16606733		2,931	2,931	2,462	2,471		56		56		2,931			0	24	04/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	...	12/25/2012.	MBS Paydown 0.16564625		2,526	2,526	2,122	2,130		50		50		2,526			0	22	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	01/25/2012.	MBS Paydown 0.1926271		4,055	4,055	2,109	941				0		4,055			0	3	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	02/25/2012.	MBS Paydown 0.19145399		3,519	3,519	1,830	816				0		3,519			0	6	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	03/25/2012.	MBS Paydown 0.19050618		2,843	2,843	1,479	659				0		2,843			0	6	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	04/25/2012.	MBS Paydown 0.18953086		2,926	2,926	1,522	679				0		2,926			0	9	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	05/25/2012.	MBS Paydown 0.18818734		4,031	4,031	2,096	935				0		4,031			0	15	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	06/25/2012.	MBS Paydown 0.18611445		6,219	6,219	3,234	1,442				0		6,219			0	28	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	07/25/2012.	MBS Paydown 0.18440223		5,137	5,137	2,671	1,191				0		5,137			0	27	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	08/25/2012.	MBS Paydown 0.18204819		7,062	7,062	3,672	1,638				0		7,062			0	43	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	09/25/2012.	MBS Paydown 0.18078767		3,782	3,782	1,966	877				0		3,782			0	25	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	10/25/2012.	MBS Paydown 0.17985831		2,788	2,788	1,450	647				0		2,788			0	21	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	11/25/2012.	MBS Paydown 0.17862339		3,705	3,705	1,926	859				0		3,705			0	30	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	...	12/25/2012.	MBS Paydown 0.17717324		4,350	4,350	2,262	1,009		(31)		(31)		4,350			0	39	08/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	01/25/2012.	MBS Paydown 0.411350393		7,388	7,388	4,359	2,747				0		7,388			0	34	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	02/25/2012.	MBS Paydown 0.403961931		7,388	7,388	4,359	2,747		1		1		7,388			0	68	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	03/25/2012.	MBS Paydown 0.39657347		7,388	7,388	4,359	2,747		30		30		7,388			0	102	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	04/25/2012.	MBS Paydown 0.389185008		7,388	7,388	4,359	2,747		27		27		7,388			0	135	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	05/25/2012.	MBS Paydown 0.382330275		6,855	6,855	4,044	2,549		50		50		6,855			0	157	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	06/25/2012.	MBS Paydown 0.374941813		7,388	7,388	4,359	2,747		34		34		7,388			0	203	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	07/25/2012.	MBS Paydown 0.367553352		7,388	7,388	4,359	2,747		66		66		7,388			0	237	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	08/25/2012.	MBS Paydown 0.36016489		7,388	7,388	4,359	2,747		47		47		7,388			0	271	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	09/25/2012.	MBS Paydown 0.352776429		7,388	7,388	4,359	2,747		78		78		7,388			0	305	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	10/25/2012.	MBS Paydown 0.345387967		7,388	7,388	4,359	2,747		53		53		7,388			0	339	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	11/25/2012.	MBS Paydown 0.34122462		4,163	4,163	2,456	1,548		47		47		4,163			0	210	06/25/2035.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.50 6/25/35	...	12/25/2012.	MBS Paydown 0.333836159		7,388	7,388	4,359	2,747		28		28		7,388			0	406	06/25/2035.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	01/25/2012.	MBS Paydown 0.431621798		34,316	34,316	26,080					0				34,316	34,316	25	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	02/25/2012.	MBS Paydown 0.426065819		8,334	8,334	6,334					0				8,334	8,334	9	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	03/25/2012.	MBS Paydown 0.425821357		367	367	279					0				367	367	1	06/25/2039.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	04/25/2012.	MBS Paydown 0.415762091		15,089	15,089	11,468					0				15,089	15,089	28	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	05/25/2012.	MBS Paydown 0.413581148		3,271	3,271	2,486					0				3,271	3,271	8	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	07/25/2012.	MBS Paydown 0.409728595		5,779	5,779	4,392					0				5,779	5,779	19	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	09/25/2012.	MBS Paydown 0.402508108		10,831	10,831	8,231					0				10,831	10,831	45	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	10/25/2012.	MBS Paydown 0.402046377		693	693	526					0				693	693	3	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	11/25/2012.	MBS Paydown 0.397147812		7,348	7,348	5,584					0				7,348	7,348		06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	11/30/2012.	Book Value Adjustment					0				0		86,027		(86,027)	(86,027)		06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	12/25/2012.	MBS Paydown 0.396715408		649	649	493			94		94				649	649		06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	...	12/31/2012.	Book Value Adjustment					0				0		649		(649)	(649)		06/25/2039.
45665Q AC 7	INFINITY PROP 5.50 02/18/2014	...	10/17/2012.	Make Whole Call 106.729		2,134,580	2,000,000	1,995,260	1,998,771		1,229		1,229		2,000,000		134,580	134,580	128,028	02/18/2014.
459745 ZZ 1	INTL LEASE/DELOS L+500 3/17/2016	...	04/12/2012.	Paydown 100.0		2,000,000	2,000,000	1,987,500	1,990,492		9,508		9,508		2,000,000				40,444	03/17/2016.
460146 CG 6	INTL PAPER CO 4.75 02/15/2022	...	09/14/2012.	WELLS FARGO BROKERAGE		1,118,390	1,000,000	999,190	999,163		15		15		999,178		119,212	119,212	39,979	02/15/2022.
461202 AA 1	INTUIT INC 5.40 03/15/2012	...	03/15/2012.	Maturity 100.0		1,000,000	1,000,000	999,950	999,998		2		2		1,000,000				27,000	03/15/2012.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	01/04/2012.	Paydown 100.0		18,744	18,744	18,557	18,744				0		18,744			0	37	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	01/18/2012.	Paydown 100.0		6,969	6,969	6,899	6,969				0		6,969			0	43	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	02/03/2012.	Paydown 100.0		6,371	6,371	6,307	6,371				0		6,371			0	53	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	02/21/2012.	Paydown 100.0		4,116	4,116	4,075	4,116				0		4,116			0	45	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	03/05/2012.	Paydown 100.0		11,126	11,126	11,015	11,126				0		11,126			0	141	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	03/20/2012.	Paydown 100.0		12,537	12,537	12,411	12,537				0		12,537			0	185	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	04/04/2012.	Paydown 100.0		44,118	44,118	43,677	44,118				0		44,118			0	741	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	04/18/2012.	Paydown 100.0		52,425	52,425	51,901	52,425				0		52,425			0	983	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	05/03/2012.	Paydown 100.0		11,578	11,578	11,462	11,578				0		11,578			0	241	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	05/18/2012.	Paydown 100.0		12,286	12,286	12,163	12,286				0		12,286			0	282	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	06/06/2012.	Paydown 100.0		12,362	12,362	12,239	12,362				0		12,362			0	316	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	06/20/2012.	Paydown 100.0		17,710	17,710	17,533	17,710				0		17,710			0	487	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	07/05/2012.	Paydown 100.0		10,648	10,648	10,541	10,648				0		10,648			0	315	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	07/18/2012.	Paydown 100.0		4,690	4,690	4,643	4,690				0		4,690			0	147	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	08/03/2012.	Paydown 100.0		22,793	22,793	22,565	22,793				0		22,793			0	766	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	08/20/2012.	Paydown 100.0		6,633	6,633	6,566	6,633				0		6,633			0	239	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	09/05/2012.	Paydown 100.0		31,665	31,665	31,349	31,665				0		31,665			0	1,209	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	09/20/2012.	Paydown 100.0		22,070	22,070	21,849	22,070				0		22,070			0	889	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	10/03/2012.	Paydown 100.0		47,281	47,281	46,808	47,281				0		47,281			0	1,990	06/28/2013.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06/28/2013	...	10/16/2012.	Private Placement		284,933	284,933	282,083	284,933				0		284,933			0	12,505	06/28/2013.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	01/15/2012.	MBS Paydown 0.918395855		7,688	7,688	7,686	7,686				0		7,688			0	24	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	02/15/2012.	MBS Paydown 0.908307013		10,089	10,089	10,087	10,087				0		10,089			0	64	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	03/15/2012.	MBS Paydown 0.901342452		6,965	6,965	6,963	6,963				0		6,965			0	67	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	04/15/2012.	MBS Paydown 0.89448057		6,862	6,862	6,860	6,861				0		6,862			0	87	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	05/15/2012.	MBS Paydown 0.886280155		8,200	8,200	8,199	8,199				0		8,200			0	131	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	06/15/2012.	MBS Paydown 0.876785109		9,495	9,495	9,493	9,493				0		9,495			0	181	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	07/15/2012.	MBS Paydown 0.86379433		12,991	12,991	12,988	12,988				0		12,991			0	289	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	08/15/2012.	MBS Paydown 0.855035466		8,759	8,759	8,757	8,757				0		8,759			0	223	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	09/15/2012.	MBS Paydown 0.846020144		9,015	9,015	9,014	9,014				0		9,015			0	258	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	10/15/2012.	MBS Paydown 0.840231878		5,788	5,788	5,787	5,787				0		5,788			0	184	12/15/2048.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	11/15/2012.	MBS Paydown 0.831466803		8,765	8,765	8,763	8,763				0		8,765			0	307	12/15/2048.
46616M AA 8	HENDR 2010-3A A SEQ 3.82 12/15/2048	...	12/15/2012.	MBS Paydown 0.823807667		7,659	7,659	7,658	7,658		1		1		7,659			0	293	12/15/2048.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	01/15/2012.	MBS Paydown 0.976359112		10,050	10,050	10,047	10,047		1		1		10,050			0	39	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	02/15/2012.	MBS Paydown 0.972632945		7,452	7,452	7,450	7,450				0		7,452			0	58	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	03/15/2012.	MBS Paydown 0.970576496		4,113	4,113	4,112	4,112				0		4,113			0	48	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	04/15/2012.	MBS Paydown 0.966038592		9,076	9,076	9,073	9,074		1		1		9,076			0	142	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	05/15/2012.	MBS Paydown 0.96342347		5,230	5,230	5,229	5,229				0		5,230			0	102	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	06/15/2012.	MBS Paydown 0.958995928		8,855	8,855	8,853	8,853				0		8,855			0	208	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	07/15/2012.	MBS Paydown 0.954735621		8,521	8,521	8,518	8,518				0		8,521			0	234	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	08/15/2012.	MBS Paydown 0.94785174		13,768	13,768	13,764	13,764				0		13,768			0	431	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	09/15/2012.	MBS Paydown 0.939322045		17,059	17,059	17,055	17,055		1		1		17,059			0	601	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	10/15/2012.	MBS Paydown 0.934505635		9,633	9,633	9,630	9,630				0		9,633			0	377	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	11/15/2012.	MBS Paydown 0.930772135		7,467	7,467	7,465	7,465				0		7,467			0	322	10/15/2056.
46616P AA 1	HENDR 2011-1A A SEQ 4.70 10/15/2056	...	12/15/2012.	MBS Paydown 0.924777017		11,990	11,990	11,987	11,987		1		1		11,990			0	564	10/15/2056.
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065	...	12/15/2012.	MBS Paydown 0.999655522		344	344	344	344				0		344			0	1	09/15/2065.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	...	07/25/2012.	MBS Paydown 0.33615839		27,213	27,213	24,151	24,151		26		26		27,213			0	70	07/25/2035.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	...	08/25/2012.	MBS Paydown 0.32984065		25,271	25,271	22,428	22,428		84		84		25,271			0	129	07/25/2035.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	...	09/25/2012.	MBS Paydown 0.32551614		17,298	17,298	15,352	15,352		96		96		17,298			0	133	07/25/2035.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	...	10/25/2012.	MBS Paydown 0.32444676		4,278	4,278	3,796	3,796		30		30		4,278			0	44	07/25/2035.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	...	11/25/2012.	MBS Paydown 0.31402519		41,686	41,686	36,997	36,997		3,402		3,402		41,686			0	533	07/25/2035.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	...	12/25/2012.	MBS Paydown 0.31111661		11,634	11,634	10,325	10,325		103		103		11,634			0	178	07/25/2035.
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39	...	08/12/2012.	MBS Paydown 0.977371297		22,629	22,629	21,984	22,482		70		70		22,629			0	719	03/12/2039.
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39	...	09/12/2012.	MBS Paydown 0.931040144		46,331	46,331	45,012	46,031		159		159		46,331			0	1,656	03/12/2039.
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39	...	10/12/2012.	MBS Paydown 0.774226667		156,813	156,813	152,348	155,799		607		607		156,813			0	6,229	03/12/2039.
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39	...	11/12/2012.	MBS Paydown 0.675811247		98,415	98,415	95,613	97,779		458		458		98,415			0	4,301	03/12/2039.
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3/12/39	...	12/12/2012.	MBS Paydown 0.567403427		108,408	108,408	105,321	107,706		573		573		108,408			0	5,168	03/12/2039.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	01/15/2012.	MBS Paydown 0.271750265		10,831	10,831	9,839	10,408				0		10,831			0	40	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	02/15/2012.	MBS Paydown 0.257515695		28,469	28,469	25,862	27,357		63		63		28,469			0	212	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	03/15/2012.	MBS Paydown 0.250890877		13,250	13,250	12,036	12,732		76		76		13,250			0	148	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	04/15/2012.	MBS Paydown 0.245322308		11,137	11,137	10,117	10,702		91		91		11,137			0	166	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	05/15/2012.	MBS Paydown 0.238929441		12,786	12,786	11,615	12,286		133		133		12,786			0	238	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	06/15/2012.	MBS Paydown 0.233114164		11,631	11,631	10,566	11,176		148		148		11,631			0	260	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	07/15/2012.	MBS Paydown 0.227060342		12,108	12,108	10,999	11,635		182		182		12,108			0	316	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	08/15/2012.	MBS Paydown 0.215888529		22,344	22,344	20,298	21,471		386		386		22,344			0	667	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	09/15/2012.	MBS Paydown 0.210219859		11,337	11,337	10,299	10,894		230		230		11,337			0	381	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	10/15/2012.	MBS Paydown 0.204099456		12,241	12,241	11,120	11,763		275		275		12,241			0	456	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	11/15/2012.	MBS Paydown 0.198373042		11,453	11,453	10,404	11,005		283		283		11,453			0	470	07/15/2041.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7/15/2041	...	12/15/2012.	MBS Paydown 0.192085839		12,574	12,574	11,423	12,083		339		339		12,574			0	563	07/15/2041.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	01/15/2012.	MBS Paydown 0.619795039		15,203	15,203	13,018	12,714		115		115		15,203			0	9	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	02/15/2012.	MBS Paydown 0.617704872		4,180	4,180	3,579	3,496		74		74		4,180			0	5	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	03/15/2012.	MBS Paydown 0.617421227		567	567	486	474		15		15		567			0	1	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	04/15/2012.	MBS Paydown 0.616680146		1,482	1,482	1,269	1,239		51		51		1,482			0	3	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	05/15/2012.	MBS Paydown 0.339234472		554,891	554,891	475,126	464,029		86,149		86,149		554,891			0	1,485	07/15/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	06/15/2012.	MBS Paydown 0.250130603		178,208	178,208	152,590	149,027		26,665		26,665		178,208			0	571	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	07/15/2012.	MBS Paydown 0.244899981		10,461	10,461	8,957	8,748		824		824		10,461			0	39	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	08/15/2012.	MBS Paydown 0.158737098		172,326	172,326	147,554	144,108		29,229		29,229		172,326			0	734	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	09/15/2012.	MBS Paydown 0.116871605		83,731	83,731	71,695	70,020		14,222		14,222		83,731			0	401	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	10/15/2012.	MBS Paydown 0.114072626		5,598	5,598	4,793	4,681		711		711		5,598			0	30	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	11/15/2012.	MBS Paydown 0.113001194		2,143	2,143	1,835	1,792		296		296		2,143			0	12	07/15/2019.
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 7/15/19	...	12/15/2012.	MBS Paydown 0.074047532		77,907	77,907	66,708	65,150		14,785		14,785		77,907			0	489	07/15/2019.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	01/25/2012.	MBS Paydown 0.5093334		5,184	5,184	4,988	4,715				0		5,184			0	26	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	02/25/2012.	MBS Paydown 0.50477397		6,839	6,839	6,581	6,221		(2)		(2)		6,839			0	68	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	03/25/2012.	MBS Paydown 0.50090263		5,807	5,807	5,587	5,282		(4)		(4)		5,807			0	87	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	04/25/2012.	MBS Paydown 0.49820338		4,049	4,049	3,896	3,683		(9)		(9)		4,049			0	81	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	05/25/2012.	MBS Paydown 0.49565482		3,823	3,823	3,678	3,477		(13)		(13)		3,823			0	96	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	06/25/2012.	MBS Paydown 0.49357402		3,121	3,121	3,003	2,839		(15)		(15)		3,121			0	94	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	07/25/2012.	MBS Paydown 0.48911345		6,691	6,691	6,438	6,086		471		471		6,691			0	234	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	08/25/2012.	MBS Paydown 0.48820001		1,370	1,370	1,318	1,246		(10)		(10)		1,370			0	55	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	09/25/2012.	MBS Paydown 0.48530941		4,336	4,336	4,172	3,944		21		21		4,336			0	195	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	10/25/2012.	MBS Paydown 0.48239402		4,373	4,373	4,208	3,978		51		51		4,373			0	219	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	11/25/2012.	MBS Paydown 0.4789135		5,221	5,221	5,023	4,749		221		221		5,221			0	287	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	...	12/25/2012.	MBS Paydown 0.47749395		2,129	2,129	2,049	1,937		(28)		(28)		2,129			0	128	12/25/2035.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	01/25/2012.	MBS Paydown 0.94827393		1,187	1,187	1,112	1,928				0		1,187			0	6	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	01/25/2012.	Pass-Through Loss			1,102	1,032					0					0	5	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	02/25/2012.	MBS Paydown 0.93717809		17,831	17,831	16,694	18,681				0		17,831			0	171	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	02/25/2012.	Pass-Through Loss			4,361	4,083					0					0	42	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	03/25/2012.	MBS Paydown 0.9216022		26,382	26,382	24,700	26,224				0		26,382			0	379	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	03/25/2012.	Pass-Through Loss			4,770	4,466					0					0	69	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	04/25/2012.	MBS Paydown 0.905237523		30,500	30,500	28,556	27,552				0		30,500			0	585	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	04/25/2012.	Pass-Through Loss			2,229	2,087					0					0	43	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	05/25/2012.	MBS Paydown 0.895018454		1,641	1,641	1,536	17,205		(2,600)		(2,600)		1,641			0	39	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	05/25/2012.	Pass-Through Loss			18,797	17,599					0					0	450	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	06/25/2012.	MBS Paydown 0.88031964		26,073	26,073	24,410	24,747		2,675		2,675		26,073			0	750	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	06/25/2012.	Pass-Through Loss			3,325	3,113					0					0	96	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	07/25/2012.	MBS Paydown 0.874446816		11,582	11,582	10,843	9,888		(19)		(19)		11,582			0	388	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	07/25/2012.	Pass-Through Loss			164	154					0					0	6	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	08/25/2012.	MBS Paydown 0.865794894		17,304	17,304	16,201	14,567		933		933		17,304			0	663	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	09/25/2012.	MBS Paydown 0.85452753		22,535	22,535	21,098	18,970		2,117		2,117		22,535			0	972	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	10/25/2012.	MBS Paydown 0.84901896		11,017	11,017	10,315	9,274		(36)		(36)		11,017			0	528	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	11/25/2012.	MBS Paydown 0.83987592		12,457	12,457	11,663	15,393		(106)		(106)		12,457			0	657	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	11/25/2012.	Pass-Through Loss			5,829	5,457					0					0	307	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A65 NAS 5.75 3/25/36	...	12/25/2012.	MBS Paydown 0.83114009		17,472	17,472	16,358	14,708		1,152		1,152		17,472			0	1,005	03/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	01/25/2012.	MBS Paydown 0.84976898		70	70	52	58				0		70			0	0	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	02/25/2012.	MBS Paydown 0.84973416		70	70	52	58				0		70			0	1	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	03/25/2012.	MBS Paydown 0.84969934		70	70	52	58				0		70			0	1	11/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	05/25/2012.	MBS Paydown 0.84966452		70	70	52	58				0		70			0	2	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	06/25/2012.	MBS Paydown 0.71759462		264,140	264,140	196,784	220,528		42,819		42,819		264,140			0	7,577	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	07/25/2012.	MBS Paydown 0.69728341		40,622	40,622	30,264	33,915		6,601		6,601		40,622			0	1,358	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	08/25/2012.	MBS Paydown 0.697248673		69	69	52	58				0		69			0	3	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	09/25/2012.	MBS Paydown 0.69721393		69	69	52	58				0		69			0	3	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	10/25/2012.	MBS Paydown 0.6761717		42,084	42,084	31,353	35,136		6,845		6,845		42,084			0	2,034	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	11/25/2012.	MBS Paydown 0.63499273		82,358	82,358	61,357	68,760		13,414		13,414		82,358			0	4,367	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	...	12/25/2012.	MBS Paydown 0.63495977		66	66	49	55				0		66			0	4	11/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	01/25/2012.	MBS Paydown 0.11189203		30,753	30,753	24,602	14,120		1,984		1,984		30,753			0	71	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	02/25/2012.	MBS Paydown 0.10723094		37,289	37,289	29,831	17,122		7,115		7,115		37,289			0	172	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	03/25/2012.	MBS Paydown 0.10334639		31,076	31,076	24,861	14,269		15,777		15,777		31,076			0	215	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	04/25/2012.	MBS Paydown 0.10220531		9,129	9,129	7,303	4,192		3,122		3,122		9,129			0	85	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	05/25/2012.	MBS Paydown 0.09986926		18,688	18,688	14,951	8,581		8,738		8,738		18,688			0	219	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	06/25/2012.	MBS Paydown 0.09811883		14,003	14,003	11,203	6,430		6,076		6,076		14,003			0	199	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	07/25/2012.	MBS Paydown 0.09628781		14,648	14,648	11,719	6,726		6,367		6,367		14,648			0	245	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	08/25/2012.	MBS Paydown 0.09433283		15,640	15,640	12,512	7,181		7,131		7,131		15,640			0	300	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	09/25/2012.	MBS Paydown 0.09352076		6,497	6,497	5,197	2,983		1,976		1,976		6,497			0	141	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	10/25/2012.	MBS Paydown 0.09230674		9,712	9,712	7,770	4,459		3,680		3,680		9,712			0	235	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	11/25/2012.	MBS Paydown 0.09093153		11,002	11,002	8,801	5,052		4,660		4,660		11,002			0	294	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	...	12/25/2012.	MBS Paydown 0.088620519		18,488	18,488	14,790	8,489		9,128		9,128		18,488			0	541	06/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	...	01/25/2012.	MBS Paydown 0.353906704		33,885	33,885	26,854	27,007		160		160		33,885			0	13	07/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	...	02/25/2012.	MBS Paydown 0.350651957		16,274	16,274	12,897	12,970		135		135		16,274			0	13	07/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	...	04/25/2012.	MBS Paydown 0.342085046		42,835	42,835	33,946	34,140		2,427		2,427		42,835			0	64	07/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	...	05/25/2012.	MBS Paydown 0.339794749		11,451	11,451	9,075	9,127		191		191		11,451			0	21	07/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	...	07/25/2012.	MBS Paydown 0.336789468		15,026	15,026	11,908	11,976		300		300		15,026			0	39	07/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	...	08/25/2012.	MBS Paydown 0.332421475		21,840	21,840	17,308	17,407		494		494		21,840			0	64	07/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	...	09/25/2012.	MBS Paydown 0.328641442		18,900	18,900	14,978	15,064		495		495		18,900			0	62	07/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	...	10/25/2012.	MBS Paydown 0.325330658		16,554	16,554	13,119	13,194		486		486		16,554			0	60	07/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	...	12/25/2012.	MBS Paydown 0.320603542		23,636	23,636	18,731	18,838		785		785		23,636			0	101	07/25/2036.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	01/15/2012.	MBS Paydown 0.922448054		99,923	99,923	96,609	99,923		(47)		(47)		99,923			0	441	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	02/15/2012.	MBS Paydown 0.922292538		311	311	301	311				0		311			0	3	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	03/15/2012.	MBS Paydown 0.922104022		377	377	365	377				0		377			0	5	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	04/15/2012.	MBS Paydown 0.919976903		4,254	4,254	4,113	4,254		(1)		(1)		4,254			0	75	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	05/15/2012.	MBS Paydown 0.892043555		55,867	55,867	54,014	55,867		(19)		(19)		55,867			0	1,233	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	06/15/2012.	MBS Paydown 0.807745069		168,597	168,597	163,006	168,597		(196)		(196)		168,597			0	4,466	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	07/15/2012.	MBS Paydown 0.807296855		896	896	867	896				0		896			0	28	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	08/15/2012.	MBS Paydown 0.802963906		8,666	8,666	8,379	8,666		(4)		(4)		8,666			0	306	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	09/15/2012.	MBS Paydown 0.802589049		750	750	725	750				0		750			0	30	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	10/15/2012.	MBS Paydown 0.801998593		1,181	1,181	1,142	1,181		(1)		(1)		1,181			0	52	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	11/15/2012.	MBS Paydown 0.778667843		46,662	46,662	45,114	46,662		(33)		(33)		46,662			0	2,266	05/15/2047.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05/15/47	...	12/15/2012.	MBS Paydown 0.778147677		1,040	1,040	1,006	1,040		(1)		(1)		1,040			0	55	05/15/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47	...	01/12/2012.	MBS Paydown 0.91421957		141,637	141,637	132,411	137,181		4,172		4,172		141,637			0	643	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47	...	02/12/2012.	MBS Paydown 0.895452985		41,024	41,024	38,352	39,733		1,214		1,214		41,024			0	372	06/12/2047.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		03/12/2012.	MBS Paydown 0.882944569		27,343	27,343	25,562	26,483		810		810		27,343			0	372	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		04/12/2012.	MBS Paydown 0.870151396		27,966	27,966	26,144	27,086		83		83		27,966			0	508	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		05/12/2012.	MBS Paydown 0.860395311		21,327	21,327	19,938	20,656		83		83		21,327			0	484	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		06/12/2012.	MBS Paydown 0.833940115		57,831	57,831	54,064	56,012		930		930		57,831			0	1,575	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		07/12/2012.	MBS Paydown 0.80994734		52,448	52,448	49,032	50,798		814		814		52,448			0	1,667	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		08/12/2012.	MBS Paydown 0.614734232		426,736	426,736	398,940	413,312		12,799		12,799		426,736			0	15,496	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		09/12/2012.	MBS Paydown 0.593762946		45,843	45,843	42,857	44,401		895		895		45,843			0	1,873	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		10/12/2012.	MBS Paydown 0.583602405		22,211	22,211	20,764	21,512		206		206		22,211			0	1,008	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		11/12/2012.	MBS Paydown 0.474783182		237,879	237,879	222,384	230,396		7,490		7,490		237,879			0	11,877	06/12/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		12/12/2012.	MBS Paydown 0.380905805		205,216	205,216	191,849	198,760		6,679		6,679		205,216			0	11,178	06/12/2047.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		01/15/2012.	MBS Paydown 0.965217406		19,651	19,651	18,439	18,987		615		615		19,651			0	89	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		02/15/2012.	MBS Paydown 0.96174296		20,847	20,847	19,561	20,142		652		652		20,847			0	189	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		03/15/2012.	MBS Paydown 0.957171638		27,428	27,428	25,737	26,501		49		49		27,428			0	373	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		04/15/2012.	MBS Paydown 0.95333443		23,023	23,023	21,603	22,245		55		55		23,023			0	417	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		05/15/2012.	MBS Paydown 0.948959115		26,252	26,252	24,633	25,365		78		78		26,252			0	594	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		06/15/2012.	MBS Paydown 0.933382133		93,462	93,462	87,698	90,303		359		359		93,462			0	2,539	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		07/15/2012.	MBS Paydown 0.928994907		26,323	26,323	24,700	25,434		119		119		26,323			0	834	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		08/15/2012.	MBS Paydown 0.925051658		23,660	23,660	22,201	22,860		122		122		23,660			0	857	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		09/15/2012.	MBS Paydown 0.917914278		42,824	42,824	40,183	41,377		245		245		42,824			0	1,745	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		10/15/2012.	MBS Paydown 0.913492961		26,528	26,528	24,892	25,631		170		170		26,528			0	1,201	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		11/15/2012.	MBS Paydown 0.888788921		148,224	148,224	139,084	143,215		2,322		2,322		148,224			0	7,383	01/15/2049.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		12/15/2012.	MBS Paydown 0.884085009		28,223	28,223	26,483	27,270		227		227		28,223			0	1,534	01/15/2049.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		01/25/2012.	MBS Paydown 0.030978036		29,964	29,964	29,159	29,964				0		29,964			0	139	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		02/25/2012.	MBS Paydown 0.01823838		31,849	31,849	30,993	31,849				0		31,849			0	292	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		03/25/2012.	MBS Paydown 0.018021684		542	542	527	542				0		542			0	7	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		04/25/2012.	MBS Paydown 0.017754282		669	669	651	669				0		669			0	12	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		05/25/2012.	MBS Paydown 0.017642613		279	279	272	279				0		279			0	6	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2012.	MBS Paydown 0.017343866		747	747	727	747				0		747			0	21	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		07/25/2012.	MBS Paydown 0.017051684		730	730	711	730				0		730			0	24	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		08/25/2012.	MBS Paydown 0.016728794		807	807	786	807				0		807			0	30	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		09/25/2012.	MBS Paydown 0.016513798		537	537	523	537				0		537			0	22	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		10/25/2012.	MBS Paydown 0.016347532		416	416	404	416				0		416			0	19	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		11/25/2012.	MBS Paydown 0.015889934		1,144	1,144	1,113	1,144				0		1,144			0	58	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		12/25/2012.	MBS Paydown 0.015776285		284	284	276	284				0		284			0	16	04/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		01/27/2012.	MBS Paydown 0.589190341		31,316	31,316	24,779	25,160				0		31,316			0	120	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		02/27/2012.	MBS Paydown 0.583114037		30,382	30,382	24,039	24,409		84		84		30,382			0	224	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2012.	MBS Paydown 0.576938378		30,878	30,878	24,432	24,808		163		163		30,878			0	336	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		04/27/2012.	MBS Paydown 0.56871804		41,102	41,102	32,522	33,022		7,329		7,329		41,102			0	589	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		05/27/2012.	MBS Paydown 0.562407293		31,554	31,554	24,967	25,351		272		272		31,554			0	554	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		06/27/2012.	MBS Paydown 0.556811703		27,978	27,978	22,138	22,478		316		316		27,978			0	565	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		07/27/2012.	MBS Paydown 0.551616756		25,975	25,975	20,553	20,869		357		357		25,975			0	580	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		08/27/2012.	MBS Paydown 0.545692735		29,620	29,620	23,437	23,797		477		477		29,620			0	725	07/27/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	09/27/2012.	MBS Paydown 0.539487469.....	.....	31,026	31,026	24,550	24,927	.....	582	.....	582	.....	31,026	.....	.....	0	826	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	10/27/2012.	MBS Paydown 0.533809334.....	.....	28,391	28,391	22,464	22,810	.....	610	.....	610	.....	28,391	.....	.....	0	816	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	11/27/2012.	MBS Paydown 0.529376718.....	.....	22,163	22,163	17,537	17,806	.....	534	.....	534	.....	22,163	.....	.....	0	684	07/27/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37....	...	12/27/2012.	MBS Paydown 0.522029883.....	.....	36,734	36,734	29,066	29,513	.....	7,062	.....	7,062	.....	36,734	.....	.....	0	1,212	07/27/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	01/26/2012.	MBS Paydown 0.463401788.....	.....	38,065	38,065	29,167	30,515	.....	.....	.....	0	.....	38,065	.....	.....	0	71	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	02/26/2012.	MBS Paydown 0.455931256.....	.....	37,353	37,353	28,621	29,944	.....	190	.....	190	.....	37,353	.....	.....	0	142	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	03/26/2012.	MBS Paydown 0.453305182.....	.....	13,130	13,130	10,061	10,526	.....	128	.....	128	.....	13,130	.....	.....	0	81	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	04/26/2012.	MBS Paydown 0.446169626.....	.....	35,678	35,678	27,338	28,601	.....	443	.....	443	.....	35,678	.....	.....	0	305	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	05/26/2012.	MBS Paydown 0.436227873.....	.....	49,709	49,709	38,089	39,849	.....	842	.....	842	.....	49,709	.....	.....	0	547	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	06/26/2012.	MBS Paydown 0.426077622.....	.....	50,751	50,751	38,888	40,685	.....	1,152	.....	1,152	.....	50,751	.....	.....	0	683	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	07/26/2012.	MBS Paydown 0.419609388.....	.....	32,341	32,341	24,781	25,926	.....	926	.....	926	.....	32,341	.....	.....	0	514	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	08/26/2012.	MBS Paydown 0.4085827.....	.....	55,133	55,133	42,246	44,198	.....	1,818	.....	1,818	.....	55,133	.....	.....	0	1,011	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	09/26/2012.	MBS Paydown 0.402452022.....	.....	30,653	30,653	23,488	24,573	.....	1,208	.....	1,208	.....	30,653	.....	.....	0	636	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	10/26/2012.	MBS Paydown 0.397854964.....	.....	22,985	22,985	17,612	18,426	.....	1,004	.....	1,004	.....	22,985	.....	.....	0	533	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	11/26/2012.	MBS Paydown 0.394009396.....	.....	19,228	19,228	14,733	15,414	.....	909	.....	909	.....	19,228	.....	.....	0	492	03/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37..	...	12/26/2012.	MBS Paydown 0.386719407.....	.....	36,450	36,450	27,930	29,220	.....	1,840	.....	1,840	.....	36,450	.....	.....	0	1,021	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.	...	01/26/2012.	MBS Paydown 0.579705625.....	.....	64,731	64,731	50,207	59,356	.....	.....	.....	0	.....	64,731	.....	.....	0	803	11/26/2036.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.	...	02/26/2012.	MBS Paydown 0.577974497.....	.....	5,367	5,367	4,162	4,921	.....	29	.....	29	.....	5,367	.....	.....	0	99	11/26/2036.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.	...	03/26/2012.	MBS Paydown 0.575142749.....	.....	8,778	8,778	6,809	8,050	.....	74	.....	74	.....	8,778	.....	.....	0	215	11/26/2036.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.	...	04/26/2012.	MBS Paydown 0.556905837.....	.....	56,534	56,534	43,850	51,840	.....	657	.....	657	.....	56,534	.....	.....	0	1,728	11/26/2036.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.	...	06/26/2012.	MBS Paydown 0.545126993.....	.....	36,514	36,514	28,322	33,483	.....	621	.....	621	.....	36,514	.....	.....	0	1,556	11/26/2036.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.	...	07/26/2012.	MBS Paydown 0.537572456.....	.....	23,419	23,419	18,164	21,475	.....	537	.....	537	.....	23,419	.....	.....	0	1,139	11/26/2036.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.	...	08/26/2012.	MBS Paydown 0.512294643.....	.....	78,361	78,361	60,779	71,855	.....	109,802	.....	109,802	.....	78,361	.....	.....	0	4,282	11/26/2036.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.	...	09/26/2012.	MBS Paydown 0.511342767.....	.....	2,951	2,951	2,289	2,706	.....	80	.....	80	.....	2,951	.....	.....	0	179	11/26/2036.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.	...	10/26/2012.	MBS Paydown 0.508498068.....	.....	8,819	8,819	6,840	8,086	.....	238	.....	238	.....	8,819	.....	.....	0	588	11/26/2036.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE.	...	11/26/2012.	MBS Paydown 0.508424244.....	.....	229	229	178	210	.....	6	.....	6	.....	229	.....	.....	0	17	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	01/26/2012.	MBS Paydown 0.479969485.....	.....	50,105	50,105	36,452	40,947	.....	.....	.....	0	.....	50,105	.....	.....	0	397	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	02/26/2012.	MBS Paydown 0.468399046.....	.....	69,423	69,423	50,505	56,733	.....	391	.....	391	.....	69,423	.....	.....	0	1,099	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	03/26/2012.	MBS Paydown 0.455980937.....	.....	74,509	74,509	54,205	60,889	.....	690	.....	690	.....	74,509	.....	.....	0	1,770	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	04/26/2012.	MBS Paydown 0.445241936.....	.....	64,434	64,434	46,876	52,656	.....	1,290	.....	1,290	.....	64,434	.....	.....	0	2,040	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	05/26/2012.	MBS Paydown 0.435453893.....	.....	58,728	58,728	42,725	47,993	.....	1,573	.....	1,573	.....	58,728	.....	.....	0	2,325	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	06/26/2012.	MBS Paydown 0.41826469.....	.....	103,135	103,135	75,031	84,283	.....	8,023	.....	8,023	.....	103,135	.....	.....	0	4,899	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	07/26/2012.	MBS Paydown 0.408823162.....	.....	56,649	56,649	41,212	46,294	.....	2,323	.....	2,323	.....	56,649	.....	.....	0	3,139	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	08/26/2012.	MBS Paydown 0.399617159.....	.....	55,236	55,236	40,184	45,139	.....	2,625	.....	2,625	.....	55,236	.....	.....	0	3,498	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	09/26/2012.	MBS Paydown 0.395009011.....	.....	27,649	27,649	20,115	22,595	.....	1,493	.....	1,493	.....	27,649	.....	.....	0	1,970	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	10/26/2012.	MBS Paydown 0.37600942.....	.....	113,998	113,998	82,933	93,160	.....	12,740	.....	12,740	.....	113,998	.....	.....	0	9,025	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	11/26/2012.	MBS Paydown 0.360476842.....	.....	93,195	93,195	67,800	76,160	.....	9,362	.....	9,362	.....	93,195	.....	.....	0	8,116	06/26/2037.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE...	...	12/26/2012.	MBS Paydown 0.349868146.....	.....	63,652	63,652	46,307	52,017	.....	4,757	.....	4,757	.....	63,652	.....	.....	0	6,047	06/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	01/26/2012.	MBS Paydown 0.477410751.....	.....	1,182	1,182	1,120	1,143	.....	.....	.....	0	.....	1,182	.....	.....	0	5	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	02/26/2012.	MBS Paydown 0.473115237.....	.....	21,478	21,478	20,350	20,764	.....	21	.....	21	.....	21,478	.....	.....	0	194	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	03/26/2012.	MBS Paydown 0.464553786.....	.....	42,807	42,807	40,560	41,384	.....	94	.....	94	.....	42,807	.....	.....	0	579	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	04/26/2012.	MBS Paydown 0.406365272.....	.....	290,943	290,943	275,668	281,272	.....	5,299	.....	5,299	.....	290,943	.....	.....	0	5,237	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	...	05/26/2012.	MBS Paydown 0.387333849.....	.....	95,157	95,157	90,161	91,994	.....	66	.....	66	.....	95,157	.....	.....	0	2,133	05/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	...	06/26/2012.	MBS Paydown 0.383010229		21,618	21,618	20,483	20,900		187		187		21,618			0	579	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	...	07/26/2012.	MBS Paydown 0.382682979		1,636	1,636	1,550	1,582		16		16		1,636			0	51	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	...	08/26/2012.	MBS Paydown 0.379331623		16,757	16,757	15,877	16,200		186		186		16,757			0	595	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	...	09/26/2012.	MBS Paydown 0.372787277		32,722	32,722	31,004	31,634		406		406		32,722			0	1,303	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	...	10/26/2012.	MBS Paydown 0.350451047		111,681	111,681	105,818	107,969		1,085		1,085		111,681			0	4,929	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	...	11/26/2012.	MBS Paydown 0.331802206		93,244	93,244	88,349	90,145		741		741		93,244			0	4,514	05/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	...	12/26/2012.	MBS Paydown 0.331237449		2,824	2,824	2,676	2,730		54		54		2,824			0	149	05/26/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	01/27/2012.	MBS Paydown 0.430981318		50,197	50,197	46,605	47,465				0		50,197			0	94	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	02/27/2012.	MBS Paydown 0.421129733		49,258	49,258	45,733	46,576		98		98		49,258			0	187	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	03/27/2012.	MBS Paydown 0.41766666		17,315	17,315	16,076	16,373		66		66		17,315			0	107	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	04/27/2012.	MBS Paydown 0.408256818		47,049	47,049	43,682	44,488		236		236		47,049			0	403	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	05/27/2012.	MBS Paydown 0.39514637		65,552	65,552	60,861	61,984		453		453		65,552			0	722	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	06/27/2012.	MBS Paydown 0.381760969		66,927	66,927	62,138	63,284		623		623		66,927			0	901	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	07/27/2012.	MBS Paydown 0.373231141		42,649	42,649	39,597	40,327		502		502		42,649			0	678	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	08/27/2012.	MBS Paydown 0.35868996		72,706	72,706	67,503	68,748		991		991		72,706			0	1,333	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	09/27/2012.	MBS Paydown 0.350605275		40,423	40,423	37,531	38,223		659		659		40,423			0	839	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	10/27/2012.	MBS Paydown 0.344543016		30,311	30,311	28,142	28,661		550		550		30,311			0	703	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	11/27/2012.	MBS Paydown 0.339471764		25,356	25,356	23,542	23,976		501		501		25,356			0	649	03/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	...	12/27/2012.	MBS Paydown 0.329858266		48,067	48,067	44,628	45,451		1,019		1,019		48,067			0	1,347	03/27/2037.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	01/26/2012.	MBS Paydown 0.719721634		1,101	1,101	1,089	1,088				0		1,101			0	5	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	02/26/2012.	MBS Paydown 0.690188983		88,598	88,598	87,601	87,514		638		638		88,598			0	850	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	03/26/2012.	MBS Paydown 0.676581549		40,822	40,822	40,363	40,323		258		258		40,822			0	587	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	04/26/2012.	MBS Paydown 0.671938852		13,928	13,928	13,771	13,758		7		7		13,928			0	267	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	05/26/2012.	MBS Paydown 0.657384147		43,664	43,664	43,173	43,130		292		292		43,664			0	1,047	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	06/26/2012.	MBS Paydown 0.633391543		71,978	71,978	71,168	71,097		548		548		71,978			0	2,070	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	07/26/2012.	MBS Paydown 0.618838918		43,658	43,658	43,167	43,124		311		311		43,658			0	1,465	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	08/26/2012.	MBS Paydown 0.606849063		35,970	35,970	35,565	35,529		249		249		35,970			0	1,379	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	09/26/2012.	MBS Paydown 0.595366307		34,448	34,448	34,061	34,027		240		240		34,448			0	1,486	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	10/26/2012.	MBS Paydown 0.584571296		32,385	32,385	32,021	31,989		226		226		32,385			0	1,553	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	11/26/2012.	MBS Paydown 0.56416308		61,225	61,225	60,536	60,475		504		504		61,225			0	3,230	12/26/2035.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	...	12/26/2012.	MBS Paydown 0.547043505		51,359	51,359	50,781	50,730		423		423		51,359			0	2,955	12/26/2035.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	...	05/26/2012.	MBS Paydown 0.974247629		124,204	124,204	124,204	124,088		(303)		(303)		124,204			0	3,104	04/26/2037.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	...	06/26/2012.	MBS Paydown 0.9683756		28,321	28,321	28,321	28,294		(3)		(3)		28,321			0	849	04/26/2037.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	...	07/26/2012.	MBS Paydown 0.95743713		52,756	52,756	52,756	52,707		(70)		(70)		52,756			0	1,846	04/26/2037.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	...	08/26/2012.	MBS Paydown 0.952480184		23,907	23,907	23,907	23,885		(3)		(3)		23,907			0	956	04/26/2037.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	...	09/26/2012.	MBS Paydown 0.947435831		24,329	24,329	24,329	24,306		(3)		(3)		24,329			0	1,094	04/26/2037.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	...	10/26/2012.	MBS Paydown 0.940432953		33,775	33,775	33,775	33,743		(11)		(11)		33,775			0	1,688	04/26/2037.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	...	11/26/2012.	MBS Paydown 0.928320329		58,419	58,419	58,419	58,365		(86)		(86)		58,419			0	3,212	04/26/2037.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	...	12/26/2012.	MBS Paydown 0.92485446		16,716	16,716	16,716	16,700		(3)		(3)		16,716			0	1,003	04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	01/26/2012.	MBS Paydown 0.941856771		80,059	80,059	81,071	80,839		(555)		(555)		80,059			0	400	07/26/2036.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	02/26/2012.	MBS Paydown 0.934405635		55,138	55,138	55,835	55,676		(216)		(216)		55,138			0	551	07/26/2036.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	03/26/2012.	MBS Paydown 0.926287947		60,071	60,071	60,830	60,656		(289)		(289)		60,071			0	901	07/26/2036.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	04/26/2012.	MBS Paydown 0.920533946		42,580	42,580	43,118	42,995		(18)		(18)		42,580			0	852	07/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	05/26/2012.	MBS Paydown 0.910699675		72,774	72,774	73,693	73,483		(478)		(478)		72,774			0	1,820	07/26/2036.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	06/26/2012.	MBS Paydown 0.904027487		49,374	49,374	49,998	49,855		(155)		(155)		49,374			0	1,481	07/26/2036.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	07/26/2012.	MBS Paydown 0.890409966		100,770	100,770	102,043	101,752		(885)		(885)		100,770			0	3,527	07/26/2036.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	08/26/2012.	MBS Paydown 0.878344617		89,284	89,284	90,412	90,154		(730)		(730)		89,284			0	3,571	07/26/2036.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	09/26/2012.	MBS Paydown 0.864287964		104,019	104,019	105,334	105,033		(947)		(947)		104,019			0	4,680	07/26/2036.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	10/26/2012.	MBS Paydown 0.835415826		213,654	213,654	216,353	215,736		(2,509)		(2,509)		213,654			0	10,681	07/26/2036.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	11/26/2012.	MBS Paydown 0.815016071		150,958	150,958	152,866	152,430		(1,627)		(1,627)		150,958			0	8,301	07/26/2036.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	...	12/26/2012.	MBS Paydown 0.796156863		139,558	139,558	141,321	140,919		(1,474)		(1,474)		139,558			0	8,372	07/26/2036.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	01/26/2012.	MBS Paydown 0.896539159		17,387	17,387	18,647	18,352		(262)		(262)		17,387			0	83	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	02/26/2012.	MBS Paydown 0.888431077		16,216	16,216	17,392	17,116		(216)		(216)		16,216			0	155	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	03/26/2012.	MBS Paydown 0.872259064		32,344	32,344	34,689	34,140		(838)		(838)		32,344			0	464	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	04/26/2012.	MBS Paydown 0.862963845		18,590	18,590	19,938	19,623		(86)		(86)		18,590			0	355	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	05/26/2012.	MBS Paydown 0.854527699		16,872	16,872	18,096	17,809		(104)		(104)		16,872			0	403	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	06/26/2012.	MBS Paydown 0.836851296		35,353	35,353	37,916	37,316		(1,143)		(1,143)		35,353			0	1,014	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	07/26/2012.	MBS Paydown 0.814195375		45,312	45,312	48,597	47,828		(1,801)		(1,801)		45,312			0	1,516	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	08/26/2012.	MBS Paydown 0.798277792		31,835	31,835	34,143	33,603		(1,007)		(1,007)		31,835			0	1,217	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	09/26/2012.	MBS Paydown 0.784914042		26,728	26,728	28,665	28,211		(725)		(725)		26,728			0	1,149	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	10/26/2012.	MBS Paydown 0.774873368		20,081	20,081	21,537	21,196		(341)		(341)		20,081			0	960	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	11/26/2012.	MBS Paydown 0.758438416		32,870	32,870	35,253	34,695		(1,192)		(1,192)		32,870			0	1,727	03/26/2039.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	...	12/26/2012.	MBS Paydown 0.746384623		24,108	24,108	25,855	25,446		(666)		(666)		24,108			0	1,381	03/26/2039.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	02/26/2012.	MBS Paydown 0.995173708		33,784	33,784	31,377	31,377				0		33,784			0	134	06/26/2035.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	03/26/2012.	MBS Paydown 0.957520618		263,572	263,572	244,792	244,792		10,632		10,632		263,572			0	1,983	06/26/2035.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	04/26/2012.	MBS Paydown 0.925248037		225,908	225,908	209,812	209,812		8,397		8,397		225,908			0	2,386	06/26/2035.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	05/26/2012.	MBS Paydown 0.909786261		108,232	108,232	100,521	100,521		469		469		108,232			0	1,396	06/26/2035.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	06/26/2012.	MBS Paydown 0.862755339		329,216	329,216	305,760	305,760		16,540		16,540		329,216			0	5,006	06/26/2035.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	07/26/2012.	MBS Paydown 0.851181327		81,018	81,018	75,246	75,246		629		629		81,018			0	1,417	06/26/2035.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	08/26/2012.	MBS Paydown 0.848420152		19,328	19,328	17,951	17,951		178		178		19,328			0	382	06/26/2035.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	09/26/2012.	MBS Paydown 0.821445575		188,822	188,822	175,368	175,368		7,133		7,133		188,822			0	4,167	06/26/2035.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	10/26/2012.	MBS Paydown 0.809968066		80,343	80,343	74,618	74,618		943		943		80,343			0	1,957	06/26/2035.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	11/26/2012.	MBS Paydown 0.792636717		121,319	121,319	112,675	112,675		2,576		2,576		121,319			0	3,232	06/26/2035.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	...	12/26/2012.	MBS Paydown 0.785925427		46,979	46,979	43,632	43,632		705		705		46,979			0	1,358	06/26/2035.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	01/25/2012.	MBS Paydown 0.77453302		33,948	33,948	31,297	28,779		(32)		(32)		33,948			0	250	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	02/25/2012.	MBS Paydown 0.76887006		36,809	36,809	33,935	31,205		(89)		(89)		36,809			0	543	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	03/25/2012.	MBS Paydown 0.75883237		65,245	65,245	60,151	55,311		3,040		3,040		65,245			0	1,431	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	04/25/2012.	MBS Paydown 0.75295664		38,192	38,192	35,210	32,377		(182)		(182)		38,192			0	1,112	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	05/25/2012.	MBS Paydown 0.747992407		32,268	32,268	29,748	27,354		(195)		(195)		32,268			0	1,169	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	06/25/2012.	MBS Paydown 0.733710313		92,834	92,834	85,585	78,699		7,295		7,295		92,834			0	4,020	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	07/25/2012.	MBS Paydown 0.725956283		50,401	50,401	46,466	42,727		825		825		50,401			0	2,533	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	08/25/2012.	MBS Paydown 0.715676667		66,818	66,818	61,601	56,644		3,143		3,143		66,818			0	3,815	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	09/25/2012.	MBS Paydown 0.709126539		42,576	42,576	39,252	36,093		(438)		(438)		42,576			0	2,716	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	10/25/2012.	MBS Paydown 0.707068023		13,380	13,380	12,336	11,343		(149)		(149)		13,380			0	942	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	11/25/2012.	MBS Paydown 0.705379176		10,978	10,978	10,120	9,306		(145)		(145)		10,978			0	845	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	...	12/25/2012.	MBS Paydown 0.698665585		43,638	43,638	40,231	36,994		(663)		(663)		43,638			0	3,635	06/25/2047.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		01/26/2012.	MBS Paydown 0.468298459		14,406	14,406	12,451	12,868				0		14,406			0	33	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		02/26/2012.	MBS Paydown 0.46303372		9,479	9,479	8,192	8,467		26		26		9,479			0	44	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		03/26/2012.	MBS Paydown 0.454884219		14,673	14,673	12,681	13,106		72		72		14,673			0	101	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		04/26/2012.	MBS Paydown 0.453009576		3,375	3,375	2,917	3,015		26		26		3,375			0	31	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		05/26/2012.	MBS Paydown 0.441014306		21,597	21,597	18,665	19,291		1,696		1,696		21,597			0	249	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		06/26/2012.	MBS Paydown 0.432470597		15,383	15,383	13,295	13,740		167		167		15,383			0	213	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		07/26/2012.	MBS Paydown 0.431717418		1,356	1,356	1,172	1,211		19		19		1,356			0	22	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		08/26/2012.	MBS Paydown 0.426736019		8,969	8,969	7,751	8,011		134		134		8,969			0	166	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		09/26/2012.	MBS Paydown 0.425967835		1,383	1,383	1,195	1,235		24		24		1,383			0	29	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		10/26/2012.	MBS Paydown 0.415006645		19,735	19,735	17,056	17,628		1,610		1,610		19,735			0	461	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		11/26/2012.	MBS Paydown 0.409001529		10,812	10,812	9,344	9,657		217		217		10,812			0	279	01/25/2037.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		12/26/2012.	MBS Paydown 0.4007537		14,850	14,850	12,834	13,264		1,109		1,109		14,850			0	420	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		01/26/2012.	MBS Paydown 0.539671269		48,601	48,601	38,434	40,353		5,978		5,978		48,601			0	141	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		02/26/2012.	MBS Paydown 0.5324097		36,308	36,308	28,712	30,146		89		89		36,308			0	184	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		03/26/2012.	MBS Paydown 0.527463086		24,733	24,733	19,559	20,536		149		149		24,733			0	179	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		04/26/2012.	MBS Paydown 0.521634029		29,145	29,145	23,048	24,199		259		259		29,145			0	274	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		05/26/2012.	MBS Paydown 0.51557037		30,318	30,318	23,976	25,173		364		364		30,318			0	350	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		06/26/2012.	MBS Paydown 0.511868655		18,509	18,509	14,637	15,368		282		282		18,509			0	253	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		07/26/2012.	MBS Paydown 0.504772804		35,479	35,479	28,057	29,458		629		629		35,479			0	560	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		08/26/2012.	MBS Paydown 0.502169673		13,016	13,016	10,293	10,807		277		277		13,016			0	233	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		09/26/2012.	MBS Paydown 0.495080759		35,445	35,445	28,030	29,429		830		830		35,445			0	709	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		10/26/2012.	MBS Paydown 0.492631747		12,245	12,245	9,683	10,167		331		331		12,245			0	271	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		11/26/2012.	MBS Paydown 0.491273859		6,789	6,789	5,369	5,637		198		198		6,789			0	164	01/25/2039.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		12/26/2012.	MBS Paydown 0.488309506		14,822	14,822	11,721	12,306		458		458		14,822			0	389	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		01/26/2012.	Pass-Through Loss			43,923	9,869					0					0	127	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		02/26/2012.	Pass-Through Loss			43,997	9,886					0					0	223	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		03/26/2012.	Pass-Through Loss			12,609	2,833					0					0	91	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		04/26/2012.	Pass-Through Loss			45,214	10,160					0					0	424	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		05/26/2012.	Pass-Through Loss			23,438	5,267					0					0	270	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		06/26/2012.	Pass-Through Loss			39,506	8,877					0					0	540	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		07/26/2012.	Pass-Through Loss			29,893	6,717					0					0	472	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		08/26/2012.	Pass-Through Loss			14,504	3,259					0					0	259	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		09/26/2012.	Pass-Through Loss			32,914	7,396					0					0	658	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		10/26/2012.	Pass-Through Loss			14,675	3,297					0					0	324	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		11/26/2012.	Pass-Through Loss			23,212	5,216					0					0	562	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		12/26/2012.	Pass-Through Loss			19,713	4,430			(29)		(29)					0	518	01/25/2039.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		01/26/2012.	Pass-Through Loss			6,300	1,310					0					0	15	01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		02/26/2012.	Pass-Through Loss			3,470	722					0					0	16	01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/26/2012.	Pass-Through Loss			10,504	2,184					0					0	73	01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		04/26/2012.	Pass-Through Loss			4,680	973					0					0	43	01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		05/26/2012.	Pass-Through Loss			13,940	2,898					0					0	161	01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		06/26/2012.	Pass-Through Loss			3,511	730					0					0	49	01/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	...	07/26/2012.	Pass-Through Loss			3,079	640					0					0	50	01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	...	10/26/2012.	Pass-Through Loss			20,863	4,338					0					0	487	01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	...	11/26/2012.	Pass-Through Loss			12,528	2,605					0					0	324	01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	...	12/26/2012.	Pass-Through Loss			9,263	1,926			(53)		(53)					0	239	01/25/2037.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	01/26/2012.	MBS Paydown 0.557846335		14,701	14,701	14,701	14,621		2		2		14,701			0	81	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	02/26/2012.	MBS Paydown 0.548445753		9,519	9,519	9,519	9,467				0		9,519			0	105	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	03/26/2012.	MBS Paydown 0.536308296		12,290	12,290	12,290	12,223		10		10		12,290			0	202	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	04/26/2012.	MBS Paydown 0.522974702		13,501	13,501	13,501	13,428		13		13		13,501			0	296	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	05/26/2012.	MBS Paydown 0.508002154		15,161	15,161	15,161	15,078		16		16		15,161			0	416	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	06/26/2012.	MBS Paydown 0.500642244		7,452	7,452	7,452	7,412		3		3		7,452			0	245	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	07/26/2012.	MBS Paydown 0.493788504		6,940	6,940	6,940	6,902		3		3		6,940			0	265	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	08/26/2012.	MBS Paydown 0.487476188		6,392	6,392	6,392	6,357		4		4		6,392			0	279	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	09/26/2012.	MBS Paydown 0.477391622		10,211	10,211	10,211	10,156		13		13		10,211			0	502	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	10/26/2012.	MBS Paydown 0.467562623		9,952	9,952	9,952	9,898		14		14		9,952			0	543	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	11/26/2012.	MBS Paydown 0.4597279		7,933	7,933	7,933	7,890		7		7		7,933			0	477	09/26/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	...	12/26/2012.	MBS Paydown 0.454797437		4,992	4,992	4,992	4,965		5		5		4,992			0	327	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	01/26/2012.	Pass-Through Loss			16,409	12,935					0					0	182	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	02/26/2012.	Pass-Through Loss			12,958	10,214					0					0	216	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	03/26/2012.	Pass-Through Loss			12,709	10,019					0					0	281	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	04/26/2012.	Pass-Through Loss			12,367	9,749			(240)		(240)					0	341	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	05/26/2012.	Pass-Through Loss			20,008	15,772			(388)		(388)					0	662	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	06/26/2012.	Pass-Through Loss			4,524	3,566			(88)		(88)					0	174	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	07/26/2012.	Pass-Through Loss			10,740	8,466			(208)		(208)					0	471	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	08/26/2012.	Pass-Through Loss			23,562	18,574			(457)		(457)					0	1,161	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	09/26/2012.	Pass-Through Loss			15,353	12,102			(297)		(297)					0	840	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	10/26/2012.	Pass-Through Loss			10,249	8,079			(199)		(199)					0	616	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	11/26/2012.	Pass-Through Loss			8,189	6,455			(159)		(159)					0	537	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	...	12/26/2012.	Pass-Through Loss			14,938	11,776			(289)		(289)					0	1,060	09/26/2036.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	01/26/2012.	MBS Paydown 0.476375777		26,921	26,921	26,921	26,921				0		26,921			0	73	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	02/26/2012.	MBS Paydown 0.464099472		31,744	31,744	31,744	31,744				0		31,744			0	162	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	03/26/2012.	MBS Paydown 0.462214509		4,874	4,874	4,874	4,874				0		4,874			0	37	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	04/26/2012.	MBS Paydown 0.447125864		39,016	39,016	39,016	39,016				0		39,016			0	392	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	05/26/2012.	MBS Paydown 0.421482523		66,308	66,308	66,308	66,308				0		66,308			0	822	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	06/26/2012.	MBS Paydown 0.412444585		23,370	23,370	23,370	23,370				0		23,370			0	346	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	07/26/2012.	MBS Paydown 0.408163158		11,071	11,071	11,071	11,071				0		11,071			0	190	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	08/26/2012.	MBS Paydown 0.40486011		8,541	8,541	8,541	8,541				0		8,541			0	168	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	09/26/2012.	MBS Paydown 0.365945216		100,625	100,625	100,625	100,625				0		100,625			0	2,220	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	10/26/2012.	MBS Paydown 0.333581345		83,685	83,685	83,685	83,685				0		83,685			0	2,051	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	11/26/2012.	MBS Paydown 0.31188898		56,091	56,091	56,091	56,091				0		56,091			0	1,512	01/26/2047.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	...	12/26/2012.	MBS Paydown 0.299549109		31,908	31,908	31,908	31,908				0		31,908			0	938	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	...	08/26/2012.	Pass-Through Loss			6,111	1,980			(88)		(88)					0	120	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	...	09/26/2012.	Pass-Through Loss			50,453	16,349			(819)		(819)					0	1,113	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	...	10/26/2012.	Pass-Through Loss			80,764	26,172			(1,311)		(1,311)					0	1,979	01/26/2047.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	...	11/26/2012.	Pass-Through Loss			51,447	16,671			(835)		(835)					0	1,387	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	...	12/26/2012.	Pass-Through Loss			13,139	4,258			(220)		(220)					0	386	01/26/2047.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	01/26/2012.	MBS Paydown 0.585141363		5,027	5,027	5,027	4,987				0		5,027			0	25	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	02/26/2012.	MBS Paydown 0.576210227		4,689	4,689	4,689	4,652		1		1		4,689			0	52	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	03/26/2012.	MBS Paydown 0.573944184		1,190	1,190	1,190	1,180		1		1		1,190			0	19	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	04/26/2012.	MBS Paydown 0.534454468		20,732	20,732	20,732	20,567		36		36		20,732			0	435	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	05/26/2012.	MBS Paydown 0.512267535		11,648	11,648	11,648	11,555		16		16		11,648			0	303	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	06/26/2012.	MBS Paydown 0.490839635		11,250	11,250	11,250	11,160		21		21		11,250			0	348	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	07/26/2012.	MBS Paydown 0.485417178		2,847	2,847	2,847	2,824		7		7		2,847			0	102	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	08/26/2012.	MBS Paydown 0.469710702		8,246	8,246	8,246	8,180		21		21		8,246			0	338	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	09/26/2012.	MBS Paydown 0.449359244		10,685	10,685	10,685	10,600		32		32		10,685			0	491	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	10/26/2012.	MBS Paydown 0.408473615		21,465	21,465	21,465	21,294		86		86		21,465			0	1,093	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	11/26/2012.	MBS Paydown 0.398110807		5,440	5,440	5,440	5,397		21		21		5,440			0	304	09/26/2036.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	...	12/26/2012.	MBS Paydown 0.385480445		6,631	6,631	6,631	6,578		27		27		6,631			0	403	09/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	01/26/2012.	MBS Paydown 0.32769399		8,708	8,708	8,858	8,708		(193,415)		(193,415)		8,708			0	85	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	02/26/2012.	MBS Paydown 0.32295843		4,546	4,546	4,625	4,546		4,546		4,546		4,546			0	66	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	03/26/2012.	MBS Paydown 0.300494753		21,565	21,565	21,939	21,565		21,565		21,565		21,565			0	410	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	04/26/2012.	MBS Paydown 0.287087899		12,871	12,871	13,093	12,871		12,871		12,871		12,871			0	304	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	05/26/2012.	MBS Paydown 0.280812568		6,024	6,024	6,129	6,024		6,024		6,024		6,024			0	170	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	06/26/2012.	MBS Paydown 0.272452566		8,026	8,026	8,165	8,026		8,026		8,026		8,026			0	263	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	07/26/2012.	MBS Paydown 0.263816661		8,290	8,290	8,434	8,290		8,290		8,290		8,290			0	310	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	08/26/2012.	MBS Paydown 0.253487312		9,916	9,916	10,088	9,916		9,916		9,916		9,916			0	416	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	09/26/2012.	MBS Paydown 0.247442306		5,803	5,803	5,904	5,803		5,803		5,803		5,803			0	270	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	10/26/2012.	MBS Paydown 0.235894446		11,086	11,086	11,278	11,086				0		11,086			0	566	01/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	...	12/26/2012.	MBS Paydown 0.227415437		8,140	8,140	8,281	8,140		11,203		11,203		8,140			0	490	01/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	01/26/2012.	MBS Paydown 0.412682593		11,133	11,133	11,133	11,132		2		2		11,133			0	6	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	02/26/2012.	MBS Paydown 0.399340148		18,644	18,644	18,644	18,642				0		18,644			0	19	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	03/26/2012.	MBS Paydown 0.388653652		14,933	14,933	14,933	14,931		1		1		14,933			0	23	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	04/26/2012.	MBS Paydown 0.382302978		8,874	8,874	8,874	8,873				0		8,874			0	18	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	05/26/2012.	MBS Paydown 0.374148564		11,394	11,394	11,394	11,394				0		11,394			0	24	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	06/26/2012.	MBS Paydown 0.351682434		31,393	31,393	31,393	31,390		1		1		31,393			0	94	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	07/26/2012.	MBS Paydown 0.340237804		15,992	15,992	15,992	15,991		1		1		15,992			0	56	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	08/26/2012.	MBS Paydown 0.329710328		14,710	14,710	14,710	14,709		1		1		14,710			0	58	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	09/26/2012.	MBS Paydown 0.318996258		14,971	14,971	14,971	14,970		1		1		14,971			0	67	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	10/26/2012.	MBS Paydown 0.314573509		6,180	6,180	6,180	6,180				0		6,180			0	30	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	11/26/2012.	MBS Paydown 0.304626498		13,899	13,899	13,899	13,898		1		1		13,899			0	75	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	...	12/26/2012.	MBS Paydown 0.29591879		12,168	12,168	12,168	12,167				0		12,168			0	71	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	01/26/2012.	Pass-Through Loss			15,244	4,757					0					0	8	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	02/26/2012.	Pass-Through Loss			9,973	3,112					0					0	10	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	03/26/2012.	Pass-Through Loss			5,218	1,628					0					0	8	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	04/26/2012.	Pass-Through Loss			12,812	3,998			(15)		(15)					0	26	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	05/26/2012.	Pass-Through Loss			8,650	2,699			(10)		(10)					0	18	09/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	06/26/2012.	Pass-Through Loss			13,895	4,336			(16)		(16)					0	42	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	07/26/2012.	Pass-Through Loss			12,520	3,907			(14)		(14)					0	44	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	08/26/2012.	Pass-Through Loss			8,733	2,725			(10)		(10)					0	35	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	09/26/2012.	Pass-Through Loss			6,383	1,992			(7)		(7)					0	28	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	10/26/2012.	Pass-Through Loss			12,659	3,951			(14)		(14)					0	62	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	11/26/2012.	Pass-Through Loss			14,832	4,629			(17)		(17)					0	80	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	...	12/26/2012.	Pass-Through Loss			10,049	3,136			(11)		(11)					0	59	09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	01/26/2012.	MBS Paydown 0.466948111		19,122	19,122	19,122	19,025				0		19,122			0	104	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	02/26/2012.	MBS Paydown 0.455278952		31,734	31,734	31,734	31,572		11		11		31,734			0	344	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	03/26/2012.	MBS Paydown 0.449172436		16,606	16,606	16,606	16,522		2		2		16,606			0	270	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	04/26/2012.	MBS Paydown 0.446055848		8,475	8,475	8,475	8,432		2		2		8,475			0	184	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	05/26/2012.	MBS Paydown 0.430813276		41,451	41,451	41,451	41,240		27		27		41,451			0	1,122	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	06/26/2012.	MBS Paydown 0.418368566		33,843	33,843	33,843	33,670		26		26		33,843			0	1,099	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	07/26/2012.	MBS Paydown 0.416908123		3,972	3,972	3,972	3,951		2		2		3,972			0	151	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	08/26/2012.	MBS Paydown 0.41231989		12,477	12,477	12,477	12,414		7		7		12,477			0	540	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	09/26/2012.	MBS Paydown 0.398383004		37,900	37,900	37,900	37,708		39		39		37,900			0	1,847	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	10/26/2012.	MBS Paydown 0.391242033		19,419	19,419	19,419	19,321		16		16		19,419			0	1,051	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	11/26/2012.	MBS Paydown 0.380493163		29,231	29,231	29,231	29,082		36		36		29,231			0	1,741	07/26/2037.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	...	12/26/2012.	MBS Paydown 0.368199139		33,433	33,433	33,433	33,263		47		47		33,433			0	2,172	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	01/01/2012.	Adjustment		(17,522)					236		236		(16,948)		(574)	(574)		07/29/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	01/26/2012.	Pass-Through Loss			30,927	15,362					0					0	340	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	02/26/2012.	Pass-Through Loss			43,880	21,796					0					0	720	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	03/26/2012.	Pass-Through Loss			15,848	7,872					0					0	346	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	04/26/2012.	Pass-Through Loss			25,629	12,731			(80)		(80)					0	698	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	05/26/2012.	Pass-Through Loss			35,504	17,636			(111)		(111)					0	232	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	06/26/2012.	Pass-Through Loss			16,783	8,337			(53)		(53)					0	639	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	07/26/2012.	Pass-Through Loss			21,204	10,533			(66)		(66)					0	922	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	08/26/2012.	Pass-Through Loss			20,218	10,043			(63)		(63)					0	989	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	09/26/2012.	Pass-Through Loss			38,847	19,297			(122)		(122)					0	2,110	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	10/26/2012.	Pass-Through Loss			19,461	9,667			(61)		(61)					0	1,162	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	11/26/2012.	Pass-Through Loss			28,713	14,263			(90)		(90)					0	1,870	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	...	12/26/2012.	Pass-Through Loss			26,342	13,085			(977)		(977)					0	1,859	07/26/2037.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	01/21/2012.	MBS Paydown 0.509049931		8,540	8,540	8,540	7,977				0		8,540			0	38	05/21/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	02/21/2012.	MBS Paydown 0.486306349		25,475	25,475	25,475	23,796		(584)		(584)		25,475			0	220	05/21/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	03/21/2012.	MBS Paydown 0.474745548		12,949	12,949	12,949	12,096		(93)		(93)		12,949			0	169	05/21/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	04/21/2012.	MBS Paydown 0.470160199		5,136	5,136	5,136	4,798		(63)		(63)		5,136			0	90	05/21/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	05/21/2012.	MBS Paydown 0.452430016		19,860	19,860	19,860	18,551		(1,696)		(1,696)		19,860			0	435	05/21/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	06/21/2012.	MBS Paydown 0.437700083		16,499	16,499	16,499	15,412		(345)		(345)		16,499			0	434	05/21/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	07/21/2012.	MBS Paydown 0.427673161		11,231	11,231	11,231	10,491		(295)		(295)		11,231			0	345	05/21/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	08/21/2012.	MBS Paydown 0.414789369		14,431	14,431	14,431	13,480		(513)		(513)		14,431			0	505	05/21/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	09/21/2012.	MBS Paydown 0.408391736		7,166	7,166	7,166	6,694		(336)		(336)		7,166			0	282	05/21/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	10/21/2012.	MBS Paydown 0.402613972		6,472	6,472	6,472	6,045		(350)		(350)		6,472			0	282	05/21/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	...	11/21/2012.	MBS Paydown 0.390764048		13,273	13,273	13,273	12,398		(854)		(854)		13,273			0	634	05/21/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		12/21/2012.	MBS Paydown 0.386076491		5,251	5,251	5,251	4,905		(383)		(383)		5,251			0	272	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		12/21/2012.	Pass-Through Loss			327	100			(20)		(20)					0	17	05/21/2036.
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		04/21/2012.	Pass-Through Loss			12,039	3,914			(48)		(48)					0	211	05/21/2036.
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		05/21/2012.	Pass-Through Loss			13,410	4,360			(75)		(75)		2,061		(2,061)	(2,061)	294	05/21/2036.
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		06/21/2012.	Pass-Through Loss			22,476	7,308			(166)		(166)		6,560		(6,560)	(6,560)	591	05/21/2036.
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		07/21/2012.	Pass-Through Loss			15,656	5,091			(115)		(115)					0	479	05/21/2036.
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		08/21/2012.	Pass-Through Loss			24,703	8,032			(182)		(182)					0	863	05/21/2036.
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		09/21/2012.	Pass-Through Loss			14,780	4,806			(109)		(109)					0	580	05/21/2036.
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		10/21/2012.	Pass-Through Loss			10,821	3,519			(80)		(80)					0	470	05/21/2036.
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		11/21/2012.	Pass-Through Loss			21,227	6,902			(157)		(157)					0	1,012	05/21/2036.
47232D CM 2	JMAC 2009-R5 11A6 MEZ SSUP CSTR 5/21/36		12/21/2012.	Pass-Through Loss			7,446	2,421			2,956		2,956		3,011		(3,011)	(3,011)	355	05/21/2036.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		01/26/2012.	MBS Paydown 0.318499262		16,496	16,496	16,496	16,446		4		4		16,496			0	64	04/26/2047.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		03/26/2012.	MBS Paydown 0.307267801		6,503	6,503	6,503	6,483		(1)		(1)		6,503			0	66	04/26/2047.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		04/26/2012.	MBS Paydown 0.231720513		43,742	43,742	43,742	43,610		262		262		43,742			0	553	04/26/2047.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		05/26/2012.	MBS Paydown 0.229067906		1,536	1,536	1,536	1,531				0		1,536			0	23	04/26/2047.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		06/26/2012.	MBS Paydown 0.217963897		6,429	6,429	6,429	6,410		3		3		6,429			0	110	04/26/2047.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		07/26/2012.	MBS Paydown 0.205928237		6,969	6,969	6,969	6,948		2		2		6,969			0	134	04/26/2047.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		08/26/2012.	MBS Paydown 0.197325436		4,981	4,981	4,981	4,966				0		4,981			0	107	04/26/2047.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		09/26/2012.	MBS Paydown 0.191462948		3,394	3,394	3,394	3,384		1		1		3,394			0	81	04/26/2047.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		10/26/2012.	MBS Paydown 0.189977826		860	860	860	857				0		860			0	22	04/26/2047.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		11/26/2012.	MBS Paydown 0.18489327		2,944	2,944	2,944	2,935		1		1		2,944			0	83	04/26/2047.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		12/26/2012.	MBS Paydown 0.176519312		4,849	4,849	4,849	4,834		1		1		4,849			0	148	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		01/26/2012.	MBS Paydown 0.583797697		37,790	37,790	37,052	37,273		188		188		37,790			0	173	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		02/26/2012.	MBS Paydown 0.574357276		20,553	20,553	20,151	20,272		39		39		20,553			0	188	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		03/26/2012.	MBS Paydown 0.571172281		6,934	6,934	6,799	6,839		3		3		6,934			0	95	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		04/26/2012.	MBS Paydown 0.562250131		19,425	19,425	19,045	19,159		37		37		19,425			0	356	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		05/26/2012.	MBS Paydown 0.552426348		21,388	21,388	20,970	21,095		68		68		21,388			0	490	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		06/26/2012.	MBS Paydown 0.551771625		1,425	1,425	1,398	1,406		1		1		1,425			0	39	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		07/26/2012.	MBS Paydown 0.541191966		23,033	23,033	22,583	22,718		95		95		23,033			0	739	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		08/26/2012.	MBS Paydown 0.527779883		29,200	29,200	28,629	28,800		175		175		29,200			0	1,070	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		09/26/2012.	MBS Paydown 0.518883612		19,368	19,368	18,990	19,103		76		76		19,368			0	799	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		10/26/2012.	MBS Paydown 0.513903571		10,842	10,842	10,630	10,694		18		18		10,842			0	497	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		11/26/2012.	MBS Paydown 0.503970776		21,625	21,625	21,202	21,329		110		110		21,625			0	1,090	06/26/2037.
47232D CZ 3	JMAC 2009-R5 14A15 SEQ SSNR CSTR 6/26/37		12/26/2012.	MBS Paydown 0.499037867		10,740	10,740	10,530	10,593		(91)		(91)		10,740			0	591	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2012.	Pass-Through Loss			2,974	893			(29)		(29)					0	136	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		10/26/2012.	Pass-Through Loss			137	41			(2)		(2)					0	7	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		11/26/2012.	Pass-Through Loss			15,315	4,599			(189)		(189)					0	842	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		12/26/2012.	Pass-Through Loss			3,136	942			(224)		(224)					0	187	06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		01/26/2012.	MBS Paydown 0.457093034		26,479	26,479	26,479	25,766		191		191		26,479			0	121	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		02/26/2012.	MBS Paydown 0.449425408		15,256	15,256	15,256	14,846		(31)		(31)		15,256			0	140	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		03/26/2012.	MBS Paydown 0.448914263		1,017	1,017	1,017	990		(4)		(4)		1,017			0	14	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		04/26/2012.	MBS Paydown 0.441304071		15,142	15,142	15,142	14,734		(98)		(98)		15,142			0	278	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		05/26/2012.	MBS Paydown 0.440006251		2,582	2,582	2,582	2,513		(22)		(22)		2,582			0	59	08/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		06/26/2012.	MBS Paydown 0.437175762		5,632	5,632	5,632	5,480		(63)		(63)		5,632			0	155	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		07/26/2012.	MBS Paydown 0.430951652		12,384	12,384	12,384	12,051		(172)		(172)		12,384			0	397	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		08/26/2012.	MBS Paydown 0.417225295		27,311	27,311	27,311	26,576		(126)		(126)		27,311			0	1,001	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		09/26/2012.	MBS Paydown 0.414185907		6,047	6,047	6,047	5,885		(111)		(111)		6,047			0	249	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		10/26/2012.	MBS Paydown 0.392894348		42,363	42,363	42,363	41,223		372		372		42,363			0	1,942	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		11/26/2012.	MBS Paydown 0.384603145		16,497	16,497	16,497	16,053		(380)		(380)		16,497			0	832	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		12/26/2012.	MBS Paydown 0.373880585		21,334	21,334	21,334	20,760		648		648		21,334			0	1,173	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		01/26/2012.	MBS Paydown 0.566729646		15,438	15,438	15,438	15,431				0		15,438			0	90	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		02/26/2012.	MBS Paydown 0.554744752		29,480	29,480	29,480	29,467		(40)		(40)		29,480			0	344	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		03/26/2012.	MBS Paydown 0.551809472		7,220	7,220	7,220	7,217				0		7,220			0	126	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		04/26/2012.	MBS Paydown 0.539956737		29,155	29,155	29,155	29,142		(44)		(44)		29,155			0	680	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		05/26/2012.	MBS Paydown 0.520606329		47,598	47,598	47,598	47,576		(122)		(122)		47,598			0	1,388	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		06/26/2012.	MBS Paydown 0.514313041		15,480	15,480	15,480	15,473		(3)		(3)		15,480			0	542	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		07/26/2012.	MBS Paydown 0.498066311		39,963	39,963	39,963	39,945		(94)		(94)		39,963			0	1,632	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		08/26/2012.	MBS Paydown 0.488435928		23,689	23,689	23,689	23,678		(27)		(27)		23,689			0	1,105	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		09/26/2012.	MBS Paydown 0.476093063		30,361	30,361	30,361	30,347		(53)		(53)		30,361			0	1,594	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		10/26/2012.	MBS Paydown 0.468928426		17,623	17,623	17,623	17,615		(7)		(7)		17,623			0	1,028	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		11/26/2012.	MBS Paydown 0.462001796		17,038	17,038	17,038	17,030		(2)		(2)		17,038			0	1,093	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		12/26/2012.	MBS Paydown 0.458612717		8,336	8,336	8,336	8,333		(1)		(1)		8,336			0	584	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		08/26/2012.	Pass-Through Loss		9,198	9,198	2,503			(244)		(244)					0	483	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		09/26/2012.	Pass-Through Loss		32,801	32,801	8,927			(1,015)		(1,015)					0	1,913	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		10/26/2012.	Pass-Through Loss		16,673	16,673	4,537			(568)		(568)					0	1,070	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		11/26/2012.	Pass-Through Loss		11,648	11,648	3,170			(397)		(397)					0	815	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		12/26/2012.	Pass-Through Loss		18,229	18,229	4,961			(3,558)		(3,558)		2		(2)	(2)	1,382	08/26/2037.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		01/26/2012.	MBS Paydown 0.337667553		20,020	20,020	20,020	20,020				0		20,020			0	45	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		02/26/2012.	MBS Paydown 0.324316876		26,202	26,202	26,202	26,202				0		26,202			0	119	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		03/26/2012.	MBS Paydown 0.318088144		12,225	12,225	12,225	12,225				0		12,225			0	84	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		04/26/2012.	MBS Paydown 0.305954063		23,815	23,815	23,815	23,815				0		23,815			0	218	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		05/26/2012.	MBS Paydown 0.281809531		47,387	47,387	47,387	47,387				0		47,387			0	544	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		06/26/2012.	MBS Paydown 0.267111461		28,847	28,847	28,847	28,847				0		28,847			0	399	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		07/26/2012.	MBS Paydown 0.241753967		49,767	49,767	49,767	49,767				0		49,767			0	808	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		08/26/2012.	MBS Paydown 0.23100334		21,100	21,100	21,100	21,100				0		21,100			0	395	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		09/26/2012.	MBS Paydown 0.198907802		62,992	62,992	62,992	62,992				0		62,992			0	1,336	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		10/26/2012.	MBS Paydown 0.196483627		4,758	4,758	4,758	4,758				0		4,758			0	113	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		11/26/2012.	MBS Paydown 0.170695659		50,612	50,612	50,612	50,612				0		50,612			0	1,325	09/26/2035.
47232D DP 4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 9/26/35		12/26/2012.	MBS Paydown 0.152574031		35,566	35,566	35,566	35,566				0		35,566			0	1,019	09/26/2035.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		01/26/2012.	MBS Paydown 0.29248628		24,382	24,382	24,382	24,808		189		189		24,382			0	106	04/26/2037.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		02/26/2012.	MBS Paydown 0.276414999		23,706	23,706	23,706	24,121		(184)		(184)		23,706			0	206	04/26/2037.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		03/26/2012.	MBS Paydown 0.259009646		25,674	25,674	25,674	26,123		(259)		(259)		25,674			0	335	04/26/2037.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		04/26/2012.	MBS Paydown 0.251086398		11,687	11,687	11,687	11,892		(50)		(50)		11,687			0	203	04/26/2037.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		05/26/2012.	MBS Paydown 0.234731504		24,125	24,125	24,125	24,547		(281)		(281)		24,125			0	523	04/26/2037.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		06/26/2012.	MBS Paydown 0.214952416		29,175	29,175	29,175	29,686		(432)		(432)		29,175			0	758	04/26/2037.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37		07/26/2012.	MBS Paydown 0.209212091		8,467	8,467	8,467	8,616		(70)		(70)		8,467			0	257	04/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37	...	08/26/2012.	MBS Paydown 0.201365242		11,575	11,575	11,575	11,777		(107)		(107)		11,575			0	401	04/26/2037.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37	...	09/26/2012.	MBS Paydown 0.179249398		32,622	32,622	32,622	33,193		(606)		(606)		32,622			0	1,271	04/26/2037.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37	...	10/26/2012.	MBS Paydown 0.171960882		10,751	10,751	10,751	10,939		(127)		(127)		10,751			0	465	04/26/2037.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37	...	11/26/2012.	MBS Paydown 0.151203736		30,618	30,618	30,618	31,154		(614)		(614)		30,618			0	1,457	04/26/2037.
47232D DT 6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37	...	12/26/2012.	MBS Paydown 0.149025333		3,213	3,213	3,213	3,270		(46)		(46)		3,213			0	167	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	...	05/26/2012.	Pass-Through Loss			12,578	2,112			(121)		(121)					0	273	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	...	06/26/2012.	Pass-Through Loss			5,238	880			(64)		(64)					0	136	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	...	07/26/2012.	Pass-Through Loss			4,653	781			(66)		(66)					0	141	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	...	08/26/2012.	Pass-Through Loss			5,999	1,007			(95)		(95)					0	208	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	...	09/26/2012.	Pass-Through Loss			3,878	651			(68)		(68)					0	151	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	...	11/26/2012.	Pass-Through Loss			16,156	2,713			(317)		(317)					0	769	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	...	12/26/2012.	Pass-Through Loss			6,903	1,159			(104)		(104)					0	358	04/26/2037.
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37	...	01/26/2012.	MBS Paydown 0.016545304		47,433	47,433	47,433	47,158		59		59		47,433			0	414	06/26/2037.
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37	...	02/26/2012.	MBS Paydown 0.0		17,149	17,149	17,149	17,049		181		181		17,149			0	223	06/26/2037.
47232D EB 4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 6/26/37	...	03/26/2012.	MBS Paydown 0.0		848	848	848	844		138		138		848			0	15	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37	...	03/26/2012.	MBS Paydown 0.900104026		30,425	30,425	27,627	30,425		(30,425)		(30,425)				30,425	30,425	199	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37	...	04/26/2012.	MBS Paydown 0.863675651		11,095	11,095	10,074	11,095		(11,095)		(11,095)				11,095	11,095	190	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37	...	05/26/2012.	MBS Paydown 0.801757735		18,858	18,858	17,124	18,858		(18,858)		(18,858)				18,858	18,858	404	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37	...	06/26/2012.	MBS Paydown 0.746210847		16,918	16,918	15,362	16,918		(16,918)		(16,918)				16,918	16,918	435	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37	...	07/26/2012.	MBS Paydown 0.695494249		15,447	15,447	14,026	15,447		(15,447)		(15,447)				15,447	15,447	463	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37	...	08/26/2012.	MBS Paydown 0.607854588		26,692	26,692	24,237	26,692		(26,692)		(26,692)				26,692	26,692	913	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37	...	09/26/2012.	MBS Paydown 0.493251756		34,904	34,904	31,694	34,904				0		34,904			0	1,342	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37	...	10/26/2012.	MBS Paydown 0.478407312		4,521	4,521	4,105	4,521				0		4,521			0	193	06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37	...	11/30/2012.	Book Value Adjustment									0		119,435		(119,435)	(119,435)		06/26/2037.
47232D EC 2	JMAC 2009-R5 19A2 SUB SSUP CSTR 6/26/37	...	12/26/2012.	MBS Paydown 0.44641687		9,743	9,743	8,847	9,743				0		9,743			0	497	06/26/2037.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	01/26/2012.	MBS Paydown 0.355543107		36,294	36,294	36,294	36,294				0		36,294			0	349	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	02/26/2012.	MBS Paydown 0.343856316		12,271	12,271	12,271	12,271				0		12,271			0	175	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	03/26/2012.	MBS Paydown 0.322670051		22,246	22,246	22,246	22,246				0		22,246			0	422	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	04/26/2012.	MBS Paydown 0.305552389		17,974	17,974	17,974	17,974				0		17,974			0	425	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	05/26/2012.	MBS Paydown 0.270896594		36,389	36,389	36,389	36,389				0		36,389			0	1,030	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	06/26/2012.	MBS Paydown 0.240105611		32,331	32,331	32,331	32,331				0		32,331			0	1,066	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	07/26/2012.	MBS Paydown 0.218176343		23,026	23,026	23,026	23,026				0		23,026			0	867	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	08/26/2012.	MBS Paydown 0.206518899		12,240	12,240	12,240	12,240				0		12,240			0	518	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	09/26/2012.	MBS Paydown 0.19085515		16,447	16,447	16,447	16,447				0		16,447			0	773	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	10/26/2012.	MBS Paydown 0.170679733		21,184	21,184	21,184	21,184				0		21,184			0	1,095	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	11/26/2012.	MBS Paydown 0.159881257		11,338	11,338	11,338	11,338				0		11,338			0	639	12/26/2036.
47232D FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 12/26/36	...	12/26/2012.	MBS Paydown 0.150187764		10,178	10,178	10,178	10,178				0		10,178			0	621	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	...	03/26/2012.	Pass-Through Loss			4,653	917			(8)		(8)					0	60	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	...	04/26/2012.	Pass-Through Loss			4,164	821			(11)		(11)					0	71	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	...	05/26/2012.	Pass-Through Loss			4,748	936			(17)		(17)					0	102	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	...	06/26/2012.	Pass-Through Loss			6,172	1,217			(27)		(27)					0	159	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	...	08/26/2012.	Pass-Through Loss			798	157			(5)		(5)					0	27	06/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	...	09/26/2012.	Pass-Through Loss			3,169	625			(20)		(20)					0	122	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	...	10/26/2012.	Pass-Through Loss			5,194	1,024			(35)		(35)					0	221	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	...	11/26/2012.	Pass-Through Loss			4,411	869			(32)		(32)					0	189	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	...	12/26/2012.	Pass-Through Loss			7,129	1,405			(53)		(53)					0	364	06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	...	05/26/2012.	MBS Paydown 0.566544019		4,323	4,323	4,202	4,202		(3)		(3)		4,323			0	24	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	...	06/26/2012.	MBS Paydown 0.555995684		58,016	58,016	56,384	56,384		393		393		58,016			0	654	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	...	07/26/2012.	MBS Paydown 0.547753373		45,333	45,333	44,058	44,058		42		42		45,333			0	767	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	...	08/26/2012.	MBS Paydown 0.53902521		48,005	48,005	46,655	46,655		73		73		48,005			0	1,083	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	...	09/26/2012.	MBS Paydown 0.527688467		62,352	62,352	60,598	60,598		415		415		62,352			0	1,757	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	...	10/26/2012.	MBS Paydown 0.501346987		144,878	144,878	140,803	140,803		2,604		2,604		144,878			0	4,897	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	...	11/26/2012.	MBS Paydown 0.498215605		17,223	17,223	16,738	16,738		(156)		(156)		17,223			0	667	11/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	...	12/26/2012.	MBS Paydown 0.495141112		16,910	16,910	16,434	16,434		(181)		(181)		16,910			0	739	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	01/26/2012.	MBS Paydown 0.475391963		6,399	6,399	6,399	6,359				0		6,399			0	65	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	02/26/2012.	MBS Paydown 0.469049364		6,219	6,219	6,219	6,179				0		6,219			0	94	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	03/26/2012.	MBS Paydown 0.464853973		4,113	4,113	4,113	4,087				0		4,113			0	83	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	04/26/2012.	MBS Paydown 0.461082615		3,698	3,698	3,698	3,674		1		1		3,698			0	93	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	05/26/2012.	MBS Paydown 0.457039794		3,964	3,964	3,964	3,939		1		1		3,964			0	119	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	06/26/2012.	MBS Paydown 0.450806018		6,112	6,112	6,112	6,073		2		2		6,112			0	214	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	07/26/2012.	MBS Paydown 0.445063614		5,630	5,630	5,630	5,594		2		2		5,630			0	226	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	08/26/2012.	MBS Paydown 0.441146611		3,840	3,840	3,840	3,816		2		2		3,840			0	173	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	09/26/2012.	MBS Paydown 0.431739554		9,223	9,223	9,223	9,165		19		19		9,223			0	462	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	10/26/2012.	MBS Paydown 0.424562311		7,037	7,037	7,037	6,992		5		5		7,037			0	388	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	11/26/2012.	MBS Paydown 0.411825918		12,487	12,487	12,487	12,408		31		31		12,487			0	750	02/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	...	12/26/2012.	MBS Paydown 0.406018156		5,694	5,694	5,694	5,658		6		6		5,694			0	371	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	01/26/2012.	Pass-Through Loss			3,687	2,897					0					0	37	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	02/26/2012.	Pass-Through Loss			2,709	2,128					0					0	41	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	03/26/2012.	Pass-Through Loss			2,203	1,731					0					0	44	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	04/26/2012.	Pass-Through Loss			2,128	1,672					0					0	53	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	05/26/2012.	Pass-Through Loss			4,138	3,251					0					0	124	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	06/26/2012.	Pass-Through Loss			2,026	1,592					0					0	71	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	07/26/2012.	Pass-Through Loss			2,540	1,996					0					0	102	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	08/26/2012.	Pass-Through Loss			4,281	3,364					0					0	193	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	09/26/2012.	Pass-Through Loss			3,728	2,929					0					0	187	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	10/26/2012.	Pass-Through Loss			2,193	1,723					0					0	121	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	11/26/2012.	Pass-Through Loss			3,207	2,520					0					0	193	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	...	12/26/2012.	Pass-Through Loss			4,117	3,235					0					0	268	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	01/26/2012.	MBS Paydown 0.475385152		22,400	22,400	22,400	22,288				0		22,400			0	216	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	02/26/2012.	MBS Paydown 0.46904182		21,768	21,768	21,768	21,659				0		21,768			0	315	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	03/26/2012.	MBS Paydown 0.464845947		14,398	14,398	14,398	14,327		1		1		14,398			0	277	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	04/26/2012.	MBS Paydown 0.461074154		12,943	12,943	12,943	12,879		1		1		12,943			0	311	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	05/26/2012.	MBS Paydown 0.457030865		13,875	13,875	13,875	13,806		2		2		13,875			0	400	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	06/26/2012.	MBS Paydown 0.450796369		21,394	21,394	21,394	21,287		6		6		21,394			0	719	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	07/26/2012.	MBS Paydown 0.445053304		19,708	19,708	19,708	19,610		6		6		19,708			0	757	02/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	08/26/2012.	MBS Paydown 0.441135849		13,443	13,443	13,443	13,376		4		4		13,443			0	581	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	09/26/2012.	MBS Paydown 0.431727707		32,285	32,285	32,285	32,124		28		28		32,285			0	1,549	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	10/26/2012.	MBS Paydown 0.424549635		24,632	24,632	24,632	24,509		19		19		24,632			0	1,300	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	11/26/2012.	MBS Paydown 0.411811774		43,711	43,711	43,711	43,493		51		51		43,711			0	2,516	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	...	12/26/2012.	MBS Paydown 0.406003342		19,932	19,932	19,932	19,833		18		18		19,932			0	1,243	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	01/26/2012.	Pass-Through Loss			12,906	11,994					0					0	62	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	02/26/2012.	Pass-Through Loss			9,482	8,812					0					0	91	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	03/26/2012.	Pass-Through Loss			7,712	7,167					0					0	111	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	04/26/2012.	Pass-Through Loss			7,448	6,922			(5)		(5)					0	143	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	05/26/2012.	Pass-Through Loss			14,485	13,461			(9)		(9)					0	347	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	06/26/2012.	Pass-Through Loss			7,090	6,589			(5)		(5)					0	204	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	07/26/2012.	Pass-Through Loss			8,892	8,264			(6)		(6)					0	298	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	08/26/2012.	Pass-Through Loss			14,984	13,925			(10)		(10)					0	574	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	09/26/2012.	Pass-Through Loss			13,048	12,126			(9)		(9)					0	563	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	10/26/2012.	Pass-Through Loss			7,676	7,133			(5)		(5)					0	368	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	11/26/2012.	Pass-Through Loss			11,224	10,431			(7)		(7)					0	592	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	...	12/26/2012.	Pass-Through Loss			14,410	13,391			(9)		(9)					0	829	02/26/2037.
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37	...	01/26/2012.	MBS Paydown 0.026597051		59,389	59,389	59,389	59,389				0		59,389			0	259	11/26/2037.
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37	...	02/26/2012.	MBS Paydown 0.002046094		58,659	58,659	58,659	58,659				0		58,659			0	505	11/26/2037.
47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR 11/26/37	...	03/26/2012.	MBS Paydown 0.0		4,889	4,889	4,889	4,889				0		4,889			0	63	11/26/2037.
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37	...	03/26/2012.	MBS Paydown 0.911218793		42,424	42,424	42,424	42,424				0		42,424			0	546	11/26/2037.
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37	...	04/26/2012.	MBS Paydown 0.735548255		83,945	83,945	83,945	83,945				0		83,945			0	1,429	11/26/2037.
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37	...	05/26/2012.	MBS Paydown 0.650555495		40,614	40,614	40,614	40,614				0		40,614			0	860	11/26/2037.
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37	...	06/26/2012.	MBS Paydown 0.54868678		48,678	48,678	48,678	48,678				0		48,678			0	1,229	11/26/2037.
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37	...	07/26/2012.	MBS Paydown 0.430500871		56,476	56,476	56,476	56,476				0		56,476			0	1,665	11/26/2037.
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37	...	08/26/2012.	MBS Paydown 0.248580211		86,932	86,932	86,932	86,932				0		86,932			0	2,873	11/26/2037.
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37	...	09/26/2012.	MBS Paydown 0.204565038		21,033	21,033	21,033	21,033				0		21,033			0	767	11/26/2037.
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37	...	10/26/2012.	MBS Paydown 0.173450066		14,868	14,868	14,868	14,868				0		14,868			0	612	11/26/2037.
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37	...	11/26/2012.	MBS Paydown 0.022644372		72,063	72,063	72,063	72,063				0		72,063			0	3,222	11/26/2037.
47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR 11/26/37	...	12/26/2012.	MBS Paydown 0.0		10,821	10,821	10,821	10,821				0		10,821			0	522	11/26/2037.
47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR 11/26/37	...	12/26/2012.	MBS Paydown 0.756663661		58,140	58,140	58,140	57,933		207		207		58,140			0	2,800	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	...	08/26/2012.	Pass-Through Loss			10,878	3,368			749		749					0	360	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	...	09/26/2012.	Pass-Through Loss			8,806	2,727			708		708					0	321	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	...	10/26/2012.	Pass-Through Loss			7,433	2,301			686		686					0	306	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	...	11/26/2012.	Pass-Through Loss			10,939	3,387			1,143		1,143					0	490	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	...	12/26/2012.	Pass-Through Loss			15,349	4,753			1,115		1,115					0	741	11/26/2037.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	01/26/2012.	MBS Paydown 0.163276171		1,655	1,655	1,655	1,655				0		1,655			0	8	07/26/2036.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	02/26/2012.	MBS Paydown 0.152993041		5,512	5,512	5,512	5,512				0		5,512			0	55	07/26/2036.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	03/26/2012.	MBS Paydown 0.150310496		1,438	1,438	1,438	1,438				0		1,438			0	22	07/26/2036.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	04/26/2012.	MBS Paydown 0.148431027		1,007	1,007	1,007	1,007				0		1,007			0	20	07/26/2036.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	05/26/2012.	MBS Paydown 0.13745922		5,881	5,881	5,881	5,881				0		5,881			0	147	07/26/2036.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	06/26/2012.	MBS Paydown 0.130906923		3,512	3,512	3,512	3,512				0		3,512			0	105	07/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	07/26/2012.	MBS Paydown 0.121231661		5,186	5,186	5,186	5,186				0		5,186			0	182	07/26/2036.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	08/26/2012.	MBS Paydown 0.10422305		9,117	9,117	9,117	9,117				0		9,117			0	365	07/26/2036.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	09/26/2012.	MBS Paydown 0.100095436		2,212	2,212	2,212	2,212				0		2,212			0	100	07/26/2036.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	10/26/2012.	MBS Paydown 0.095912561		2,242	2,242	2,242	2,242				0		2,242			0	112	07/26/2036.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	11/26/2012.	MBS Paydown 0.091596829		2,313	2,313	2,313	2,313				0		2,313			0	127	07/26/2036.
47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.00 07/26/36	...	12/26/2012.	MBS Paydown 0.090500802		587	587	587	587				0		587			0	35	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	01/26/2012.	Pass-Through Loss			6,386	1,177					0					0	32	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	02/26/2012.	Pass-Through Loss			6,855	1,264					0					0	69	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	03/26/2012.	Pass-Through Loss			4,324	797					0					0	65	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	04/26/2012.	Pass-Through Loss			4,192	773					0					0	84	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	05/26/2012.	Pass-Through Loss			2,464	454					0					0	62	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	06/26/2012.	Pass-Through Loss			1,018	188					0					0	31	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	07/26/2012.	Pass-Through Loss			3,153	581					0					0	110	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	08/26/2012.	Pass-Through Loss			4,647	857					0					0	186	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	09/26/2012.	Pass-Through Loss			3,578	660					0					0	161	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	10/26/2012.	Pass-Through Loss			3,364	620					0					0	168	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	11/26/2012.	Pass-Through Loss			2,388	440					0					0	131	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	...	12/26/2012.	Pass-Through Loss			840	155			66		66					0	50	07/26/2036.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	01/26/2012.	MBS Paydown 0.26129173		12,843	12,843	12,843	12,843				0		12,843			0	54	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	02/26/2012.	MBS Paydown 0.25435256		5,901	5,901	5,901	5,901				0		5,901			0	50	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	03/26/2012.	MBS Paydown 0.247393892		5,917	5,917	5,917	5,917				0		5,917			0	77	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	04/26/2012.	MBS Paydown 0.242425099		4,225	4,225	4,225	4,225				0		4,225			0	74	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	05/26/2012.	MBS Paydown 0.235760497		5,667	5,667	5,667	5,667				0		5,667			0	127	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	06/26/2012.	MBS Paydown 0.227099084		7,365	7,365	7,365	7,365				0		7,365			0	199	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	07/26/2012.	MBS Paydown 0.222828567		3,631	3,631	3,631	3,631				0		3,631			0	116	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	08/26/2012.	MBS Paydown 0.220532231		1,953	1,953	1,953	1,953				0		1,953			0	71	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	09/26/2012.	MBS Paydown 0.214374659		5,236	5,236	5,236	5,236				0		5,236			0	211	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	10/26/2012.	MBS Paydown 0.209176558		4,420	4,420	4,420	4,420				0		4,420			0	197	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	11/26/2012.	MBS Paydown 0.198250432		9,291	9,291	9,291	9,291				0		9,291			0	454	04/26/2037.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	...	12/26/2012.	MBS Paydown 0.186786298		9,748	9,748	9,748	9,748				0		9,748			0	516	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	01/26/2012.	MBS Paydown 0.977329788		21,844	21,844	21,844	21,812		(4)		(4)		21,844			0	101	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	02/26/2012.	MBS Paydown 0.963811332		28,389	28,389	28,389	28,346		(1)		(1)		28,389			0	264	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	03/26/2012.	MBS Paydown 0.956717395		14,897	14,897	14,897	14,875				0		14,897			0	207	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	04/26/2012.	MBS Paydown 0.946444999		21,572	21,572	21,572	21,540		(9)		(9)		21,572			0	399	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	05/26/2012.	MBS Paydown 0.938358286		16,982	16,982	16,982	16,957		(2)		(2)		16,982			0	392	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	06/26/2012.	MBS Paydown 0.921670719		35,044	35,044	35,044	34,992		(39)		(39)		35,044			0	968	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	07/26/2012.	MBS Paydown 0.913249492		17,685	17,685	17,685	17,658		(4)		(4)		17,685			0	570	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	08/26/2012.	MBS Paydown 0.905184094		16,937	16,937	16,937	16,912		(1)		(1)		16,937			0	624	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	09/26/2012.	MBS Paydown 0.889065465		33,849	33,849	33,849	33,799		(40)		(40)		33,849			0	1,402	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	10/26/2012.	MBS Paydown 0.881481187		15,927	15,927	15,927	15,903		(1)		(1)		15,927			0	733	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	11/26/2012.	MBS Paydown 0.872511283		18,837	18,837	18,837	18,809		(7)		(7)		18,837			0	956	11/26/2035.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	...	12/26/2012.	MBS Paydown 0.855658111		35,392	35,392	35,392	35,339		(41)		(41)		35,392			0	1,958	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	01/26/2012.	Pass-Through Loss			11,761	11,699					0					0	54	11/26/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	02/26/2012.	Pass-Through Loss			22,098	21,982					0					0	204	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	03/26/2012.	Pass-Through Loss			11,182	11,123					0					0	155	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	04/26/2012.	Pass-Through Loss			8,608	8,563			(48)		(48)					0	159	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	05/26/2012.	Pass-Through Loss			10,634	10,578			(59)		(59)					0	245	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	06/26/2012.	Pass-Through Loss			18,423	18,326			(103)		(103)					0	508	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	07/26/2012.	Pass-Through Loss			9,588	9,538			(53)		(53)					0	308	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	08/26/2012.	Pass-Through Loss			4,700	4,676			(26)		(26)					0	173	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	09/26/2012.	Pass-Through Loss			11,925	11,862			(66)		(66)					0	493	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	10/26/2012.	Pass-Through Loss			16,917	16,828			(94)		(94)					0	776	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	11/26/2012.	Pass-Through Loss			20,137	20,031			(112)		(112)					0	1,019	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	...	12/26/2012.	Pass-Through Loss			15,134	15,054			(84)		(84)					0	835	11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	01/26/2012.	MBS Paydown 0.539199894		11,942	11,942	11,942	11,858				0		11,942			0	59	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	02/26/2012.	MBS Paydown 0.525452255		20,621	20,621	20,621	20,476		13		13		20,621			0	202	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	03/26/2012.	MBS Paydown 0.508756505		25,044	25,044	25,044	24,867		34		34		25,044			0	368	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	04/26/2012.	MBS Paydown 0.489356352		29,100	29,100	29,100	28,895		54		54		29,100			0	570	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	05/26/2012.	MBS Paydown 0.478525329		16,247	16,247	16,247	16,132		15		15		16,247			0	397	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	06/26/2012.	MBS Paydown 0.474379154		6,219	6,219	6,219	6,175		6		6		6,219			0	182	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	07/26/2012.	MBS Paydown 0.472488915		2,835	2,835	2,835	2,815		3		3		2,835			0	97	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	08/26/2012.	MBS Paydown 0.464941822		11,321	11,321	11,321	11,241		12		12		11,321			0	442	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	09/26/2012.	MBS Paydown 0.456518767		12,635	12,635	12,635	12,545		13		13		12,635			0	555	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	10/26/2012.	MBS Paydown 0.452415654		6,155	6,155	6,155	6,111		8		8		6,155			0	301	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	11/26/2012.	MBS Paydown 0.441460714		16,432	16,432	16,432	16,316		36		36		16,432			0	883	05/26/2036.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	...	12/26/2012.	MBS Paydown 0.432969686		12,737	12,737	12,737	12,647		23		23		12,737			0	747	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	01/26/2012.	Pass-Through Loss			7,004	5,962					0					0	34	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	02/26/2012.	Pass-Through Loss			5,020	4,273					0					0	49	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	03/26/2012.	Pass-Through Loss			3,715	3,162					0					0	54	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	04/26/2012.	Pass-Through Loss			3,352	2,854			(132)		(132)					0	65	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	05/26/2012.	Pass-Through Loss			5,328	4,535			(210)		(210)					0	130	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	06/26/2012.	Pass-Through Loss			2,281	1,942			(90)		(90)					0	67	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	07/26/2012.	Pass-Through Loss			3,672	3,126			(145)		(145)					0	125	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	08/26/2012.	Pass-Through Loss			13,055	11,112			(515)		(515)					0	509	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	09/26/2012.	Pass-Through Loss			524	446			(21)		(21)					0	23	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	10/26/2012.	Pass-Through Loss			1,596	1,358			(63)		(63)					0	78	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	11/26/2012.	Pass-Through Loss			4,879	4,153			(192)		(192)					0	262	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	...	12/26/2012.	Pass-Through Loss			4,992	4,249			(197)		(197)					0	292	05/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	...	09/26/2012.	MBS Paydown 0.99877011		1,968	1,968	1,968	1,967		(6)		(6)		1,968			0	77	09/26/2035.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	...	10/26/2012.	MBS Paydown 0.975156635		37,782	37,782	37,782	37,761		(116)		(116)		37,782			0	1,652	09/26/2035.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	...	11/26/2012.	MBS Paydown 0.967402702		12,406	12,406	12,406	12,400		(37)		(37)		12,406			0	597	09/26/2035.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	...	12/26/2012.	MBS Paydown 0.951477307		25,481	25,481	25,481	25,467		(75)		(75)		25,481			0	1,337	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	...	10/26/2012.	Pass-Through Loss			5,956	4,431			(115)		(115)					0	260	09/26/2035.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	01/26/2012.	MBS Paydown 0.346390069		29,903	29,903	29,120	29,219		(42)		(42)		29,903			0	303	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	02/26/2012.	MBS Paydown 0.332554019		22,758	22,758	22,162	22,237		(73)		(73)		22,758			0	344	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	03/26/2012.	MBS Paydown 0.28442329		79,167	79,167	77,094	77,356		1,153		1,153		79,167			0	1,593	04/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	04/26/2012.	MBS Paydown 0.259180562		41,520	41,520	40,433	40,570		436		436		41,520			0	1,043	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	05/26/2012.	MBS Paydown 0.253760281		8,915	8,915	8,682	8,711		67		67		8,915			0	269	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	06/26/2012.	MBS Paydown 0.242898937		17,865	17,865	17,397	17,456		146		146		17,865			0	628	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	07/26/2012.	MBS Paydown 0.224871383		29,652	29,652	28,876	28,974		178		178		29,652			0	1,190	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	08/26/2012.	MBS Paydown 0.202483379		36,825	36,825	35,860	35,982		452		452		36,825			0	1,662	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	09/26/2012.	MBS Paydown 0.176678684		42,444	42,444	41,333	41,473		696		696		42,444			0	2,128	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	10/26/2012.	MBS Paydown 0.175882833		1,309	1,309	1,275	1,279		20		20		1,309			0	72	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	11/26/2012.	MBS Paydown 0.168479741		12,177	12,177	11,858	11,898		182		182		12,177			0	732	04/26/2036.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	...	12/26/2012.	MBS Paydown 0.155893784		20,702	20,702	20,160	20,228		314		314		20,702			0	1,348	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	...	10/26/2012.	Pass-Through Loss			4,289	813					0					0	214	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	...	11/26/2012.	Pass-Through Loss			2,043	387					0					0	112	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	01/26/2012.	MBS Paydown 0.623032955		14,384	14,384	14,384	14,551		(106)		(106)		14,384			0	72	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	02/26/2012.	MBS Paydown 0.613044312		13,774	13,774	13,774	13,934		(161)		(161)		13,774			0	138	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	03/26/2012.	MBS Paydown 0.611696991		1,858	1,858	1,858	1,880				0		1,858			0	28	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	04/26/2012.	MBS Paydown 0.603757012		10,949	10,949	10,949	11,076		(4)		(4)		10,949			0	219	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	05/26/2012.	MBS Paydown 0.59550145		11,384	11,384	11,384	11,517		(7)		(7)		11,384			0	285	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	06/26/2012.	MBS Paydown 0.584212816		15,567	15,567	15,567	15,748		(78)		(78)		15,567			0	467	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	07/26/2012.	MBS Paydown 0.575882555		11,487	11,487	11,487	11,621		(17)		(17)		11,487			0	402	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	08/26/2012.	MBS Paydown 0.566280546		13,241	13,241	13,241	13,395		(50)		(50)		13,241			0	530	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	09/26/2012.	MBS Paydown 0.560906603		7,411	7,411	7,411	7,497		(9)		(9)		7,411			0	333	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	10/26/2012.	MBS Paydown 0.55253098		11,550	11,550	11,550	11,684		(30)		(30)		11,550			0	577	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	11/26/2012.	MBS Paydown 0.543021542		13,114	13,114	13,114	13,266		(60)		(60)		13,114			0	721	04/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	...	12/26/2012.	MBS Paydown 0.53272034		14,205	14,205	14,205	14,370		(83)		(83)		14,205			0	852	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	01/26/2012.	Pass-Through Loss			7,230	3,231					0					0	36	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	02/26/2012.	Pass-Through Loss			5,314	2,375					0					0	53	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	03/26/2012.	Pass-Through Loss			4,122	1,842					0					0	62	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	04/26/2012.	Pass-Through Loss			4,822	2,155			(11)		(11)					0	96	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	05/26/2012.	Pass-Through Loss			3,412	1,525			(8)		(8)					0	85	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	06/26/2012.	Pass-Through Loss			3,219	1,438			(7)		(7)					0	97	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	07/26/2012.	Pass-Through Loss			3,173	1,418			(7)		(7)					0	111	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	08/26/2012.	Pass-Through Loss			4,707	2,103			(10)		(10)					0	188	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	09/26/2012.	Pass-Through Loss			4,060	1,814			(9)		(9)					0	183	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	10/26/2012.	Pass-Through Loss			1,960	876			(4)		(4)					0	98	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	11/26/2012.	Pass-Through Loss			4,494	2,008			(10)		(10)					0	247	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	...	12/26/2012.	Pass-Through Loss			2,484	1,110			(6)		(6)					0	149	04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	01/26/2012.	MBS Paydown 0.317735295		2,760	2,760	2,760	2,760				0		2,760			0	14	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	02/26/2012.	MBS Paydown 0.313003978		2,730	2,730	2,730	2,730				0		2,730			0	27	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	03/26/2012.	MBS Paydown 0.308303307		2,712	2,712	2,712	2,712				0		2,712			0	41	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	04/26/2012.	MBS Paydown 0.30267794		3,245	3,245	3,245	3,245				0		3,245			0	65	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	05/26/2012.	MBS Paydown 0.295345486		4,230	4,230	4,230	4,230				0		4,230			0	106	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	06/26/2012.	MBS Paydown 0.285305418		5,792	5,792	5,792	5,792				0		5,792			0	174	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	07/26/2012.	MBS Paydown 0.277697481		4,389	4,389	4,389	4,389				0		4,389			0	154	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	08/26/2012.	MBS Paydown 0.27236308		3,078	3,078	3,078	3,078				0		3,078			0	123	07/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	09/26/2012.	MBS Paydown 0.266086895		3,621	3,621	3,621	3,621				0		3,621			0	163	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	10/26/2012.	MBS Paydown 0.261478498		2,659	2,659	2,659	2,659				0		2,659			0	133	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	11/26/2012.	MBS Paydown 0.25161127		5,693	5,693	5,693	5,693				0		5,693			0	313	07/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	...	12/26/2012.	MBS Paydown 0.247113973		2,595	2,595	2,595	2,595				0		2,595			0	156	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	...	04/26/2012.	Pass-Through Loss			1,142	1,102			(2)		(2)					0	23	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	...	05/26/2012.	Pass-Through Loss			3,034	2,926			(6)		(6)					0	76	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	...	06/26/2012.	Pass-Through Loss			2,448	2,361			(6)		(6)					0	73	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	...	07/26/2012.	Pass-Through Loss			1,567	1,511			(4)		(4)					0	55	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	...	08/26/2012.	Pass-Through Loss			1,748	1,686			(6)		(6)					0	70	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	...	09/26/2012.	MBS Paydown 0.851620931		2,096	2,096	2,022	492		1,639		1,639		2,096			0	94	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	...	09/26/2012.	Pass-Through Loss			194	188					0					0	9	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	...	10/26/2012.	Pass-Through Loss			1,620	1,562			(7)		(7)					0	81	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	...	11/26/2012.	Pass-Through Loss			1,304	1,258			(6)		(6)					0	72	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	...	12/26/2012.	Pass-Through Loss			1,677	1,618			(8)		(8)					0	101	07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	01/26/2012.	MBS Paydown 0.538165519		19,276	19,276	19,276	19,164		(24)		(24)		19,276			0	96	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	02/26/2012.	MBS Paydown 0.53147808		10,728	10,728	10,728	10,665				0		10,728			0	107	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	03/26/2012.	MBS Paydown 0.528265929		5,153	5,153	5,153	5,123				0		5,153			0	77	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	04/26/2012.	MBS Paydown 0.520008536		13,246	13,246	13,246	13,169		2		2		13,246			0	265	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	05/26/2012.	MBS Paydown 0.517241091		4,439	4,439	4,439	4,414		1		1		4,439			0	111	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	06/26/2012.	MBS Paydown 0.512566116		7,499	7,499	7,499	7,456		2		2		7,499			0	225	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	07/26/2012.	MBS Paydown 0.504434028		13,045	13,045	13,045	12,969		5		5		13,045			0	457	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	08/26/2012.	MBS Paydown 0.494695295		15,622	15,622	15,622	15,532		25		25		15,622			0	625	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	09/26/2012.	MBS Paydown 0.480871157		22,176	22,176	22,176	22,047		41		41		22,176			0	998	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	10/26/2012.	MBS Paydown 0.476944023		6,300	6,300	6,300	6,263		5		5		6,300			0	315	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	11/26/2012.	MBS Paydown 0.474297671		4,245	4,245	4,245	4,220		3		3		4,245			0	233	03/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	...	12/26/2012.	MBS Paydown 0.469410249		7,840	7,840	7,840	7,795		7		7		7,840			0	470	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	01/26/2012.	MBS Paydown 0.437592544		4,039	4,039	4,071	4,062				0		4,039			0	20	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	02/26/2012.	MBS Paydown 0.432471764		2,388	2,388	2,408	2,402				0		2,388			0	24	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	03/26/2012.	MBS Paydown 0.429387212		1,439	1,439	1,450	1,447		7		7		1,439			0	22	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	04/26/2012.	MBS Paydown 0.427174569		1,032	1,032	1,040	1,038				0		1,032			0	21	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	05/26/2012.	MBS Paydown 0.419556823		3,553	3,553	3,582	3,573		(5)		(5)		3,553			0	89	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	06/26/2012.	MBS Paydown 0.416890002		1,244	1,244	1,254	1,251		(1)		(1)		1,244			0	37	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	07/26/2012.	MBS Paydown 0.40953735		3,429	3,429	3,457	3,449		(5)		(5)		3,429			0	120	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	08/26/2012.	MBS Paydown 0.396145251		6,246	6,246	6,296	6,282		(35)		(35)		6,246			0	250	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	09/26/2012.	MBS Paydown 0.378264364		8,340	8,340	8,407	8,387		(58)		(58)		8,340			0	375	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	10/26/2012.	MBS Paydown 0.365014853		6,180	6,180	6,229	6,215		(38)		(38)		6,180			0	309	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	11/26/2012.	MBS Paydown 0.347746724		8,054	8,054	8,119	8,100		(57)		(57)		8,054			0	443	03/26/2037.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	...	12/26/2012.	MBS Paydown 0.340195962		3,522	3,522	3,550	3,542		(12)		(12)		3,522			0	211	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	...	05/26/2012.	Pass-Through Loss			1,404	1,415			(5)		(5)					0	33	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	...	06/26/2012.	Pass-Through Loss			2,276	2,294			(9)		(9)					0	65	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	...	07/26/2012.	Pass-Through Loss			3,168	3,193			(12)		(12)					0	106	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	...	08/26/2012.	Pass-Through Loss			4,340	4,375			(17)		(17)					0	167	03/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	...	09/26/2012.	Pass-Through Loss			3,496	3,524			(14)		(14)					0	152	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	...	10/26/2012.	Pass-Through Loss			2,843	2,866			(11)		(11)					0	138	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	...	11/26/2012.	Pass-Through Loss			3,874	3,905			(15)		(15)					0	208	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	...	12/26/2012.	Pass-Through Loss			1,140	1,150			(4)		(4)					0	67	03/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	01/26/2012.	MBS Paydown 0.360299084		4,199	4,199	4,262	4,244				0		4,199			0	20	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	02/26/2012.	MBS Paydown 0.346130794		13,955	13,955	14,165	14,105		(141)		(141)		13,955			0	134	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	03/26/2012.	MBS Paydown 0.341907226		4,160	4,160	4,223	4,205				0		4,160			0	60	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	04/26/2012.	MBS Paydown 0.334450759		7,344	7,344	7,455	7,423		(3)		(3)		7,344			0	141	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	05/26/2012.	MBS Paydown 0.328967881		5,400	5,400	5,482	5,458		(5)		(5)		5,400			0	129	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	06/26/2012.	MBS Paydown 0.318548826		10,262	10,262	10,417	10,373		(13)		(13)		10,262			0	295	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	07/26/2012.	MBS Paydown 0.309689509		8,726	8,726	8,857	8,820		(16)		(16)		8,726			0	293	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	08/26/2012.	MBS Paydown 0.300820912		8,735	8,735	8,867	8,829		(20)		(20)		8,735			0	335	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	09/26/2012.	MBS Paydown 0.292640934		8,057	8,057	8,178	8,144		(22)		(22)		8,057			0	347	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	10/26/2012.	MBS Paydown 0.288119406		4,453	4,453	4,521	4,501		(15)		(15)		4,453			0	213	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	11/26/2012.	MBS Paydown 0.277405014		10,553	10,553	10,712	10,667		(122)		(122)		10,553			0	556	04/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	...	12/26/2012.	MBS Paydown 0.269778797		7,511	7,511	7,625	7,592		(29)		(29)		7,511			0	432	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	01/26/2012.	Pass-Through Loss			6,033	6,124					0					0	29	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	02/26/2012.	Pass-Through Loss			5,999	6,089					0					0	57	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	03/26/2012.	Pass-Through Loss			5,992	6,082					0					0	86	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	04/26/2012.	Pass-Through Loss			5,931	6,021			(18)		(18)					0	114	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	05/26/2012.	Pass-Through Loss			6,949	7,054			(21)		(21)					0	166	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	06/26/2012.	Pass-Through Loss			8,583	8,712			(25)		(25)					0	247	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	07/26/2012.	Pass-Through Loss			7,843	7,961			(23)		(23)					0	263	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	08/26/2012.	Pass-Through Loss			9,146	9,284			(27)		(27)					0	351	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	09/26/2012.	Pass-Through Loss			4,457	4,524			(13)		(13)					0	192	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	10/26/2012.	Pass-Through Loss			2,665	2,705			(8)		(8)					0	128	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	11/26/2012.	Pass-Through Loss			8,794	8,927			(26)		(26)					0	464	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	...	12/26/2012.	Pass-Through Loss			12,029	12,210			(36)		(36)					0	692	04/26/2037.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	01/26/2012.	MBS Paydown 0.498232176		6,469	6,469	6,469	6,447				0		6,469			0	31	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	02/26/2012.	MBS Paydown 0.456440522		16,717	16,717	16,717	16,659		1		1		16,717			0	160	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	03/26/2012.	MBS Paydown 0.429749728		10,676	10,676	10,676	10,639		3		3		10,676			0	153	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	04/26/2012.	MBS Paydown 0.408658905		8,436	8,436	8,436	8,407		4		4		8,436			0	162	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	05/26/2012.	MBS Paydown 0.356343071		20,926	20,926	20,926	20,854		17		17		20,926			0	501	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	06/26/2012.	MBS Paydown 0.340307612		6,414	6,414	6,414	6,392		7		7		6,414			0	184	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	07/26/2012.	MBS Paydown 0.269210507		28,439	28,439	28,439	28,340		38		38		28,439			0	954	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	08/26/2012.	MBS Paydown 0.233606189		14,242	14,242	14,242	14,192		85		85		14,242			0	546	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	09/26/2012.	MBS Paydown 0.198164184		14,177	14,177	14,177	14,128		85		85		14,177			0	611	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	10/26/2012.	MBS Paydown 0.14831178		19,941	19,941	19,941	19,872		119		119		19,941			0	956	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	11/26/2012.	MBS Paydown 0.117420189		12,357	12,357	12,357	12,314		74		74		12,357			0	651	01/26/2036.
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36	...	12/26/2012.	MBS Paydown 0.096543298		8,351	8,351	8,351	8,322		50		50		8,351			0	480	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	01/26/2012.	Pass-Through Loss			2,273	2,254					0					0	11	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	02/26/2012.	Pass-Through Loss			1,853	1,836					0					0	18	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	03/26/2012.	Pass-Through Loss			3,761	3,728					0					0	54	01/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	04/26/2012.	Pass-Through Loss			3,248	3,220			(33)		(33)					0	62	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	05/26/2012.	Pass-Through Loss			7,482	7,417			(77)		(77)					0	179	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	06/26/2012.	Pass-Through Loss			2,646	2,623			(27)		(27)					0	76	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	07/26/2012.	Pass-Through Loss			4,758	4,717			(49)		(49)					0	160	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	08/26/2012.	Pass-Through Loss			7,002	6,941			(72)		(72)					0	268	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	09/26/2012.	Pass-Through Loss			1,859	1,843			(19)		(19)					0	80	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	10/26/2012.	Pass-Through Loss			4,078	4,042			(42)		(42)					0	195	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	11/26/2012.	Pass-Through Loss			9,893	9,807			(102)		(102)					0	521	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	...	12/26/2012.	Pass-Through Loss			3,625	3,593			(108)		(108)					0	208	01/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	01/26/2012.	MBS Paydown 0.273641959		6,139	6,139	6,139	6,139				0		6,139			0	28	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	02/26/2012.	MBS Paydown 0.267513486		4,305	4,305	4,305	4,305				0		4,305			0	39	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	03/26/2012.	MBS Paydown 0.25963126		5,536	5,536	5,536	5,536				0		5,536			0	76	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	04/26/2012.	MBS Paydown 0.253247754		4,484	4,484	4,484	4,484				0		4,484			0	82	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	05/26/2012.	MBS Paydown 0.246944395		4,427	4,427	4,427	4,427				0		4,427			0	101	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	06/26/2012.	MBS Paydown 0.236376831		7,422	7,422	7,422	7,422				0		7,422			0	204	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	07/26/2012.	MBS Paydown 0.225505872		7,636	7,636	7,636	7,636				0		7,636			0	245	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	08/26/2012.	MBS Paydown 0.222542122		2,082	2,082	2,082	2,082				0		2,082			0	76	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	09/26/2012.	MBS Paydown 0.215686858		4,815	4,815	4,815	4,815				0		4,815			0	199	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	10/26/2012.	MBS Paydown 0.202221677		9,458	9,458	9,458	9,458				0		9,458			0	433	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	11/26/2012.	MBS Paydown 0.191941522		7,221	7,221	7,221	7,221				0		7,221			0	364	02/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	...	12/26/2012.	MBS Paydown 0.185365307		4,619	4,619	4,619	4,619				0		4,619			0	254	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	01/26/2012.	Pass-Through Loss			4,143	577					0					0	19	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	02/26/2012.	Pass-Through Loss			2,116	295					0					0	19	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	03/26/2012.	Pass-Through Loss			1,826	254					0					0	25	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	04/26/2012.	Pass-Through Loss			3,437	478					0					0	63	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	05/26/2012.	Pass-Through Loss			3,370	469					0					0	77	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	06/26/2012.	Pass-Through Loss			3,645	507					0					0	100	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	07/26/2012.	Pass-Through Loss			4,492	625					0					0	144	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	08/26/2012.	Pass-Through Loss			3,484	485					0					0	128	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	09/26/2012.	Pass-Through Loss			3,625	504					0					0	150	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	10/26/2012.	Pass-Through Loss			2,130	296					0					0	98	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	11/26/2012.	Pass-Through Loss			3,283	457					0					0	166	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	...	12/26/2012.	Pass-Through Loss			3,460	481			(696)		(696)					0	190	02/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	01/26/2012.	MBS Paydown 0.38358746		21,331	21,331	21,331	21,221				0		21,331			0	93	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	02/26/2012.	MBS Paydown 0.367246898		21,331	21,331	21,331	21,221		3		3		21,331			0	186	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	03/26/2012.	MBS Paydown 0.350906336		21,331	21,331	21,331	21,221		6		6		21,331			0	279	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	04/26/2012.	MBS Paydown 0.341932131		11,715	11,715	11,715	11,655		5		5		11,715			0	204	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	05/26/2012.	MBS Paydown 0.333009434		11,648	11,648	11,648	11,588		7		7		11,648			0	253	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	06/26/2012.	MBS Paydown 0.316668872		21,331	21,331	21,331	21,221		15		15		21,331			0	555	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	07/26/2012.	MBS Paydown 0.300328309		21,331	21,331	21,331	21,221		18		18		21,331			0	647	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	08/26/2012.	MBS Paydown 0.283987747		21,331	21,331	21,331	21,221		(42)		(42)		21,331			0	738	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	09/26/2012.	MBS Paydown 0.267647185		21,331	21,331	21,331	21,221		(19)		(19)		21,331			0	829	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	10/26/2012.	MBS Paydown 0.267372002		359	359	359	357				0		359			0	15	06/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	11/26/2012.	MBS Paydown 0.264994232		3,104	3,104	3,104	3,088				0		3,104			0	147	06/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	...	12/26/2012.	MBS Paydown 0.258895187		7,962	7,962	7,962	7,921		3		3		7,962			0	411	06/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	01/26/2012.	MBS Paydown 0.538485974		18,547	18,547	18,547	18,533				0		18,547			0	15	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	02/26/2012.	MBS Paydown 0.522396916		23,433	23,433	23,433	23,415		1		1		23,433			0	37	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	03/26/2012.	MBS Paydown 0.499193409		33,794	33,794	33,794	33,769		2		2		33,794			0	79	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	04/26/2012.	MBS Paydown 0.493668872		8,046	8,046	8,046	8,040				0		8,046			0	25	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	05/26/2012.	MBS Paydown 0.480437739		19,270	19,270	19,270	19,256		1		1		19,270			0	74	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	06/26/2012.	MBS Paydown 0.476184286		6,195	6,195	6,195	6,190				0		6,195			0	28	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	07/26/2012.	MBS Paydown 0.466048631		14,762	14,762	14,762	14,751				0		14,762			0	79	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	08/26/2012.	MBS Paydown 0.44408264		31,992	31,992	31,992	31,968		(373)		(373)		31,992			0	194	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	09/26/2012.	MBS Paydown 0.437547142		9,518	9,518	9,518	9,511		(3)		(3)		9,518			0	65	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	10/26/2012.	MBS Paydown 0.426717323		15,773	15,773	15,773	15,761		(3)		(3)		15,773			0	119	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	11/26/2012.	MBS Paydown 0.423399537		4,832	4,832	4,832	4,828		(1)		(1)		4,832			0	40	01/26/2047.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	...	12/26/2012.	MBS Paydown 0.409289091		20,551	20,551	20,551	20,535		2		2		20,551			0	186	01/26/2047.
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36	...	01/26/2012.	MBS Paydown 0.387027867		7,316	7,316	7,316	7,221				0		7,316			0	40	03/26/2036.
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36	...	02/26/2012.	MBS Paydown 0.371763079		8,912	8,912	8,912	8,797		55		55		8,912			0	97	03/26/2036.
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36	...	03/26/2012.	MBS Paydown 0.34928109		13,126	13,126	13,126	12,956		97		97		13,126			0	213	03/26/2036.
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36	...	04/26/2012.	MBS Paydown 0.343354119		3,460	3,460	3,460	3,416		5		5		3,460			0	75	03/26/2036.
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36	...	05/26/2012.	MBS Paydown 0.324615459		10,941	10,941	10,941	10,799		75		75		10,941			0	296	03/26/2036.
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36	...	06/26/2012.	MBS Paydown 0.300077678		14,326	14,326	14,326	14,141		115		115		14,326			0	466	03/26/2036.
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36	...	09/26/2012.	MBS Paydown 0.278042719		12,865	12,865	12,865	12,698		109		109		12,865			0	627	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	01/26/2012.	Pass-Through Loss			12,773	2,688					0					0	148	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	02/26/2012.	Pass-Through Loss			16,277	3,425					0					0	277	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	03/26/2012.	Pass-Through Loss			11,690	2,460					0					0	262	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	04/26/2012.	Pass-Through Loss			8,295	1,745					0					0	231	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	05/26/2012.	Pass-Through Loss			17,206	3,621					0					0	572	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	06/26/2012.	Pass-Through Loss			9,755	2,053					0					0	377	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	07/26/2012.	Pass-Through Loss			3,669	772					0					0	160	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	08/26/2012.	Pass-Through Loss			1,017	214					0					0	50	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	09/26/2012.	Pass-Through Loss			1,813	381					0					0	100	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	10/26/2012.	Pass-Through Loss			9,233	1,943					0					0	545	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	11/26/2012.	Pass-Through Loss			3,235	681					0					0	207	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	...	12/26/2012.	Pass-Through Loss			1,016	214			(41)		(41)					0	70	03/26/2036.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	...	01/26/2012.	MBS Paydown 0.563232876		16,756	16,756	15,458	15,700		395		395		16,756			0	36	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	...	02/26/2012.	MBS Paydown 0.558022288		10,421	10,421	9,614	9,764		12		12		10,421			0	45	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	...	03/26/2012.	MBS Paydown 0.552679208		10,686	10,686	9,858	10,013		26		26		10,686			0	70	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	...	04/26/2012.	MBS Paydown 0.545375139		14,608	14,608	13,476	13,687		301		301		14,608			0	128	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	...	05/26/2012.	MBS Paydown 0.536625178		17,500	17,500	16,144	16,397		498		498		17,500			0	194	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	...	06/26/2012.	MBS Paydown 0.523658754		25,933	25,933	23,923	24,298		1,057		1,057		25,933			0	346	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	...	07/26/2012.	MBS Paydown 0.514291096		18,735	18,735	17,283	17,554		624		624		18,735			0	293	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	...	08/26/2012.	MBS Paydown 0.504192241		20,198	20,198	18,632	18,925		737		737		20,198			0	363	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	...	09/26/2012.	MBS Paydown 0.493220052		21,944	21,944	20,244	20,561		871		871		21,944			0	444	03/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37...	...	10/26/2012.	MBS Paydown 0.486117502		14,205	14,205	13,104	13,310		153		153		14,205			0	320	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37...	...	11/26/2012.	MBS Paydown 0.477833578		16,568	16,568	15,284	15,524		563		563		16,568			0	412	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37...	...	12/26/2012.	MBS Paydown 0.469109998		17,447	17,447	16,095	16,347		638		638		17,447			0	474	03/26/2037.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	...	09/26/2012.	MBS Paydown 0.924327102		756,729	756,729	711,325	730,806		24,109		24,109		756,729			0	37,836	09/26/2036.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	...	10/26/2012.	MBS Paydown 0.881736744		425,904	425,904	400,349	411,313		6,231		6,231		425,904			0	23,425	09/26/2036.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	...	11/26/2012.	MBS Paydown 0.831077914		506,588	506,588	476,193	489,234		9,580		9,580		506,588			0	30,395	09/26/2036.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36.....	...	12/26/2012.	MBS Paydown 0.819533352		115,446	115,446	108,519	111,491		1,362		1,362		115,446			0	7,504	09/26/2036.
494550 BM 7	KINDER MORGAN ENER 3.45 02/15/2023	...	09/07/2012.	BANK OF AMER/ML		1,015,560	1,000,000	995,980	995,980		26		26		996,006		19,554	19,554	2,779	02/15/2023.
50075N BA 1	KRAFT FOODS INC 5.375 02/10/2020	...	07/18/2012.	Consent Fee		20,940			1,986,009				0		20,940			0		02/10/2020.
50075N BA 1	KRAFT FOODS INC 5.375 02/10/2020	...	07/18/2012.	Exchanged		1,262,274	1,047,000	1,038,373	1,039,676		399		399		1,029,113		233,161	233,161	52,837	02/10/2020.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022	...	04/01/2012.	Sinking Fund Redemption 100.0		57,614	57,614	56,894	56,949		22		22		57,614			0	1,786	10/01/2022.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022	...	10/01/2012.	Sinking Fund Redemption 100.0		60,938	60,938	60,176	60,235		72		72		60,938			0	3,778	10/01/2022.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	01/25/2012.	MBS Paydown 0.445128441		1,108	1,108	720	588				0		1,108			0	5	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	02/25/2012.	MBS Paydown 0.441685665		2,821	2,821	1,834	3,655				0		2,821			0	24	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	02/25/2012.	Pass-Through Loss			4,065	2,642					0					0	34	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	03/25/2012.	MBS Paydown 0.436568689		2,952	2,952	1,919	5,432				0		2,952			0	38	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	03/25/2012.	Pass-Through Loss			7,282	4,733					0					0	93	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	04/25/2012.	MBS Paydown 0.436015871		1,106	1,106	719	587		54		54		1,106			0	19	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	05/25/2012.	MBS Paydown 0.432436516		2,681	2,681	1,743	3,800		(2,376)		(2,376)		2,681			0	57	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	05/25/2012.	Pass-Through Loss			4,478	2,910					0					0	95	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	06/25/2012.	Pass-Through Loss			7,105	4,618			396		396					0	178	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	07/25/2012.	MBS Paydown 0.427137765		952	952	619	1,854		190		190		952			0	28	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	07/25/2012.	Pass-Through Loss			2,540	1,651					0					0	74	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	08/25/2012.	MBS Paydown 0.423544758		1,611	1,611	1,047	3,814		392		392		1,611			0	54	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	08/25/2012.	Pass-Through Loss			5,575	3,624					0					0	188	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	09/25/2012.	MBS Paydown 0.419378062		6,628	6,628	4,308	4,423		455		455		6,628			0	250	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	09/25/2012.	Pass-Through Loss			1,705	1,109					0					0	64	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	10/25/2012.	MBS Paydown 0.418767523		1,221	1,221	794	648		67		67		1,221			0	51	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	11/25/2012.	MBS Paydown 0.413778277		5,012	5,012	3,258	5,297		544		544		5,012			0	230	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	11/25/2012.	Pass-Through Loss			4,967	3,228					0					0	228	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	...	12/25/2012.	MBS Paydown 0.410814597		5,927	5,927	3,853	3,146		323		323		5,927			0	297	01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	01/25/2012.	MBS Paydown 0.497989938		2,052	2,052	1,786	1,798				0		2,052			0	10	07/25/2047.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	02/25/2012.	MBS Paydown 0.46865219		234,702	234,702	204,191	205,644		17,127		17,127		234,702			0	2,279	07/25/2047.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	03/25/2012.	MBS Paydown 0.46802732		4,999	4,999	4,349	4,380		12		12		4,999			0	73	07/25/2047.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	04/25/2012.	MBS Paydown 0.458778033		73,994	73,994	64,375	64,833		201		201		73,994			0	1,434	07/25/2047.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	05/25/2012.	MBS Paydown 0.458143975		5,072	5,072	4,413	4,444		26		26		5,072			0	123	07/25/2047.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	06/25/2012.	MBS Paydown 0.457526037		4,944	4,944	4,301	4,331		26		26		4,944			0	144	07/25/2047.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	07/25/2012.	MBS Paydown 0.428507161		232,151	232,151	201,971	203,409		19,976		19,976		232,151			0	7,861	07/25/2047.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	08/25/2012.	MBS Paydown 0.427896601		4,884	4,884	4,250	4,280		40		40		4,884			0	189	07/25/2047.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	09/25/2012.	MBS Paydown 0.427252839		5,150	5,150	4,481	4,512		44		44		5,150			0	224	07/25/2047.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	11/25/2012.	MBS Paydown 0.391167469		288,683	288,683	251,154	252,942		28,548		28,548		288,683			0	15,283	07/25/2047.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	...	12/25/2012.	MBS Paydown 0.378920719		97,974	97,974	85,237	85,844		6,172		6,172		97,974			0	5,644	07/25/2047.
53079E AC 8	LIBERTY MUTUAL 5.75 03/15/2014	...	05/07/2012.	Cash Tender 107.248		1,072,480	1,000,000	992,610	997,980		2,020		2,020		1,000,000		72,480	72,480	37,056	03/15/2014.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049	...	01/12/2012.	MBS Paydown 0.328154877		277,728	277,728	272,434	275,163		1,961		1,961		277,728			0	1,183	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049	...	02/12/2012.	MBS Paydown 0.324220121		11,804	11,804	11,579	11,695		9		9		11,804			0	101	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049	...	04/12/2012.	MBS Paydown 0.32411789		307	307	301	304				0		307			0	5	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049	...	05/12/2012.	MBS Paydown 0.217817956		318,900	318,900	312,821	315,954		2,550		2,550		318,900			0	6,793	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049	...	06/12/2012.	MBS Paydown 0.217514504		910	910	893	902		2		2		910			0	23	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049	...	08/12/2012.	MBS Paydown 0.215850429		4,992	4,992	4,897	4,946		14		14		4,992			0	170	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049	...	09/12/2012.	MBS Paydown 0.215565585		855	855	838	847		3		3		855			0	33	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049	...	10/12/2012.	MBS Paydown 0.215364493		603	603	592	598		1		1		603			0	26	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049	...	11/12/2012.	MBS Paydown 0.193229569		66,405	66,405	65,139	65,791		656		656		66,405			0	3,112	12/12/2049.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049	...	12/12/2012.	MBS Paydown 0.19127631		5,860	5,860	5,748	5,806		14		14		5,860			0	300	12/12/2049.
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065	...	11/10/2012.	MBS Paydown 0.980879541		38,241	38,241	35,660	35,895		2,345		2,345		38,241			0	1,946	12/10/2065.
580645 AD 1	MCGRAW-HILL INC 5.375 11/15/2012	...	11/15/2012.	Maturity 100.0		1,900,000	1,900,000	1,898,309	1,899,617		383		383		1,900,000			0	127,656	11/15/2012.
587405 AB 7	MERCANTILE BANKS B 4.625 04/15/2013	...	04/19/2012.	CITIGROUP		2,070,180	2,000,000	1,958,360	1,993,022		1,655		1,655		1,994,677		75,503	75,503	48,563	04/15/2013.
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030	...	01/01/2012.	MBS Paydown 0.082640101		6,513	6,513	6,690	6,625				0		6,513			0	136	04/01/2030.
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030	...	04/01/2012.	MBS Paydown 0.07887953		5,867	5,867	6,026	5,967		(16)		(16)		5,867			0	244	04/01/2030.
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030	...	07/01/2012.	MBS Paydown 0.075326111		5,543	5,543	5,694	5,639		(30)		(30)		5,543			0	346	04/01/2030.
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030	...	10/01/2012.	MBS Paydown 0.071445012		6,055	6,055	6,219	6,159		(48)		(48)		6,055			0	504	04/01/2030.
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		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		15,500			0	984	03/15/2025.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021	...	04/20/2012.	MBS Paydown 0.842857143		157,143	157,143	159,500	159,500		(210)		(210)		157,143			0	2,455	10/20/2021.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021	...	07/20/2012.	MBS Paydown 0.75		185,714	185,714	188,500	188,500		(635)		(635)		185,714			0	5,804	10/20/2021.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021	...	10/20/2012.	MBS Paydown 0.685714286		128,571	128,571	130,500	130,500		(708)		(708)		128,571			0	6,071	10/20/2021.
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39	...	01/15/2012.	MBS Paydown 0.43833299		229,534	229,534	232,197	343,919		190		190		229,534			0	1,144	01/15/2039.
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39	...	02/15/2012.	MBS Paydown 0.300116786		414,649	414,649	419,459	621,283		(87)		(87)		414,649			0	4,133	01/15/2039.
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39	...	03/15/2012.	MBS Paydown 0.0686696		694,342	694,342	702,397	1,040,357		(108)		(108)		694,342			0	10,380	01/15/2039.
61746W PF 1	MSDWC 2002-TOP7 A2 SEQ 5.98 01/15/39	...	04/15/2012.	MBS Paydown 0.0		206,009	206,009	208,399	308,670		1,720		1,720		206,009			0	4,106	01/15/2039.
61748A AE 6	MORGAN STANLEY 4.75 04/01/2014	...	06/05/2012.	MORGAN STANLEY & CO		1,972,600	2,000,000	1,915,260	1,976,888		4,272		4,272		1,981,160		(8,560)	(8,560)	65,181	04/01/2014.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	01/25/2012.	MBS Paydown 0.3678875		14,254	14,254	12,045	12,142		49		49		14,254			0	5	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	02/25/2012.	MBS Paydown 0.36366024		10,568	10,568	8,930	9,002		71		71		10,568			0	7	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	03/25/2012.	MBS Paydown 0.36045088		8,023	8,023	6,780	6,834		75		75		8,023			0	7	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	04/25/2012.	MBS Paydown 0.35649636		9,886	9,886	8,354	8,421		115		115		9,886			0	12	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	05/25/2012.	MBS Paydown 0.35274086		9,389	9,389	7,933	7,997		132		132		9,389			0	13	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	06/25/2012.	MBS Paydown 0.34755514		12,964	12,964	10,955	11,043		215		215		12,964			0	22	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	07/25/2012.	MBS Paydown 0.34226028		13,237	13,237	11,185	11,275		257		257		13,237			0	26	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	08/25/2012.	MBS Paydown 0.33604046		15,550	15,550	13,139	13,245		347		347		15,550			0	35	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	09/25/2012.	MBS Paydown 0.33228946		9,378	9,378	7,924	7,988		239		239		9,378			0	24	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	10/25/2012.	MBS Paydown 0.32629292		14,991	14,991	12,668	12,769		415		415		14,991			0	42	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	11/25/2012.	MBS Paydown 0.32191805		10,937	10,937	9,242	9,316		337		337		10,937			0	33	06/25/2037.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	...	12/25/2012.	MBS Paydown 0.31648589		13,580	13,580	11,475	11,568		449		449		13,580			0	44	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	...	09/26/2012.	MBS Paydown 0.631829758		125,801	125,801	130,647	130,647		(2,409)		(2,409)		125,801			0	629	04/26/2036.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	...	10/26/2012.	MBS Paydown 0.62046475		118,764	118,764	123,340	123,340		(3,155)		(3,155)		118,764			0	1,188	04/26/2036.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	...	11/26/2012.	MBS Paydown 0.61542533		52,662	52,662	54,691	54,691		(87)		(87)		52,662			0	790	04/26/2036.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	...	12/26/2012.	MBS Paydown 0.594304714		220,710	220,710	229,213	229,213		(9,871)		(9,871)		220,710			0	4,414	04/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		01/26/2012.	MBS Paydown 0.50527959		41,130	41,130	41,130	41,343				0		41,130			0	223	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		02/26/2012.	MBS Paydown 0.485158882		80,483	80,483	80,483	80,901		(573)		(573)		80,483			0	872	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		03/26/2012.	MBS Paydown 0.463221457		87,750	87,750	87,750	88,205		(645)		(645)		87,750			0	1,426	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		04/26/2012.	MBS Paydown 0.46311124		441	441	441	443				0		441			0	10	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		05/26/2012.	MBS Paydown 0.454046898		36,257	36,257	36,257	36,446		(15)		(15)		36,257			0	982	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		06/26/2012.	MBS Paydown 0.439929948		56,468	56,468	56,468	56,761		(353)		(353)		56,468			0	1,835	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		07/26/2012.	MBS Paydown 0.411735318		112,779	112,779	112,779	113,364		(898)		(898)		112,779			0	4,276	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		08/26/2012.	MBS Paydown 0.404409762		29,302	29,302	29,302	29,454		(19)		(19)		29,302			0	1,270	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		09/26/2012.	MBS Paydown 0.389627217		59,130	59,130	59,130	59,437		(389)		(389)		59,130			0	2,883	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		10/26/2012.	MBS Paydown 0.382989492		26,551	26,551	26,551	26,689		(24)		(24)		26,551			0	1,438	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		11/26/2012.	MBS Paydown 0.370590636		49,595	49,595	49,595	49,853		(307)		(307)		49,595			0	2,955	10/26/2037.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		12/26/2012.	MBS Paydown 0.351007872		78,331	78,331	78,331	78,738		(582)		(582)		78,331			0	5,092	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		03/26/2012.	Pass-Through Loss		4,276	1,790				(10)		(10)					0	69	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		04/26/2012.	Pass-Through Loss		3,354	1,404				(12)		(12)					0	73	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		05/26/2012.	Pass-Through Loss		40,991	17,162				(191)		(191)					0	1,110	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		06/26/2012.	Pass-Through Loss		5,245	2,196				(30)		(30)					0	170	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		07/26/2012.	Pass-Through Loss		36,325	15,208				(257)		(257)					0	1,377	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		08/26/2012.	Pass-Through Loss		18,799	7,871				(156)		(156)					0	815	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		09/26/2012.	Pass-Through Loss		1,022	428				(10)		(10)					0	50	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		10/26/2012.	Pass-Through Loss		14,792	6,193				(160)		(160)					0	801	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		11/26/2012.	Pass-Through Loss		6,474	2,710				(78)		(78)					0	386	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		12/26/2012.	Pass-Through Loss		943	395				(12)		(12)					0	61	10/26/2037.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		01/19/2012.	MBS Paydown 0.889010151		439,104	439,104	432,568	433,380		4,735		4,735		439,104			0	1,555	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		02/19/2012.	MBS Paydown 0.821634605		336,878	336,878	331,864	332,487		3,708		3,708		336,878			0	2,386	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		03/19/2012.	MBS Paydown 0.792798807		144,179	144,179	142,033	142,300		1,613		1,613		144,179			0	1,532	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		04/19/2012.	MBS Paydown 0.774894318		89,522	89,522	88,190	88,356		1,009		1,009		89,522			0	1,268	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		05/19/2012.	MBS Paydown 0.749233879		128,302	128,302	126,393	126,630		1,453		1,453		128,302			0	2,272	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		06/19/2012.	MBS Paydown 0.731619988		88,069	88,069	86,759	86,922		1,004		1,004		88,069			0	1,871	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		07/19/2012.	MBS Paydown 0.662301582		346,592	346,592	341,434	342,074		3,970		3,970		346,592			0	8,593	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		08/19/2012.	MBS Paydown 0.647075412		76,131	76,131	74,998	75,139		890		890		76,131			0	2,157	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		09/19/2012.	MBS Paydown 0.613778791		166,483	166,483	164,005	164,313		1,955		1,955		166,483			0	5,307	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		10/19/2012.	MBS Paydown 0.611210119		12,843	12,843	12,652	12,676		152		152		12,843			0	455	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		11/19/2012.	MBS Paydown 0.606898127		21,560	21,560	21,239	21,279		256		256		21,560			0	840	12/17/2040.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		12/19/2012.	MBS Paydown 0.592403633		72,472	72,472	71,394	71,528		862		862		72,472			0	3,080	12/17/2040.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		01/25/2012.	MBS Paydown 0.26821151		5,624	5,624	3,093	3,375		10		10		5,624			0	3	05/25/2035.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		02/25/2012.	MBS Paydown 0.26694963		3,924	3,924	2,158	2,355		23		23		3,924			0	4	05/25/2035.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		03/25/2012.	MBS Paydown 0.26447294		7,702	7,702	4,236	4,622		69		69		7,702			0	12	05/25/2035.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		04/25/2012.	MBS Paydown 0.26193946		7,879	7,879	4,333	4,728		110		110		7,879			0	16	05/25/2035.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		05/25/2012.	MBS Paydown 0.26035528		4,927	4,927	2,710	2,956		94		94		4,927			0	12	05/25/2035.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		06/25/2012.	MBS Paydown 0.25939159		2,997	2,997	1,648	1,798		69		69		2,997			0	9	05/25/2035.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		07/25/2012.	MBS Paydown 0.25753955		5,760	5,760	3,168	3,456		148		148		5,760			0	20	05/25/2035.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		08/25/2012.	MBS Paydown 0.25596185		4,906	4,906	2,699	2,944		146		146		4,906			0	19	05/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35	...	09/25/2012.	MBS Paydown 0.25401404		6,057	6,057	3,332	3,635		203		203		6,057			0	26	05/25/2035.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35	...	10/25/2012.	MBS Paydown 0.25299165		3,179	3,179	1,749	1,908		120		120		3,179			0	15	05/25/2035.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35	...	11/25/2012.	MBS Paydown 0.24950645		10,838	10,838	5,961	6,504		442		442		10,838			0	57	05/25/2035.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35	...	12/25/2012.	MBS Paydown 0.24718838		7,209	7,209	3,965	4,326		342		342		7,209			0	41	05/25/2035.
620076 AY 5	MOTOROLA INC 5.375 11/15/2012	...	06/14/2012.	Make Whole Call 102.086		3,062,580	3,000,000	2,997,030	2,999,445		555		555		3,000,000		62,580	62,580	93,615	11/15/2012.
637432 CU 7	NATL RURAL UTIL MTNC 7.25 03/01/2012	...	03/01/2012.	Maturity 100.0		1,311,000	1,311,000	1,531,523	1,317,042		(6,042)		(6,042)		1,311,000			0	47,524	03/01/2012.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	01/25/2012.	MBS Paydown 0.144888735		910	910	839	678				0		910			0	4	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	02/25/2012.	MBS Paydown 0.144454652		543	543	501	404		(1)		(1)		543			0	4	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	03/25/2012.	MBS Paydown 0.143731345		904	904	834	674		(2)		(2)		904			0	11	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	04/25/2012.	MBS Paydown 0.14242572		1,632	1,632	1,506	1,216		65		65		1,632			0	27	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	05/25/2012.	MBS Paydown 0.141872515		692	692	638	515		(3)		(3)		692			0	14	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	06/25/2012.	MBS Paydown 0.141020294		1,065	1,065	983	794		(6)		(6)		1,065			0	25	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	07/25/2012.	MBS Paydown 0.140537038		604	604	557	450		(4)		(4)		604			0	17	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	08/25/2012.	MBS Paydown 0.139157883		1,724	1,724	1,590	1,285		92		92		1,724			0	55	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	09/25/2012.	MBS Paydown 0.137831716		1,658	1,658	1,529	1,235		78		78		1,658			0	59	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	10/25/2012.	MBS Paydown 0.13661116		1,526	1,526	1,407	1,137		76		76		1,526			0	61	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	11/25/2012.	MBS Paydown 0.135316086		1,619	1,619	1,493	1,206		99		99		1,619			0	71	07/25/2036.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36	...	12/25/2012.	MBS Paydown 0.134086793		1,537	1,537	1,418	1,145		70		70		1,537			0	73	07/25/2036.
654902 AB 1	NOKIA CORP 5.375 05/15/2019	R	04/16/2012.	J. P. MORGAN SECURITIES		1,840,000	2,000,000	2,000,850	2,000,672		(25)		(25)		2,000,647		(160,647)	(160,647)	45,986	05/15/2019.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	01/25/2012.	MBS Paydown 0.30879803		31,322	31,322	29,090	30,080		639		639		31,322			0	125	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	02/25/2012.	MBS Paydown 0.2949244		34,684	34,684	32,213	33,309		804		804		34,684			0	277	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	03/25/2012.	MBS Paydown 0.28323311		29,228	29,228	27,146	28,069		646		646		29,228			0	350	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	04/25/2012.	MBS Paydown 0.27394565		23,219	23,219	21,564	22,298		102		102		23,219			0	370	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	05/25/2012.	MBS Paydown 0.26539551		21,375	21,375	19,852	20,528		136		136		21,375			0	426	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	06/25/2012.	MBS Paydown 0.26090562		11,225	11,225	10,425	10,780		92		92		11,225			0	269	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	07/25/2012.	MBS Paydown 0.25665631		10,623	10,623	9,866	10,202		101		101		10,623			0	297	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	08/25/2012.	MBS Paydown 0.25120965		13,617	13,617	12,646	13,077		147		147		13,617			0	434	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	09/25/2012.	MBS Paydown 0.24950615		4,259	4,259	3,955	4,090		52		52		4,259			0	153	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	10/25/2012.	MBS Paydown 0.24526092		10,613	10,613	9,857	10,192		140		140		10,613			0	423	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	11/25/2012.	MBS Paydown 0.24221419		7,617	7,617	7,074	7,315		110		110		7,617			0	334	03/25/2035.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	...	12/25/2012.	MBS Paydown 0.23917443		7,599	7,599	7,058	7,298		118		118		7,599			0	364	03/25/2035.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	01/25/2012.	MBS Paydown 0.78342104		56,615	56,615	44,254	45,252		304		304		56,615			0	21	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	02/25/2012.	MBS Paydown 0.77155902		35,586	35,586	27,816	28,444		418		418		35,586			0	28	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	03/25/2012.	MBS Paydown 0.75669496		44,592	44,592	34,856	35,642		726		726		44,592			0	49	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	04/25/2012.	MBS Paydown 0.74770901		26,958	26,958	21,072	21,547		577		577		26,958			0	39	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	05/25/2012.	MBS Paydown 0.73700264		32,119	32,119	25,106	25,672		808		808		32,119			0	57	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	06/25/2012.	MBS Paydown 0.72374091		39,785	39,785	31,099	31,800		1,171		1,171		39,785			0	85	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	07/25/2012.	MBS Paydown 0.71593388		23,421	23,421	18,307	18,720		800		800		23,421			0	58	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	08/25/2012.	MBS Paydown 0.70768594		24,744	24,744	19,341	19,777		923		923		24,744			0	71	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	09/25/2012.	MBS Paydown 0.69425705		40,287	40,287	31,491	32,201		1,631		1,631		40,287			0	129	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	10/25/2012.	MBS Paydown 0.68593876		24,955	24,955	19,506	19,946		1,123		1,123		24,955			0	88	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	11/25/2012.	MBS Paydown 0.66971293		48,677	48,677	38,050	38,907		2,339		2,339		48,677			0	187	03/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	...	12/25/2012.	MBS Paydown 0.661692		24,063	24,063	18,809	19,233		1,285		1,285		24,063			0	100	03/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	01/25/2012.	MBS Paydown 0.2338695		3,124	3,124	3,124	2,745				0		3,124			0	14	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	01/25/2012.	Pass-Through Loss			1,118	1,118					0					0	5	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	02/25/2012.	MBS Paydown 0.23223154		2,079	2,079	2,079	3,180				0		2,079			0	19	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	02/25/2012.	Pass-Through Loss			2,835	2,835					0					0	26	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	03/25/2012.	MBS Paydown 0.22994306		3,219	3,219	3,219	4,443				0		3,219			0	44	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	03/25/2012.	Pass-Through Loss			3,647	3,646					0					0	50	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	04/25/2012.	MBS Paydown 0.22690664		4,657	4,657	4,657	5,895		(51)		(51)		4,657			0	86	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	04/25/2012.	Pass-Through Loss			4,453	4,452					0					0	82	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	05/25/2012.	MBS Paydown 0.22385837		5,454	5,454	5,454	5,918		(51)		(51)		5,454			0	125	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	05/25/2012.	Pass-Through Loss			3,691	3,691					0					0	84	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	06/25/2012.	MBS Paydown 0.22112906		4,942	4,942	4,942	5,299		(46)		(46)		4,942			0	135	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	06/25/2012.	Pass-Through Loss			3,246	3,245					0					0	88	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	07/25/2012.	MBS Paydown 0.2200988		2,609	2,609	2,609	2,000		(17)		(17)		2,609			0	83	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	07/25/2012.	Pass-Through Loss			482	482					0					0	15	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	08/25/2012.	MBS Paydown 0.21820513		5,681	5,681	5,681	3,676		(32)		(32)		5,681			0	207	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	09/25/2012.	MBS Paydown 0.21589969		4,030	4,030	4,030	4,476		(39)		(39)		4,030			0	165	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	09/25/2012.	Pass-Through Loss			2,886	2,886					0					0	118	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	10/25/2012.	MBS Paydown 0.21418774		1,680	1,680	1,680	3,324		(29)		(29)		1,680			0	76	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	10/25/2012.	Pass-Through Loss			3,456	3,456					0					0	157	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	11/25/2012.	MBS Paydown 0.21158554		2,907	2,907	2,907	5,052		(44)		(44)		2,907			0	144	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	11/25/2012.	Pass-Through Loss			4,899	4,899					0					0	243	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	12/25/2012.	MBS Paydown 0.20996984		2,898	2,898	2,898	3,137		(27)		(27)		2,898			0	157	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	...	12/25/2012.	Pass-Through Loss			1,949	1,949					0					0	105	03/25/2047.
659421 AD 3	NORTH FORK BANCP 5.875 08/15/2012	...	08/15/2012.	Maturity 100.0		1,000,000	1,000,000	1,061,090	1,005,207		(5,207)		(5,207)		1,000,000			0	58,750	08/15/2012.
665859 AH 7	NORTHERN TRST CO 5.20 11/09/2012	...	11/09/2012.	Maturity 100.0		2,000,000	2,000,000	1,996,180	1,999,275		725		725		2,000,000			0	104,000	11/09/2012.
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11/28/2023	...	02/28/2012.	MBS Paydown 0.086961991		99,074	99,074	83,223	96,429		2,109		2,109		99,074			0	176	11/28/2023.
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11/28/2023	...	05/28/2012.	MBS Paydown 0.005939438		81,023	81,023	68,059	78,859		2,631		2,631		81,023			0	282	11/28/2023.
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11/28/2023	...	08/28/2012.	MBS Paydown 0.0		5,939	5,939	4,989	5,781		228		228		5,939			0	31	11/28/2023.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22	...	04/01/2012.	Sinking Fund Redemption 100.0		6,863	6,863	7,035	7,020		(4)		(4)		6,863			0	242	04/01/2022.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22	...	10/01/2012.	Sinking Fund Redemption 100.0		2,732	2,732	2,801	2,795		(5)		(5)		2,732			0	192	04/01/2022.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028	...	12/01/2012.	Sinking Fund Redemption 100.0		83,333	83,333	92,021	91,443		(741)		(741)		83,333			0	5,175	12/01/2028.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	...	06/25/2012.	MBS Paydown 0.22724091		17,968	17,968	13,813	13,813		540		540		17,968			0	9	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	...	07/25/2012.	MBS Paydown 0.22588367		8,143	8,143	6,260	6,260		52		52		8,143			0	8	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	...	08/25/2012.	MBS Paydown 0.22172387		24,959	24,959	19,187	19,187		2,491		2,491		24,959			0	38	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	...	09/25/2012.	MBS Paydown 0.21938843		14,013	14,013	10,772	10,772		190		190		14,013			0	28	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	...	10/25/2012.	MBS Paydown 0.21700757		14,285	14,285	10,982	10,982		251		251		14,285			0	35	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	...	11/25/2012.	MBS Paydown 0.21483001		13,065	13,065	10,044	10,044		283		283		13,065			0	38	07/25/2035.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	...	12/25/2012.	MBS Paydown 0.2114222		20,447	20,447	15,719	15,719		1,826		1,826		20,447			0	69	07/25/2035.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018	...	01/15/2012.	MBS Paydown 0.112589179		24,794	24,794	22,810	16,529				0		24,794			0	9	11/15/2018.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018	...	02/15/2012.	MBS Paydown 0.103078873		19,021	19,021	17,499	12,680				0		19,021			0	11	11/15/2018.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018	...	03/15/2012.	MBS Paydown 0.092671302		20,815	20,815	19,150	13,877				0		20,815			0	15	11/15/2018.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018	...	04/15/2012.	MBS Paydown 0.084152737		17,037	17,037	15,674	11,358				0		17,037			0	16	11/15/2018.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018	...	05/15/2012.	MBS Paydown 0.075962564		16,380	16,380	15,070	10,920				0		16,380			0	18	11/15/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		06/15/2012.	MBS Paydown 0.065313663		21,298	21,298	19,594	14,199				0		21,298			0	27	11/15/2018.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		07/15/2012.	MBS Paydown 0.057429306		15,769	15,769	14,507	10,512				0		15,769			0	23	11/15/2018.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		08/15/2012.	MBS Paydown 0.048647539		17,564	17,564	16,158	11,709				0		17,564			0	29	11/15/2018.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		09/15/2012.	MBS Paydown 0.037560455		22,174	22,174	20,400	14,783				0		22,174			0	41	11/15/2018.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		10/15/2012.	MBS Paydown 0.026325182		22,471	22,471	20,673	14,980				0		22,471			0	45	11/15/2018.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		11/15/2012.	MBS Paydown 0.016721235		19,208	19,208	17,671	12,805				0		19,208			0	44	11/15/2018.
68620B AA 0	ORGN 2006-A A1 SEQ FLT 11/15/2018		12/15/2012.	MBS Paydown 0.007961402		17,520	17,520	16,118	11,680				0		17,520			0	156	11/15/2018.
709631 AD 7	PENTAIR INC 5.00 05/15/2021	R	12/18/2012.	Consent Fee		20,000			1,996,298				0		20,000			0		05/15/2021.
709631 AD 7	PENTAIR INC 5.00 05/15/2021	R	12/18/2012.	Exchanged		2,264,380	2,000,000	1,996,080	1,996,298		306		306		1,976,604		287,776	287,776	109,167	05/15/2021.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		06/01/2012.	Sinking Fund Redemption 100.0		43,970	43,970	42,625	43,263		640		640		43,970			0	1,410	06/01/2018.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		12/01/2012.	Sinking Fund Redemption 100.0		45,380	45,380	43,992	44,650		659		659		45,380			0	2,911	06/01/2018.
749121 BV 0	QWEST COMMS INTL B 7.50 02/15/14		03/01/2012.	Make Whole Call 100.0		2,000,000	2,000,000	2,002,500	2,000,887		(887)		(887)		2,000,000			0	81,667	02/15/2014.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		01/25/2012.	MBS Paydown 0.677288177		82,763	82,763	73,659	76,383		1,092		1,092		82,763			0	26	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		02/25/2012.	MBS Paydown 0.64966871		82,858	82,858	73,744	76,471		1,516		1,516		82,858			0	55	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		03/25/2012.	MBS Paydown 0.626678398		68,971	68,971	61,384	63,654		903		903		68,971			0	65	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		04/25/2012.	MBS Paydown 0.597256863		88,265	88,265	78,556	81,461		2,742		2,742		88,265			0	109	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		05/25/2012.	MBS Paydown 0.575803988		64,359	64,359	57,279	59,397		1,447		1,447		64,359			0	98	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		06/25/2012.	MBS Paydown 0.540530845		105,819	105,819	94,179	97,662		5,178		5,178		105,819			0	191	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		07/25/2012.	MBS Paydown 0.512393606		84,412	84,412	75,126	77,905		3,608		3,608		84,412			0	177	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		08/25/2012.	MBS Paydown 0.491348623		63,135	63,135	56,190	58,268		2,320		2,320		63,135			0	152	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		09/25/2012.	MBS Paydown 0.462612622		86,208	86,208	76,725	79,563		4,570		4,570		86,208			0	231	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		10/25/2012.	MBS Paydown 0.440953628		64,977	64,977	57,830	59,968		3,005		3,005		64,977			0	191	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		11/25/2012.	MBS Paydown 0.429828545		33,375	33,375	29,704	30,802		1,702		1,702		33,375			0	107	01/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037 FB		12/25/2012.	MBS Paydown 0.410965163		56,590	56,590	50,365	52,228		3,082		3,082		56,590			0	196	01/25/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		01/26/2012.	MBS Paydown 0.678538844		121,538	121,538	120,779	120,831		166		166		121,538			0	557	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		02/26/2012.	MBS Paydown 0.662495469		80,217	80,217	79,716	79,750		100		100		80,217			0	735	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		03/26/2012.	MBS Paydown 0.64524347		86,260	86,260	85,721	85,758		124		124		86,260			0	1,186	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		04/26/2012.	MBS Paydown 0.636158808		45,423	45,423	45,139	45,159		22		22		45,423			0	833	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		05/26/2012.	MBS Paydown 0.627956442		41,012	41,012	40,756	40,773		24		24		41,012			0	940	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		06/26/2012.	MBS Paydown 0.614142285		69,071	69,071	68,639	68,669		107		107		69,071			0	1,899	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		07/26/2012.	MBS Paydown 0.596318781		89,118	89,118	88,561	88,599		169		169		89,118			0	2,859	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		08/26/2012.	MBS Paydown 0.584027939		61,454	61,454	61,070	61,096		60		60		61,454			0	2,253	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		09/26/2012.	MBS Paydown 0.56757273		82,276	82,276	81,762	81,797		175		175		82,276			0	3,394	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		10/26/2012.	MBS Paydown 0.559400455		40,861	40,861	40,606	40,623		52		52		40,861			0	1,873	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		11/26/2012.	MBS Paydown 0.549119267		51,406	51,406	51,085	51,107		71		71		51,406			0	2,592	10/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		12/26/2012.	MBS Paydown 0.545444244		18,375	18,375	18,260	18,268		28		28		18,375			0	1,011	10/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		01/26/2012.	MBS Paydown 0.41322448		70,736	70,736	71,797	71,364		(424)		(424)		70,736			0	292	06/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		02/26/2012.	MBS Paydown 0.403326747		49,489	49,489	50,231	49,928		(21)		(21)		49,489			0	408	06/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		03/26/2012.	MBS Paydown 0.387259018		80,339	80,339	81,544	81,051		(567)		(567)		80,339			0	989	06/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		04/26/2012.	MBS Paydown 0.372915999		71,715	71,715	72,791	72,351		(490)		(490)		71,715			0	1,172	06/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		05/26/2012.	MBS Paydown 0.366337166		32,894	32,894	33,388	33,186		(58)		(58)		32,894			0	669	06/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		06/26/2012.	MBS Paydown 0.341209545		125,638	125,638	127,523	126,753		(1,083)		(1,083)		125,638			0	3,060	06/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	...	07/26/2012.	MBS Paydown 0.329134676		60,374	60,374	61,280	60,910		(413)		(413)		60,374			0	1,708	06/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	...	08/26/2012.	MBS Paydown 0.313595421		77,696	77,696	78,862	78,386		(675)		(675)		77,696			0	2,501	06/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	...	09/26/2012.	MBS Paydown 0.309092578		22,514	22,514	22,852	22,714		(76)		(76)		22,514			0	812	06/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	...	10/26/2012.	MBS Paydown 0.289919495		95,865	95,865	97,303	96,716		(877)		(877)		95,865			0	3,831	06/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	...	11/26/2012.	MBS Paydown 0.271260515		93,295	93,295	94,694	94,123		(903)		(903)		93,295			0	4,086	06/26/2037.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	...	12/26/2012.	MBS Paydown 0.263851247		37,046	37,046	37,602	37,375		(167)		(167)		37,046			0	1,763	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	...	05/26/2012.	Pass-Through Loss			8,812	3,977			52		52					0	33	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	...	06/26/2012.	Pass-Through Loss			328	148			2		2					0	2	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	...	07/26/2012.	Pass-Through Loss			28,186	12,721			256		256					0	186	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	...	08/26/2012.	Pass-Through Loss			21,477	9,693			230		230					0	142	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	...	10/26/2012.	Pass-Through Loss			2,985	1,347			42		42					0	25	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	...	11/26/2012.	Pass-Through Loss			30,713	13,863			480		480					0	257	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	...	12/26/2012.	Pass-Through Loss			3,126	1,411			16		16					0	26	06/26/2037.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	01/26/2012.	MBS Paydown 0.369442778		85,057	85,057	86,758	86,064		(587)		(587)		85,057			0	425	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	02/26/2012.	MBS Paydown 0.359044105		62,392	62,392	63,640	63,131		(35)		(35)		62,392			0	624	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	03/26/2012.	MBS Paydown 0.341527928		105,097	105,097	107,199	106,342		(1,015)		(1,015)		105,097			0	1,576	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	04/26/2012.	MBS Paydown 0.318246332		139,690	139,690	142,483	141,344		(1,628)		(1,628)		139,690			0	2,793	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	05/26/2012.	MBS Paydown 0.308457698		58,732	58,732	59,906	59,427		(159)		(159)		58,732			0	1,468	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	06/26/2012.	MBS Paydown 0.296212083		73,474	73,474	74,943	74,344		(647)		(647)		73,474			0	2,204	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	07/26/2012.	MBS Paydown 0.282561243		81,905	81,905	83,543	82,875		(825)		(825)		81,905			0	2,866	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	08/26/2012.	MBS Paydown 0.264657079		107,425	107,425	109,573	108,697		(1,298)		(1,298)		107,425			0	4,296	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	09/26/2012.	MBS Paydown 0.24830778		98,096	98,096	100,058	99,257		(1,178)		(1,178)		98,096			0	4,413	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	10/26/2012.	MBS Paydown 0.239390247		53,505	53,505	54,575	54,139		(285)		(285)		53,505			0	2,675	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	11/26/2012.	MBS Paydown 0.224307674		90,495	90,495	92,305	91,567		(1,127)		(1,127)		90,495			0	4,976	03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	...	12/26/2012.	MBS Paydown 0.200378962		143,572	143,572	146,444	145,272		(2,117)		(2,117)		143,572			0	8,613	03/26/2036.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	...	05/26/2012.	MBS Paydown 0.95632726		87,345	87,345	84,725	85,191		1,560		1,560		87,345			0	2,391	08/25/2036.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	...	06/26/2012.	MBS Paydown 0.924596909		63,461	63,461	61,557	61,896		1,100		1,100		63,461			0	2,022	08/25/2036.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	...	07/26/2012.	MBS Paydown 0.904191574		40,811	40,811	39,586	39,804		638		638		40,811			0	1,483	08/25/2036.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	...	08/26/2012.	MBS Paydown 0.893298105		21,787	21,787	21,133	21,250		254		254		21,787			0	886	08/25/2036.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	...	09/26/2012.	MBS Paydown 0.89265152		1,293	1,293	1,254	1,261		2		2		1,293			0	58	08/25/2036.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	...	10/26/2012.	MBS Paydown 0.880005615		25,292	25,292	24,533	24,668		322		322		25,292			0	1,247	08/25/2036.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	...	11/26/2012.	MBS Paydown 0.861711964		36,587	36,587	35,490	35,685		579		579		36,587			0	1,961	08/25/2036.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	...	12/26/2012.	MBS Paydown 0.847869651		27,685	27,685	26,854	27,002		391		391		27,685			0	1,602	08/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	...	01/26/2012.	MBS Paydown 0.476807153		29,743	29,743	28,702	28,789		634		634		29,743			0	264	10/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	...	02/26/2012.	MBS Paydown 0.474787137		4,040	4,040	3,899	3,910		2		2		4,040			0	54	10/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	...	03/26/2012.	MBS Paydown 0.462401565		24,771	24,771	23,904	23,976		21		21		24,771			0	439	10/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	...	04/26/2012.	MBS Paydown 0.44937598		26,051	26,051	25,139	25,215		562		562		26,051			0	576	10/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	...	05/26/2012.	MBS Paydown 0.44866558		1,421	1,421	1,371	1,375		3		3		1,421			0	38	10/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	...	06/26/2012.	MBS Paydown 0.443092121		11,147	11,147	10,757	10,789		29		29		11,147			0	345	10/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	...	07/26/2012.	MBS Paydown 0.441388023		3,408	3,408	3,289	3,299		11		11		3,408			0	120	10/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	...	08/26/2012.	MBS Paydown 0.429758571		23,259	23,259	22,445	22,513		82		82		23,259			0	923	10/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	...	09/26/2012.	MBS Paydown 0.418886481		21,744	21,744	20,983	21,047		98		98		21,744			0	958	10/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	...	10/26/2012.	MBS Paydown 0.412949945		11,873	11,873	11,458	11,492		65		65		11,873			0	575	10/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36..	...	11/26/2012.	MBS Paydown 0.39908628		27,727	27,727	26,757	26,838		710		710		27,727			0	1,464	10/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36..	...	12/26/2012.	MBS Paydown 0.38060005		36,972	36,972	35,678	35,786		1,030		1,030		36,972			0	2,114	10/25/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	01/26/2012.	MBS Paydown 0.939940305		64,519	64,519	62,100	61,973		197		197		64,519			0	298	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	02/26/2012.	MBS Paydown 0.921982248		53,874	53,874	51,854	51,748		(11)		(11)		53,874			0	496	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	03/26/2012.	MBS Paydown 0.908726977		39,766	39,766	38,275	38,196		(19)		(19)		39,766			0	548	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	04/26/2012.	MBS Paydown 0.891619521		51,322	51,322	49,398	49,297		(48)		(48)		51,322			0	943	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	05/26/2012.	MBS Paydown 0.874801759		50,453	50,453	48,561	48,462		(64)		(64)		50,453			0	1,157	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	06/26/2012.	MBS Paydown 0.848618957		78,548	78,548	75,603	75,449		812		812		78,548			0	2,159	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	07/26/2012.	MBS Paydown 0.832273669		49,036	49,036	47,197	47,101		(88)		(88)		49,036			0	1,571	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	08/26/2012.	MBS Paydown 0.803596689		86,031	86,031	82,805	82,636		1,232		1,232		86,031			0	3,145	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	09/26/2012.	MBS Paydown 0.783983278		58,840	58,840	56,634	56,518		122		122		58,840			0	2,417	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	10/26/2012.	MBS Paydown 0.769703163		42,840	42,840	41,234	41,150		(105)		(105)		42,840			0	1,953	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	11/26/2012.	MBS Paydown 0.74808207		64,863	64,863	62,431	62,304		456		456		64,863			0	3,246	05/26/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036...	...	12/26/2012.	MBS Paydown 0.737130927		32,853	32,853	31,621	31,557		(94)		(94)		32,853			0	1,788	05/26/2036.
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044	...	12/15/2012.	MBS Paydown 0.999811585		188	188	188	188				0		188			0	1	11/15/2044.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	01/10/2012.	MBS Paydown 0.768287347		11,306	11,306	6,558	6,536		10		10		11,306			0	8	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	02/10/2012.	MBS Paydown 0.761961912		12,651	12,651	7,338	7,314		47		47		12,651			0	18	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	03/10/2012.	MBS Paydown 0.757133312		9,657	9,657	5,601	5,583		64		64		9,657			0	21	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	04/10/2012.	MBS Paydown 0.750646193		38,923	38,923	16,607	16,583		5,058		5,058		38,923			0	54	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	05/10/2012.	MBS Paydown 0.745353584		31,756	31,756	13,549	13,529		1,229		1,229		31,756			0	66	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	06/10/2012.	MBS Paydown 0.739802013		33,309	33,309	14,212	14,191		2,486		2,486		33,309			0	93	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	07/10/2012.	MBS Paydown 0.734808527		29,961	29,961	12,783	12,765		842		842		29,961			0	104	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	08/10/2012.	MBS Paydown 0.728634723		37,043	37,043	15,805	15,782		4,948		4,948		37,043			0	154	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	09/10/2012.	MBS Paydown 0.72336921		31,593	31,593	13,480	13,460		2,028		2,028		31,593			0	154	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	10/10/2012.	MBS Paydown 0.716494188		41,250	41,250	17,600	17,574		8,186		8,186		41,250			0	229	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	11/10/2012.	MBS Paydown 0.711180151		31,884	31,884	13,604	13,584		2,854		2,854		31,884			0	201	03/10/2037.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	...	12/10/2012.	MBS Paydown 0.705148024		36,193	36,193	15,442	15,420		5,817		5,817		36,193			0	249	03/10/2037.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017	...	05/15/2012.	Paydown 100.0		31,976	31,976	31,571	31,835		16		16		31,976			0	1,019	05/15/2017.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017	...	11/15/2012.	Paydown 100.0		32,996	32,996	32,577	32,850		40		40		32,996			0	2,103	05/15/2017.
758202 AF 2	REED ELSEVIER PL 7.75 01/15/2014	...	10/24/2012.	Consent Fee		125,000			2,497,151				0		125,000			0		01/15/2014.
758202 AF 2	REED ELSEVIER PL 7.75 01/15/2014	...	10/24/2012.	Exchanged		2,609,380	2,500,000	2,493,600	2,497,151		1,087		1,087		2,373,238		236,142	236,142	247,031	01/15/2014.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	01/25/2012.	MBS Paydown 0.982765023		3,023	3,023	2,177	2,198		389		389		3,023			0	12	09/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	02/25/2012.	MBS Paydown 0.981808753		1,913	1,913	1,377	1,391		1		1		1,913			0	16	09/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	03/25/2012.	MBS Paydown 0.980421487		2,775	2,775	1,998	2,017		326		326		2,775			0	35	09/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	04/25/2012.	MBS Paydown 0.979864002		1,115	1,115	803	811		2		2		1,115			0	20	09/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	06/25/2012.	MBS Paydown 0.979205485		1,317	1,317	948	958		5		5		1,317			0	33	09/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	07/25/2012.	MBS Paydown 0.977468535		3,474	3,474	2,501	2,526		495		495		3,474			0	102	09/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	08/25/2012.	MBS Paydown 0.976451265		2,035	2,035	1,465	1,479		104		104		2,035			0	67	09/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	09/25/2012.	MBS Paydown 0.974545407		3,812	3,812	2,744	2,771		584		584		3,812			0	141	09/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	10/25/2012.	MBS Paydown 0.974068714		953	953	686	693		6		6		953			0	39	09/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	11/25/2012.	MBS Paydown 0.973048646		2,040	2,040	1,469	1,483		15		15		2,040			0	90	09/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	...	12/25/2012.	MBS Paydown 0.970124599		5,848	5,848	4,211	4,252		1,133		1,133		5,848			0	282	09/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	01/25/2012.	MBS Paydown 0.537317936		95,583	95,583	95,573	67,424				0		95,583			0	415	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	01/25/2012.	Pass-Through Loss			313	313					0					0	1	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	02/25/2012.	MBS Paydown 0.524558122		23,539	23,539	23,536	17,943				0		23,539			0	205	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	02/25/2012.	Pass-Through Loss			1,981	1,981					0					0	17	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	03/25/2012.	MBS Paydown 0.502278123		44,090	44,090	44,085	31,330				0		44,090			0	575	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	03/25/2012.	Pass-Through Loss			470	470					0					0	6	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	04/25/2012.	MBS Paydown 0.484693977		35,014	35,014	35,011	24,727		95		95		35,014			0	609	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	04/25/2012.	Pass-Through Loss			154	154					0					0	3	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	05/25/2012.	MBS Paydown 0.472702982		23,095	23,095	23,093	16,862		65		65		23,095			0	502	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	05/25/2012.	Pass-Through Loss			887	887					0					0	19	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	06/25/2012.	MBS Paydown 0.466821613		10,928	10,928	10,927	8,270		32		32		10,928			0	285	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	06/25/2012.	Pass-Through Loss			834	834					0					0	22	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	07/25/2012.	MBS Paydown 0.428968351		72,790	72,790	72,782	53,229		205		205		72,790			0	2,216	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	07/25/2012.	Pass-Through Loss			2,916	2,916					0					0	89	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	08/25/2012.	MBS Paydown 0.402737117		50,871	50,871	50,865	36,886		142		142		50,871			0	1,770	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	08/25/2012.	Pass-Through Loss			1,592	1,592					0					0	55	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	09/25/2012.	MBS Paydown 0.366973448		69,496	69,496	69,489	50,291		194		194		69,496			0	2,721	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	09/25/2012.	Pass-Through Loss			2,031	2,031					0					0	80	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	10/25/2012.	MBS Paydown 0.358377351		14,454	14,454	14,453	12,088		47		47		14,454			0	629	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	10/25/2012.	Pass-Through Loss			2,738	2,738					0					0	119	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	11/25/2012.	MBS Paydown 0.33990045		35,781	35,781	35,778	25,982		100		100		35,781			0	1,712	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	11/25/2012.	Pass-Through Loss			1,172	1,172					0					0	56	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	12/25/2012.	MBS Paydown 0.316359249		46,318	46,318	46,313	33,103		3,357		3,357		46,318			0	2,418	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	...	12/25/2012.	Pass-Through Loss			764	764					0					0	40	07/25/2034.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	...	06/25/2012.	MBS Paydown 0.494239914		17	17	17	15				0		17			0	1	04/25/2033.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	...	07/25/2012.	MBS Paydown 0.494201288		39	39	39	35				0		39			0	1	04/25/2033.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	...	08/25/2012.	MBS Paydown 0.49404642		155	155	155	141		1		1		155			0	6	04/25/2033.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	...	09/25/2012.	MBS Paydown 0.49356465		482	482	482	437		4		4		482			0	22	04/25/2033.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	...	10/25/2012.	MBS Paydown 0.493120015		445	445	444	404		4		4		445			0	23	04/25/2033.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	...	11/25/2012.	MBS Paydown 0.492312834		807	807	807	733		8		8		807			0	46	04/25/2033.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	...	12/25/2012.	MBS Paydown 0.491868455		444	444	444	403		5		5		444			0	27	04/25/2033.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	01/25/2012.	MBS Paydown 0.130946833		10,349	10,349	9,482	9,827				0		10,349			0	38	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	02/25/2012.	MBS Paydown 0.129620182		13,267	13,267	12,155	12,598		15		15		13,267			0	96	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	03/25/2012.	MBS Paydown 0.127563113		20,571	20,571	18,848	19,534		50		50		20,571			0	224	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	04/25/2012.	MBS Paydown 0.118681259		88,819	88,819	81,380	84,342		3,450		3,450		88,819			0	1,288	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	05/25/2012.	MBS Paydown 0.112923506		57,578	57,578	52,755	54,675		329		329		57,578			0	1,044	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	06/25/2012.	MBS Paydown 0.110474991		24,485	24,485	22,435	23,251		218		218		24,485			0	533	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	07/25/2012.	MBS Paydown 0.109706943		7,680	7,680	7,037	7,293		82		82		7,680			0	195	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	08/25/2012.	MBS Paydown 0.106148627		35,583	35,583	32,603	33,790		419		419		35,583			0	1,032	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	09/25/2012.	MBS Paydown 0.104051283		20,973	20,973	19,217	19,916		294		294		20,973			0	684	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	10/25/2012.	MBS Paydown 0.10143431		26,170	26,170	23,978	24,851		411		411		26,170			0	949	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	11/25/2012.	MBS Paydown 0.097855042		35,793	35,793	32,795	33,989		630		630		35,793			0	1,427	03/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	...	12/25/2012.	MBS Paydown 0.09308392		47,711	47,711	43,715	45,306		951		951		47,711			0	2,075	03/25/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	01/25/2012.	MBS Paydown 0.410962191		1,421	1,421	1,305	1,590				0		1,421			0	7	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	01/25/2012.	Pass-Through Loss			639	588					0					0	3	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	02/25/2012.	MBS Paydown 0.410397768		1,000	1,000	919	1,307				0		1,000			0	10	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	02/25/2012.	Pass-Through Loss			693	637					0					0	7	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	03/25/2012.	MBS Paydown 0.403326954		20,486	20,486	18,822	16,374				0		20,486			0	307	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	03/25/2012.	Pass-Through Loss			726	667					0					0	11	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	04/25/2012.	MBS Paydown 0.400763645		3,662	3,662	3,364	5,936		2		2		3,662			0	73	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	04/25/2012.	Pass-Through Loss			4,028	3,701					0					0	81	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	05/25/2012.	MBS Paydown 0.400148647		1,845	1,845	1,695	1,424				0		1,845			0	46	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	06/25/2012.	MBS Paydown 0.399449231		1,445	1,445	1,327	1,620		1		1		1,445			0	43	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	06/25/2012.	Pass-Through Loss			653	600					0					0	20	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	07/25/2012.	MBS Paydown 0.398751149		1,315	1,315	1,208	1,617		1		1		1,315			0	46	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	07/25/2012.	Pass-Through Loss			779	716					0					0	27	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	08/25/2012.	MBS Paydown 0.389842364		19,310	19,310	17,741	20,630		7		7		19,310			0	772	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	08/25/2012.	Pass-Through Loss			7,417	6,814					0					0	297	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	09/25/2012.	MBS Paydown 0.389075704		1,147	1,147	1,054	1,775		1		1		1,147			0	52	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	09/25/2012.	Pass-Through Loss			1,153	1,059					0					0	52	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	10/25/2012.	MBS Paydown 0.38831852		1,492	1,492	1,371	1,753		1		1		1,492			0	75	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	10/25/2012.	Pass-Through Loss			779	716					0					0	39	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	11/25/2012.	MBS Paydown 0.375119084		37,908	37,908	34,828	30,565		10		10		37,908			0	2,085	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	11/25/2012.	Pass-Through Loss			1,690	1,553					0					0	93	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	12/25/2012.	MBS Paydown 0.374352415		1,520	1,520	1,397	1,775		1		1		1,520			0	91	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	...	12/25/2012.	Pass-Through Loss			780	716					0					0	47	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	01/25/2012.	MBS Paydown 0.289922038		4,260	4,260	4,258	5,285				0		4,260			0	20	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	01/25/2012.	Pass-Through Loss			2,875	2,873					0					0	13	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	02/25/2012.	MBS Paydown 0.287694149		2,987	2,987	2,985	3,300				0		2,987			0	27	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	02/25/2012.	Pass-Through Loss			1,469	1,468					0					0	13	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	03/25/2012.	MBS Paydown 0.285139467		3,842	3,842	3,840	3,785				0		3,842			0	53	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	03/25/2012.	Pass-Through Loss			1,267	1,267					0					0	17	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	04/25/2012.	MBS Paydown 0.282391168		3,111	3,111	3,110	4,071		(15)		(15)		3,111			0	57	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	04/25/2012.	Pass-Through Loss			2,385	2,384					0					0	44	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	05/25/2012.	MBS Paydown 0.279685729		3,072	3,072	3,070	4,008		(15)		(15)		3,072			0	70	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	05/25/2012.	Pass-Through Loss			2,339	2,337					0					0	54	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	06/25/2012.	MBS Paydown 0.275845498		5,151	5,151	5,148	5,689		(21)		(21)		5,151			0	142	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	06/25/2012.	Pass-Through Loss			2,530	2,528					0					0	70	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	07/25/2012.	MBS Paydown 0.271637489		5,299	5,299	5,295	6,234		(23)		(23)		5,299			0	170	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	07/25/2012.	Pass-Through Loss			3,117	3,115					0					0	100	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	08/25/2012.	MBS Paydown 0.269706455		1,445	1,445	1,444	2,861		(10)		(10)		1,445			0	53	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	08/25/2012.	Pass-Through Loss			2,417	2,416					0					0	89	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	09/25/2012.	MBS Paydown 0.266777976		3,341	3,341	3,339	4,338		(16)		(16)		3,341			0	138	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	09/25/2012.	Pass-Through Loss			2,516	2,514					0					0	104	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	10/25/2012.	MBS Paydown 0.262757294		6,563	6,563	6,559	5,956		(22)		(22)		6,563			0	301	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	...	10/25/2012.	Pass-Through Loss			1,478	1,477					0					0	68	02/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		11/25/2012.	MBS Paydown 0.25911274		5,011	5,011	5,008	5,399		(20)		(20)		5,011			0	253	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		11/25/2012.	Pass-Through Loss			2,278	2,277					0					0	115	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2012.	MBS Paydown 0.25630962		3,205	3,205	3,203	4,153		(15)		(15)		3,205			0	176	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2012.	Pass-Through Loss			2,401	2,399					0					0	132	02/25/2036.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		01/25/2012.	MBS Paydown 0.52568244		40,612	40,612	41,894	41,517		(970)		(970)		40,612			0	186	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		02/25/2012.	MBS Paydown 0.515145746		31,610	31,610	32,608	32,314		(738)		(738)		31,610			0	290	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		03/25/2012.	MBS Paydown 0.503971629		33,522	33,522	34,580	34,269		(788)		(788)		33,522			0	461	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		04/25/2012.	MBS Paydown 0.487302748		50,007	50,007	51,585	51,120		(1,213)		(1,213)		50,007			0	917	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		05/25/2012.	MBS Paydown 0.468780704		55,566	55,566	57,320	56,803		(1,355)		(1,355)		55,566			0	1,273	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		06/25/2012.	MBS Paydown 0.458818302		29,887	29,887	30,831	30,553		(694)		(694)		29,887			0	822	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		07/25/2012.	MBS Paydown 0.447039484		35,336	35,336	36,452	36,123		(834)		(834)		35,336			0	1,134	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		08/25/2012.	MBS Paydown 0.44310783		11,795	11,795	12,167	12,058		(233)		(233)		11,795			0	432	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		09/25/2012.	MBS Paydown 0.426619766		49,464	49,464	51,025	50,566		(1,197)		(1,197)		49,464			0	2,040	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		10/25/2012.	MBS Paydown 0.417726357		26,680	26,680	27,522	27,274		(614)		(614)		26,680			0	1,223	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		11/25/2012.	MBS Paydown 0.407861439		29,595	29,595	30,529	30,254		(689)		(689)		29,595			0	1,492	06/25/2033.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		12/25/2012.	MBS Paydown 0.388277189		58,753	58,753	60,607	60,061		(1,430)		(1,430)		58,753			0	3,231	06/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		01/25/2012.	MBS Paydown 0.534876767		30,920	30,920	31,635	31,416		(571)		(571)		30,920			0	148	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		02/25/2012.	MBS Paydown 0.518525675		32,702	32,702	33,458	33,227		(605)		(605)		32,702			0	313	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		03/25/2012.	MBS Paydown 0.511042204		14,967	14,967	15,313	15,207		(255)		(255)		14,967			0	215	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		04/25/2012.	MBS Paydown 0.490036402		42,012	42,012	42,983	42,685		(787)		(787)		42,012			0	805	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		05/25/2012.	MBS Paydown 0.462442282		55,188	55,188	56,464	56,073		(1,041)		(1,041)		55,188			0	1,322	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		06/25/2012.	MBS Paydown 0.441802504		41,280	41,280	42,234	41,942		(763)		(763)		41,280			0	1,187	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		07/25/2012.	MBS Paydown 0.440676871		2,251	2,251	2,303	2,287		1		1		2,251			0	76	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		08/25/2012.	MBS Paydown 0.394508413		92,337	92,337	94,472	93,818		(1,744)		(1,744)		92,337			0	3,540	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		09/25/2012.	MBS Paydown 0.381369029		26,279	26,279	26,886	26,700		(465)		(465)		26,279			0	1,133	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		10/25/2012.	MBS Paydown 0.366146367		30,445	30,445	31,149	30,934		(541)		(541)		30,445			0	1,459	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		11/25/2012.	MBS Paydown 0.346702485		38,888	38,888	39,787	39,511		(696)		(696)		38,888			0	2,050	03/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		12/25/2012.	MBS Paydown 0.339552973		14,299	14,299	14,630	14,528		(237)		(237)		14,299			0	822	03/25/2033.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		01/25/2012.	MBS Paydown 0.166223979		3,544	3,544	3,221	3,073				0		3,544			0	14	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		02/25/2012.	MBS Paydown 0.165263427		1,921	1,921	1,746	1,666				0		1,921			0	15	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		03/25/2012.	MBS Paydown 0.162203951		6,119	6,119	5,561	5,305				0		6,119			0	73	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2012.	MBS Paydown 0.160065704		4,276	4,276	3,886	3,708		282		282		4,276			0	68	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/25/2012.	MBS Paydown 0.158018255		4,095	4,095	3,721	3,550		270		270		4,095			0	81	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		06/25/2012.	MBS Paydown 0.155559447		4,918	4,918	4,469	4,264		324		324		4,918			0	117	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		07/25/2012.	MBS Paydown 0.152510585		6,098	6,098	5,541	5,287		402		402		6,098			0	170	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		08/25/2012.	MBS Paydown 0.148868849		7,283	7,283	6,619	6,315		480		480		7,283			0	231	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		09/25/2012.	MBS Paydown 0.147808393		2,121	2,121	1,927	1,839		140		140		2,121			0	76	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		10/25/2012.	MBS Paydown 0.144419015		5,871	5,871	5,335	5,877		447		447		5,871			0	233	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		10/25/2012.	Pass-Through Loss			908	825					0					0	36	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		11/25/2012.	MBS Paydown 0.13889575		10,227	10,227	9,293	9,577		728		728		10,227			0	447	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		11/25/2012.	Pass-Through Loss			820	745					0					0	36	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		12/25/2012.	MBS Paydown 0.13499764		7,796	7,796	7,085	6,759		514		514		7,796			0	372	10/25/2032.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		04/25/2012.	MBS Paydown 0.999103393		3,586	3,586	3,463	3,517		3		3		3,586			0	59	09/25/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		05/25/2012.	MBS Paydown 0.978961471		80,568	80,568	77,801	79,009		838		838		80,568			0	1,644	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		06/25/2012.	MBS Paydown 0.95896364		79,991	79,991	77,245	78,444		851		851		79,991			0	1,963	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		07/25/2012.	MBS Paydown 0.939039065		79,698	79,698	76,962	78,157		869		869		79,698			0	2,283	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		08/25/2012.	MBS Paydown 0.919187464		79,406	79,406	76,680	77,871		887		887		79,406			0	2,603	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		09/25/2012.	MBS Paydown 0.884432454		139,020	139,020	134,247	136,331		1,904		1,904		139,020			0	5,124	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		10/25/2012.	MBS Paydown 0.827015763		229,667	229,667	221,781	225,225		3,489		3,489		229,667			0	9,409	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		11/25/2012.	MBS Paydown 0.783015935		175,999	175,999	169,956	172,595		2,668		2,668		175,999			0	7,925	09/25/2034.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		12/25/2012.	MBS Paydown 0.725722731		229,173	229,173	221,304	224,740		3,678		3,678		229,173			0	11,251	09/25/2034.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		02/15/2012.	MBS Paydown 0.599095054		33,878	33,878	33,838	33,861		1		1		33,878			0	442	05/17/2021.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		05/15/2012.	MBS Paydown 0.586232937		25,724	25,724	25,694	25,712		1		1		25,724			0	671	05/17/2021.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		08/15/2012.	MBS Paydown 0.568853175		34,760	34,760	34,719	34,743		2		2		34,760			0	1,361	05/17/2021.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		11/15/2012.	MBS Paydown 0.546952829		43,801	43,801	43,750	43,780		8		8		43,801			0	2,286	05/17/2021.
780097 AL 5	ROYAL BK SCOTLND 5.00 10/01/2014		09/07/2012.	GREENWICH CAPITAL MARKETS, INC.		1,020,625	1,000,000	963,080	988,731		2,699		2,699		991,430		29,195	29,195	47,361	10/01/2014.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		01/15/2012.	MBS Paydown 0.74413535		20,568	20,568	20,568	20,554		(1)		(1)		20,568			0	71	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		02/15/2012.	MBS Paydown 0.736854254		21,843	21,843	21,843	21,828		(3)		(3)		21,843			0	142	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		03/15/2012.	MBS Paydown 0.72053987		48,943	48,943	48,943	48,909		23		23		48,943			0	467	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		04/15/2012.	MBS Paydown 0.713366774		21,519	21,519	21,519	21,504		(2)		(2)		21,519			0	277	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		05/15/2012.	MBS Paydown 0.705763978		22,808	22,808	22,808	22,792		(2)		(2)		22,808			0	362	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		06/15/2012.	MBS Paydown 0.68980957		47,863	47,863	47,863	47,830		12		12		47,863			0	914	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		07/15/2012.	MBS Paydown 0.682595359		21,643	21,643	21,643	21,627		(3)		(3)		21,643			0	483	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		08/15/2012.	MBS Paydown 0.674438093		24,472	24,472	24,472	24,455		(5)		(5)		24,472			0	623	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		09/15/2012.	MBS Paydown 0.661643322		38,384	38,384	38,384	38,357		12		12		38,384			0	1,108	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		10/15/2012.	MBS Paydown 0.654216274		22,281	22,281	22,281	22,266		(6)		(6)		22,281			0	708	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		11/15/2012.	MBS Paydown 0.646130142		24,258	24,258	24,258	24,241		(8)		(8)		24,258			0	848	07/15/2042.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		12/15/2012.	MBS Paydown 0.635374456		32,267	32,267	32,267	32,244		(1)		(1)		32,267			0	1,234	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		01/15/2012.	MBS Paydown 0.894790387		16,786	16,786	16,786	16,776		(1)		(1)		16,786			0	54	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		02/15/2012.	MBS Paydown 0.88784869		20,825	20,825	20,825	20,812		(13)		(13)		20,825			0	127	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		03/15/2012.	MBS Paydown 0.881357981		19,472	19,472	19,472	19,460		(13)		(13)		19,472			0	173	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		04/15/2012.	MBS Paydown 0.874872419		19,457	19,457	19,457	19,445		(14)		(14)		19,457			0	234	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		05/15/2012.	MBS Paydown 0.868615177		18,772	18,772	18,772	18,760		(1)		(1)		18,772			0	278	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		06/15/2012.	MBS Paydown 0.862248372		19,100	19,100	19,100	19,089		(3)		(3)		19,100			0	340	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		07/15/2012.	MBS Paydown 0.856166344		18,246	18,246	18,246	18,235		(2)		(2)		18,246			0	380	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		08/15/2012.	MBS Paydown 0.849453604		20,138	20,138	20,138	20,126		(4)		(4)		20,138			0	478	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		09/15/2012.	MBS Paydown 0.843132575		18,963	18,963	18,963	18,952		(5)		(5)		18,963			0	511	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		10/15/2012.	MBS Paydown 0.837334262		17,395	17,395	17,395	17,384		(4)		(4)		17,395			0	516	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		11/15/2012.	MBS Paydown 0.830080941		21,760	21,760	21,760	21,747		(7)		(7)		21,760			0	710	05/16/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		12/15/2012.	MBS Paydown 0.823299251		20,345	20,345	20,345	20,333		(6)		(6)		20,345			0	739	05/16/2044.
803111 AS 2	SARA LEE CORP 4.10 09/15/2020		04/03/2012.	Cash Tender 101.736		952,249	936,000	935,307	935,391		609		609		936,000		16,249	16,249	21,107	09/15/2020.
80932R AG 0	SCOTLAND INTL BV 4.25 05/23/2013	R	07/06/2012.	CITIGROUP		1,008,750	1,000,000	960,130	993,069		2,573		2,573		995,641		13,109	13,109	26,917	05/23/2013.
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020		10/01/2012.	Sinking Fund Redemption 100.0		300,000	300,000	300,000	300,003		(3)		(3)		300,000			0	23,412	10/01/2020.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		12/15/2012.	MBS Paydown 0.926384334		73,616	73,616	73,416	73,416		36		36		73,616			0	172	03/17/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		01/20/2012.	MBS Paydown 0.98		7,500	7,500	7,538	7,537				0		7,500			0	34	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		02/20/2012.	MBS Paydown 0.9775		7,500	7,500	7,538	7,537		(1)		(1)		7,500			0	68	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		03/20/2012.	MBS Paydown 0.975		7,500	7,500	7,538	7,537		(1)		(1)		7,500			0	102	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		04/20/2012.	MBS Paydown 0.9725		7,500	7,500	7,538	7,537		(2)		(2)		7,500			0	136	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		05/20/2012.	MBS Paydown 0.97		7,500	7,500	7,538	7,537		(2)		(2)		7,500			0	170	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		06/20/2012.	MBS Paydown 0.9675		7,500	7,500	7,538	7,537		(3)		(3)		7,500			0	204	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		07/20/2012.	MBS Paydown 0.965		7,500	7,500	7,538	7,537		(3)		(3)		7,500			0	238	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		08/20/2012.	MBS Paydown 0.9625		7,500	7,500	7,538	7,537		(4)		(4)		7,500			0	272	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		09/20/2012.	MBS Paydown 0.96		7,500	7,500	7,538	7,537		(4)		(4)		7,500			0	306	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		10/20/2012.	MBS Paydown 0.9575		7,500	7,500	7,538	7,537		(5)		(5)		7,500			0	340	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		11/20/2012.	MBS Paydown 0.955		7,500	7,500	7,538	7,537		(5)		(5)		7,500			0	374	05/20/2041.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		12/20/2012.	MBS Paydown 0.9525		7,500	7,500	7,538	7,537		(5)		(5)		7,500			0	408	05/20/2041.
844741 AR 9	SOUTHWEST AIR 7.22 07/01/13		01/01/2012.	Sinking Fund Redemption 100.0		456,292	456,292	456,636	454,150				0		456,292			0	16,472	07/01/2013.
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19		01/02/2012.	Sinking Fund Redemption 100.0		219,969	219,969	194,672	204,336		16		16		219,969			0	7,182	07/02/2019.
854616 AN 9	STANLEY WORKS 6.15 10/01/2013		08/31/2012.	Make Whole Call 105.868		3,176,040	3,000,000	2,994,120	2,997,746		2,254		2,254		3,000,000		176,040	176,040	169,125	10/01/2013.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		11/25/2012.	MBS Paydown 0.5648284		12,986	12,986	11,817	11,817		808		808		12,986			0	22	01/25/2037.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		12/25/2012.	MBS Paydown 0.56435561		946	946	860	860		1		1		946			0	5	01/25/2037.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		01/25/2012.	MBS Paydown 0.42551946		26,017	26,017	18,212	17,549		717		717		26,017			0	3	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		02/25/2012.	MBS Paydown 0.4242391		6,402	6,402	4,481	4,318		45		45		6,402			0	1	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		03/25/2012.	MBS Paydown 0.42082891		17,051	17,051	11,936	11,502		140		140		17,051			0	5	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		04/25/2012.	MBS Paydown 0.41639213		22,184	22,184	15,529	14,964		246		246		22,184			0	16	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		05/25/2012.	MBS Paydown 0.41288324		17,544	17,544	12,281	11,834		260		260		17,544			0	21	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		06/25/2012.	MBS Paydown 0.40253887		51,722	51,722	36,205	34,889		10,263		10,263		51,722			0	85	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		07/25/2012.	MBS Paydown 0.39750051		25,192	25,192	17,634	16,993		1,369		1,369		25,192			0	53	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		08/25/2012.	MBS Paydown 0.39194239		27,791	27,791	19,453	18,746		2,450		2,450		27,791			0	71	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		09/25/2012.	MBS Paydown 0.39004047		9,510	9,510	6,657	6,415		281		281		9,510			0	28	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		10/25/2012.	MBS Paydown 0.37934646		53,470	53,470	37,429	36,068		11,866		11,866		53,470			0	183	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		11/25/2012.	MBS Paydown 0.37922598		602	602	422	406		21		21		602			0	2	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		12/25/2012.	MBS Paydown 0.37585419		16,859	16,859	11,801	11,372		600		600		16,859			0	94	08/25/2035.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		01/25/2012.	MBS Paydown 0.66827744		31,498	31,498	22,363	22,492		145		145		31,498			0	12	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		02/25/2012.	MBS Paydown 0.6612472		28,121	28,121	19,966	20,081		248		248		28,121			0	22	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		03/25/2012.	MBS Paydown 0.65255294		34,777	34,777	24,692	24,834		446		446		34,777			0	38	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		04/25/2012.	MBS Paydown 0.64019851		49,418	49,418	35,087	35,288		2,075		2,075		49,418			0	70	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		05/25/2012.	MBS Paydown 0.6324204		31,112	31,112	22,090	22,217		732		732		31,112			0	54	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		06/25/2012.	MBS Paydown 0.6232674		36,612	36,612	25,995	26,144		1,031		1,031		36,612			0	77	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		07/25/2012.	MBS Paydown 0.61169544		46,288	46,288	32,864	33,053		2,297		2,297		46,288			0	112	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		08/25/2012.	MBS Paydown 0.60095371		42,967	42,967	30,507	30,682		1,752		1,752		42,967			0	120	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		09/25/2012.	MBS Paydown 0.58491488		64,155	64,155	45,550	45,812		8,945		8,945		64,155			0	200	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		10/25/2012.	MBS Paydown 0.57234111		50,295	50,295	35,710	35,915		5,049		5,049		50,295			0	173	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		11/25/2012.	MBS Paydown 0.56334078		36,001	36,001	25,561	25,708		2,060		2,060		36,001			0	135	03/25/2036.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		12/25/2012.	MBS Paydown 0.55251512		43,303	43,303	30,745	30,921		3,583		3,583		43,303			0	176	03/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		11/25/2012.	MBS Paydown 0.4281058		24,739	24,739	19,853	21,211		2,565		2,565		24,739			0	110	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		11/25/2012.	Pass-Through Loss		1,692	1,358						0					0	7	05/25/2036.

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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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	...	12/25/2012.	MBS Paydown 0.42102184		17,328	17,328	13,905	15,582		987		987		17,328			0	153	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036	...	12/25/2012.	Pass-Through Loss		2,089		1,677					0					0	19	05/25/2036.
87161C AG 0	SYNOVUS FINL 5.125 06/15/2017	...	08/10/2012.	J. P. MORGAN SECURITIES		1,425,000	1,500,000	1,443,480	1,454,080				0		1,454,080		(29,080)	(29,080)	51,250	06/15/2017.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	01/20/2012.	MBS Paydown 0.933333333		16,667	16,667	16,667	16,668				0		16,667			0	62	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	02/20/2012.	MBS Paydown 0.925		16,667	16,667	16,667	16,668		(1)		(1)		16,667			0	126	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	03/20/2012.	MBS Paydown 0.916666667		16,667	16,667	16,667	16,668		1		1		16,667			0	182	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	04/20/2012.	MBS Paydown 0.908333333		16,667	16,667	16,667	16,668		2		2		16,667			0	243	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	05/20/2012.	MBS Paydown 0.9		16,667	16,667	16,667	16,668		3		3		16,667			0	305	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	06/20/2012.	MBS Paydown 0.891666667		16,667	16,667	16,667	16,668		1		1		16,667			0	365	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	07/20/2012.	MBS Paydown 0.883333333		16,667	16,667	16,667	16,668		2		2		16,667			0	425	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	08/20/2012.	MBS Paydown 0.875		16,667	16,667	16,667	16,668		3		3		16,667			0	487	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	09/20/2012.	MBS Paydown 0.866666667		16,667	16,667	16,667	16,668		3		3		16,667			0	549	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	10/20/2012.	MBS Paydown 0.858333333		16,667	16,667	16,667	16,668		4		4		16,667			0	613	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	11/20/2012.	MBS Paydown 0.85		16,667	16,667	16,667	16,668		3		3		16,667			0	670	05/20/2026.
872162 AH 5	TAL 2011-2A A ABS 4.31 5/20/2026	...	12/20/2012.	MBS Paydown 0.841666667		16,667	16,667	16,667	16,668		4		4		16,667			0	730	05/20/2026.
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027	...	06/20/2012.	MBS Paydown 0.991666667		16,667	16,667	16,660	16,660		1		1		16,667			0	54	05/20/2027.
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027	...	07/20/2012.	MBS Paydown 0.983333333		16,667	16,667	16,660	16,660		1		1		16,667			0	107	05/20/2027.
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027	...	08/20/2012.	MBS Paydown 0.975		16,667	16,667	16,660	16,660		1		1		16,667			0	161	05/20/2027.
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027	...	09/20/2012.	MBS Paydown 0.966666667		16,667	16,667	16,660	16,660		1		1		16,667			0	214	05/20/2027.
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027	...	10/20/2012.	MBS Paydown 0.958333333		16,667	16,667	16,660	16,660		2		2		16,667			0	268	05/20/2027.
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027	...	11/20/2012.	MBS Paydown 0.95		16,667	16,667	16,660	16,660		2		2		16,667			0	322	05/20/2027.
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027	...	12/20/2012.	MBS Paydown 0.941666667		16,667	16,667	16,660	16,660		2		2		16,667			0	375	05/20/2027.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	...	05/25/2012.	MBS Paydown 0.99749434		5,011	5,011	2,606	2,765		32		32		5,011			0	12	08/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	...	06/25/2012.	MBS Paydown 0.994522875		5,943	5,943	3,090	3,279		52		52		5,943			0	17	08/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	...	07/25/2012.	MBS Paydown 0.976610093		35,826	35,826	18,629	19,766		15,113		15,113		35,826			0	116	08/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	...	08/25/2012.	MBS Paydown 0.960787914		31,644	31,644	16,455	17,459		13,294		13,294		31,644			0	119	08/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	...	09/25/2012.	MBS Paydown 0.948084007		25,408	25,408	13,212	14,018		10,468		10,468		25,408			0	106	08/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	...	10/25/2012.	MBS Paydown 0.945415493		5,337	5,337	2,775	2,945		89		89		5,337			0	25	08/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	...	11/25/2012.	MBS Paydown 0.941135695		8,560	8,560	4,451	4,723		163		163		8,560			0	43	08/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038	...	12/25/2012.	MBS Paydown 0.936438411		9,395	9,395	4,885	5,183		209		209		9,395			0	52	08/25/2038.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	01/15/2012.	MBS Paydown 0.94166666		16,667	16,667	16,667	16,667				0		16,667			0	72	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	02/15/2012.	MBS Paydown 0.933333333		16,667	16,667	16,667	16,667				0		16,667			0	135	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	03/15/2012.	MBS Paydown 0.925		16,667	16,667	16,667	16,667				0		16,667			0	198	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	04/15/2012.	MBS Paydown 0.916666667		16,667	16,667	16,667	16,667				0		16,667			0	268	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	05/15/2012.	MBS Paydown 0.908333333		16,667	16,667	16,667	16,667				0		16,667			0	331	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	06/15/2012.	MBS Paydown 0.9		16,667	16,667	16,667	16,667				0		16,667			0	398	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	07/15/2012.	MBS Paydown 0.891666667		16,667	16,667	16,667	16,667				0		16,667			0	466	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	08/15/2012.	MBS Paydown 0.883333334		16,667	16,667	16,667	16,667				0		16,667			0	531	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	09/15/2012.	MBS Paydown 0.875		16,667	16,667	16,667	16,667				0		16,667			0	603	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	10/15/2012.	MBS Paydown 0.866666667		16,667	16,667	16,667	16,667				0		16,667			0	664	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	11/15/2012.	MBS Paydown 0.858333334		16,667	16,667	16,667	16,667				0		16,667			0	731	06/15/2026.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	12/15/2012.	MBS Paydown 0.85		16,667	16,667	16,667	16,667				0		16,667			0	801	06/15/2026.
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	05/15/2012.	MBS Paydown 0.991666667		8,333	8,333	8,332	8,332				0		8,333			0	13	04/15/2027.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	06/15/2012.	MBS Paydown 0.983333333		8,333	8,333	8,332	8,332				0		8,333			0	56	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	07/15/2012.	MBS Paydown 0.975		8,333	8,333	8,332	8,332				0		8,333			0	85	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	08/15/2012.	MBS Paydown 0.966666667		8,333	8,333	8,332	8,332				0		8,333			0	114	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	09/15/2012.	MBS Paydown 0.958333333		8,333	8,333	8,332	8,332				0		8,333			0	143	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	10/15/2012.	MBS Paydown 0.95		8,333	8,333	8,332	8,332				0		8,333			0	173	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	11/15/2012.	MBS Paydown 0.941666667		8,333	8,333	8,332	8,332				0		8,333			0	202	04/15/2027.
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	12/15/2012.	MBS Paydown 0.933333333		8,333	8,333	8,332	8,332				0		8,333			0	231	04/15/2027.
88732J AG 3	TIME WARNER CABLE 5.40 07/02/12		07/02/2012.	Maturity 100.0		1,000,000	1,000,000	998,150	999,789		211		211		1,000,000			0	54,000	07/02/2012.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		01/16/2012.	MBS Paydown 0.91353308		6,200	6,200	6,200	6,199				0		6,200			0	34	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		02/16/2012.	MBS Paydown 0.91041546		6,235	6,235	6,235	6,234				0		6,235			0	69	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		03/16/2012.	MBS Paydown 0.90728178		6,267	6,267	6,267	6,266				0		6,267			0	104	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		04/16/2012.	MBS Paydown 0.90412504		6,313	6,313	6,313	6,312				0		6,313			0	140	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		05/16/2012.	MBS Paydown 0.90095058		6,349	6,349	6,349	6,347				0		6,349			0	176	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		06/16/2012.	MBS Paydown 0.89775353		6,394	6,394	6,394	6,393		(1)		(1)		6,394			0	213	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		07/16/2012.	MBS Paydown 0.89453946		6,428	6,428	6,428	6,427		(1)		(1)		6,428			0	250	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		08/16/2012.	MBS Paydown 0.8913036		6,472	6,472	6,472	6,470		(1)		(1)		6,472			0	287	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		09/16/2012.	MBS Paydown 0.88803153		6,544	6,544	6,544	6,543		(1)		(1)		6,544			0	327	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		10/16/2012.	MBS Paydown 0.88473963		6,584	6,584	6,584	6,582		(1)		(1)		6,584			0	365	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		11/16/2012.	MBS Paydown 0.88142516		6,629	6,629	6,629	6,627		(1)		(1)		6,629			0	405	11/16/2039.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		12/16/2012.	MBS Paydown 0.87804281		6,765	6,765	6,765	6,763		(1)		(1)		6,765			0	450	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		01/16/2012.	MBS Paydown 0.956959703		5,522	5,522	5,522	5,522				0		5,522			0	24	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		02/16/2012.	MBS Paydown 0.954180558		5,558	5,558	5,558	5,558				0		5,558			0	48	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		03/16/2012.	MBS Paydown 0.951390302		5,581	5,581	5,581	5,581				0		5,581			0	72	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		04/16/2012.	MBS Paydown 0.948588219		5,604	5,604	5,604	5,604				0		5,604			0	97	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		05/16/2012.	MBS Paydown 0.945774649		5,627	5,627	5,627	5,627				0		5,627			0	122	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		06/16/2012.	MBS Paydown 0.942948901		5,652	5,652	5,652	5,652				0		5,652			0	147	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		07/16/2012.	MBS Paydown 0.940111471		11,350	11,350	11,771	11,771		(1)		(1)		11,350			0	197	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		08/16/2012.	MBS Paydown 0.937255279		11,425	11,425	11,849	11,849		(4)		(4)		11,425			0	247	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		09/16/2012.	MBS Paydown 0.934385132		11,481	11,481	11,907	11,907		(7)		(7)		11,481			0	298	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		10/16/2012.	MBS Paydown 0.931491266		11,575	11,575	12,005	12,005		(10)		(10)		11,575			0	351	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		11/16/2012.	MBS Paydown 0.928271445		12,879	12,879		13,357		(133)		(133)		12,879			0	446	10/16/2040.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		12/16/2012.	MBS Paydown 0.925023645		12,991	12,991	13,473	13,473		(139)		(139)		12,991			0	506	10/16/2040.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		06/14/2012.	MBS Paydown 0.991666666		16,667	16,667	16,665	16,665				0		16,667			0	43	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		07/14/2012.	MBS Paydown 0.983333334		16,667	16,667	16,665	16,665				0		16,667			0	101	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		08/14/2012.	MBS Paydown 0.975		16,667	16,667	16,665	16,665				0		16,667			0	160	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		09/14/2012.	MBS Paydown 0.966666666		16,667	16,667	16,665	16,665				0		16,667			0	218	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		10/14/2012.	MBS Paydown 0.958333334		16,667	16,667	16,665	16,665				0		16,667			0	277	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		11/14/2012.	MBS Paydown 0.95		16,667	16,667	16,665	16,665				0		16,667			0	335	05/14/2027.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		12/14/2012.	MBS Paydown 0.941666666		16,667	16,667	16,665	16,665				0		16,667			0	394	05/14/2027.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		01/15/2012.	MBS Paydown 0.941057466		9,915	9,915	9,915	9,915				0		9,915			0	19	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		02/15/2012.	MBS Paydown 0.931104723		9,953	9,953	9,953	9,953				0		9,953			0	39	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		03/15/2012.	MBS Paydown 0.921113714		9,991	9,991	9,991	9,991				0		9,991			0	110	07/15/2041.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	04/15/2012.	MBS Paydown 0.911084092		10,030	10,030	10,030	10,030				0		10,030			0	147	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	05/15/2012.	MBS Paydown 0.901013587		10,071	10,071	10,071	10,071				0		10,071			0	184	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	06/15/2012.	MBS Paydown 0.890906295		10,107	10,107	10,107	10,107				0		10,107			0	221	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	07/15/2012.	MBS Paydown 0.880759182		10,147	10,147	10,147	10,147				0		10,147			0	259	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	08/15/2012.	MBS Paydown 0.870288441		10,471	10,471	10,471	10,471				0		10,471			0	306	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	09/15/2012.	MBS Paydown 0.857937063		12,351	12,351	12,351	12,351				0		12,351			0	405	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	10/15/2012.	MBS Paydown 0.848435006		9,502	9,502	9,502	9,502				0		9,502			0	347	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	11/15/2012.	MBS Paydown 0.838887375		9,548	9,548	9,548	9,548				0		9,548			0	383	07/15/2041.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41	...	12/15/2012.	MBS Paydown 0.829290174		9,597	9,597	9,597	9,597				0		9,597			0	420	07/15/2041.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19	...	02/23/2012.	Sinking Fund Redemption 100.0		20,539	20,539	19,772	20,162		14		14		20,539			0	688	02/23/2019.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19	...	08/23/2012.	Sinking Fund Redemption 100.0		21,676	21,676	20,867	21,279		67		67		21,676			0	1,452	02/23/2019.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025	...	01/02/2012.	Sinking Fund Redemption 100.0		6,828	6,828	6,828	6,769				0		6,828			0	185	07/02/2025.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025	...	07/02/2012.	Sinking Fund Redemption 100.0		86,663	86,663	86,663	85,911		41		41		86,663			0	4,683	07/02/2025.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020	...	05/15/2012.	Sinking Fund Redemption 100.0		90,909	90,909	90,909	90,907				0		90,909			0	2,141	05/15/2020.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22	...	01/02/2012.	Sinking Fund Redemption 100.0		21,492	21,492	20,739	20,800				0		21,492			0	713	07/02/2022.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22	...	07/02/2012.	Sinking Fund Redemption 100.0		21,153	21,153	20,412	20,472		41		41		21,153			0	1,404	07/02/2022.
91324P BA 9	UNITEDHEALTH GRP 5.50 11/15/12	...	11/15/2012.	Maturity 100.0		3,000,000	3,000,000	2,780,940	2,944,857		55,143		55,143		3,000,000			0	165,000	11/15/2012.
92769V AA 7	VIRGIN MEDIA FIN 9.50 08/15/2016	R	03/28/2012.	Cash Tender 115.0		673,900	586,000	627,020	623,647		(2,214)		(2,214)		621,433		52,467	52,467	34,484	08/15/2016.
92769V AA 7	VIRGIN MEDIA FIN 9.50 08/15/2016	R	10/31/2012.	Cash Tender 111.67		462,314	414,000	442,980	440,597		(5,517)		(5,517)		435,080		27,234	27,234	47,633	08/15/2016.
92857W AR 1	VODAFONE GROUP 5.35 02/27/2012	R	02/27/2012.	Maturity 100.0		2,000,000	2,000,000	1,998,960	1,999,964		36		36		2,000,000			0	53,500	02/27/2012.
92931B AB 2	INTEGRYS ENERGY 5.375 12/01/2012	...	12/01/2012.	Maturity 100.0		2,000,000	2,000,000	1,963,220	1,990,439		9,561		9,561		2,000,000			0	107,500	12/01/2012.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	01/15/2012.	Sinking Fund Redemption 100.0		9,723	9,723	9,694	9,698				0		9,723			0	34	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	02/15/2012.	Sinking Fund Redemption 100.0		10,584	10,584	10,552	10,557		1		1		10,584			0	73	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	03/15/2012.	Sinking Fund Redemption 100.0		11,629	11,629	11,633	11,637		1		1		11,629			0	104	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	04/15/2012.	Sinking Fund Redemption 100.0		12,329	12,329	12,333	12,338		1		1		12,329			0	153	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	05/15/2012.	Sinking Fund Redemption 100.0		13,792	13,792	13,797	13,802		1		1		13,792			0	219	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	06/15/2012.	Sinking Fund Redemption 100.0		13,018	13,018	13,023	13,027				0		13,018			0	252	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	07/15/2012.	Sinking Fund Redemption 100.0		13,762	13,762	13,767	13,772				0		13,762			0	313	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	08/15/2012.	Sinking Fund Redemption 100.0		14,527	14,527	14,532	14,538				0		14,527			0	381	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	09/15/2012.	Sinking Fund Redemption 100.0		12,918	12,918	12,922	12,927				0		12,918			0	383	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	10/15/2012.	Sinking Fund Redemption 100.0		12,745	12,745	12,750	12,754		(1)		(1)		12,745			0	422	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	11/15/2012.	Sinking Fund Redemption 100.0		13,346	13,346	13,351	13,356		(1)		(1)		13,346			0	488	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	...	12/15/2012.	Sinking Fund Redemption 100.0		437,477	437,477	437,630	437,790		(38)		(38)		437,477			0	17,512	11/15/2015.
93114K AG 8	WAL-MART STORES 8.8 12/30/14	...	01/01/2012.	Paydown 100.0		5,848	5,848	6,997	6,067				0		5,848			0	257	12/30/2014.
93114K AG 8	WAL-MART STORES 8.8 12/30/14	...	07/01/2012.	Paydown 100.0		296,076	296,076	354,255	307,152		(3,361)		(3,361)		296,076			0	26,055	12/30/2014.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	...	01/25/2012.	MBS Paydown 0.234859067		2,422	2,422	1,913	2,194				0		2,422			0	2	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	...	01/25/2012.	Pass-Through Loss			2,429	1,919					0					0	2	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	...	02/25/2012.	MBS Paydown 0.231624611		3,331	3,331	2,632	2,925				0		3,331			0	5	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	...	02/25/2012.	Pass-Through Loss			3,138	2,479					0					0	5	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	...	03/25/2012.	MBS Paydown 0.22872063		2,628	2,628	2,076	2,626				0		2,628			0	6	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	...	03/25/2012.	Pass-Through Loss			3,180	2,512					0					0	7	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	...	04/25/2012.	MBS Paydown 0.226945517		992	992	783	1,605		8		8		992			0	3	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	...	04/25/2012.	Pass-Through Loss			2,559	2,021					0					0	7	07/25/2036.

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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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2012.	MBS Paydown 0.224465708		3,045	3,045	2,406	2,243		11		11		3,045			0	9	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		05/25/2012.	Pass-Through Loss			1,914	1,512					0					0	6	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2012.	MBS Paydown 0.220813493		3,314	3,314	2,618	3,303		16		16		3,314			0	14	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		06/25/2012.	Pass-Through Loss			3,990	3,152					0					0	17	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		07/25/2012.	MBS Paydown 0.218049936		2,342	2,342	1,850	2,499		12		12		2,342			0	12	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		07/25/2012.	Pass-Through Loss			3,185	2,516					0					0	16	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		08/25/2012.	MBS Paydown 0.215483964		1,216	1,216	961	2,321		11		11		1,216			0	7	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		08/25/2012.	Pass-Through Loss			3,915	3,093					0					0	22	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2012.	MBS Paydown 0.213888103		1,224	1,224	967	1,443		7		7		1,224			0	8	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		09/25/2012.	Pass-Through Loss			1,968	1,554					0					0	13	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		10/25/2012.	MBS Paydown 0.21126095		3,518	3,518	2,779	2,376		12		12		3,518			0	25	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		10/25/2012.	Pass-Through Loss			1,736	1,372					0					0	12	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		11/25/2012.	MBS Paydown 0.209211796		1,021	1,021	806	1,853		9		9		1,021			0	8	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		11/25/2012.	Pass-Through Loss			3,078	2,431					0					0	24	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		12/25/2012.	MBS Paydown 0.206305776		2,466	2,466	1,948	2,628		13		13		2,466			0	21	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		12/25/2012.	Pass-Through Loss			3,346	2,644					0					0	28	07/25/2036.
94707V AA 8	WEATHERFORD INTL 5.125 09/15/2020		08/17/2012.	Consent Fee		5,000			2,003,631				0		5,000			0		09/15/2020.
94707v AC 4	WEATHERFORD INTL 5.125 09/15/2020		08/17/2012.	Consent Fee		2,500			2,493,750				0		2,500			0		09/15/2020.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		01/25/2012.	MBS Paydown 0.389833002		10,870	10,870	7,500	7,665		14		14		10,870			0	13	10/25/2034.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		01/25/2012.	MBS Paydown 0.31947883		1,125	1,125	997	994				0		1,125			0	4	03/25/2036.
94983T AJ 9	WFMBS 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			0	37	03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		03/25/2012.	MBS Paydown 0.30903778		26,450	26,450	23,441	23,376		1,481		1,481		26,450			0	297	03/25/2036.
94983T AJ 9	WFMBS 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			0	429	03/25/2036.
94983T AJ 9	WFMBS 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			0	249	03/25/2036.
94983T AJ 9	WFMBS 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			0	401	03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		07/25/2012.	MBS Paydown 0.28626523		5,745	5,745	5,092	5,077		13		13		5,745			0	135	03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		08/25/2012.	MBS Paydown 0.27736232		26,709	26,709	23,671	23,605		1,668		1,668		26,709			0	695	03/25/2036.
94983T AJ 9	WFMBS 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			0	613	03/25/2036.
94983T AJ 9	WFMBS 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			0	703	03/25/2036.
94983T AJ 9	WFMBS 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			0	532	03/25/2036.
94983T AJ 9	WFMBS 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			0	265	03/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		01/25/2012.	MBS Paydown 0.37763071		29,071	29,071	23,348	22,735				0		29,071			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		02/25/2012.	MBS Paydown 0.35002372		138,035	138,035	110,859	107,950		24,917		24,917		138,035			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		03/25/2012.	MBS Paydown 0.33564787		71,879	71,879	57,728	56,213		11,851		11,851		71,879			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		04/25/2012.	MBS Paydown 0.32250727		65,703	65,703	52,768	51,383		627		627		65,703			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		05/25/2012.	MBS Paydown 0.3134144		45,464	45,464	36,514	35,555		4,306		4,306		45,464			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		06/25/2012.	MBS Paydown 0.30010645		66,540	66,540	53,440	52,038		9,557		9,557		66,540			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		07/25/2012.	MBS Paydown 0.29672558		16,904	16,904	13,576	13,220		(1,952)		(1,952)		16,904			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		08/25/2012.	MBS Paydown 0.27876623		89,797	89,797	72,118	70,226		15,666		15,666		89,797			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		09/25/2012.	MBS Paydown 0.27473368		20,163	20,163	16,193	15,768		(806)		(806)		20,163			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		10/25/2012.	MBS Paydown 0.266012921		43,604	43,604	35,019	34,100		5,439		5,439		43,604			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		11/25/2012.	MBS Paydown 0.25865984		36,765	36,765	29,527	28,752		1,333		1,333		36,765			0		12/28/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		12/25/2012.	MBS Paydown 0.25535402		16,529	16,529	13,275	12,927		699		699		16,529			0		12/28/2037.

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		01/25/2012.	MBS Paydown 0.06947621		18,773	18,773	17,412	17,563		400		400		18,773			0	90	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		02/25/2012.	MBS Paydown 0.06719275		11,061	11,061	10,259	10,348		95		95		11,061			0	106	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		03/25/2012.	MBS Paydown 0.06455806		12,762	12,762	11,837	11,940		362		362		12,762			0	183	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		04/25/2012.	MBS Paydown 0.06358853		4,696	4,696	4,356	4,394		23		23		4,696			0	90	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		05/25/2012.	MBS Paydown 0.06159217		9,670	9,670	8,969	9,047		206		206		9,670			0	232	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		06/25/2012.	MBS Paydown 0.06121236		1,840	1,840	1,706	1,721		14		14		1,840			0	53	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		07/25/2012.	MBS Paydown 0.05848681		13,203	13,203	12,245	12,352		474		474		13,203			0	443	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		08/25/2012.	MBS Paydown 0.05789176		2,882	2,882	2,673	2,697		27		27		2,882			0	110	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		09/25/2012.	MBS Paydown 0.05408304		18,449	18,449	17,112	17,260		949		949		18,449			0	796	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		10/25/2012.	MBS Paydown 0.05201633		10,011	10,011	9,285	9,366		391		391		10,011			0	480	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		11/25/2012.	MBS Paydown 0.05036763		7,986	7,986	7,407	7,472		267		267		7,986			0	421	09/25/2033.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		12/25/2012.	MBS Paydown 0.04910802		6,102	6,079	5,664	5,708		91		91		6,102			0	351	09/25/2033.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2012.	Sinking Fund Redemption 100.0		102,000	102,000	103,276	103,110		(1,110)		(1,110)		102,000			0	3,825	06/15/2027.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		01/15/2012.	Paydown 100.0		1,666	1,666	1,666	1,666				0		1,666			0	9	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		02/15/2012.	Paydown 100.0		1,675	1,675	1,675	1,675				0		1,675			0	19	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		03/15/2012.	Paydown 100.0		1,685	1,685	1,685	1,685				0		1,685			0	28	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		04/15/2012.	Paydown 100.0		1,694	1,694	1,694	1,694				0		1,694			0	38	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		05/15/2012.	Paydown 100.0		1,703	1,703	1,703	1,703				0		1,703			0	47	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		06/15/2012.	Paydown 100.0		1,713	1,713	1,713	1,713				0		1,713			0	57	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		07/15/2012.	Paydown 100.0		1,722	1,722	1,722	1,722				0		1,722			0	67	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		08/15/2012.	Paydown 100.0		1,732	1,732	1,732	1,732				0		1,732			0	77	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		09/15/2012.	Paydown 100.0		1,742	1,742	1,742	1,742				0		1,742			0	87	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		10/15/2012.	Paydown 100.0		1,751	1,751	1,751	1,751				0		1,751			0	97	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		11/15/2012.	Paydown 100.0		1,761	1,761	1,761	1,761				0		1,761			0	108	09/15/2031.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		12/15/2012.	Paydown 100.0		1,771	1,771	1,771	1,771				0		1,771			0	118	09/15/2031.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		01/15/2012.	Paydown 100.0		1,939	1,939	1,939	1,939				0		1,939			0	11	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		02/15/2012.	Paydown 100.0		1,950	1,950	1,950	1,950				0		1,950			0	22	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		03/15/2012.	Paydown 100.0		1,961	1,961	1,961	1,961				0		1,961			0	33	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		04/15/2012.	Paydown 100.0		1,971	1,971	1,971	1,971				0		1,971			0	44	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		05/15/2012.	Paydown 100.0		1,982	1,982	1,982	1,982				0		1,982			0	55	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		06/15/2012.	Paydown 100.0		1,993	1,993	1,993	1,993				0		1,993			0	66	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		07/15/2012.	Paydown 100.0		2,004	2,004	2,004	2,004				0		2,004			0	78	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		08/15/2012.	Paydown 100.0		2,016	2,016	2,016	2,016				0		2,016			0	89	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		09/15/2012.	Paydown 100.0		2,027	2,027	2,027	2,027				0		2,027			0	101	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		10/15/2012.	Paydown 100.0		2,038	2,038	2,038	2,038				0		2,038			0	113	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		11/15/2012.	Paydown 100.0		2,049	2,049	2,049	2,049				0		2,049			0	125	10/15/2032.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32		12/15/2012.	Paydown 100.0		2,061	2,061	2,061	2,061				0		2,061			0	137	10/15/2032.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		01/15/2012.	Paydown 100.0		1,587	1,587	1,587	1,587				0		1,587			0	9	06/15/2033.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		02/15/2012.	Paydown 100.0		1,595	1,595	1,595	1,595				0		1,595			0	18	06/15/2033.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		03/15/2012.	Paydown 100.0		1,604	1,604	1,604	1,604				0		1,604			0	27	06/15/2033.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		04/15/2012.	Paydown 100.0		1,613	1,613	1,613	1,613				0		1,613			0	36	06/15/2033.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		05/15/2012.	Paydown 100.0		1,622	1,622	1,622	1,622				0		1,622			0	45	06/15/2033.

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		06/15/2012.	Paydown 100.0		1,631	1,631	1,631	1,631				0		1,631			0	54	06/15/2033.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		07/15/2012.	Paydown 100.0		1,640	1,640	1,640	1,640				0		1,640			0	64	06/15/2033.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		08/15/2012.	Paydown 100.0		1,649	1,649	1,649	1,649				0		1,649			0	73	06/15/2033.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		09/15/2012.	Paydown 100.0		1,658	1,658	1,658	1,658				0		1,658			0	83	06/15/2033.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		10/15/2012.	Paydown 100.0		1,668	1,668	1,668	1,668				0		1,668			0	93	06/15/2033.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		11/15/2012.	Paydown 100.0		1,677	1,677	1,677	1,677				0		1,677			0	102	06/15/2033.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		12/15/2012.	Paydown 100.0		1,686	1,686	1,686	1,686				0		1,686			0	112	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		01/15/2012.	Paydown 100.0		1,943	1,943	1,943	1,943				0		1,943			0	11	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		02/15/2012.	Paydown 100.0		1,953	1,953	1,953	1,953				0		1,953			0	22	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		03/15/2012.	Paydown 100.0		1,964	1,964	1,964	1,964				0		1,964			0	33	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		04/15/2012.	Paydown 100.0		1,975	1,975	1,975	1,975				0		1,975			0	44	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		05/15/2012.	Paydown 100.0		1,986	1,986	1,986	1,986				0		1,986			0	55	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		06/15/2012.	Paydown 100.0		1,997	1,997	1,997	1,997				0		1,997			0	67	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		07/15/2012.	Paydown 100.0		2,008	2,008	2,008	2,008				0		2,008			0	78	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		08/15/2012.	Paydown 100.0		2,019	2,019	2,019	2,019				0		2,019			0	90	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		09/15/2012.	Paydown 100.0		2,030	2,030	2,030	2,030				0		2,030			0	101	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		10/15/2012.	Paydown 100.0		2,042	2,042	2,042	2,042				0		2,042			0	113	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		11/15/2012.	Paydown 100.0		2,053	2,053	2,053	2,053				0		2,053			0	125	05/15/2034.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		12/15/2012.	Paydown 100.0		2,064	2,064	2,064	2,064				0		2,064			0	137	05/15/2034.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		01/15/2012.	Paydown 100.0		1,296	1,296	1,296	1,296				0		1,296			0	7	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		02/15/2012.	Paydown 100.0		1,303	1,303	1,303	1,303				0		1,303			0	14	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		03/15/2012.	Paydown 100.0		1,310	1,310	1,310	1,310				0		1,310			0	22	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		04/15/2012.	Paydown 100.0		1,318	1,318	1,318	1,318				0		1,318			0	29	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		05/15/2012.	Paydown 100.0		1,325	1,325	1,325	1,325				0		1,325			0	37	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		06/15/2012.	Paydown 100.0		1,332	1,332	1,332	1,332				0		1,332			0	44	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		07/15/2012.	Paydown 100.0		1,340	1,340	1,340	1,340				0		1,340			0	52	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		08/15/2012.	Paydown 100.0		1,347	1,347	1,347	1,347				0		1,347			0	60	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		09/15/2012.	Paydown 100.0		1,355	1,355	1,355	1,355				0		1,355			0	68	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		10/15/2012.	Paydown 100.0		1,362	1,362	1,362	1,362				0		1,362			0	76	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		11/15/2012.	Paydown 100.0		1,370	1,370	1,370	1,370				0		1,370			0	84	10/15/2033.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033		12/15/2012.	Paydown 100.0		1,377	1,377	1,377	1,377				0		1,377			0	92	10/15/2033.
98310W AB 4	WYNDHAM WORLDWIDE 6.00 12/01/2016		03/26/2012.	Cash Tender 115.069		2,282,948	1,984,000	1,974,893	1,978,833		5,175		5,175		1,983,979		298,969	298,969	38,050	12/01/2016.
999999 ZZ 1	AMORTIZATION ADJUSTMENT		01/01/2012.	Amortization Adjustment						226,120	(554,215)		(328,095)					0		
3899999.	Total - Bonds - Industrial and Miscellaneous					191,043,555	190,407,564	185,780,663	195,318,997	226,120	1,020,743	0	1,246,863	0	187,510,199	0	3,533,356	3,533,356	7,499,198	XXX
8399997.	Total - Bonds - Part 4					195,449,144	194,813,153	190,253,260	199,764,548	226,120	984,788	0	1,210,908	0	191,915,788	0	3,533,356	3,533,356	7,677,149	XXX
8399998.	Total - Bonds - Summary Item from Part 5					3,046,773	3,000,883	2,991,875			(8)		(8)		2,991,867		54,906	54,906	2,126	XXX
8399999.	Total - Bonds					198,495,917	197,814,036	193,245,135	199,764,548	226,120	984,780	0	1,210,900	0	194,907,655	0	3,588,262	3,588,262	7,679,274	XXX
Common Stocks - Industrial and Miscellaneous																				
02916P 10 3	AMERICAN RAILCAR INDUSTRIES, INC		01/06/2012.	INTERSTATE	8,450.000	226,943	XXX	179,405	202,209	(113,230)			(113,230)		88,979		137,965	137,965		XXX
02916P 10 3	AMERICAN RAILCAR INDUSTRIES, INC		09/12/2012.	INTERSTATE	15,762.000	485,062	XXX	334,649	377,185	(211,211)			(211,211)		165,974		319,088	319,088		XXX
02916P 10 3	AMERICAN RAILCAR INDUSTRIES, INC		09/14/2012.	INTERSTATE	13,788.000	428,116	XXX	292,739	329,947	(184,759)			(184,759)		145,188		282,928	282,928		XXX
140661 10 9	CAPMARK FINANCIAL GROUP INC		10/01/2012.	INTERSTATE	13,989.000	363,496	XXX	186,054	232,217	(46,164)			(46,164)		186,054		177,442	177,442		XXX
92769L 10 1	VIRGIN MEDIA INC		08/10/2012.	BERNSTEIN	10,000.000	269,336	XXX	249,900	213,800	(134,800)			(134,800)		79,000		190,336	190,336	800	XXX

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 Foreign	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.						
92769L 10 1	VIRGIN MEDIA INC		08/13/2012.	INTERSTATE	12,500.000	337,175	XXX	312,375	267,250	(168,500)			(168,500)		98,750		238,425	238,425	1,000	XXX
92769L 10 1	VIRGIN MEDIA INC		08/14/2012.	BERNSTEIN	35,000.000	954,471	XXX	874,650	748,300	(471,800)			(471,800)		276,500		677,971	677,971	2,800	XXX
92769L 10 1	VIRGIN MEDIA INC		08/20/2012.	BERNSTEIN	10,000.000	273,610	XXX	249,900	213,800	(134,800)			(134,800)		79,000		194,610	194,610	800	XXX
92769L 10 1	VIRGIN MEDIA INC		08/21/2012.	BERNSTEIN	10,000.000	277,382	XXX	249,900	213,800	(134,800)			(134,800)		79,000		198,382	198,382	800	XXX
92769L 10 1	VIRGIN MEDIA INC		08/22/2012.	BERNSTEIN	5,000.000	136,556	XXX	124,950	106,900	(67,400)			(67,400)		39,500		97,056	97,056	400	XXX
92769L 10 1	VIRGIN MEDIA INC		08/23/2012.	BERNSTEIN	2,000.000	54,390	XXX	49,980	42,760	(26,960)			(26,960)		15,800		38,590	38,590	160	XXX
92769L 10 1	VIRGIN MEDIA INC		08/30/2012.	BERNSTEIN	2,000.000	54,314	XXX	49,980	42,760	(26,960)			(26,960)		15,800		38,514	38,514	160	XXX
92769L 10 1	VIRGIN MEDIA INC		08/31/2012.	BERNSTEIN	4,000.000	110,318	XXX	99,960	85,520	(53,920)			(53,920)		31,600		78,718	78,718	320	XXX
92769L 10 1	VIRGIN MEDIA INC		09/04/2012.	INTERSTATE	8,000.000	220,049	XXX	199,920	171,040	(107,840)			(107,840)		63,200		156,849	156,849	1,140	XXX
92769L 10 1	VIRGIN MEDIA INC		09/05/2012.	DEUTSCHE MORGAN GRENFELL	20,000.000	553,552	XXX	499,800	427,600	(269,600)			(269,600)		158,000		395,552	395,552	1,600	XXX
92769L 10 1	VIRGIN MEDIA INC		09/06/2012.	INTERSTATE	15,000.000	430,090	XXX	374,850	320,700	(202,200)			(202,200)		118,500		311,590	311,590	1,200	XXX
92769L 10 1	VIRGIN MEDIA INC		09/07/2012.	DEUTSCHE MORGAN GRENFELL	10,000.000	290,951	XXX	249,900	213,800	(134,800)			(134,800)		79,000		211,951	211,951	800	XXX
92769L 10 1	VIRGIN MEDIA INC		09/12/2012.	ISI GROUP INC	6,000.000	178,137	XXX	149,940	128,280	(80,880)			(80,880)		47,400		130,737	130,737	480	XXX
92769L 10 1	VIRGIN MEDIA INC		09/13/2012.	INTERSTATE	10,000.000	299,943	XXX	249,900	213,800	(134,800)			(134,800)		79,000		220,943	220,943	800	XXX
92769L 10 1	VIRGIN MEDIA INC		10/02/2012.	DEUTSCHE BANK	15,000.000	451,310	XXX	374,850	320,700	(202,200)			(202,200)		118,500		332,810	332,810	2,340	XXX
92769L 10 1	VIRGIN MEDIA INC		10/03/2012.	DEUTSCHE MORGAN GRENFELL	10,000.000	301,614	XXX	249,900	213,800	(134,800)			(134,800)		79,000		222,614	222,614	1,200	XXX
92769L 10 1	VIRGIN MEDIA INC		10/04/2012.	DEUTSCHE MORGAN GRENFELL	20,000.000	614,890	XXX	499,800	427,600	(269,600)			(269,600)		158,000		456,890	456,890	2,400	XXX
92769L 10 1	VIRGIN MEDIA INC		10/12/2012.	DEUTSCHE BANK	5,000.000	154,064	XXX	124,950	106,900	(67,400)			(67,400)		39,500		114,564	114,564	600	XXX
92769L 10 1	VIRGIN MEDIA INC		10/15/2012.	DEUTSCHE BANK	5,000.000	155,613	XXX	124,950	106,900	(67,400)			(67,400)		39,500		116,113	116,113	600	XXX
92769L 10 1	VIRGIN MEDIA INC		10/18/2012.	DEUTSCHE MORGAN GRENFELL	15,000.000	492,508	XXX	374,850	320,700	(202,200)			(202,200)		118,500		374,008	374,008	1,800	XXX
92769L 10 1	VIRGIN MEDIA INC		10/23/2012.	DEUTSCHE BANK	5,000.000	170,762	XXX	124,950	106,900	(67,400)			(67,400)		39,500		131,262	131,262	600	XXX
92769L 10 1	VIRGIN MEDIA INC		11/07/2012.	DEUTSCHE BANK	10,000.000	319,161	XXX	249,900	213,800	(134,800)			(134,800)		79,000		240,161	240,161	1,200	XXX
92769L 10 1	VIRGIN MEDIA INC		11/30/2012.	STRATEGAS	10,000.000	350,587	XXX	249,900	213,800	(134,800)			(134,800)		79,000		271,587	271,587	1,200	XXX
92769L 10 1	VIRGIN MEDIA INC		12/07/2012.	SANDLER O'NEIL & PARTNER	4,000.000	141,888	XXX	99,960	85,520	(53,920)			(53,920)		31,600		110,288	110,288	640	XXX
92769L 10 1	VIRGIN MEDIA INC		12/14/2012.	INTERSTATE	10,000.000	363,004	XXX	249,900	213,800	(134,800)			(134,800)		79,000		284,004	284,004	1,600	XXX
92769L 10 1	VIRGIN MEDIA INC		12/17/2012.	BERNSTEIN	20,000.000	722,038	XXX	499,800	427,600	(269,600)			(269,600)		158,000		564,038	564,038	3,200	XXX
92769L 10 1	VIRGIN MEDIA INC		12/26/2012.	DEUTSCHE BANK	21,550.000	787,245	XXX	538,535	460,739	(290,493)			(290,493)		170,245		617,000	617,000	3,448	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					10,968,573	XXX	8,740,996	7,770,426	(4,734,837)	0	0	(4,734,837)	0	3,035,590	0	7,932,984	7,932,984	34,088	XXX
9799997.	Total - Common Stocks - Part 4					10,968,573	XXX	8,740,996	7,770,426	(4,734,837)	0	0	(4,734,837)	0	3,035,590	0	7,932,984	7,932,984	34,088	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					2,495	XXX	1,867					0		1,867		628	628		XXX
9799999.	Total - Common Stocks					10,971,068	XXX	8,742,863	7,770,426	(4,734,837)	0	0	(4,734,837)	0	3,037,456	0	7,933,612	7,933,612	34,088	XXX
9899999.	Total - Preferred and Common Stocks					10,971,068	XXX	8,742,863	7,770,426	(4,734,837)	0	0	(4,734,837)	0	3,037,456	0	7,933,612	7,933,612	34,088	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					209,466,985	XXX	201,987,998	207,534,974	(4,508,717)	984,780	0	(3,523,937)	0	197,945,111	0	11,521,874	11,521,874	7,713,362	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
50540R AL 6	LABORATORY CORP 3.75 08/23/2022	...	08/20/2012	BARCLAYS AMERICA	09/07/2012	CS FIRST BOSTON CORP	1,000,000	998,840	1,035,250	998,845		5		5			36,405	36,405	1,979	
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15	...	01/10/2012	Liquidation	09/05/2012	Call 100.0	336	343	336	336		(7)		(7)				0	26	
140661 AK 5	CAPMARK FINL GRP B LIBOR+700 09/30/15	...	08/23/2012	Liquidation	09/05/2012	Call 100.0	42	42	42	42		(0)		(0)				0	0	0
140661 AJ 8	CAPMARK FINL GRP LIBOR+500 9/30/2014	...	01/10/2012	Liquidation	02/01/2012	Call 100.0	505	510	505	503		(7)		(7)				2	9	
055921 AB 6	BMC SOFTWARE INC 4.25 02/15/2022	...	02/08/2012	BANK OF AMER/ML	02/08/2012	J. P. MORGAN SECURITIES	1,000,000	994,680	1,010,650	994,680				0			15,970	15,970		
032095 AB 7	AMPHENOL CORP 4.00 02/01/2022	...	01/19/2012	J. P. MORGAN SECURITIES	01/24/2012	J. P. MORGAN SECURITIES	1,000,000	997,460	999,990	997,461		1		1			2,529	2,529	111	
3899999.	Total - Bonds - Industrial and Miscellaneous						3,000,883	2,991,875	3,046,773	2,991,867	0	(8)	0	(8)	0	0	54,906	54,906	2,126	0
8399998.	Total - Bonds						3,000,883	2,991,875	3,046,773	2,991,867	0	(8)	0	(8)	0	0	54,906	54,906	2,126	0
Common Stocks - Industrial and Miscellaneous																				
140661 10 9	CAPMARK FINANCIAL GROUP INC	...	01/10/2012	Liquidation	10/01/2012	INTERSTATE	44.000	755	1,143	755				0			389	389		
140661 10 9	CAPMARK FINANCIAL GROUP INC	...	08/23/2012	Liquidation	10/01/2012	INTERSTATE	26.000	666	676	666				0			9	9		
140661 10 9	CAPMARK FINANCIAL GROUP INC	...	01/10/2012	Liquidation	10/02/2012	INTERSTATE	26.000	446	676	446				0			230	230		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							1,867	2,495	1,867	0	0	0	0	0	0	628	628	0	0
9799998.	Total - Common Stocks							1,867	2,495	1,867	0	0	0	0	0	0	628	628	0	0
9899999.	Total - Preferred and Common Stocks							1,867	2,495	1,867	0	0	0	0	0	0	628	628	0	0
9999999.	Total - Bonds, Preferred and Common Stocks							2,993,741	3,049,268	2,993,734	0	(8)	0	(8)	0	0	55,534	55,534	2,126	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management		..	12/28/2012.	The Bank of New York Mellon	XXX	17,348,036						17,348,036	456		0.020	0.020	Mthly	7,335	
8899999. Total - Exempt Money Market Mutual Funds							17,348,036	0	0	0	0	XXX	17,348,036	456	0	XXX	XXX	XXX	7,335	0
Class One Money Market Mutual Funds																				
09248U 61 9	Blackrock Provident Institutional Fund Temp Fund Institutional		..	12/28/2012.	The Bank of New York Mellon	XXX	2,050,000						2,050,000	199		0.110	0.110	Mtly	629	
8999999. Total - Class One Money Market Mutual Funds							2,050,000	0	0	0	0	XXX	2,050,000	199	0	XXX	XXX	XXX	629	0
9199999. Total - Short-Term Investments							19,398,036	0	0	0	0	XXX	19,398,036	655	0	XXX	XXX	XXX	7,964	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 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.01/09/2012	.01/06/2013		2,157,396	1,277.8100		44,589		84,034	*#...	84,034	80,318		(40,874)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	.01/09/2012	.01/06/2013		8,730,531	1,277.8100		247,402		483,047	*#...	483,047	462,430		(226,785)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	.01/09/2012	.01/06/2013		973,039	1,277.8100		22,532		47,677	*#...	47,677	45,800		(20,655)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.01/25/2012	.01/20/2013		2,515,683	1,315.3800		50,643		90,348	*#...	90,348	86,128		(46,423)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.01/25/2012	.01/20/2013		6,502,400	1,315.3800		181,026		325,438	*#...	325,438	310,352		(165,940)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	.01/25/2012	.01/20/2013		1,107,461	1,315.3800		24,736		54,812	*#...	54,812	52,751		(22,675)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.02/08/2012	.02/06/2013		2,919,248	1,344.3300		61,128		93,264	*#...	93,264	83,076		(50,940)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.02/08/2012	.02/06/2013		9,240,958	1,344.3300		267,056		404,101	*#...	404,101	359,591		(222,546)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	.02/08/2012	.02/06/2013		999,135	1,344.3300		23,538		38,794	*#...	38,794	34,871		(19,615)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.02/21/2012	.02/20/2013		3,991,183	1,361.2300		84,120		118,957	*#...	118,957	104,937		(70,100)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.02/21/2012	.02/20/2013		6,003,572	1,361.2300		175,490		237,884	*#...	237,884	208,637		(146,242)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	.02/21/2012	.02/20/2013		940,339	1,361.2300		22,492		26,058	*#...	26,058	22,310		(18,744)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	.03/07/2012	.03/06/2013		3,480,751	1,343.3600		75,271		102,894	*#...	102,894	84,076		(56,453)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	.03/07/2012	.03/06/2013		6,222,373	1,343.3600		195,190		263,333	*#...	263,333	214,535		(146,393)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	.03/07/2012	.03/06/2013		989,690	1,343.3600		25,587		42,526	*#...	42,526	36,126		(19,186)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.03/21/2012	.03/20/2013		4,450,092	1,405.5200		91,692		91,551	*#...	91,551	68,628		(68,769)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.03/21/2012	.03/20/2013		6,378,568	1,405.5200		189,970		177,130	*#...	177,130	129,638		(142,478)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	.03/21/2012	.03/20/2013		876,279	1,405.5200		20,081		2,970	*#...	2,970	(2,050)		(15,061)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.04/09/2012	.04/06/2013		8,125,244	1,398.0800		162,437		182,739	*#...	182,739	128,594		(108,292)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	.04/09/2012	.04/06/2013		3,468,607	1,398.0800		101,298		108,486	*#...	108,486	74,719		(67,532)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.04/09/2012	.04/06/2013		1,380,948	1,398.0800		28,131		12,684	*#...	12,684	3,307		(18,754)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	.04/23/2012	.04/20/2013		8,251,301	1,378.5300		169,033		210,596	*#...	210,596	154,253		(112,689)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	.04/23/2012	.04/20/2013		4,606,071	1,378.5300		137,628		166,016	*#...	166,016	120,141		(91,752)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.04/23/2012	.04/20/2013		1,194,478	1,378.5300		25,821		23,809	*#...	23,809	15,202		(17,214)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	.05/08/2012	.05/06/2013		8,342,881	1,369.1000		175,316		235,192	*#...	235,192	162,143		(102,267)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	.05/08/2012	.05/06/2013		3,344,185	1,369.1000		101,002		132,362	*#...	132,362	90,278		(58,918)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.05/08/2012	.05/06/2013		951,910	1,369.1000		20,094		27,506	*#...	27,506	19,134		(11,721)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.05/22/2012	.05/20/2013		8,009,553	1,295.2200		188,177		262,221	*#...	262,221	183,814		(109,770)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.05/22/2012	.05/20/2013		3,389,884	1,295.2200		121,256		171,719	*#...	171,719	121,196		(70,733)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	.05/22/2012	.05/20/2013		993,067	1,295.2200		28,974		51,488	*#...	51,488	39,416		(16,902)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	.06/07/2012	.06/06/2013		7,911,207	1,315.1300		174,571		234,470	*#...	234,470	147,184		(87,285)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	.06/07/2012	.06/06/2013		4,361,264	1,315.1300		146,312		198,943	*#...	198,943	125,787		(73,156)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	.06/07/2012	.06/06/2013		1,284,645	1,315.1300		33,739		61,723	*#...	61,723	44,853		(16,870)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	.06/21/2012	.06/20/2013		7,720,041	1,355.6900		155,404		204,017	*#...	204,017	126,315		(77,702)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	.06/21/2012	.06/20/2013		4,836,504	1,355.6900		138,778		181,835	*#...	181,835	112,446		(69,389)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	.06/21/2012	.06/20/2013		765,376	1,355.6900		16,248		28,071	*#...	28,071	19,947		(8,124)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	.07/09/2012	.07/06/2013		6,434,005	1,354.6800		131,845		168,227	*#...	168,227	91,317		(54,935)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	.07/09/2012	.07/06/2013		3,440,480	1,354.6800		100,953		128,860	*#...	128,860	69,971		(42,064)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.07/09/2012	.07/06/2013		1,432,722	1,354.6800		31,580		51,614	*#...	51,614	33,192		(13,158)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	.07/23/2012	.07/20/2013		8,593,841	1,362.6600		167,820		219,100	*#...	219,100	121,205		(69,925)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	.07/23/2012	.07/20/2013		4,016,801	1,362.6600		112,988		147,160	*#...	147,160	81,250		(47,078)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	.07/23/2012	.07/20/2013		1,511,089	1,362.6600		31,238		51,191	*#...	51,191	32,969		(13,016)			1	A

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	08/07/2012	08/06/2013		9,832,263	1,394.2300		222,635		242,782	*#...	242,782	94,359		(74,212)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	08/07/2012	08/06/2013		2,514,137	1,394.2300		75,610		81,719	*#...	81,719	31,312		(25,203)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/07/2012	08/06/2013		1,228,658	1,394.2300		30,086		31,954	*#...	31,954	11,898		(10,029)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/22/2012	08/20/2013		7,803,968	1,418.1300		169,327		171,893	*#...	171,893	59,008		(56,442)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	08/22/2012	08/20/2013		2,366,281	1,418.1300		65,426		65,296	*#...	65,296	21,678		(21,808)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/22/2012	08/20/2013		929,170	1,418.1300		20,757		17,796	*#...	17,796	3,958		(6,919)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/07/2012	09/06/2013		2,093,877	1,432.1200		42,006		38,566	*#...	38,566	7,061		(10,501)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	09/07/2012	09/06/2013		6,714,896	1,432.1200		163,826		149,302	*#...	149,302	26,432		(40,956)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/07/2012	09/06/2013		973,526	1,432.1200		21,209		15,558	*#...	15,558	(349)		(5,302)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/21/2012	09/20/2013		5,411,032	1,460.2600		106,830		88,257	*#...	88,257	8,134		(26,708)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2012	09/20/2013		7,460,085	1,460.2600		186,520		152,312	*#...	152,312	12,422		(46,630)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	09/21/2012	09/20/2013		1,350,407	1,460.2600		27,577		14,749	*#...	14,749	(5,934)		(6,894)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	10/09/2012	10/06/2013		5,678,232	1,460.9300		105,952		94,347	*#...	94,347	6,054		(17,659)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/09/2012	10/06/2013		5,605,253	1,460.9300		130,258		115,466	*#...	115,466	6,918		(21,710)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	10/09/2012	10/06/2013		1,540,793	1,460.9300		27,727		18,017	*#...	18,017	(5,089)		(4,621)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	10/23/2012	10/20/2013		5,075,603	1,433.1900		90,626		94,682	*#...	94,682	19,159		(15,104)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/23/2012	10/20/2013		6,949,424	1,433.1900		153,468		161,038	*#...	161,038	33,148		(25,578)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/23/2012	10/20/2013		1,312,803	1,433.1900		22,882		22,093	*#...	22,093	3,025		(3,814)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MORGAN STANLEY	11/07/2012	11/06/2013		2,517,196	1,428.3900		44,206		48,087	*#...	48,087	7,564		(3,684)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/07/2012	11/06/2013		8,956,650	1,428.3900		205,671		225,663	*#...	225,663	37,131		(17,139)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/07/2012	11/06/2013		1,660,914	1,428.3900		28,674		31,372	*#...	31,372	5,087		(2,390)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	11/21/2012	11/20/2013		4,629,523	1,387.8100		88,100		102,648	*#...	102,648	21,890		(7,342)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/21/2012	11/20/2013		7,283,393	1,387.8100		178,016		208,959	*#...	208,959	45,778		(14,835)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/21/2012	11/20/2013		1,404,053	1,387.8100		27,832		34,569	*#...	34,569	9,056		(2,319)			1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/10/2012	12/06/2013		4,649,739	1,413.9400		90,763		93,912	*#...	93,912	3,150					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/10/2012	12/06/2013		7,317,826	1,413.9400		182,953		190,569	*#...	190,569	7,616					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	12/10/2012	12/06/2013		1,369,700	1,413.9400		28,451		28,849	*#...	28,849	397					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/21/2012	12/20/2013		4,848,815	1,443.6900		90,246		88,595	*#...	88,595	(1,652)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/21/2012	12/20/2013		8,978,962	1,443.6900		214,011		210,818	*#...	210,818	(3,193)					1	A
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	12/21/2012	12/20/2013		1,536,758	1,443.6900		29,507		27,393	*#...	27,393	(2,112)					1	A
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	7,174,338	0	8,812,108	XXX	8,812,108	4,964,693	0	(3,326,924)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										0	7,174,338	0	8,812,108	XXX	8,812,108	4,964,693	0	(3,326,924)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										0	7,174,338	0	8,812,108	XXX	8,812,108	4,964,693	0	(3,326,924)	0	0	XXX	XXX
0429999. Total-Purchased Options										0	7,174,338	0	8,812,108	XXX	8,812,108	4,964,693	0	(3,326,924)	0	0	XXX	XXX
1409999. Total-Hedging Other										0	7,174,338	0	8,812,108	XXX	8,812,108	4,964,693	0	(3,326,924)	0	0	XXX	XXX
1449999. TOTAL										0	7,174,338	0	8,812,108	XXX	8,812,108	4,964,693	0	(3,326,924)	0	0	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
A	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule /Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate of Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Purchased Options - Hedging Other - Call Options and Warrants																								
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012				7,422,439	1,273.8500	184,825			23,074		*#...	(23,569)		(15,402)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	01/10/2011	01/06/2012				2,392,130	1,273.8500	68,693			7,436		*#...	(6,863)		(5,724)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/10/2011	01/06/2012				668,017	1,273.8500	16,241					*#...	1,313		(1,353)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	01/21/2011	01/20/2012				4,915,471	1,280.2600	128,659			134,841		*#...	(40,002)		(10,722)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	01/21/2011	01/20/2012				2,651,524	1,280.2600	80,192			72,736		*#...	(21,609)		(6,683)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	01/21/2011	01/20/2012				554,319	1,280.2600	14,886					*#...	1,240		(1,240)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	02/08/2011	02/06/2012				8,181,337	1,310.8700	224,993			208,829		*#...	(24,894)		(37,499)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012				2,368,502	1,310.8700	73,501			60,462		*#...	(6,177)		(12,250)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	02/08/2011	02/06/2012				552,260	1,310.8700	15,335					*#...	2,556		(2,556)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012				5,762,265	1,343.0100	142,447			78,174		*#...	(952)		(23,741)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012				3,258,964	1,343.0100	90,464			44,213		*#...	798		(15,077)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	02/22/2011	02/20/2012				444,993	1,343.0100	10,050					*#...	1,675		(1,675)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012				6,919,109	1,321.1500	192,414			116,318		*#...	(33,090)		(48,104)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	03/08/2011	03/06/2012				1,770,005	1,321.1500	56,391			29,756		*#...	(8,107)		(14,097)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	03/08/2011	03/06/2012				623,180	1,321.1500	17,665					*#...	4,416		(4,416)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	03/22/2011	03/20/2012				8,650,533	1,279.2100	253,658			488,787		*#...	(121,115)		(63,414)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	03/22/2011	03/20/2012				1,044,688	1,279.2100	35,280			69,474		*#...	(15,939)		(8,820)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	03/22/2011	03/20/2012				532,619	1,279.2100	16,596					*#...	3,603		(4,149)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012				7,363,550	1,335.5400	210,397			344,817		*#...	(22,947)		(70,132)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	04/07/2011	04/06/2012				2,250,957	1,335.5400	71,479			105,407		*#...	(6,353)		(23,826)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/07/2011	04/06/2012				850,894	1,335.5400	23,019					*#...	7,669		(7,673)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012				9,702,521	1,330.3600	282,828			351,311		*#...	(48,315)		(94,276)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	04/21/2011	04/20/2012				2,185,578	1,330.3600	71,283			79,136		*#...	(10,690)		(23,761)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	04/21/2011	04/20/2012				899,567	1,330.3600	25,208					*#...	8,375		(8,403)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/09/2011	05/06/2012				7,234,223	1,340.2000	219,963			155,998		*#...	(13,554)		(91,651)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/09/2011	05/06/2012				3,830,389	1,340.2000	128,642			82,598		*#...	(5,657)		(53,601)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/09/2011	05/06/2012				666,925	1,340.2000	19,612					*#...	8,145		(8,172)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	05/23/2011	05/20/2012				7,130,390	1,333.2700	197,129					*#...	(36,879)		(82,137)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	05/23/2011	05/20/2012				2,893,992	1,333.2700	87,757					*#...	(14,950)		(36,566)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	05/23/2011	05/20/2012				632,902	1,333.2700	15,504					*#...	6,366		(6,460)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/07/2011	06/06/2012				8,048,431	1,286.1700	233,349			181,222		*#...	(78,637)		(116,674)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/07/2011	06/06/2012				2,508,426	1,286.1700	81,386			56,481		*#...	(26,921)		(40,693)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	06/07/2011	06/06/2012				660,589	1,286.1700	19,949					*#...	6,689		(9,974)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012				7,775,626	1,278.3600	231,561			447,125		*#...	(81,689)		(115,780)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	06/21/2011	06/20/2012				3,788,322	1,278.3600	127,842			229,161		*#...	(44,171)		(63,921)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	06/21/2011	06/20/2012				587,015	1,278.3600	18,868			3,637		*#...	5,329		(9,434)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012				6,754,873	1,339.2200	197,670			77,979		*#...	(6,126)		(115,307)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	07/07/2011	07/06/2012				2,153,056	1,339.2200	69,886			24,855		*#...	(1,434)		(40,767)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	07/07/2011	07/06/2012				1,047,657	1,339.2200	30,767					*#...	16,780		(17,948)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012				8,887,314	1,325.8400	262,295			246,810		*#...	(27,285)		(153,005)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	07/21/2011	07/20/2012				2,402,762	1,325.8400	79,649			66,727		*#...	(7,478)		(46,462)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	07/21/2011	07/20/2012				806,223	1,325.8400	24,263					*#...	12,209		(14,153)				

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule /Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate of Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012				7,311,129	1,199.3800	156,783			398,480		*#...	(140,430)		(104,522)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012				3,430,134	1,199.3800	81,880			212,664		*#...	(74,388)		(54,586)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	08/10/2011	08/06/2012				881,186	1,199.3800	17,295			55,955		*#...	(17,889)		(11,530)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012				6,400,124	1,123.5300	193,679			342,413		*#...	(116,453)		(129,119)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	08/24/2011	08/20/2012				2,507,682	1,123.5300	84,837			151,707		*#...	(51,555)		(56,558)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	08/24/2011	08/20/2012				657,150	1,123.5300	22,957			40,089		*#...	(16,687)		(15,305)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012				2,486,005	1,165.2400	56,942			100,678		*#...	(23,255)		(42,707)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/07/2011	09/06/2012				5,317,093	1,165.2400	172,393			313,712		*#...	(71,832)		(129,295)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	09/07/2011	09/06/2012				626,987	1,165.2400	19,807			36,029		*#...	(9,555)		(14,855)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012				5,725,179	1,202.0900	116,448			237,611		*#...	(56,416)		(87,336)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	09/21/2011	09/20/2012				5,516,562	1,202.0900	154,654			328,215		*#...	(76,881)		(115,991)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	09/21/2011	09/20/2012				681,182	1,202.0900	16,110			37,463		*#...	(8,693)		(12,083)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	10/07/2011	10/06/2012				4,178,723	1,164.9700	88,204			173,430		*#...	(39,607)		(73,503)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/07/2011	10/06/2012				6,145,541	1,164.9700	184,002			368,742		*#...	(82,305)		(153,335)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	JPM CHASE	10/07/2011	10/06/2012				988,526	1,164.9700	25,354			52,890		*#...	(15,133)		(21,129)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	10/24/2011	10/20/2012				5,413,168	1,215.3900	128,226			224,652		*#...	(24,864)		(106,855)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/24/2011	10/20/2012				5,725,422	1,215.3900	189,514			340,683		*#...	(35,800)		(157,929)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	10/24/2011	10/20/2012				820,444	1,215.3900	25,361			44,715		*#...	(2,404)		(21,135)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/08/2011	11/06/2012				6,830,688	1,253.2300	163,514			293,726		*#...	(4,580)		(149,888)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	MERRILL LYNCH	11/08/2011	11/06/2012				3,178,873	1,253.2300	102,705			190,722		*#...	(3,140)		(94,146)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	WELLS FARGO	11/08/2011	11/06/2012				1,008,702	1,253.2300	29,684			55,979		*#...	2,870		(27,210)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012				4,677,340	1,215.6500	90,727			184,762		*#...	(25,764)		(83,166)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012				6,629,976	1,215.6500	176,705			371,298		*#...	(51,073)		(161,979)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	11/22/2011	11/20/2012				986,717	1,215.6500	22,394			50,819		*#...	(7,157)		(20,528)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	12/07/2011	12/06/2012				2,357,433	1,258.4700	48,948			93,119		*#...	1,214		(48,948)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	CREDIT SUISSE	12/07/2011	12/06/2012				8,788,627	1,258.4700	235,905			461,405		*#...	4,505		(235,905)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/07/2011	12/06/2012				1,151,042	1,258.4700	28,317			57,549		*#...	2,913		(28,317)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/21/2011	12/20/2012				3,456,573	1,241.3000	69,226			136,531		*#...	(4,490)		(69,226)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BARCLAYS	12/21/2011	12/20/2012				9,683,943	1,241.3000	258,072			522,931		*#...	(17,714)		(258,072)				
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	EQY/INDEX	BNP PARIBAS NY	12/21/2011	12/20/2012				1,220,501	1,241.3000	28,111			62,859		*#...	(2,448)		(28,112)				
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants												7,341,350	0	0	9,729,192	0	XXX	(1,617,251)	0	(4,040,968)	0	0	0	XXX
0149999. Total-Purchased Options-Hedging Other												7,341,350	0	0	9,729,192	0	XXX	(1,617,251)	0	(4,040,968)	0	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants												7,341,350	0	0	9,729,192	0	XXX	(1,617,251)	0	(4,040,968)	0	0	0	XXX
0429999. Total-Purchased Options												7,341,350	0	0	9,729,192	0	XXX	(1,617,251)	0	(4,040,968)	0	0	0	XXX
1409999. Total-Hedging Other												7,341,350	0	0	9,729,192	0	XXX	(1,617,251)	0	(4,040,968)	0	0	0	XXX
1449999. TOTAL												7,341,350	0	0	9,729,192	0	XXX	(1,617,251)	0	(4,040,968)	0	0	0	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
A	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.

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

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

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

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value > 0	Contracts With Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		499,944		499,944	499,944		499,944		0
BARCLAYS	Y	N		2,901,469		2,901,469	2,901,469		2,901,469		0
BNP PARIBAS NEW YORK	Y	N		2,065,636		2,065,636	2,065,636		2,065,636		0
CREDIT SUISSE	Y	N		1,606,709		1,606,709	1,606,709		1,606,709		0
J.P. MORGAN CHASE	Y	N		2,970		2,970	2,970		2,970		0
MORGAN STANLEY	Y	N		1,092,620		1,092,620	1,092,620		1,092,620		0
WELLS FARGO	Y	N		642,760		642,760	642,760		642,760		0
0299999. Total NAIC 1 Designation			0	8,812,108	0	8,812,108	8,812,108	0	8,812,108	0	0
0899999. Totals			0	8,812,108	0	8,812,108	8,812,108	0	8,812,108	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
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 *
Open Depositories						
PNC Bank Pittsburgh, PA					7,033,853	XXX
The Bank of New York Mellon New York, NY		0.010	9	2	79,164	XXX
The Neighborhood National Bank National City, CA		0.400	572	34	100,000	XXX
0199999. Total - Open Depositories	XXX	XXX	581	36	7,213,017	XXX
0399999. Total Cash on Deposit	XXX	XXX	581	36	7,213,017	XXX
0599999. Total Cash	XXX	XXX	581	36	7,213,017	XXX

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

1. January	3,891,755	4. April	1,284,457	7. July	164,841	10. October	2,863,633
2. February	2,268,811	5. May	938,002	8. August	(4,821,505)	11. November	(2,424,029)
3. March	(2,112,167)	6. June	(3,009,256)	9. September	(3,344,204)	12. December	7,213,017

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE			264,800	280,513
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	LIFE INSURANCE			127,246	134,297
11. Georgia GA	B	LIFE INSURANCE			35,629	37,603
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			508,983	537,188
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			117,066	123,553
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE			416,877	426,860
35. North Dakota ND						
36. Ohio OH	B	LIFE INSURANCE	5,075,574	5,504,033		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	LIFE INSURANCE			173,054	182,644
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE			514,074	539,743
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	5,075,574	5,504,033	2,157,729	2,262,401
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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